

Package ‘JFE’

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Type Package

Title A Menu-Driven GUI for Analyzing Data of Just Finance and Econometrics

Version 2.0

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Description Support the decision analysis of international assets selection and portfolio backtesting.

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LazyData TRUE

LazyLoad yes

Depends R (>= 2.10),fPortfolio,xts

Imports BurStFin, fAssets, fBasics, iClick, MASS, PerformanceAnalytics, quantmod, rugarch, tcltk, tcltk2, timeDate, timeSeries

NeedsCompilation no

Repository CRAN

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JFE

Display the JFE User Interface

Description

Start the JFE GUI (graphical user interface)

Usage

JFE()

Details

After loading the package, in the command prompt, type JFE() to start it. JFE is a menu-driven GUI designed to support the analysis of financial time series data with the aid of several R packages. The version 1.1 focuses on: Firstly, price visualization, including technical charting (by package `quantmod`); secondly, assets selection based on Performance index (by package `PerformanceAnalytics`); thirdly, portfolio optimization (by package `fPortfolio`).

This command is an internal function to start the JFE GUI. To avoid unexpected problems of time series object, the imported data must be time series object (`xts`, or `timeSeries`) loaded by either `.RData` or `.rda`, file of `.csv` or other format is not supported; that is to say, users have only to know how to construct a R time-series object.

If execution of All-in-one from backtesting fails, then it is a problem associated with undocumented functions. Please re-install this package from Github via `devtools::install_github("tsungwu/JFE")`, detailed are also explained in Github and http://web.ntnu.edu.tw/~tsungwu/R_DevOps/R_DevOps.htm.

Value

Generate a menu-driven GUI

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