An Overview of the PMwR Package

Package version 1.0-1

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PMWR provides a small set of reliable,[1] efficient and convenient tools that help with processing and analysing trade and portfolio data. The package grew out of various pieces of software that I have written since 2008.[2]

The package is on CRAN and can be installed from there. The very latest (i.e. development) version of the package is available from `https://enricoschumann.net/R/packages/PMwR/`. To install that version from within R, type

```
> install.packages('PMwR',
                   repos = c('https://enricoschumann.net/R',
                             getOption('repos')))
```

within a session. The package depends on several other packages, which can be obtained from the same repository and from CRAN. The source code is also hosted at publicly-available repositories; see the `DESCRIPTION` file.

What the package provides

There are three main topics for which the package provides functionality:

Keeping track of transactions The package provides functions that work with journals (sometimes called blotters). See `?journal` and `?position`.

Computing P&L and returns See `?pl`, `?returns`, `?rc` and `?unit_prices`.

Testing strategies See `?btest`.

All details are in the manual:

https://enricoschumann.net/R/packages/PMwR/manual/PMwR.html

I am grateful for comments, suggestions and corrections. Please send bug reports directly to the package maintainer, for instance by using `bug.report`.

```
> utils::bug.report("[PMwR] Unexpected behaviour in function <XXX>",
                    maintainer("PMwR"), package = "PMwR")
```

Applications, as long as they are finance-related, should be discussed on the `R-SIG-Finance` mailing list:

https://stat.ethz.ch/mailman/listinfo/r-sig-finance

[1] PMWR is to provide well-documented and reliable code. For all computations, unit tests are included. As of package version 1.0-1, 2704 tests are included. These tests are stored in subdirectory `tinytest`.

[2] In the unlikely case that you come across a really-old version of the package: it was called PM before 2012.