Package 'jvnVaR'

October 13, 2022

Type Package

Title Value at Risk

Version 1.0

Date 2015-11-17

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Description Many method to compute, predict and back-
test VaR. For more detail, see the report: Value at Risk <researchgate.net>.

License GPL-3

Depends R(>= 2.10.0), stats, utils

Repository CRAN

NeedsCompilation no

Date/Publication 2015-11-18 15:48:49

R topics documented:

jvnVaR-package *Value at risk package.*

Description

Provide many method to compute, predict and back-test VaR.

More about what it does, see the report: Value at Risk.<researchgate.net>

Details

Package:	jvnVaR
Type:	Package
Version:	1.0
Date:	2015-08-10
License:	GPL-3

Using command 'jListFunctions()' to know its useful functions.

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References

See the report: Value at Risk.<Researchgate.net>

See Also

https://www.researchgate.net/profile/Vu_Hung4

dataSelected *Price table.*

Description

A set of stock price on Vietnam Security Market.

Usage

```
data("dataSelected")
```

Format

A data frame with 1827 observations on the following 687 variables.

`dateList` a factor with levels 2009-01-01 2009-01-02 2009-01-03 2009-01-04 2009-01-05 2009-01-06 2009-01-07 2009-01-08 2009-01-09 2009-01-10 2009-01-11 2009-01-12 2009-01-13 2009-01-14 2009-01-15 2009-01-16 2009-01-17 2009-01-18 2009-01-19 2009-01-20 2009-01-21 2009-01-22 2009-01-23 2009-01-24 2009-01-25 2009-01-26 2009-01-27 2009-01-28 2009-01-29 2009-01-30 2009-01-31 2009-02-01 2009-02-02 2009-02-03 2009-02-04 2009-02-05 2009-02-06 2009-02-07 2009-02-08 2009-02-09 2009-02-10 2009-02-11 2009-02-12 2009-02-13 2009-02-14 2009-02-15 2009-02-16 2009-02-17 2009-02-18 2009-02-19 2009-02-20 2009-02-21 2009-02-22 2009-02-23 2009-02-24 2009-02-25 2009-02-26 2009-02-27 2009-02-28 2009-03-01 2009-03-02 2009-03-03 2009-03-04 2009-03-05 2009-03-06 2009-03-07 2009-03-08 2009-03-09 2009-03-10 2009-03-11 2009-03-12 2009-03-13 2009-03-14 2009-03-15 2009-03-16 2009-03-17 2009-03-18 2009-03-19 2009-03-20 2009-03-21 2009-03-22 2009-03-23 2009-03-24 2009-03-25 2009-03-26 2009-03-27 2009-03-28 2009-03-29 2009-03-30 2009-03-31 2009-04-01 2009-04-02 2009-04-03 2009-04-04 2009-04-05 2009-04-06 2009-04-07 2009-04-08 2009-04-09 2009-04-10 2009-04-11 2009-04-12 2009-04-13 2009-04-14 2009-04-15 2009-04-16 2009-04-17 2009-04-18 2009-04-19 2009-04-20 2009-04-21 2009-04-22 2009-04-23 2009-04-24 2009-04-25 2009-04-26 2009-04-27 2009-04-28 2009-04-29 2009-04-30 2009-05-01 2009-05-02 2009-05-03 2009-05-04 2009-05-05 2009-05-06 2009-05-07 2009-05-08 2009-05-09 2009-05-10 2009-05-11 2009-05-12 2009-05-13 2009-05-14 2009-05-15 2009-05-16 2009-05-17 2009-05-18 2009-05-19 2009-05-20 2009-05-21 2009-05-22 2009-05-23 2009-05-24 2009-05-25 2009-05-26 2009-05-27 2009-05-28 2009-05-29 2009-05-30 2009-05-31 2009-06-01 2009-06-02 2009-06-03 2009-06-04 2009-06-05 2009-06-06 2009-06-07 2009-06-08 2009-06-09 2009-06-10 2009-06-11 2009-06-12 2009-06-13 2009-06-14 2009-06-15 2009-06-16 2009-06-17 2009-06-18 2009-06-19 2009-06-20 2009-06-21 2009-06-22 2009-06-23 2009-06-24 2009-06-25 2009-06-26 2009-06-27 2009-06-28 2009-06-29 2009-06-30 2009-07-01 2009-07-02 2009-07-03 2009-07-04 2009-07-05 2009-07-06 2009-07-07 2009-07-08 2009-07-09 2009-07-10 2009-07-11 2009-07-12 2009-07-13 2009-07-14 2009-07-15 2009-07-16 2009-07-17 2009-07-18 2009-07-19 2009-07-20 2009-07-21 2009-07-22 2009-07-23 2009-07-24 2009-07-25 2009-07-26 2009-07-27 2009-07-28 2009-07-29 2009-07-30 2009-07-31 2009-08-01 2009-08-02 2009-08-03 2009-08-04 2009-08-05 2009-08-06 2009-08-07 2009-08-08 2009-08-09 2009-08-10 2009-08-11 2009-08-12 2009-08-13 2009-08-14 2009-08-15 2009-08-16 2009-08-17 2009-08-18 2009-08-19 2009-08-20 2009-08-21 2009-08-22 2009-08-23 2009-08-24 2009-08-25 2009-08-26 2009-08-27 2009-08-28 2009-08-29 2009-08-30 2009-08-31 2009-09-01 2009-09-02 2009-09-03 2009-09-04 2009-09-05 2009-09-06 2009-09-07 2009-09-08 2009-09-09 2009-09-10 2009-09-11 2009-09-12 2009-09-13 2009-09-14 2009-09-15 2009-09-16 2009-09-17 2009-09-18 2009-09-19 2009-09-20 2009-09-21 2009-09-22 2009-09-23 2009-09-24 2009-09-25 2009-09-26 2009-09-27 2009-09-28 2009-09-29 2009-09-30 2009-10-01 2009-10-02 2009-10-03 2009-10-04 2009-10-05 2009-10-06 2009-10-07 2009-10-08 2009-10-09 2009-10-10 2009-10-11 2009-10-12 2009-10-13 2009-10-14 2009-10-15 2009-10-16 2009-10-17 2009-10-18 2009-10-19 2009-10-20 2009-10-21 2009-10-22 2009-10-23 2009-10-24 2009-10-25 2009-10-26 2009-10-27 2009-10-28 2009-10-29 2009-10-30 2009-10-31 2009-11-01 2009-11-02 2009-11-03 2009-11-04 2009-11-05 2009-11-06 2009-11-07 2009-11-08 2009-11-09

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2013-04-30 2013-05-01 2013-05-02 2013-05-03 2013-05-04 2013-05-05 2013-05-06
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2013-05-21 2013-05-22 2013-05-23 2013-05-24 2013-05-25 2013-05-26 2013-05-27
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2013-06-04 2013-06-05 2013-06-06 2013-06-07 2013-06-08 2013-06-09 2013-06-10
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2013-06-25 2013-06-26 2013-06-27 2013-06-28 2013-06-29 2013-06-30 2013-07-01
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2013-09-03 2013-09-04 2013-09-05 2013-09-06 2013-09-07 2013-09-08 2013-09-09
2013-09-10 2013-09-11 2013-09-12 2013-09-13 2013-09-14 2013-09-15 2013-09-16
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2013-09-24 2013-09-25 2013-09-26 2013-09-27 2013-09-28 2013-09-29 2013-09-30
2013-10-01 2013-10-02 2013-10-03 2013-10-04 2013-10-05 2013-10-06 2013-10-07
2013-10-08 2013-10-09 2013-10-10 2013-10-11 2013-10-12 2013-10-13 2013-10-14
2013-10-15 2013-10-16 2013-10-17 2013-10-18 2013-10-19 2013-10-20 2013-10-21
2013-10-22 2013-10-23 2013-10-24 2013-10-25 2013-10-26 2013-10-27 2013-10-28
2013-10-29 2013-10-30 2013-10-31 2013-11-01 2013-11-02 2013-11-03 2013-11-04
2013-11-05 2013-11-06 2013-11-07 2013-11-08 2013-11-09 2013-11-10 2013-11-11
2013-11-12 2013-11-13 2013-11-14 2013-11-15 2013-11-16 2013-11-17 2013-11-18
2013-11-19 2013-11-20 2013-11-21 2013-11-22 2013-11-23 2013-11-24 2013-11-25
2013-11-26 2013-11-27 2013-11-28 2013-11-29 2013-11-30 2013-12-01 2013-12-02
2013-12-03 2013-12-04 2013-12-05 2013-12-06 2013-12-07 2013-12-08 2013-12-09
2013-12-10 2013-12-11 2013-12-12 2013-12-13 2013-12-14 2013-12-15 2013-12-16
2013-12-17 2013-12-18 2013-12-19 2013-12-20 2013-12-21 2013-12-22 2013-12-23
2013-12-24 2013-12-25 2013-12-26 2013-12-27 2013-12-28 2013-12-29 2013-12-30
2013-12-31 2014-01-01

AAA a numeric vector

AAM a numeric vector

ABT a numeric vector

ACB a numeric vector

ACC a numeric vector

ACL a numeric vector

ADC a numeric vector

AGF a numeric vector

AGM a numeric vector

AGR a numeric vector

ALP a numeric vector

ALT a numeric vector

ALV a numeric vector

AMC a numeric vector

AME a numeric vector

AMV a numeric vector

ANV a numeric vector

APC a numeric vector

APG a numeric vector

API a numeric vector

APP a numeric vector

APS a numeric vector

ARM a numeric vector

ASA a numeric vector

ASIAGF a numeric vector

ASM a numeric vector

ASP a numeric vector

ATA a numeric vector

AVF a numeric vector

B82 a numeric vector

BBC a numeric vector

BBS a numeric vector

BCC a numeric vector

BCE a numeric vector

BCI a numeric vector

BDB a numeric vector

BED a numeric vector

BGM a numeric vector

BHC a numeric vector

BHS a numeric vector

BHT a numeric vector

BHV a numeric vector

BIC a numeric vector

BKC a numeric vector

BLF a numeric vector

BMC a numeric vector

BMI a numeric vector

BMP a numeric vector

BPC a numeric vector

BRC a numeric vector

BSC a numeric vector

BSI a numeric vector

BST a numeric vector

BT6 a numeric vector

BTH a numeric vector

BTP a numeric vector

BTS a numeric vector

BTT a numeric vector

BVG a numeric vector

BVH a numeric vector

BVS a numeric vector

BXH a numeric vector

C21 a numeric vector

C32 a numeric vector

C47 a numeric vector

C92 a numeric vector

CAN a numeric vector

CAP a numeric vector

CCI a numeric vector

CCL a numeric vector

CCM a numeric vector

CDC a numeric vector

CIC a numeric vector

CID a numeric vector

CIG a numeric vector

CII a numeric vector

CJC a numeric vector

CKV a numeric vector

CLC a numeric vector

CLG a numeric vector

CLP a numeric vector

CLW a numeric vector

CMC a numeric vector

CMG a numeric vector

CMI a numeric vector

CMS a numeric vector

CMT a numeric vector

CMV a numeric vector

CMX a numeric vector

CNG a numeric vector

CNT a numeric vector

COM a numeric vector

CPC a numeric vector

CSC a numeric vector

CSM a numeric vector

CT6 a numeric vector

CTA a numeric vector

CTB a numeric vector

CTC a numeric vector

CTG a numeric vector

CTI a numeric vector

CTM a numeric vector

CTN a numeric vector

CTS a numeric vector

CTV a numeric vector

CTX a numeric vector

CVN a numeric vector

CVT a numeric vector

CX8 a numeric vector

CYC a numeric vector

D11 a numeric vector

D2D a numeric vector

DAC a numeric vector

DAD a numeric vector

DAE a numeric vector

DAG a numeric vector

DBC a numeric vector

DBT a numeric vector

DC2 a numeric vector

DC4 a numeric vector

DCL a numeric vector

DCS a numeric vector

DCT a numeric vector

DHA a numeric vector

DHC a numeric vector

DHG a numeric vector

DHI a numeric vector

DHM a numeric vector

DHP a numeric vector

DHT a numeric vector

DIC a numeric vector

DID a numeric vector

DIG a numeric vector

DIH a numeric vector

DL1 a numeric vector

DLG a numeric vector

DLR a numeric vector

DMC a numeric vector

DNC a numeric vector

DNM a numeric vector

DNP a numeric vector

DNY a numeric vector

DPC a numeric vector

DPM a numeric vector

DPR a numeric vector

DQC a numeric vector

DRC a numeric vector

DRH a numeric vector

DRL a numeric vector

DSN a numeric vector

DST a numeric vector

DTA a numeric vector

DTL a numeric vector

DTT a numeric vector

DVP a numeric vector

DXG a numeric vector

DXP a numeric vector

DXV a numeric vector

DZM a numeric vector

EBS a numeric vector

ECI a numeric vector

EFI a numeric vector

EIB a numeric vector

EID a numeric vector

ELC a numeric vector

EMC a numeric vector

EVE a numeric vector

FCM a numeric vector

FCN a numeric vector

FDC a numeric vector

FDG a numeric vector

FDT a numeric vector

FIT a numeric vector

FLC a numeric vector

FMC a numeric vector

FPT a numeric vector

GAS a numeric vector

GDT a numeric vector

GGG a numeric vector

GIL a numeric vector

GLT a numeric vector

GMC a numeric vector

GMD a numeric vector

GMX a numeric vector

GSP a numeric vector

GTA a numeric vector

GTT a numeric vector

HAD a numeric vector

HAG a numeric vector

HAI a numeric vector

HAP a numeric vector

HAR a numeric vector

HAS a numeric vector

HAT a numeric vector

HAX a numeric vector

HBC a numeric vector

HBE a numeric vector

HBS a numeric vector

HCM a numeric vector

HCT a numeric vector

HDA a numeric vector

HDC a numeric vector

HDG a numeric vector

HDO a numeric vector

HEV a numeric vector

HGM a numeric vector

HHC a numeric vector

HHG a numeric vector

HHL a numeric vector

HHS a numeric vector

HJS a numeric vector

HLA a numeric vector

HLC a numeric vector

HLD a numeric vector

HLG a numeric vector

HLY a numeric vector

HMC a numeric vector

HMH a numeric vector

HNM a numeric vector

HOM a numeric vector

HOT a numeric vector

HPB a numeric vector

HPC a numeric vector

HPG a numeric vector

HPS a numeric vector

HQC a numeric vector

HRC a numeric vector

HSG a numeric vector

HSI a numeric vector

HST a numeric vector

HT1 a numeric vector

HTB a numeric vector

HTC a numeric vector

HTI a numeric vector

HTL a numeric vector

HTP a numeric vector

HTV a numeric vector

HU1 a numeric vector

HU3 a numeric vector

HUT a numeric vector

HVG a numeric vector

HVT a numeric vector

HVX a numeric vector

ICF a numeric vector

ICG a numeric vector

IDI a numeric vector

IDJ a numeric vector

IDV a numeric vector

IJC a numeric vector

ILC a numeric vector

IMP a numeric vector

INC a numeric vector

INN a numeric vector

ITA a numeric vector

ITC a numeric vector

ITD a numeric vector

ITQ a numeric vector

IVS a numeric vector

JVC a numeric vector

KAC a numeric vector

KBC a numeric vector

KBT a numeric vector

KDC a numeric vector

KDH a numeric vector

KHA a numeric vector

KHB a numeric vector

KHL a numeric vector

KHP a numeric vector

KKC a numeric vector

KLF a numeric vector

KLS a numeric vector

KMR a numeric vector

KMT a numeric vector

KSA a numeric vector

KSB a numeric vector

KSD a numeric vector

KSH a numeric vector

KSQ a numeric vector

KSS a numeric vector

KST a numeric vector

KTB a numeric vector

KTS a numeric vector

KTT a numeric vector

L10 a numeric vector

L14 a numeric vector

L18 a numeric vector

L35 a numeric vector

L43 a numeric vector

L44 a numeric vector

L61 a numeric vector

L62 a numeric vector

LAF a numeric vector

LAS a numeric vector

LBE a numeric vector

LBM a numeric vector

LCD a numeric vector

LCG a numeric vector

LCM a numeric vector

LCS a numeric vector

LDP a numeric vector

LGC a numeric vector

LGL a numeric vector

LHC a numeric vector

LHG a numeric vector

LIG a numeric vector

LIX a numeric vector

LM3 a numeric vector

LM7 a numeric vector

LM8 a numeric vector

LO5 a numeric vector

LSS a numeric vector

LTC a numeric vector

LUT a numeric vector

MAC a numeric vector

MAFPF1 a numeric vector

MAX a numeric vector

MBB a numeric vector

MCC a numeric vector

MCF a numeric vector

MCG a numeric vector

MCL a numeric vector

MCO a numeric vector

MCP a numeric vector

MDC a numeric vector

MDG a numeric vector

MEC a numeric vector

MHC a numeric vector

MHL a numeric vector

MIC a numeric vector

MIH a numeric vector

MIM a numeric vector

MKV a numeric vector

MMC a numeric vector

MNC a numeric vector

MPC a numeric vector

MSN a numeric vector

MTG a numeric vector

NAG a numeric vector

NAV a numeric vector

NBB a numeric vector

NBC a numeric vector

NBP a numeric vector

NDN a numeric vector

NDX a numeric vector

NET a numeric vector

NGC a numeric vector

NHA a numeric vector

NHC a numeric vector

NHS a numeric vector

NHW a numeric vector

NIS a numeric vector

NKG a numeric vector

NLC a numeric vector

NLG a numeric vector

NNC a numeric vector

NPS a numeric vector

NSC a numeric vector

NSN a numeric vector

NST a numeric vector

NTL a numeric vector

NTP a numeric vector

NVB a numeric vector

NVC a numeric vector

NVN a numeric vector

NVT a numeric vector

OCH a numeric vector

OGC a numeric vector

ONE a numeric vector

OPC a numeric vector

ORS a numeric vector

PAC a numeric vector

PAN a numeric vector

PCG a numeric vector

PCT a numeric vector

PDC a numeric vector

PDN a numeric vector

PDR a numeric vector

PET a numeric vector

PFL a numeric vector

PGC a numeric vector

PGD a numeric vector

PGI a numeric vector

PGS a numeric vector

PGT a numeric vector

PHC a numeric vector

PHH a numeric vector

PHR a numeric vector

PHS a numeric vector

PID a numeric vector

PIT a numeric vector

PIV a numeric vector

PJC a numeric vector

PJT a numeric vector

PLC a numeric vector

PMC a numeric vector

PMS a numeric vector

PNC a numeric vector

POM a numeric vector

POT a numeric vector

PPC a numeric vector

PPE a numeric vector

PPG a numeric vector

PPI a numeric vector

PPP a numeric vector

PPS a numeric vector

PRC a numeric vector

PSC a numeric vector

PSD a numeric vector

PSG a numeric vector

PSI a numeric vector

PTB a numeric vector

PTC a numeric vector

PTI a numeric vector

PTK a numeric vector

PTL a numeric vector

PTM a numeric vector

PTS a numeric vector

PV2 a numeric vector

PVA a numeric vector

PVC a numeric vector

PVD a numeric vector

PVE a numeric vector

PVG a numeric vector

PVI a numeric vector

PVL a numeric vector

PVR a numeric vector

PVS a numeric vector

PVT a numeric vector

PVV a numeric vector

PVX a numeric vector

PXA a numeric vector

PXI a numeric vector

PXL a numeric vector

PXM a numeric vector

PXS a numeric vector

PXT a numeric vector

QCC a numeric vector

QCG a numeric vector

QHD a numeric vector

QNC a numeric vector

QST a numeric vector

QTC a numeric vector

RAL a numeric vector

RCL a numeric vector

RDP a numeric vector

REE a numeric vector

RHC a numeric vector

RIC a numeric vector

S12 a numeric vector

S55 a numeric vector

S74 a numeric vector

S91 a numeric vector

S96 a numeric vector

S99 a numeric vector

SAF a numeric vector

SAM a numeric vector

SAP a numeric vector

SAV a numeric vector

SBA a numeric vector

SBC a numeric vector

SBT a numeric vector

SC5 a numeric vector

SCD a numeric vector

SCJ a numeric vector

SCL a numeric vector

SCR a numeric vector

SD1 a numeric vector

SD2 a numeric vector

SD4 a numeric vector

SD5 a numeric vector

SD6 a numeric vector

SD7 a numeric vector

SD9 a numeric vector

SDA a numeric vector

SDB a numeric vector

SDC a numeric vector

SDD a numeric vector

SDE a numeric vector

SDG a numeric vector

SDH a numeric vector

SDN a numeric vector

SDP a numeric vector

SDT a numeric vector

SDU a numeric vector

SDY a numeric vector

SEB a numeric vector

SEC a numeric vector

SED a numeric vector

SEL a numeric vector

SFC a numeric vector

SFI a numeric vector

SFN a numeric vector

SGC a numeric vector

SGD a numeric vector

SGH a numeric vector

SGT a numeric vector

SHB a numeric vector

SHI a numeric vector

SHN a numeric vector

SHS a numeric vector

SIC a numeric vector

SII a numeric vector

SJ1 a numeric vector

SJC a numeric vector

SJD a numeric vector

SJE a numeric vector

SJM a numeric vector

SJS a numeric vector

SKS a numeric vector

SLS a numeric vector

SMA a numeric vector

SMC a numeric vector

SMT a numeric vector

SNG a numeric vector

SPI a numeric vector

SPM a numeric vector

SPP a numeric vector

SQC a numeric vector

SRA a numeric vector

SRB a numeric vector

SRC a numeric vector

SRF a numeric vector

SSC a numeric vector

SSG a numeric vector

SSI a numeric vector

SSM a numeric vector

ST8 a numeric vector

STB a numeric vector

STC a numeric vector

STG a numeric vector

STL a numeric vector

STP a numeric vector

STT a numeric vector

SVC a numeric vector

SVI a numeric vector

SVN a numeric vector

SVT a numeric vector

SZL a numeric vector

TAC a numeric vector

TAG a numeric vector

TAS a numeric vector

TBC a numeric vector

TBX a numeric vector

TC6 a numeric vector

TCL a numeric vector

TCM a numeric vector

TCO a numeric vector

TCR a numeric vector

TCS a numeric vector

TCT a numeric vector

TDC a numeric vector

TDH a numeric vector

TDN a numeric vector

TDW a numeric vector

TET a numeric vector

TH1 a numeric vector

THB a numeric vector

THG a numeric vector

THT a numeric vector

TIC a numeric vector

TIE a numeric vector

TIG a numeric vector

TIX a numeric vector

TJC a numeric vector

TKC a numeric vector

TKU a numeric vector

TLG a numeric vector

TLH a numeric vector

TMC a numeric vector

TMP a numeric vector

TMS a numeric vector

TMT a numeric vector

TMX a numeric vector

TNA a numeric vector
TNC a numeric vector
TNG a numeric vector
TNT a numeric vector
TPC a numeric vector
TPH a numeric vector
TPP a numeric vector
TRA a numeric vector
TRC a numeric vector
TS4 a numeric vector
TSB a numeric vector
TSC a numeric vector
TSM a numeric vector
TST a numeric vector
TTC a numeric vector
TTF a numeric vector
TTP a numeric vector
TTZ a numeric vector
TV1 a numeric vector
TV2 a numeric vector
TV3 a numeric vector
TV4 a numeric vector
TVD a numeric vector
TXM a numeric vector
TYA a numeric vector
UDC a numeric vector
UIC a numeric vector
UNI a numeric vector
V12 a numeric vector
V15 a numeric vector
V21 a numeric vector
VAT a numeric vector
VBC a numeric vector
VBH a numeric vector
VC1 a numeric vector
VC2 a numeric vector
VC3 a numeric vector

VC5 a numeric vector

VC6 a numeric vector

VC7 a numeric vector

VC9 a numeric vector

VCB a numeric vector

VCC a numeric vector

VCF a numeric vector

VCG a numeric vector

VCM a numeric vector

VCR a numeric vector

VCS a numeric vector

VCV a numeric vector

VDL a numeric vector

VDS a numeric vector

VE1 a numeric vector

VE2 a numeric vector

VE3 a numeric vector

VE4 a numeric vector

VE8 a numeric vector

VE9 a numeric vector

VFG a numeric vector

VFMVF4 a numeric vector

VFR a numeric vector

VGP a numeric vector

VGS a numeric vector

VHC a numeric vector

VHG a numeric vector

VHH a numeric vector

VHL a numeric vector

VIC a numeric vector

VID a numeric vector

VIE a numeric vector

VIG a numeric vector

VIP a numeric vector

VIS a numeric vector

VIT a numeric vector

VIX a numeric vector

VKC a numeric vector
VLA a numeric vector
VLF a numeric vector
VMC a numeric vector
VMD a numeric vector
VNA a numeric vector
VNC a numeric vector
VND a numeric vector
VNE a numeric vector
VNF a numeric vector
VNG a numeric vector
VNH a numeric vector
VNI a numeric vector
VNL a numeric vector
VNM a numeric vector
VNN a numeric vector
VNR a numeric vector
VNS a numeric vector
VNT a numeric vector
VOS a numeric vector
VPC a numeric vector
VPH a numeric vector
VPK a numeric vector
VRC a numeric vector
VSC a numeric vector
VSH a numeric vector
VSI a numeric vector
VST a numeric vector
VTB a numeric vector
VTC a numeric vector
VTF a numeric vector
VTL a numeric vector
VTO a numeric vector
VTS a numeric vector
VTV a numeric vector
VXB a numeric vector
WCS a numeric vector
XMC a numeric vector
YBC a numeric vector

Details

There are 687 stock codes. Some examples: AAA, AAM, ABT,...

Source

http://www.cophieu68.vn/export.php https://www.vndirect.com.vn/portal/thong-ke-thi-truong-chung-khoan/lich-su-gia.shtml

Examples

```
data(dataSelected)
```

`dateList` *Date list.*

Description

Date list.

Usage

```
data("dateList")
```

Format

The format is: chr [1:1827] "2009-01-01" "2009-01-02" "2009-01-03" "2009-01-04" ...

Source

Vietnam stock market.

References

See the report.

Examples

```
data(dateList)
```

jMCPri *Monte-Carlo Price Simulation*

Description

Using when you need a series of price to do back-testing.

This function using normal return model to simulate price.

Related report: Value at Risk.<researchgate.net>

Usage

```
jMCPri(s0, mu, sigma, m)
```

Arguments

s0	The initial price or the price at the first day.
mu	Expected (or drift) of return.
sigma	Standard deviation (or volatility) of return.
m	Number of observations.

Value

An array of price.

Note

viet-hung.vu@jvn.edu.vn

Author(s)

Hung Vu

References

Value at Risk.(reserchgate.net)

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
s0 <- 100
mu <- 0.02
sigma <- 0.1
m <- 1000
jMCPri (s0, mu, sigma, m)
```

jMCPriLim *Monte-Carlo Price Simulation (under price limit condition)*

Description

Using when you need a series of price to do back-testing.

This function using normal return model to simulate price under price limit condition.

Price limit condition require that the return on price is limited.

Related report: Value at Risk.<researchgate.net>

Usage

```
jMCPriLim(s0, L, U, mu, sigma,m)
```

Arguments

s0	The initial price or the price at the first day.
L	Lower limit of return.
U	Upper limit of return.
mu	Expected (or mean) of return.
sigma	Standard deviation (or volatility) of return.
m	Number of observations.

Value

An array of price.

Note

viet-hung.vu@jvn.edu.vn

Author(s)

Hung Vu

References

Value at Risk.(reserchgate.net)

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
s0 <- 100
mu <- 0.02
sigma <- 0.1
m <- 1000
L <- -0.07
U <- 0.07
jMCPriLim (s0, L, U, mu, sigma, m)
```

---

jPrice *Historical Price Function*

Description

Take out a price series from database.

See the report: Value at Risk.<researchgate.net>

Usage

```
jPrice(name)
```

Arguments

name	Name of a stock. See list of stocks using jStockList()

Value

A price series.

Note

viet-hung.vu@jvn.edu.vn

Author(s)

Hung Vu

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
jStockList()
jPrice('AAA')
```

jReturn *Return Function*

Description

Compute returns from a price series of an asset.

Return is gain (or loss) rate from an investment to the asset in a time interval.

See the report: Value at Risk.<researchgate.net>

Usage

```
jReturn(s)
```

Arguments

s	A price series.

Value

A return series.

Note

viet-hung.vu@jvn.edu.vn

Author(s)

Hung Vu

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
y <- c(11, 12, 10, 13, 12, 14, 13, 15, 13, 14, 12)
s <- jReturn(y)
s
```

jStockList *Stocks List in Vietnam stock market.*

Description

Provide a list of Vietnamese stocks.

See the report: Value at Risk.<researchgate.net>

Usage

```
jStockList()
```

Value

A list of Vietnamese stocks

Note

viet-hung.vu@jvn.edu.vn

Author(s)

Hung Vu

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
jStockList()
```

jTestVaR *VaR Back-testing*

Description

Provide some kinds of test for Value at risk.

The null hypothesis is the equation of the probability of loss cross over VaR and the given ruin level.

It will show how the calculated VaR can be accepted.

See the report: Value at Risk.<researchgate.net>

Usage

```
jTestVaR(Ret, VaR, p, test_significant, type)
```

Arguments

`Ret`	Return series use to back-test.
`VaR`	Value at Risk that has been calculated.
`p`	Given probability used to calculate VaR
`test_significant`	Significant level of the test.
`type`	Kinds of test. . p_value . pof . tuff . mixkup

Details

See the report.

Value

Statistic,Quantile and test result.

Note

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Author(s)

Hung Vu

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
y <- c(11, 12, 10, 13, 12, 14, 13, 15, 13, 14, 12)
s <- jReturn(y)
alpha <- 0.2
h <- 0
v <- jVaR('non_adjust_hist',s,alpha,h)
jTestVaR(s, v, alpha, 0.05, 'p_value')
```

jVaR *Value at Risk Function*

Description

Compute VaR by many methods.

See the report: Value at Risk.<researchgate.net>

Usage

```
jVaR(type, Return, Alpha, N_th_day)
```

Arguments

type	Computing method. . 'non_adjust_hist': Historical method without any adjustment. . 'grch11_hist': Historical method with adjustment by Garch(1,1) method. . 'ewhv_hist': Exponential Weighted method. . 'ewma_hist': Historical method with adjustment by EWMA method. . 'kernel_hist': Estimating density function using kernel fitting method. . 'grch11_kernel_hist': Kernel fitting method apply on return adjusted by Garch(1,1). . 'ewma_kernel_hist': Kernel fitting method apply on return adjusted by EWMA. . 'garch11': Garch(1,1) method. . 'normal': Normal return method. . 'mle_normal': Normal return method (Estimating by maximum likelihood method). . 'monte_carlo': Simulation method.
Return	A return series that computed from price series.
Alpha	Given probability of the event that loss exceeds VaR.
N_th_day	Time point of VaR computing (...,-1,0,1,...) . -1 : previous day . 0 : present . 1 : next day

Value

Value at Risk at the time point.

Note

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Author(s)

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References

Value at Risk.(reserchgate.net)

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
y <- c(11, 12, 10, 13, 12, 14, 13, 15, 13, 14, 12)
s <- jReturn(y)
alpha <- 0.2
h <- 0
v <- jVaR('non_adjust_hist',s,alpha,h)
```

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jVaRLim *Value at Risk Function(under price limit condition)*

Description

Compute VaR under price limit condition.

See the report: Value at Risk.<researchgate.net>

Usage

```
jVaRLim(Ret, L, U, alpha, type, h)
```

Arguments

Ret	A return series that computed from price series.
L	Lower limit.
U	Upper limit.
alpha	Given probability of the event that loss exceeds VaR.
type	Computing method. 'model': Garch(1,1) method. 'histl': Historical method with return series adjusted by Garch(1,1) method. 'simul': Simulation method.
h	Time point of VaR computing (...,-1,0,1,...) . -1 : previous day . 0 : present . 1 : next day

Value

Value at Risk at the time point.

Note

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Author(s)

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References

Value at Risk.(reserchgate.net)

See Also

https://www.researchgate.net/profile/Vu_Hung4

Examples

```
y <- c(11, 12, 10, 13, 12, 14, 13, 15, 13, 14, 12)
s <- jReturn(y)
alpha <- 0.2
h <- 0
L <- -0.13
U <- 0.16
v <- jVaRLim(s,L,U,alpha,'model',h)
```

---

stockList *Stock List.*

Description

Stock List.

Usage

```
data("stockList")
```

Format

The format is: chr [1:691] "AAA" "AAM" "ABT" "ACB" "ACC" "ACL" "ADC" ...

Source

http://www.cophieu68.vn/export.php https://www.vndirect.com.vn/portal/thong-ke-thi-truong-chung-khoan/lich-su-gia.shtml

Examples

```
data(stockList)
```

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