Package ‘fastquant’

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Title Backtest Investment Strategies with 3 Lines of Code

Version 0.1.2

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Description Easily backtest investment strategies with as few as 3 lines of 'Python' or 'R' code. Its goal is to promote data driven investing in finance accessible to everyone. This version only contains functionality for pulling Philippine Stock Exchange and Yahoo Finance stock data.

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Imports dplyr, httr, magrittr, purrr, tidyr, lubridate, assertthat, quantmod, tibble, stringr

Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Suggests testthat, spelling

Language en-US

NeedsCompilation no

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Repository CRAN

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R topics documented:

`get_stock_data` *Returns pricing data for a specified stock*

Description

Returns pricing data for a specified stock

Usage

```
get_stock_data(symbol, start_date, end_date)
```

Arguments

`symbol`	A string indicating the symbol of the stock in the PSE and Yahoo Finance. For more details, you can refer to this link.
`start_date`	A string indicating a date in the YYYY-mm-dd format, serves as the start date of the period to get stock data
`end_date`	A string indicating a date in the YYYY-mm-dd format, serves as the end date of the period to get stock data

Value

A tibble, with the following columns:

- symbol: The ticker symbol of the stock
- dt: The date for the closing price of the stock
- name: The name of the company represented by the stock ticker
- currency: The currency of the closing price of the stock
- close: The closing price of the stock at the given date, dt
- percent_change: The percentage day change of the stock
- volume: The total value of shares traded of the stock at dt

Examples

```
get_stock_data("JFC", "2019-01-03", "2019-02-01") # PSE data
get_stock_data("MSFT", "2019-01-03", "2019-02-01") # US data
```

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