Rmetrics – Fact Sheet

An Environment for Teaching

Financial Engineering and Computational Finance

with R Rmetrics Built 221.10065

Rmetrics is the premier open source solution for financial market analysis and valuation of financial instruments. With hundreds of functions build on modern and powerful methods Rmetrics combines explorative data analysis and statistical modeling with object oriented rapid prototyping. Rmetrics is a unique platform ideally suited for teaching financial engineering and computational finance.

R Packages:

1 fBasics

1.1 Economic and Financial Markets:
11A Market Statistics

1.2 Financial Time Series Data:
12A Time Series Import
12B Plot Functions
12C fBasics Data
12D Zivot-Wang Data

1.3 Distribution Functions in Finance:
13A Stable Distribution
13B Hyperbolic Distribution
13C Smoothed Spline Distribution
13D Distribution Fits

1.4 Stylized Facts of Financial Series:
14A Stylized Facts

1.5 Probability & Hypothesis Testing:
15A Basic Statistics
15B Portable Innovations
15C Hypothesis Testing
15D One Sample Tests
15E Two Sample Tests

2 fCalendar

2.1 Date and Time Conventions:
21A ISO8601 Standard

2.2 Posix Based R Implementation:
22A Posix Standard

2.3 Rmetrics ‘timeDate’ Class:
23A Time Data Class
23B Daylight Saving Time

2.4 Rmetrics ‘timeSeries’ Class:
24A Time Series Class

2.5 Calendarical Calculations:
25A Calendar Data
25B Holiday Calendars
25C Holiday Dates

2.6 High Frequency Data:
High Frequency Data Tools

3 fSeries

3.1 Stationary Time Series:
31A ARMA Modelling

3.2 Time Series with Trends:
32A Unitroot Distribution
32B Unitroot Tests

3.3 Long Range Dependent Time Series:
33A Long Range Dependence

3.4 Heteroskedastic Time Series:
34A GARCH Distributions
34B Heaviside Function
34C GARCH Modeling
34D GARCH Ox Interface

3.5 Nonlinear and Chaotic Series:
35A Chaotic Time Series
35B Time Series Tests

3.6 Data Sets:
36A fSeries Data
36B Mills Data
36C Tsay Data

4 fMultivar

A1 Bivariate Tools
A2 Multivariate Distributions

B1 Regression Modelling
B2 Regression Tests

B3 Equations Modelling
B4 Equations Tests

State Space Modeling
VARMA and mGARCH

C1 Vector Matrix Addon
C2 Missing Values

D1 Technical Analysis
D2 Benchmark Analysis

5 fExtremes

51A Extremes Data

52A GEV Modelling

53A GPD Modelling
53B GPD Fit
53C POT Fit

54A Extremes GLM
54B GPD GLM Fit
54C PP Fit
54D Rlarg Fit

55A Extreme Index

55A Extremes Builtin

6 fCopulae

Bivariate Copulae
A1 Copulae Class
A2 Elliptical Copulae
A3 Archimedean Copulae
A4 Extreme Value Copulae

Multivariate Copulae
B1 Multivariate Copulae

7 fTickdata

8 fOptions

7.1 The Basics of Option Pricing:
A1 Plain Vanilla Options
A2 Basic American Options
A3 Binomial Tree Options

7.2 Pricing Formulas for Exotic Options:
B1 Multiple Exercises Options
B2 Multiple Assets Options
B3 Lookback Options
B4 Barrier Options
B5 Binary Options
B6 Asian Options
B7 Currency Translated Options

7.3 Heston-Nandi Options:
C1 Heston-Nandi Garch Fit
C2 Heston-Nandi Options

7.4 Monte Carlo Simulations of Options:
D1 Low Discrepancy Sequences
D2 Monte Carlo Options

7.5 Exponential Brownian Motion:
E1 Exponential Brownian Motion
E2 Gamma and Related Functions
E3 Confluent Hypergeometric Functions
E4 Bessel Functions
E5 EBM Asian Options

9 fBonds

Bond Arithmetic
Yield Curve Modeling
Interest Rate Options
Replicated Portfolios

10 fPortfolio

A1 Multivariate Distributions
A2 Assets Modelling
A3 Drawdown Statistics

B1 Value-at-Risk Measures
B2 Markowitz Portfoilio
B3 Two Assets Portfolio

CVaR and CDaR Portfolios
Stock Picking and Portfolio Selection
Portfolio Benchmarks

11 fActuar

12 fAgents

13 fBrowser

Browser GUI
Menus

Topics printed in italic grey are not yet available under Rmetrics 221.10065

This fact sheets gives an overview about Rmetrics and what is coming next. We recommend also the following contributed packages: dse, evd,mvtnorm, pastecs, strucchange, systemfit, urca, …

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