Package 'TScompare'

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Version 2015.4-1

Title 'TSdbi' Database Comparison

Description Utilities for comparing the equality of series on two databases.
Comprehensive examples of all the 'TS*' packages is provided in the
vignette Guide.pdf with the 'TSdata' package.

Depends R (>= 2.10.0), TSdbi (>= 2015.1-1)

Imports tframe, tfplot, DBI (>= 0.3.1),

Suggests tframePlus, TSsql, TSMySQL, TSSQLite, TSmisc, zoo

Enhances TSPostgreSQL, TSodbc, TSfame

BuildVignettes true

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URL <http://tsdbi.r-forge.r-project.org/>

NeedsCompilation no

Repository CRAN

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R topics documented:

AllIds   *Extract Series Information from a Databases*

Description

Utilities for series information from databases.

Usage

```
AllIds(con, vintage=getOption("TSvintage"))
AllPanels(con)
AllVintages(con)
```

Arguments

con   a database connection as returned by TSconnect.

vintage   the vintage for which series identifiers will be returned.

Details

MORE HERE The function `AllIds` returns a string vector of all the series identifiers in the database.

The function `AllPanels` returns a string vector of all the panel identifiers in the database.

The function `AllVintages` returns a string vector of all the vintages in the database.

Value

depends.

See Also

[TScompare](), [TSconnect](), [TSget]()

TScompare   *Compare Time Series Data From Different Databases*

Description

Utilities for comparing time series from different databases.

Usage

```
    TScompare(ids, con1, con2, na.rm=FALSE, fuzz=1e-14)
    doubleCheck(x, con1=x$con1, con2=x$con2, na.rm=FALSE, fuzz=1e-10)
    tfDetails(x, con1=x$con1, con2=x$con2, na.rm=FALSE)
    ## S3 method for class 'TScompare'
summary(object, ...)
    ## S3 method for class 'TScompare'
tfplot(x, con1=x$con1, con2=x$con2, diff=FALSE, ...)
```

Arguments

ids	matrix with one or two columns of character strings indicating pairs of series identifiers. (See details.)
x	a TScompare object as returned by TScompare.
con1	a database connection as returned by TSconnect.
con2	a database connection as returned by TSconnect.
na.rm	a logical indicating if NA values should be removed from the beginning and end of series.
fuzz	a small value indicating the tolerance within which values are considered to be the same.
object	a TScompare object as returned by TScompare.
diff	logical indicating if the difference should be plotted, rather than the two series.
...	other arguments. (Not currently used.)

Details

TScompare compares series from two databases (con1 and con2) to check if the series are the same. If ids is a vector or matrix with one column then the same series identifiers are used for both databases. If ids is a matrix with two columns then the first columns indicates the series ids on first database and the second column indicates corresponding id on the second database.

Series are first checked to see that they cover the same time window. If the window comparison fails (is FALSE) then the value comparison is also indicated as FALSE. When the window comparison is TRUE then the value comparison is set TRUE if all values are within fuzz in absolute value.

The function doubleCheck reruns value comparisons using a different (relaxed) fuzz. It only checks FALSE results, and returns the new result with a different fuzz. (It will be much quicker on very long checks if most series do not need to be rechecked.) Connections (cons) may have expired if there is a long delay bfore running this, in which case they need to be re-established.

The method summary.TScompare summarizes the result returned by TScompare or doubleCheck.

The method tfplot.TScompare plots differences in the series.

The function tfDetails provides details about differences in the time window for series that are not equal.

Value

depends.

See Also

AllIds, TSconnect, TSget

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