

Package ‘TSmisc’

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Version 2016.8-1

Title 'TSdbi' Extensions to Wrap Miscellaneous Data Sources

Description Methods to retrieve data from several different sources. This include historical quote data from 'Yahoo' and 'Oanda', economic data from 'FRED', and 'xls' and 'csv' data from different sources. Comprehensive examples of all the 'TS*' packages is provided in the vignette Guide.pdf with the 'TSdata' package.

Depends R (>= 2.8.0), TSdbi (>= 2015.1-1)

Imports methods, DBI (>= 0.3.1), tframe, tframePlus, stats, zoo, tseries(>= 0.10-33), quantmod (>= 0.4-0), gdata

Suggests tfplot, xts, timeSeries, tis

BuildVignettes true

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TSmiscMethods

TSdbi Extensions to Wrap Several Data Sources

Description

Get a time series (matrix) from a variety of source URLs

Usage

```

histQuote(...)
getSymbol(...)
xls(...)
zip(...)

## S4 method for signature 'histQuoteConnection,missing'
TSconnect(q, dbname, ...)
## S4 method for signature 'character,TShistQuoteConnection'
TSget(
  serIDs, con, TSrepresentation = options()$TSrepresentation,
  tf = NULL, start = tfstart(tf), end = tfend(tf), names=serIDs,
  quote = "Close", quiet = TRUE, repeat.try=3, ...)
## S4 method for signature 'character,TShistQuoteConnection'
TSdates(
  serIDs, con, vintage=NULL, panel=NULL, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSdescription(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSdoc(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSlabel(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSsource(x, con, ... )

## S4 method for signature 'getSymbolConnection,missing'
TSconnect(
  q, dbname, ...)
## S4 method for signature 'character,TSgetSymbolConnection'
TSget(
  serIDs, con, TSrepresentation = options()$TSrepresentation,
  tf = NULL, start = tfstart(tf), end = tfend(tf), names=serIDs,
  quote = NULL, quiet = TRUE, repeat.try=3, ...)
## S4 method for signature 'character,TSgetSymbolConnection'
TSdates(
  serIDs, con, vintage=NULL, panel=NULL, ... )
## S4 method for signature 'character,TSgetSymbolConnection'
TSdescription(x, con, ... )
## S4 method for signature 'character,TSgetSymbolConnection'

```

```

TSdoc(x, con, ... )
  ## S4 method for signature 'character,TSgetSymbolConnection'
TSlablel(x, con, ... )
  ## S4 method for signature 'character,TSgetSymbolConnection'
TSsource(x, con, ... )

  ## S4 method for signature 'xlsConnection,missing'
TSconnect(q, dbname,
  map=list(ids, data, dates, names=NULL, description=NULL, sheet=1,
  tsrepresentation = function(data,dates){
    zoo::zoo(data, as.Date(dates))}), ...)
  ## S4 method for signature 'character,TSxlsConnection'
TSget(
serIDs, con, TSrepresentation = options()$TSrepresentation,
tf = NULL, start = tfstart(tf), end = tfend(tf), names=serIDs, ...)
  ## S4 method for signature 'character,TSxlsConnection'
TSdates(
serIDs, con, vintage=NULL, panel=NULL, ... )
  ## S4 method for signature 'character,TSxlsConnection'
TSdescription(x, con, ... )
  ## S4 method for signature 'character,TSxlsConnection'
TSdoc(x, con, ... )
  ## S4 method for signature 'character,TSxlsConnection'
TSlablel(x, con, ... )
  ## S4 method for signature 'character,TSxlsConnection'
TSsource(x, con, ... )

  ## S4 method for signature 'zipConnection,missing'
TSconnect(q, dbname,
  suffix=c("Open","High","Low","Close","Volume","OI"), ...)
  ## S4 method for signature 'character,TSzipConnection'
TSget(
serIDs, con, TSrepresentation=options()$TSrepresentation,
tf=NULL, start=tfstart(tf), end=tfend(tf),
names=NULL, quote=con@suffix, ...)
  ## S4 method for signature 'character,TSzipConnection'
TSdates(
serIDs, con, vintage=NULL, panel=NULL, ... )
  ## S4 method for signature 'character,TSzipConnection'
TSdescription(x, con, ... )
  ## S4 method for signature 'character,TSzipConnection'
TSdoc(x, con, ... )
  ## S4 method for signature 'character,TSzipConnection'
TSlablel(x, con, ... )
  ## S4 method for signature 'character,TSzipConnection'
TSsource(x, con, ... )

```

Arguments

<code>q</code>	a string indicating a query interface to use, or a database connection object.
<code>dbname</code>	a string indicating a database or omitted if <code>q</code> is a connection object.
<code>con</code>	a database connection object.
<code>serIDs</code>	identifiers for series on the database.
<code>vintage</code>	character string indicating vintage of the series on the database (not supported by this database).
<code>panel</code>	character string indicating panel of the series on the database (not supported by this database).
<code>x</code>	time series data(<code>TSput</code>), or identifiers for series on the database (<code>TSdoc</code> and <code>TSdescription</code>).
<code>names</code>	optional character vector to use for series names in the R object.
<code>tf</code>	time frame for trimming data, passed to <code>tfwindow</code> .
<code>start</code>	time frame for trimming data, passed to <code>tfwindow</code> .
<code>end</code>	time frame for trimming data, passed to <code>tfwindow</code> .
<code>TSrepresentation</code>	time representation for returned series. (See <code>TSget</code> in package TSdbi .)
<code>quote</code>	reference time (e.g. "Close") passed to <code>get.hist.quote</code> . For zip method, a vector of strings, as in suffix, indicating series that should be returned in the result(see Details).
<code>quiet</code>	logical to suppress progress report, passed to <code>get.hist.quote</code> .
<code>repeat.try</code>	integer number of times to attempt retrieval before giving up.
<code>sheet</code>	optional integer to indicate the sheet of the workbook to use default=1).
<code>map</code>	A list with elements indicating the location of data, <code>serIDs</code> , dates, and optional metadata (see Details).
<code>suffix</code>	A vector of strings indicating names of the columns if the zipped file has more than one series (see Details).
<code>...</code>	Arguments passed to other methods, or by <code>histQuote</code> to <code>get.hist.quote</code> .

Details

These functions interface to a stock quote URL using `get.hist.quote` from the `tseries` package. Only URLs "yahoo" and "oanda" are supported. **TShistQuote** is a wrapper to `get.hist.quote`. No extra functionality is provided, only an interface that is consistent with **TSdbi**. The **TSdbi** function argument `dbname` is mapped to `get.hist.quote` argument `provider`, and `serId` to `instrument`. Argument `quote` (ignored for provider 'oanda') is set to "Close" by default, but can be specified. `get.hist.quote` argument `retclass` is replaced by **TSdbi** argument `TSrepresentation`. (See `TSget` in **TSdbi** for more details on how this works.)

TShistQuote does not support writing data to the source URL.

The classes `histQuoteDriver` and `TShistQuoteConnection` extend classes `DBIDriver` and `DBIConnection` in the `DBI` package.

See the package vignette for additional examples.

Value

Depends.

See Also

[TSconnect](#), [TSdates](#), [TSget](#), [get.hist.quote](#) [tfwindow](#)

Examples

```
require("tfplot")

## Not run:
con <- try(TSconnect("histQuote", dbname="yahoo") )
x <- TSget("^gspc", con)
tfplot(x)

con <- TSconnect("getSymbol", dbname="FRED")
x <- TSget("CPIAUCNS", con)
tfplot(x)

# data from http://pittrading.com/
# par(ask=TRUE) # to pause between pages
con <- TSconnect("zip", dbname="http://pittrading.com/free_eod_data")
x <- TSget("EURUSD", con)
tfplot(x, graphs.per.page=3)

z <- TSget(c("AD", "CD"), con, quote="Close")
tfplot(z, start="2007-01-01", Title=
  "Futures, Australian and Canadian Dollar Continuous Contract at Close",
  graphs.per.page=3)

## End(Not run)

#### Australian Money ####
# test file copied Nov. 29, 2010 from
# http://www.rba.gov.au/statistics/tables/xls/d03hist.xls

testfile <- system.file("xlsExampleData/d03hist.xls", package = "Tsmisc")

con1 <- TSconnect("xls", dbname=testfile,
  map=list(ids =list(i=11, j="B:Q"),
    data =list(i=12:627, j="B:Q"),
    dates=list(i=12:627, j="A"),
    names=list(i=4:7, j="B:Q"),
  description = NULL,
  tsrepresentation = function(data,dates){
    ts(data,start=c(1959,7), frequency=12)}))

z <- TSget("DMACN", con1)
tfplot(z)
```

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