

The **opefimor** package contains the R code used in the book: Iacus, S.M. (2011) *Option Pricing and Estimation of Financial Models in R*, Wiley, Chichester. ISBN: 978-0-470-74584-7.

This document explains how to access the R code used in Chapters 2-9 and the two appendixes.

Each chapter has an individual R script file. All the files are contained inside the **book** directory of this package.

```
R> require(opefimor)
R> fdir <- file.path(.libPaths()[1], "opefimor", "book")
```

the directory **fdir** is strictly dependent on you installation of R. The directory contains the following files

```
R> list.files(fdir)

[1] "appA.R" "appB.R" "cap2.R" "cap3.R" "cap4.R" "cap5.R" "cap6.R"
[8] "cap7.R" "cap8.R" "cap9.R"
```

which you can open in your favourite editor or execute directly with, e.g.,

```
R> source("cap2.R")
```