

Enrico Schumann
es@enricoschumann.net

The aim of `PMwR` is to provide a small set of reliable, efficient and convenient tools that help in processing and analysing trade and portfolio data. The package does not provide a complete application to be used ‘as is’, but tools for creating such an application.

The package grew out of various pieces of software that I have written since 2008.¹ The package is under active development and changes frequently, simply because the code has been written over many years and is in need of being groomed for general use.²

Specifically, interfaces to functions may not be stable yet (e.g., argument names are currently being made consistent across functions); in some cases, generic functions may be introduced. The **recommended practice** is therefore to **explicitly name arguments in function calls** and not pass arguments by position. Any changes in argument names will be documented in the `NEWS` file (<http://enricoschumann.net/R/packages/PMwR/NEWS>) and so can be easily followed. More details are in the `ChangeLog` (<http://enricoschumann.net/R/packages/PMwR/ChangeLog>).

The latest version of the package is available from <http://enricoschumann.net/R/packages/PMwR/>. To install the package from within R, type

```
> install.packages('PMwR',  
                  repos = c('http://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`.

There is currently no automatic Windows build for the latest version. If you wish to use the package on Windows and have problems building/installing it, then please contact me and I will provide you with a Windows version.

What the package provides

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

Testing strategies See `?btest`.

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

All details are in the manual:

<http://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")
```

¹In the unlikely case that you come across a really-old version of the package: it was called `PM` before 2012.

²Even if `PMwR` is under development: the package is to provide well-documented and reliable code. For all computations, unit tests are included. As of package version 0.12-0, there are 519 tests included. These tests are stored in subdirectory `unitTests`.