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GitHub - hgeorgako/rfortraders: Quantitative Trading with R

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In this post, we will back-test our trading strategy in R. Back-testing of a trading strategy can be implemented in four stages. Getting the historical data. The quantmod package has made it really easy to pull historical data from Yahoo Finance. The one line code below fetches NSE (Nifty) data. `getSymbols("^NSEI")`

An Example of a Trading Strategy Coded in R

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