

Package: timeSeries (via r-universe)

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Title Financial Time Series Objects (Rmetrics)

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Description 'S4' classes and various tools for financial time series:
Basic functions such as scaling and sorting, subsetting,
mathematical operations and statistical functions.

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Imports graphics, grDevices, stats, utils

Suggests RUnit, robustbase, xts, zoo, PerformanceAnalytics, fTrading

LazyData yes

License GPL (>= 2)

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(devel), <https://www.rmetrics.org>

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NeedsCompilation no

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timeSeries-package *Utilities and tools package*

Description

Package **timeSeries** is part of the Rmetrics suit of R packages. It provides a class, `timeSeries`, particularly aimed at analysis of financial data, along with many methods, functions, and utilities for statistical and financial computations on time series.

Details

The following sections have not been updated for some time.

timeSeries - S4 'timeSeries' Class

| | |
|-------------------------------|--------------------------------------|
| <code>timeSeries</code> | Creates a "timeSeries" from scratch |
| <code>series, coredata</code> | Extracts the data |
| <code>getUnits</code> | Extracts the time serie units |
| <code>time</code> | Extracts the positions of timestamps |
| <code>x@format</code> | Extracts the format of the timestamp |
| <code>finCenter</code> | Extracts the financial center |
| <code>x@recordIDs</code> | Extracts the record IDs |
| <code>x@title</code> | Extracts the title |
| <code>x@documentation</code> | Extracts the documentation |

Base Time Series Functions

| | |
|--------------------|--|
| <code>apply</code> | Applies a function to blocks of a "timeSeries" |
| <code>cbind</code> | Combines columns of two "timeSeries" objects |
| <code>rbind</code> | Combines rows of two "timeSeries" objects |
| <code>diff</code> | Returns differences of a "timeSeries" object |
| <code>dim</code> | returns dimensions of a "timeSeries" object |
| <code>merge</code> | Merges two "timeSeries" objects |

| | |
|---------------------|--|
| <code>rank</code> | Returns sample ranks of a "timeSeries" object |
| <code>rev</code> | Reverts a "timeSeries" object |
| <code>sample</code> | Resamples a "timeSeries" object |
| <code>scale</code> | Scales a "timeSeries" object |
| <code>sort</code> | Sorts a "timeSeries" object |
| <code>start</code> | Returns start date/time of a "timeSeries" |
| <code>end</code> | Returns end date/time of a "timeSeries" |
| <code>end</code> | Returns end date/time of a "timeSeries" |
| <code>t</code> | Returns the transpose of a "timeSeries" object |
| <code>attach</code> | Attaches a "timeSeries" to the search path |

Subsetting 'timeSeries' Objects

| | |
|---------------------------|--|
| <code>[</code> | Subsets a "timeSeries" object |
| <code>[<-</code> | Assigns values to a subset |
| <code>\$</code> | Subsets a "timeSeries" by column names |
| <code>\$<-</code> | Replaces subset by column names |
| <code>head</code> | Returns the head of a "timeSeries" |
| <code>tail</code> | Returns the tail of a time Series |
| <code>na.omit</code> | Handles NAs in a "timeSeries" object |
| <code>removeNA</code> | removes NAs from a matrix object |
| <code>substituteNA</code> | substitutes NAs by zero, column mean or median |
| <code>interpNA</code> | interpolates NAs using R's "approx" function |

Mathematical Operation

| | |
|-----------------------|---|
| <code>Ops</code> | S4: Arith method for a "timeSeries" object |
| <code>Math</code> | S4: Math method for a "timeSeries" object |
| <code>Math2</code> | S4: Maths method for a "timeSeries" object |
| <code>abs</code> | Returns absolute values of a "timeSeries" object |
| <code>sqrt</code> | Returns square root of a "timeSeries" object |
| <code>exp</code> | Returns the exponential values of a "timeSeries" object |
| <code>log</code> | Returns the logarithm of a "timeSeries" object |
| <code>sign</code> | Returns the signs of a "timeSeries" object |
| <code>diff</code> | Differences a "timeSeries" object |
| <code>scale</code> | Centers and/or scales a "timeSeries" object |
| <code>quantile</code> | Returns quantiles of an univariate "timeSeries" |

Methods

| | |
|------------------------------|---|
| <code>as.timeSeries</code> | Defines method for a "timeSeries" |
| <code>as.*.default</code> | Returns the input |
| <code>as.*.ts</code> | Transforms a 'ts' object into a "timeSeries" |
| <code>as.*.data.frame</code> | Transforms a 'data.frame' into a 'timeSeries' |
| <code>as.*.character</code> | Loads and transforms from a demo file |
| <code>as.*.zoo</code> | Transforms a 'zoo' object into a "timeSeries" |
| <code>as.vector.*</code> | Converts univariate "timeSeries" to vector |
| <code>as.matrix.*</code> | Converts "timeSeries" to matrix |
| <code>as.numeric.*</code> | Converts "timeSeries" to numeric |
| <code>as.data.frame.*</code> | Converts "timeSeries" to data.frame |
| <code>as.ts.*</code> | Converts "timeSeries" to ts |
| <code>as.logical.*</code> | Converts "timeSeries" to logical |
| <code>is.timeSeries</code> | Tests for a "timeSeries" object |
| <code>plot</code> | Displays a X-Y "timeSeries" Plot |
| <code>lines</code> | Adds connected line segments to a plot |
| <code>points</code> | Adds Points to a plot |
| <code>show</code> | Prints a 'timeSeries' object |

Financial time series functions

| | |
|------------------------------------|---|
| <code>align</code> | Aligns a "timeSeries" to time stamps |
| <code>cumulated</code> | Computes cumulated series from a returns |
| <code>alignDailySeries</code> | Aligns a "timeSeries" to calendarical dates |
| <code>rollDailySeries</code> | Rolls a 'timeSeries' daily |
| <code>drawdowns</code> | Computes series of drawdowns from financial returns |
| <code>drawdownsStats</code> | Computes drawdowns statistics |
| <code>durations</code> | Computes durations from a financial time series |
| <code>countMonthlyRecords</code> | Counts monthly records in a "timeSeries" |
| <code>rollMonthlyWindows</code> | Rolls Monthly windows |
| <code>rollMonthlySeries</code> | Rolls a "timeSeries" monthly |
| <code>endOfPeriodSeries</code> | Returns end of periodical series |
| <code>endOfPeriodStats</code> | Returns end of period statistics |
| <code>endOfPeriodBenchmarks</code> | Returns period benchmarks |
| <code>returns</code> | Computes returns from prices or indexes |
| <code>returns0</code> | Computes untrimmed returns from prices or indexes |
| <code>runlengths</code> | Computes run lengths of a "timeSeries" |
| <code>smoothLowess</code> | Smooths a "timeSeries" |
| <code>smoothSpline</code> | Smooths a "timeSeries" |
| <code>smoothSupsmu</code> | Smooths a "timeSeries" |
| <code>splits</code> | Detects "timeSeries" splits by outlier detection |
| <code>spreads</code> | Computes spreads from a price/index stream |
| <code>turns</code> | Computes turning points in a "timeSeries" object |
| <code>turnsStats</code> | Computes turning points statistics |

Statistics Time Series functions

| | |
|------------------------------|---|
| <code>colCumsums</code> | Computes cumulated column sums of a "timeSeries" |
| <code>colCummaxs</code> | Computes cumulated maximum of a "timeSeries" |
| <code>colCummins</code> | Computes cumulated minimum of a "timeSeries" |
| <code>colCumprods</code> | Computes cumulated product values by column |
| <code>colCumreturns</code> | Computes cumulated returns by column |
| <code>colSums</code> | Computes sums of all values in each column |
| <code>colMeans</code> | Computes means of all values in each column |
| <code>colSds</code> | Computes standard deviations of all values in each column |
| <code>colVars</code> | Computes variances of all values in each column |
| <code>colSkewness</code> | Computes skewness of all values in each column |
| <code>colKurtosis</code> | Computes kurtosis of all values in each column |
| <code>colMaxs</code> | Computes maxima of all values in each column |
| <code>colMins</code> | Computes minima of all values in each column |
| <code>colProds</code> | Computes products of all values in each column |
| <code>colStats</code> | Computes statistics of all values in each column |
| <code>orderColnames</code> | Returns ordered column names of a "timeSeries" |
| <code>sortColnames</code> | Returns alphabetically sorted column names |
| <code>sampleColnames</code> | Returns sampled column names of a "timeSeries" |
| <code>pcaColnames</code> | Returns PCA correlation ordered column names |
| <code>hclustColnames</code> | Returns hierarchically clustered columnnames |
| <code>statsColnames</code> | Returns statistical rearrange columnnames |
| <code>orderStatistics</code> | Computes order statistics of a "timeSeries" object |
| <code>rollMean</code> | Computes rolling means of a "timeSeries" object |
| <code>rollMin</code> | Computes rolling minima of a "timeSeries" object |
| <code>rollMax</code> | Computes rolling maxima of a "timeSeries" object |
| <code>rollMedian</code> | Computes rolling medians of a "timeSeries" object |
| <code>rollStats</code> | Computes rolling statistics of a "timeSeries" object |
| <code>rowCumsums</code> | Computes cumulated column sums of a "timeSeries" |
| <code>smoothLowess</code> | Smooths a series with lowess function |
| <code>smoothSupsmu</code> | Smooths a series with supsmu function |
| <code>smoothSpline</code> | Smooths a series with smooth.spline function |

Misc Functions

| | |
|-------------------------------|---|
| <code>dummyDailySeries</code> | Creates a dummy daily "timeSeries" object |
| <code>isMonthly</code> | Decides if the series consists of monthly records |
| <code>isDaily</code> | Decides if the series consists of daily records |
| <code>isQuarterly</code> | Decides if the series consists of Quarterly records |
| <code>description</code> | Creates default description string |

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aggregate-methods *Aggregate time series*

Description

Aggregate a "timeSeries" object over general periods.

Usage

```
## S4 method for signature 'timeSeries'  
aggregate(x, by, FUN, ...)
```

Arguments

| | |
|-----|---|
| x | an object of class "timeSeries". |
| by | a sequence of "timeDate" objects denoting the aggregation periods, see section 'Details'. |
| FUN | the function to be applied. |
| ... | arguments passed to other methods. |

Details

aggregate aggregates x by applying FUN on the values of the time series in each of the aggregation periods, specified by argument by.

Argument by should be of the same class as time(x). by is sorted and duplicated values are removed from it. Each pair of consecutive values in by then determines a period over which to apply the aggregation function FUN, see [findInterval](#).

Value

an object of class "timeSeries"

See Also

[apply](#), [align](#)

Examples

```
## Load Microsoft Data Set -
x <- MSFT

## Aggregate by Weeks -
by <- timeSequence(from = start(x), to = end(x), by = "week")
aggregate(x, by, mean)

## Aggregate to Last Friday of Month -
by <- unique(timeLastNdayInMonth(time(x), 5))
X <- aggregate(x, by, mean)
X
dayOfWeek(time(X))
isMonthly(X)

## Aggregate to Last Day of Quarter -
by <- unique(timeLastDayInQuarter(time(x)))
X <- aggregate(x, by, mean)
X
isQuarterly(X)
```

align-methods

Align a 'timeSeries' object to equidistant time stamps

Description

Aligns a "timeSeries" object to equidistant time stamps. There are also functions for the common cases of changing daily to weekly and daily to monthly.

Usage

```
## S4 method for signature 'timeSeries'
align(x, by = "1d", offset = "0s",
      method = c("before", "after", "interp", "fillNA",
                 "fmm", "periodic", "natural", "monoH.FC"),
      include.weekends = FALSE, ...)

alignDailySeries(x, method = c("before", "after", "interp", "fillNA",
                               "fmm", "periodic", "natural", "monoH.FC"),
                 include.weekends = FALSE, units = NULL, zone = "",
                 FinCenter = "", ...)

daily2monthly(x, init = FALSE)
daily2weekly(x, startOn = "Tue", init = FALSE)
```

Arguments

| | |
|------------------|--|
| x | an object of class "timeSeries". |
| by | a character string denoting the period. |
| offset | a character string denoting the offset. |
| method | the method to be used for the alignment. A character string, one of "before", use the data from the row whose position is just before the unmatched position, or "after", use the data from the row whose position is just after the unmatched position, or "linear", interpolate linearly between "before" and "after". |
| include.weekends | a logical value. Should weekend dates be included or removed from the series? |
| units | an optional character string, which allows to overwrite the current column names of a timeSeries object. By default NULL which means that the column names are selected automatically. |
| zone | the time zone or financial center where the data were recorded. |
| FinCenter | a character with the the location of the financial center named as "continent/city". |
| startOn | a character string, specifying the day of week as a three letter abbreviation. Weekly aggregated data records are then fixed to the weekdays given by the argument startOn. |
| init | a logical value, if set to TRUE then the time series will be indexed to 1 for its first value. By default init is set to FALSE. |
| ... | further arguments to be passed to the interpolating function. |

Details

TODO: complete.

alignDailySeries aligns a daily 'timeSeries' to new positions, Effectively, it is a frontend to the "timeSeries" method for align with by = "1d", and offset = "0s".

In addition, there are two tailored functions for common cases: daily2monthly and daily2weekly which aggregate "timeSeries" objects from daily to monthly or weekly levels, respectively.

In the case of the function daily2weekly one can explicitly set the starting day of the week, the default value is Tuesday, startOn = "Tue".

Value

a "timeSeries" object,

for alignDailySeries, a weekly aligned daily "timeSeries" object from a daily time series with missing holidays.

See Also

[aggregate](#), [apply](#)

Examples

```

## Use Microsofts' OHLCV Price Series -
head(MSFT)
end(MSFT)

## Use MSFT and Compute Sample Size -
dim(MSFT)

## Align the Series -
MSFT.AL <- align(MSFT)

## Show the Size of the Aligned Series -
dim(MSFT.AL)

## alignDailySeries

## Cut out April Data from 2001 -
Close <- MSFT[, "Close"]
tsApril01 <- window(Close, start="2001-04-01", end="2001-04-30")
tsApril01

## Align Daily Series with NA -
tsRet <- returns(tsApril01, trim = TRUE)
GoodFriday(2001)
EasterMonday(2001)
alignDailySeries(tsRet, method = "fillNA", include.weekends = FALSE)
alignDailySeries(tsRet, method = "fillNA", include.weekends = TRUE)

## Align Daily Series by Interpolated Values -
alignDailySeries(tsRet, method = "interp", include.weekend = FALSE)
alignDailySeries(tsRet, method = "interp", include.weekend = TRUE)

## Load Microsoft Data Set -
x <- MSFT

## Aggregate daily records to end of month records -
X <- daily2monthly(x)
X
isMonthly(X)

## Aggregate daily records to end of week records -
X <- daily2weekly(x, startOn="Fri")
X
dayOfWeek(time(X))

```

Description

Applies a function to a "timeSeries" object over regular or irregular time windows, possibly overlapping.

Usage

```
## S4 method for signature 'timeSeries'
apply(X, MARGIN, FUN, ..., simplify = TRUE)

fapply(x, from, to, FUN, ...)

applySeries(x, from = NULL, to = NULL, by = c("monthly", "quarterly"),
            FUN = colMeans, units = NULL, format = x@format,
            zone = x@FinCenter, FinCenter = x@FinCenter,
            recordIDs = data.frame(), title = x@title,
            documentation = x@documentation, ...)

rollDailySeries(x, period = "7d", FUN, ...)
```

Arguments

| | |
|---------------|---|
| x, X | an object of class <code>timeSeries</code> . |
| MARGIN | a vector giving the subscripts which the function will be applied over, see base R's apply . |
| FUN | the function to be applied. For the function <code>applySeries</code> the default setting is <code>FUN = colMeans</code> . |
| simplify | simplify the result? |
| from, to | starting date and end date as "timeDate" objects. Note, to must be time ordered after from. If from and to are missing in function <code>fapply</code> they are set by default to <code>from=start(x)</code> , and <code>to=end(x)</code> . |
| by | a character value either "monthly" or "quarterly" used in the function <code>applySeries</code> . The default value is "monthly". Only operative when both arguments from and to have their default values NULL. In this case the function FUN will be applied to monthly or quarterly periods. |
| units | an optional character string, which allows to overwrite the current column names of a <code>timeSeries</code> object. By default NULL which means that the column names are selected automatically. |
| format | the format specification of the input character vector in POSIX notation. |
| zone | the time zone or financial center where the data were recorded. |
| FinCenter | a character value with the the location of the financial center named as "continent/city", or "city". |
| recordIDs | a data frame which can be used for record identification information. Note, this is not yet handled by the apply functions, an empty data.frame will be returned. |
| title | an optional title string, if not specified the input's data name is deparsed. |
| documentation | optional documentation string, or a vector of character strings. |

period a character string specifying the rolling period composed by the length of the period and its unit, e.g. "7d" represents one week.

... arguments passed to other methods.

Details

The "timeSeries" method for apply extracts the core data (a matrix) from X and calls apply, passing on all the remaining arguments. If the result is suitable, it converts it to "timeSeries", otherwise returns it as is. 'Suitable' here means that it is a matrix or a vector (which is converted to a matrix) and the number of observations is the same as X.

Like apply applies a function to the margins of an array, the function fapply applies a function to the time stamps or signal counts of a financial (therefore the "f" in front of the function name) time series of class "timeSeries".

applySeries takes a "timeSeries" object as input and applies FUN to windows of x. The windows are specified by from and to, which need to have the same length. Then from[i], to[i] specifies the i-th window. If time(x) is a "timeDate" object, then from and to are converted to "timeDate" (if they are not already such objects), otherwise they are converted to integers.

An alternative way to specify the window(s) on which applySeries operates is with argument by. It is used only if from and to are missing or NULL. by = "monthly" or by = "quarterly" applies FUN to the data for each year-month or year-quarter, respectively. By year-month we mean that there are separate windows for the months in different years.

The resulting time stamps are the time stamps of the to vector. The periods can be regular or irregular, and they can even overlap.

If from = start(x) and to = end(x), then the function behaves like apply on the column margin.

fapply is the same as applySeries (in fact, the former calls the latter), except that the defaults for from and to are start(x) and end(x), respectively. (GNB: in addition, fapply throws error if x is a 'signal series'.)

rollDailySeries rolls a daily 'timeSeries' on a given period.

Value

for rollDailySeries, an object of class "timeSeries" with rolling values, computed from the function FUN.

Examples

```
## Percentual Returns of Swiss Bond Index and Performance Index -
LPP <- 100 * LPP2005REC[, c("SBI", "SPI")]
head(LPP, 20)

## Aggregate Quarterly Returns -
applySeries(LPP, by = "quarterly", FUN = colSums)

## Aggregate Quarterly every last Friday in Quarter -
oneDay <- 24*3600
from <- unique(timeFirstDayInQuarter(time(LPP))) - oneDay
from <- timeLastNdayInMonth(from, nday = 5)
to <- unique(timeLastDayInQuarter(time(LPP)))
```

```

to <- timeLastNdayInMonth(to, nday = 5)
data.frame(from = as.character(from), to = as.character(to))

applySeries(LPP, from, to, FUN = colSums)
## Alternative Use -
fapply(LPP, from, to, FUN = colSums)

## Count Trading Days per Month -
colCounts <- function(x) rep(NROW(x), times = NCOL(x))
applySeries(LPP, FUN = colCounts, by = "monthly")

## TODO: examples for rollDailySeries()

```

as *Convert objects to/from class 'timeSeries'*

Description

Functions and methods dealing with the coercion between "timeSeries" and other classes.

Usage

```

## convert to 'timeSeries'
as.timeSeries(x, ...)

## convert from 'timeSeries' to other classes
## S3 method for class 'timeSeries'
as.ts(x, ...)
## S4 method for signature 'timeSeries'
as.matrix(x, ...)
## S4 method for signature 'timeSeries'
as.data.frame(x, row.names = NULL, optional = FALSE, ...)
## S4 method for signature 'timeSeries'
as.list(x, ...)

```

Arguments

| | |
|-----------|---|
| x | the object to be converted, see Section 'Details' for the special case when class(x) is "character". |
| row.names | NULL or a character vector giving the row names for the data frame. Missing values are not allowed. |
| optional | a logical value. If TRUE, setting row names and converting column names (to syntactic names) is optional. |
| ... | arguments passed to other methods. |

Details

Functions to create "timeSeries" objects from other objects and to convert "timeSeries" objects to other classes.

`as.timeSeries` is a generic function to convert an object to "timeSeries". There are specialised methods for the following classes: "ts", "data.frame", "character", and "zoo". The default method is equivalent to calling "timeSeries()", so `x` can be of any type that "timeSeries()" accepts.

The `character` method of `as.timeSeries` is special, in that its contents are parsed and evaluated, then `as.timeSeries` is called on the returned value (passing also the "... " arguments. Care is needed to avoid infinite recursion here since currently the code doesn't guard against it.

Value

for `as.timeSeries`, an object of class "timeSeries".

for `as.numeric`, `as.data.frame`, `as.matrix`, `as.ts`, `as.list` - a numeric vector, a data frame, a matrix, an object of class `ts`, or a "list", respectively.

See Also

[timeSeries](#), class [timeSeries](#)

Examples

```
## Create an Artificial 'timeSeries' Object
setRmetricsOptions(myFinCenter = "GMT")
charvec <- timeCalendar()
data <- matrix(rnorm(12))
TS <- timeSeries(data, charvec, units = "RAND")
TS

## Coerce to Vector
as.vector(TS)

## Coerce to Matrix
as.matrix(TS)

## Coerce to Data Frame
as.data.frame(TS)
```

attach

Attach a 'timeSeries' to the search path

Description

Attaches a "timeSeries" object to the search path.

Usage

```
## S4 method for signature 'timeSeries'
attach(what, pos = 2, name = deparse(substitute(what)),
      warn.conflicts = TRUE)
```

Arguments

| | |
|----------------|---|
| name | alternative way to specify the database to be attached. See for details <code>help(attach, package = base)</code> . |
| pos | an integer specifying position in <code>search()</code> where to attach the database. See for details <code>help(attach, package = base)</code> . |
| warn.conflicts | a logical value. If TRUE, warnings are printed about conflicts from attaching the database, unless that database contains an object <code>.conflicts.OK</code> . A conflict is a function masking a function, or a non-function masking a non-function. See for details <code>help(attach, package = base)</code> . |
| what | database to be attached. This may currently be a "timeSeries" object, a data.frame, a list, an R data file created with <code>save</code> , NULL, or an environment. See for details <code>help(attach, package = base)</code> . |

Value

the environment, invisibly, with a name attribute

Note

The function `detach` from the base package can be used to detach the attached objects.

Examples

```
## Load Microsoft Data Set -
x <- MSFT[1:10, ]
colnames(x)

## Attach the Series and Compute the Range -
attach(x)
range <- High - Low
range

## Convert Vector to a \code{"timeSeries"} Object -
timeSeries(data=range, charvec=time(x), units="Range")

## Detach the series from the search path -
detach("x")
ans <- try(High, silent=TRUE)
cat(ans[1])
```

attributes*Get and set optional attributes of a 'timeSeries'*

Description

Extracts or assigns optional attributes from or to a "timeSeries" object.

Usage

```
getAttributes(obj)
setAttributes(obj) <- value
```

Arguments

obj a timeSeries object whose optional attributes are to be accessed.
value an object, the new value of the attribute, or NULL to remove the attribute.

Details

Each timeSeries object is documented. By default a time series object holds in the documentation slot a string with creation time and the user who has defined it. But this is not all. Optionally the whole creation process and history can be recorded. For this the @documentation slot may have an optional "Attributes" element. This attribute is tracked over the whole life time of the object whenever the time series is changed. Whenever you like to be informed about the optional attributes, or you like to recover them you can dot it, and evenmore, whenever you like to add information as an addiitonal attribute you can also do it.

The two functions getAttributes and setAttributes provide access to and allow to modify the optional attributes of a timeSeries object.

Examples

```
## Create an artificial 'timeSeries' Object -
tS <- dummyMonthlySeries()
tS

## Get Optional Attributes -
getAttributes(tS)
tS@documentation

## Set a new Optional Attribute -
setAttributes(tS) <- list(what="A dummy Series")
tS
getAttributes(tS)
tS@documentation
```

| | |
|-------|---|
| cbind | <i>Bind 'timeSeries' objects by column or row</i> |
|-------|---|

Description

Binds "timeSeries" objects either by column or by row.

Usage

```
## S3 method for class 'timeSeries'
cbind(..., deparse.level = 1)
## S3 method for class 'timeSeries'
rbind(..., deparse.level = 1)

## S4 method for signature 'timeSeries,ANY'
cbind2(x, y)
## other methods for 'cbind2' with the same arguments, see Details

## S4 method for signature 'timeSeries,ANY'
rbind2(x, y)
## other methods for 'rbind2' with the same arguments, see Details
```

Arguments

| | |
|---------------|---|
| x, y | objects, at least one of whom is of class "timeSeries". |
| ... | further arguments to bind. |
| deparse.level | see the documentation of <code>base::cbind</code> . |

Details

These functions bind the objects by row `rXXX` or column `cXXX`.

`cbind` and `rbind` are S3 generics, so the "timeSeries" methods describe here are called only when the first argument is "timeSeries".

`cbind2` and `rbind2` are S4 generics which dispatch on the first two arguments. The "timeSeries" methods for these are invoked whenever at least one of the first two arguments is of class "timeSeries".

All functions can be called with more than two arguments. After the first two are merged, the result is merged with the third, and so on.

Value

an object of class "timeSeries"

See Also

[merge](#) for another way to merge "timeSeries" object column-wise.

[rbind](#) and [cbind](#) from base R,

[rbind2](#) and [cbind2](#) from package "methods",

Examples

```
## Load Microsoft Data Set -
x <- MSFT[1:12, ]
x

## Bind Columnwise -
X <- cbind(x[, "Open"], returns(x[, "Open"]))
colnames(X) <- c("Open", "Return")
X

## Bind Rowwise -
Y <- rbind(x[1:3, "Open"], x[10:12, "Open"])
Y
```

| | |
|--------|------------------------------------|
| colCum | <i>Cumulated column statistics</i> |
|--------|------------------------------------|

Description

Functions to compute cumulative column statistics.

Usage

```
## S4 method for signature 'timeSeries'
colCumsums(x, na.rm = FALSE, ...)

## S4 method for signature 'timeSeries'
colCummaxs(x, na.rm = FALSE, ...)

## S4 method for signature 'timeSeries'
colCummins(x, na.rm = FALSE, ...)

## S4 method for signature 'timeSeries'
colCumprods(x, na.rm = FALSE, ...)

## S4 method for signature 'timeSeries'
colCumreturns(x, method = c("geometric", "simple"),
              na.rm = FALSE, ...)
```

Arguments

| | |
|--------|--|
| x | a time series, may be an object of class "matrix", or "timeSeries". |
| na.rm | a logical. Should missing values be removed? |
| method | a character string to indicate if geometric (TRUE) or simple (FALSE) returns should be computed. |
| ... | arguments to be passed. |

Details

These functions compute the requested cumulative quantities columnwise to obtain a matrix of the same dimension as the data. The "timeSeries" methods replace the data part of the original object with the resulting matrix.

The "timeSeries" methods for the Math group functions cummin, cummax, cumsum, and cumprod, work similarly but don't have the `na.rm` argument.

Value

"matrix" for the default methods of all functions,

"timeSeries" for the "timeSeries" methods

See Also

[Math](#), [timeSeries-method](#), [rowCumsums](#)

Examples

```
## simulate return data
x <- matrix(rnorm(24), ncol = 2)
X <- as.timeSeries(x)

## cumulative sums by column -
class(colCumsums(x)) # "matrix"
class(colCumsums(X)) # "timeSeries"

colCumsums(X)
```

colStats

Column statistics

Description

A collection of functions to compute column statistical properties of financial and economic time series data.

Usage

```
colStats(x, FUN, ...)

colSds(x, ...)
colVars(x, ...)
colSkewness(x, ...)
colKurtosis(x, ...)
colMaxs(x, ...)
colMins(x, ...)
colProds(x, ...)
colQuantiles(x, prob = 0.05, ...)
```

Arguments

| | |
|------|--|
| x | a rectangular object which can be transformed into a matrix by the function <code>as.matrix</code> . |
| FUN | a function name, the statistical function to be applied. |
| prob | a numeric value in [0,1]. |
| ... | arguments to be passed. |

Details

| | |
|--------------|--|
| colStats | calculates column statistics, |
| colSums | calculates column sums, |
| colMeans | calculates column means, |
| colSds | calculates column standard deviations, |
| colVars | calculates column variances, |
| colSkewness | calculates column skewness, |
| colKurtosis | calculates column kurtosis, |
| colMaxs | calculates maximum values in each column, |
| colMins | calculates minimum values in each column, |
| colProds | computes product of all values in each column, |
| colQuantiles | computes quantiles of each column. |

Value

each function returns a numeric vector of the statistics, one for each column

See Also

[rollStats](#)

Examples

```
## Simulated Return Data in Matrix Form -  
x = matrix(rnorm(252), ncol = 2)  
  
## Mean Columnwise Statistics -  
colStats(x, FUN = mean)  
  
## Quantiles Column by Column -  
colQuantiles(x, prob = 0.10, type = 1)
```

| | |
|---------|--|
| comment | <i>Get and set comments for 'timeSeries' objects</i> |
|---------|--|

Description

Get or assign new comment to a timeSeries object.

Usage

```
## S4 method for signature 'timeSeries'
comment(x)
## S4 replacement method for signature 'timeSeries'
comment(x) <- value
```

Arguments

| | |
|-------|----------------------------------|
| x | a timeSeries object. |
| value | a character vector, the comment. |

Details

Objects from class "timeSeries" have a slot for documentation. These functions get and change its contents.

Examples

```
## Get description from a 'timeSeries' -
comment(LPP2005REC)

## Add User to comment -
comment(LPP2005REC) <- paste(comment(LPP2005REC), "by User Rmetrics")
comment(LPP2005REC)
```

| | |
|-----------|---|
| cumulated | <i>Cumulated time series from returns</i> |
|-----------|---|

Description

Computes a cumulated financial "timeSeries", e.g. prices or indexes, from financial returns.

Usage

```
cumulated(x, ...)
```

Default S3 method:

```
cumulated(x, method = c("continuous", "discrete",
  "compound", "simple"), percentage = FALSE, ...)
```

Arguments

| | |
|------------|--|
| x | an object of class timeSeries. |
| method | a character string, the method for computation of returns. |
| percentage | a logical value. By default FALSE, if TRUE the series will be expressed in percentage changes. |
| ... | ignored by the default method. |

Details

Note, the function cumulated assumes as input discrete returns from a price or index series. Only then the cumulated series agrees with the original price or index series. The first values of the cumulated series cannot be computed, it is assumed that the series is indexed to 1.

Value

a "timeSeries" object

See Also

[returns](#), [drawdowns](#), [splits](#), [midquotes](#), [index2wealth](#)

Examples

```
## Use the Microsofts' Close Prices Indexed to 1 -
MSFT.CL <- MSFT[, "Close"]
MSFT.CL <- MSFT.CL/MSFT[[1, "Close"]]
head(MSFT.CL)

## Compute Discrete Return -
MSFT.RET <- returns(MSFT.CL, method = "discrete")

## Cumulated Series and Compare -
MSFT.CUM <- cumulated(MSFT.RET, method = "discrete")
head(cbind(MSFT.CL, MSFT.CUM))
```

DataPart,timeSeries-method

DataPart,timeSeries-method

Description

Utilities called to implement object@.Data of timeSeries objects.

Examples

```
## Load Microsoft Data -
X <- MSFT[1:10, 1:4]

## Get Data Part -
DATA <- getDataPart(X)
class(DATA)
```

| | |
|-------------|--|
| description | <i>Creates date and user information</i> |
|-------------|--|

Description

Creates and returns a string containing the user, the current datetime and the user name.

Usage

```
description()
```

Examples

```
## Show Default Description String -
description()
```

| | |
|------|---|
| diff | <i>Difference a 'timeSeries' object</i> |
|------|---|

Description

Difference a "timeSeries" object.

Usage

```
## S3 method for class 'timeSeries'
diff(x, lag = 1, diff = 1, trim = FALSE, pad = NA, ...)
```

Arguments

| | |
|------|---|
| x | an object of class "timeSeries". |
| lag | an integer indicating which lag to use. |
| diff | an integer indicating the order of the difference. |
| trim | a logical flag. Should NAs at the beginning of the series be removed? |
| pad | a numeric value with which NAs should be replaced at the beginning of the series. |
| ... | currently not used. |

Value

the differenced "timeSeries" object

See Also

[diff](#) for base::diff, [lag](#)

Examples

```
## load Microsoft dataset
x <- MSFT[1:12, ]
x

## compute differences
diff(x)

## trimmed differences
diff(x, trim = TRUE)

## padded differences
diff(x, trim = FALSE, pad = 0)
```

dimnames

Dimension and their names for 'timeSeries' objects

Description

Get and assign names, row names, column names, and dim names of "timeSeries" objects.

Details

"timeSeries" methods are available for base R functions working on dimension names, including dim, dimnames, colnames, rownames, names and their assignment variants.

dim is the dimension of the underlying data matrix.

rownames gives the datetime stamps as a character vector. rownames<- sets them.

colnames gives the values of x@units. These are conceptually the column names of the data matrix. colnames<- sets slot units of x.

dimnames gives list(rownames(x), colnames(x)). dimnames<- calls rownames and colnames on value[[1]] and value[[2]], respectively.

Note

(GNB; todo) The "dim<-" , currently converts x to a vector if value is NULL, otherwise it ignores value, does nothing and returns x unchanged. This behaviour should not be relied upon and may be changed in the future, e.g. by issuing warning when value is not NULL. Or throwing error altogether if assignment with "dim<-" is attempted.

Examples

```
## Load Swiss Pension Fund Benchmark Data -
X <- LPP2005REC[1:10, 1:3]

## Get Dimension -
dim(X)

## Get Column and Row Names -
dimnames(X)

## Get Column / Row Names -
colnames(X)
rownames(X)

## Try your own DIM -
DIM <- function(x) {c(NROW(x), NCOL(x))}
DIM(X)
DIM(X[, 1])

## Try length / LENGTH -
length(X)
length(X[, 1])
LENGTH <- function(X) NROW(X)
LENGTH(X)

## Columns / Rows -
ncol(X); NCOL(X)
nrow(X); NROW(X)

## See also -
isUnivariate(X)
isMultivariate(X)
```

drawdowns

Calculations of drawdowns

Description

Compute series of drawdowns from financial returns and calculate drawdown statistics.

Usage

```
drawdowns(x, ...)
```

```
drawdownsStats(x, ...)
```

Arguments

`x` a "timeSeries" object of financial returns. Note, drawdowns can be calculated from an uni- or multivariate time series object, statistics can only be computed from an univariate time series object.

`...` optional arguments passed to `na.omit`.

Details

The code in the core of the function `drawdownsStats` was borrowed from the package `PerformanceAnalytics` authored by Peter Carl and Sankalp Upadhyay.

Value

for `drawdowns`, an object of class `timeSeries`.

for `drawdownsStats` an object of class "data.frame" with the following components:

| | |
|-------------------------|---|
| <code>drawdown</code> | the depth of the drawdown, |
| <code>from</code> | the start date, |
| <code>trough</code> | the trough period, |
| <code>to</code> | the end date, |
| <code>length</code> | the length in number of records, |
| <code>peaktrough</code> | the peak trough, and |
| <code>recovery</code> | the recovery length in number of records. |

Author(s)

Peter Carl and Sankalp Upadhyay for code from the contributed R package `PerformanceAnalytics` used in the function `drawdownsStats`.

See Also

[returns](#), [cumulated](#), [splits](#), [midquotes](#), [index2wealth](#)

Examples

```
## Use Swiss Pension Fund Data Set of Returns -
head(LPP2005REC)
SPI <- LPP2005REC[, "SPI"]
head(SPI)

## Plot Drawdowns -
dd = drawdowns(LPP2005REC[, "SPI"], main = "Drawdowns")
plot(dd)
dd = drawdowns(LPP2005REC[, 1:6], main = "Drawdowns")
plot(dd)

## Compute Drawdowns Statistics -
ddStats <- drawdownsStats(SPI)
```

```

class(ddStats)
ddStats

## Note, Only Univariate Series are allowed -
ddStats <- try(drawdownsStats(LPP2005REC))
class(ddStats)

```

dummyTimeSeries *Create dummy time series*

Description

Create dummy daily and monthly time series for examples and exploration.

Usage

```

dummyDailySeries(x = rnorm(365), units = NULL, zone = "",
                 FinCenter = "")

dummyMonthlySeries(...)

```

Arguments

| | |
|-----------|---|
| x | an object of class <code>timeSeries</code> . |
| units | an optional character string, which allows to overwrite the current column names of a <code>timeSeries</code> object. By default NULL which means that the column names are selected automatically. |
| FinCenter | a character with the the location of the financial center named as "continent/city". |
| zone | the time zone or financial center where the data were recorded. |
| ... | optional arguments passed to <code>timeSeries</code> . |

Details

`dummyDailySeries` creates a `timeSeries` object with dummy daily dates from a numeric matrix with daily records of unknown dates.

`dummyMonthlySeries` creates a dummy monthly "timeSeries" object.

Value

a "timeSeries" object

Examples

```

dd <- dummyDailySeries()
head(dd)
tail(dd)

dummyMonthlySeries(y = 2022)

```

| | |
|-----------|--------------------------------------|
| durations | <i>Durations from a 'timeSeries'</i> |
|-----------|--------------------------------------|

Description

Computes durations from an object of class "timeSeries".

Usage

```
durations(x, trim = FALSE, units = c("secs", "mins", "hours", "days"))
```

Arguments

| | |
|-------|--|
| x | an object of class "timeSeries". |
| trim | a logical value. By default TRUE, the first missing observation in the return series will be removed. |
| units | a character value or vector which allows to set the units in which the durations are measured. By default durations are measured in seconds. |

Details

Durations measure how long it takes until we get the next record in a timesSeries object. We return a time series in which for each time stamp we get the length of the period from when we got the last record. This period is measured in length specified by the argument units, for daily data use units="days".

Value

an object of class "timeSeries"

Examples

```
## Compute Durations in days for the MSFT Sereries -  
head(durations(MSFT, units = "days"))  
head(durations(MSFT, trim = TRUE, units = "days"))  
  
## The same in hours -  
head(durations(MSFT, trim = TRUE, units = "hours"))
```

| | |
|--------|--|
| filter | <i>Linear filtering on a time series</i> |
|--------|--|

Description

Applies linear filtering to a univariate "timeSeries".

Usage

```
## S4 method for signature 'timeSeries'  
filter(x, filter, method = c("convolution", "recursive"), sides = 2,  
       circular = FALSE, init = NULL)
```

Arguments

| | |
|-----------------|--|
| x | an object from class "timeSeries". |
| filter | coefficients of the filter. |
| method | "convolution" or "recursive". |
| sides, circular | for convolution filters only. Onesided if sides = 1, centred around lag 0 if sides = 2. Circular if circular = TRUE. |
| init | for recursive filters only. Values before the start of the time series. |

Details

filter is a generic function with default method stats::filter. The method for "timeSeries" is a wrapper for the latter.

See ?stats::filter for details about the arguments.

Value

a "timeSeries" object

See Also

base R function [filter](#)

Examples

```
## Create a dummy signal 'timeSeries' -  
data <- matrix(rnorm(100), ncol = 2)  
s <- timeSeries(data, units=c("A", "B"))  
head(s)  
  
## Filter the series -  
f <- filter(s, rep(1, 3))  
head(f)
```

```
## Plot and compare the first series -  
plot(cbind(s[, 1], f[, 1]), plot.type="s")
```

| | |
|-----------|---|
| finCenter | <i>Get and set Financial center of a 'timeSeries'</i> |
|-----------|---|

Description

Get or assign a financial center to a "timeSeries" object.

Usage

```
## S4 method for signature 'timeSeries'  
finCenter(x)  
## S4 replacement method for signature 'timeSeries'  
finCenter(x) <- value  
  
getFinCenter(x)  
setFinCenter(x) <- value
```

Arguments

| | |
|-------|--|
| x | a "timeSeries" object. |
| value | a character with the the location of the financial center named as "continent/city". |

See Also

[listFinCenter](#) and [finCenter](#) in package "timeDate"

Examples

```
## An artificial 'timeSeries' Object -  
tS <- dummyMonthlySeries()  
tS  
  
## Print Financial Center -  
finCenter(tS)  
getFinCenter(tS)  
  
## Assign New Financial Center -  
finCenter(tS) <- "Zurich"  
tS  
setFinCenter(tS) <- "New_York"  
tS
```

| | |
|---------------|--|
| is.timeSeries | <i>Check if an object is from class 'timeSeries'</i> |
|---------------|--|

Description

is.timeSeries tests if its argument is a timeSeries. is.signalSeries tests if series has no timestamps.

Usage

```
is.timeSeries(x)
is.signalSeries(x)
```

Arguments

x an object.

Value

a logical value, TRUE or FALSE.

Examples

```
## Create an artificial 'timeSeries' object -
setRmetricsOptions(myFinCenter = "GMT")
charvec <- timeCalendar()
data <- matrix(rnorm(12))
TS <- timeSeries(data, charvec, units = "RAND")
TS

## Test for 'timeSeries' -
is.timeSeries(TS)
```

| | |
|-----------|---|
| isRegular | <i>Checks if a time series is regular</i> |
|-----------|---|

Description

Checks if a time series is regular.

Usage

```
## S4 method for signature 'timeSeries'  
isDaily(x)  
## S4 method for signature 'timeSeries'  
isMonthly(x)  
## S4 method for signature 'timeSeries'  
isQuarterly(x)  
  
## S4 method for signature 'timeSeries'  
isRegular(x)  
  
## S4 method for signature 'timeSeries'  
frequency(x, ...)
```

Arguments

`x` an R object of class 'timeSeries'.
`...` arguments to be passed.

Details

What is a regular time series? If a time series is daily, monthly, or weekly, then we speak of a regular series. This can be tested calling the functions `isDaily`, `isMonthly`, `isQuarterly`, or in general `isRegular`. If the series is regular then its frequency can be determined by calling `frequency`.

Here are the definitions of daily, monthly, and quarterly time series:

daily if the series has no more than one date/time stamp per day.

monthly if the series has no more than one date/time stamp per month.

quarterly if the series has no more than one date/time stamp per quarter.

A regular series is either a monthly or a quarterly series.

Note that with the above definitions a monthly series is also a daily series, a quarterly series is also a monthly series. On the other hand, a daily series is not regular!

NOT yet implemented is the case of weekly series.

Value

The `is*` functions return TRUE or FALSE depending on whether the series fulfills the condition or not.

`frequency` returns in general 1, for quarterly series 4, and for monthly series 12.

See Also

[isRegular](#) [frequency](#)

Examples

```

data(MSFT)
isRegular(MSFT) # FALSE
frequency(MSFT) # 1

## a monthly ts
ap <- as.timeSeries(AirPassengers)
isRegular(ap) # TRUE
frequency(ap) # 12

## a quarterly ts
pres <- as.timeSeries(presidents)
isRegular(pres) # TRUE
frequency(pres) # 4

```

isUnivariate

Checks if a time series is univariate

Description

Checks if a time series object or any other rectangular object is univariate or multivariate.

Usage

```

isUnivariate(x)
isMultivariate(x)

```

Arguments

x an object of class "timeSeries" or any other rectangular object.

Details

A rectangular object x is considered to be univariate if the function NCOL(x) returns one, and is considered to be multivariate if NCOL(x) returns a value bigger than one.

Value

a logical value

Examples

```

## Load Microsoft Data -
setRmetricsOptions(myFinCenter = "GMT")
data(MSFT)
Open = MSFT[, "Open"]

## Is the 'timeSeries' Univariate -
isUnivariate(MSFT)

```

```

isUnivariate(Open)

## Is the 'timeSeries' Multivariate -
isMultivariate(MSFT)
isMultivariate(Open)

```

lag *Lag a 'timeSeries' object*

Description

Compute a lagged version of a "timeSeries" object.

Usage

```

## S3 method for class 'timeSeries'
lag(x, k = 1, trim = FALSE, units = NULL, ...)

```

Arguments

| | |
|-------|--|
| x | an object of class <code>timeSeries</code> . |
| k | an integer number, the number of lags (in units of observations). By default 1. Can also be a vector, in which case the result is a multivariate "timeSeries" in which column <code>i</code> contains the series lagged by <code>k[i]</code> , see the examples. |
| trim | a logical value. By default TRUE, the first missing observation in the return series will be removed. |
| units | an optional character string, which allows to overwrite the current column names of a "timeSeries" object. By default NULL which means that the column names are selected automatically. |
| ... | arguments passed to other methods. |

Value

an object of class "timeSeries"

See Also

[lag](#) for `stats::lag`, [diff](#)

Examples

```

## Load Microsoft Data Set
x <- MSFT[1:20, "Open"]

## Lag the 'timeSeries' Object
lag(x, k = -1:1)

```

math *Mathematical operations on 'timeSeries'*

Description

Functions and methods for mathematical operations on "timeSeries".

Usage

```
## S4 method for signature 'timeSeries,timeSeries'
Ops(e1, e2)
## S4 method for signature 'timeSeries'
Math(x)
## S4 method for signature 'timeSeries'
Math2(x, digits)

## S3 method for class 'timeSeries'
quantile(x, ...)
## S3 method for class 'timeSeries'
median(x, na.rm = FALSE, ...)
```

Arguments

| | |
|--------|--|
| x | an object of class timeSeries. |
| digits | number of digits to be used in 'round' or 'signif'. |
| e1, e2 | at least one of the two objects is from class "timeSeries" (for the methods described on this page). |
| na.rm | a logical value: should missing values be removed? |
| ... | arguments to be passed. |

Details

The methods for the Math and Math2 groups of mathematical functions return 'timeSeries' objects. Most of them work element-wise on the data part of the time series with the exception of cummin, cummax, cumsum, and cumprod which work columnwise.

The Ops group includes mathematical operators. For the binary operators methods are defined for pairs of at least one 'timeSeries' object. These work as expected on the data parts of the arguments. If the operation gives a value of the same dimension as the data part of the 'timeSeries' object, it replaces the original data in the object.

There are also methods for quantile and median.

Value

the value from a mathematical or logical operation operating on objects of class "timeSeries" or the value computed by a mathematical function.

See Also[colCumXXX](#)**Examples**

```
## create an artificial 'timeSeries' object
setRmetricsOptions(myFinCenter = "GMT")
charvec = timeCalendar()
set.seed(4711)
data = matrix(exp(cumsum(rnorm(12, sd = 0.1))))
TS = timeSeries(data, charvec, units = "TS")
TS

## mathematical operations: | +/- * ^ ...
TS^2
TS[2:4]
OR = returns(TS)
OR
OR > 0

## median, quantile
median(TS)
quantile(TS)

TS[3] <- NA # to demonstrate 'na.rm'
median(TS) # NA
#quantile(TS) # error

median(TS, na.rm = TRUE)
quantile(TS, na.rm = TRUE)
```

merge*Merge 'timeSeries' objects*

Description

Merges several object types with "timeSeries" objects. The number of rows must match.

Usage

```
merge(x, y, ...)
```

Arguments

`x, y` objects to merge, at least one of class "timeSeries".
`...` further objects to merge.

Value

a "timeSeries" object

Methods

```
signature(x = "timeSeries", y = "missing")
signature(x = "timeSeries", y = "ANY")
signature(x = "timeSeries", y = "matrix")
signature(x = "timeSeries", y = "numeric")
signature(x = "timeSeries", y = "timeSeries")
signature(x = "ANY", y = "ANY")
signature(x = "ANY", y = "timeSeries")
signature(x = "matrix", y = "timeSeries")
signature(x = "numeric", y = "timeSeries")
```

See Also

[cbind](#)

Examples

```
## Load Series -
x <- MSFT[1:12, ]

## Merge 'timeSeries' with missing Object -
merge(x)

## Merge 'timeSeries' with numeric Object -
y <- rnorm(12)
class(y)
merge(x, y)

## Merge 'timeSeries' with matrix Object -
y <- matrix(rnorm(24), ncol=2)
class(y)
merge(x, y)

## Merge 'timeSeries' with matrix Object -
y <- timeSeries(data=rnorm(12), charvec=time(x))
class(y)
merge(x, y)
```

monthly

Special monthly series

Description

Functions and methods dealing with special monthly "timeSeries" objects.

Usage

```
rollMonthlyWindows(x, period = "12m", by = "1m")

rollMonthlySeries(x, period = "12m", by = "1m", FUN, ...)
countMonthlyRecords(x)
```

Arguments

| | |
|------------|--|
| x | a "timeSeries" object. |
| period, by | character strings specifying the rolling period composed by the length of the period and its unit. Examples: "3m", "6m", "12m", and "24m" represent quarterly, semi-annual, annual and bi-annual shifts, respectively. It is the responsibility of the user to determine proper start of the series. |
| FUN | the function for the statistic to be applied. For example, colMean in the case of aggregation. |
| ... | arguments passed to the function FUN. |

Details

rollMonthlySeries computes the statistics defined by the function FUN over rolling windows, internally computed by the function rollMonthlyWindows. Note, the periods may be overlapping, may be dense, or even may have gaps.

countMonthlyRecords computes a "timeSeries" that holds the number of records for each month, see examples. The dates are set to the end of the month.

rollMonthlyWindows computes start and end dates for rolling time windows. Argument period specifies the length of the periods over which FUN is applied, while by gives the amount by which the window is shifted. Non-overlapping windows correspond to by >= period.

Value

for countMonthlyRecords and rollMonthlySeries, a "timeSeries" object.

for rollMonthlyWindows, a list with attribute "control" keeping the start and end dates of the series. The components of the list are:

| | |
|------|----------------------------------|
| from | an object from class "timeDate". |
| to | an object from class "timeDate". |

See Also

[isMonthly](#), [isRegular](#)

Examples

```
## load Microsoft daily dataset
x <- MSFT

## count monthly records
head(x) # 3 obs. for Sep 2000
```

```

counts <- countMonthlyRecords(x)
counts

## diy computation of the counts
diy <- rollMonthlySeries(x[, 1], period = "1m", by = "1m", FUN = NROW)

## difference is only in some attributes (e.g. column names)
all.equal(diy, counts)

## quaterly non-overlapping time periods
windows <- rollMonthlyWindows(counts[-1, ], period = "3m", by = "3m")
windows
## nicely print results as a data.frame, each row is a time window
data.frame(cbind(FROM = format(windows$from), TO = format(windows$to)))

## compute the average number of monthly trading days per quarter
rollMonthlySeries(counts[-1, ], period = "3m", by = "3m", FUN = mean)

```

na

*Handle missing values in 'timeSeries' objects***Description**

Functions for handling missing values in "timeSeries" objects.

Usage

```

## S3 method for class 'timeSeries'
na.omit(object, method = c("r", "s", "z", "ir", "iz", "ie"),
        interp = c("before", "linear", "after"), FUN, ...)

```

Arguments

| | |
|--------|---|
| object | an object of class "timeSeries". |
| method | the method of handling NAs, see section 'Details'. |
| interp | Three alternative methods are provided to remove NAs from the data: type="zeros" replaces the missing values with zeros, type="mean" replaces the missing values with the column mean, type="median" replaces the missing values with the column median. |
| FUN | a function or a name of a function, such as "mean" or median. FUN is applied to the non-NA values in each column to determine the replacement value. The call looks like FUN(col1, na.rm = TRUE), so FUN should have argument na.rm. All arguments except object are ignored if FUN is specified. |
| ... | arguments to be passed to the function as.matrix. |

Details

Functions for handling missing values in "timeSeries" objects and in objects which can be transformed into a vector or a two dimensional matrix.

For na.omit argument method specifies how to handle NAs. Can be one of the following strings:

method = "s" na.rm = FALSE, skip, i.e. do nothing,

method = "r" remove NAs,

method = "z" substitute NAs by zeros,

method = "ir" interpolate NAs and remove NAs at the beginning and end of the series,

method = "iz" interpolate NAs and substitute NAs at the beginning and end of the series,

method = "ie" interpolate NAs and extrapolate NAs at the beginning and end of the series.

Note

When dealing with daily data sets, there exists another function alignDailySeries which can handle missing data in un-aligned calendrical "timeSeries" objects.

Additional remarks by GNB:

removeNA(x) is equivalent to na.omit(x) or na.omit(x, methods = "r").

interpNA can be replaced by a call to na.omit with argument method equal to ir, iz, or ie, and argument "interp" equal to the "method" argument for interpNA (note that the defaults are not the same).

substituteNA(x, type = "zeros") is equivalent to na.omit(x, method = "z"). For other values of type one can use argument FUN, as in na.omit(x, FUN = "mean").

A final remark: the three deprecated functions are non-generic. removeNA(x) is completely redundant as it simply calls na.omit. The other two however may be useful for matrix-like objects. Please inform the maintainer of the package if you use them on objects other than from class "timeSeries" and wish them kept in the future.

References

Troyanskaya O., Cantor M., Sherlock G., Brown P., Hastie T., Tibshirani R., Botstein D., Altman R.B., (2001); *Missing Value Estimation Methods for DNA microarrays* Bioinformatics 17, 520–525.

See Also

[alignDailySeries](#)

Examples

```
X <- matrix(rnorm(100), ncol = 5) # Create a Matrix X
X[3, 5] <- NA # Replace a Single NA Inside
X[17, 2:4] <- c(NA, NA, NA) # Replace Three in a Row Inside
X[13:15, 4] <- c(NA, NA, NA) # Replace Three in a Column Inside
X[11:12, 5] <- c(NA, NA) # Replace Two at the Right Border
X[20, 1] <- NA # Replace One in the Lower Left Corner
X
```

```

Xts <- timeSeries(X) # convert X to timeSeries Xts

## remove rows with NAs
na.omit(Xts)

## Substitute NA's with zeros or column means (formerly substituteNA())
na.omit(Xts, method = "z")
na.omit(Xts, FUN = "mean")
na.omit(Xts, FUN = "median")

## Substitute NA's with a trimmed mean
na.omit(Xts, FUN = function(x, na.rm) mean(x, trim = 0.10, na.rm = na.rm))

## interpolate NA's linearly (formerly interpNA())
na.omit(X, method = "ir", interp = "linear")
na.omit(X, method = "iz", interp = "linear")
na.omit(X, method = "ie", interp = "linear")

## take previous values in a column
na.omit(X, method = "ir", interp = "before")
na.omit(X, method = "iz", interp = "before")
na.omit(X, method = "ie", interp = "before")

## examples with X (which is a matrix, not "timeSeries")
## (these examples are not run automatically as these functions are
## deprecated.)
if(FALSE){
## Remove Rows with NAs
removeNA(X)

## substitute NA's by zeros or column means
substituteNA(X, type = "zeros")
substituteNA(X, type = "mean")

## interpolate NA's linearly
interpNA(X, method = "linear")
# Note the corner missing value cannot be interpolated!

## take previous values in a column
interpNA(X, method = "before")
# Also here, the corner value is excluded
}

```

na.contiguous

Find longest contiguous stretch of non-NAs or check for NAs

Description

Find the longest consecutive stretch of non-missing values in a "timeSeries" object. In the event of a tie, the first such stretch. Also, "timeSeries" method for is.na.

Usage

```
## S3 method for class 'timeSeries'
na.contiguous(object, ...)
## S4 method for signature 'timeSeries'
is.na(x)
```

Arguments

```
object, x      a "timeSeries" object.
...           further arguments passed to other methods.
```

Value

for the `na.contiguous` method, a "timeSeries" object without missing values,
 for the `is.na` method, a "timeSeries" object whose data part is a logical matrix of the same dimension as in `x` indicating if the corresponding values are NA or not.

Examples

```
## Dummy 'timeSeries' containing NAs

data <- matrix(sample(c(1:20, rep(NA,4))), ncol = 2)
s <- timeSeries(data, timeCalendar(2023))
is.na(s)
## Find the longest consecutive non-missing values
na.contiguous(s)

## tied longest stretches: 1:3, 6:9 and 10:12
x <- c(1:3, NA, NA, 6:8, NA, 10:12)
## should return the 1st one
na.contiguous(x)          # correct for R > 4.3.0
na.contiguous(timeSeries(x)) # correct for timeSeries version > 4030.106
```

| | |
|---------------|--|
| orderColnames | <i>Reorder column names of a time series</i> |
|---------------|--|

Description

Functions and methods dealing with the rearrangement of column names of 'timeSeries' objects.

| | |
|----------------|--|
| orderColnames | Returns ordered column names of a time Series, |
| sortColnames | Returns sorted column names of a time Series, |
| sampleColnames | Returns sampled column names of a time Series, |
| statsColnames | Returns statistically rearranged column names, |
| pcaColnames | Returns PCA correlation ordered column names, |
| hclustColnames | Returns hierarchical clustered column names. |

Usage

```

orderColnames(x, ...)
sortColnames(x, ...)
sampleColnames(x, ...)
statsColnames(x, FUN = colMeans, ...)
pcaColnames(x, robust = FALSE, ...)
hclustColnames(x, method = c("euclidean", "complete"), ...)

```

Arguments

| | |
|--------|--|
| x | an object of class <code>timeSeries</code> or any other rectangular object which can be transformed by the function <code>as.matrix</code> into a numeric matrix. |
| FUN | a character string indicating which statistical function should be applied. By default statistical ordering operates on the column means of the time series. |
| method | a character string with two elements. The first determines the choice of the distance measure, see dist , and the second determines the choice of the agglomeration method, see hclust . |
| robust | a logical flag which indicates if robust correlations should be used. |
| ... | further arguments to be passed to the underlying functions doing the main work, see section 'Details'. |

Details

These functions reorder the column names of a "timeSeries" object according to some statistical measure.

Statistically Motivated Rearrangement

The function `statsColnames` rearranges the column names according to a statical measure. These measure must operate on the columns of the time series and return a vector of values which can be sorted. Typical functions ar those listed in help page `colStats` but custom functions can be used that compute for example risk or any other statistical measure. The ... argument allows to pass additional arguments to the underlying function FUN.

PCA Ordering of the Correlation Matrix

The function `pcaColnames` rearranges the column names according to the PCA ordered correlation matrix. The argument `robust` allsows to select between the use of the standard `cor` and computation of robust correlations using the function `covMcd` from contributed R package `robustbase`. The ... argument allows to pass additional arguments to the two underlying functions `cor` or `covMcd`. E.g., adding `method="kendall"` to the argument list calculates Kendall's rank correlations instead the default which calculates Person's correlations.

Ordering by Hierarchical Clustering

The function `pcaColnames` uses the hierarchical clustering approach `hclust` to rearrange the column names of the time series.

Value

for orderColnames, an integer vector representing the permutation that will sort the column names,
for the other functions, a character vector giving the rearranged column names

Examples

```
## Load Swiss Pension Fund Benchmark Data -  
data <- LPP2005REC[,1:6]  
  
## Abbreviate Column Names -  
colnames(data)  
  
## Sort Alphabetically -  
sortColnames(data)  
  
## Sort by Column Names by Hierarchical Clustering -  
hclustColnames(data)  
head(data[, hclustColnames(data)])
```

orderStatistics

Order statistics

Description

Computes the order statistics of a "timeSeries" object.

Usage

```
orderStatistics(x)
```

Arguments

x a "timeSeries" object.

Details

orderStatistics computes the order statistics for each column of a "timeSeries" object. The output is a named list with the order statistics for each column in a separate component.

Value

a named list, in which each component is an univariate "timeSeries" containing the order statistics of the corresponding column of the input time series.

Examples

```
## Load Swiss Pension Fund Benchmark Data -
setRmetricsOptions(myFinCenter = "GMT")
X <- LPP2005REC[, "SPI"]
colnames(X)

## Compute 1% Order Statistics -
N <- round(0.01*nrow(X))
N
OS <- orderStatistics(X)[[1]]
OS[1:N, ]
```

periodical

*End-of-Period series, stats, and benchmarks***Description**

Computes periodical statistics back to a given period.

Usage

```
endOfPeriodSeries(x,
  nYearsBack = c("1y", "2y", "3y", "5y", "10y", "YTD"))

endOfPeriodStats(x,
  nYearsBack = c("1y", "2y", "3y", "5y", "10y", "YTD"))

endOfPeriodBenchmarks(x, benchmark = ncol(x),
  nYearsBack = c("1y", "2y", "3y", "5y", "10y", "YTD"))
```

Arguments

| | |
|------------|--|
| x | an end-of-month recorded multivariate "timeSeries" object. One of the columns holds the benchmark series specified by argument benchmark, |
| nYearsBack | a period string. How long back should the series be treated? Options include values from 1 year to 10 years, and year-to-date: "1y", "2y", "3y", "5y", "10y", "YTD". |
| benchmark | an integer giving the position of the benchmark series in x. By default this is the last column of x. |

Details

endOfPeriodSeries extract the data for the last few years, as specified by argument nYearsBack.

endOfPeriodStats computes basic exploratory statistics for the last few years in the data.

endOfPeriodBenchmarks returns benchmarks back to a given period.

x must be end of month data. Such series can be created using functions like align, alignDailySeries, daily2monthly.

Value

for `endOfPeriodSeries`, a "timeSeries",
 for `endOfPeriodStats`, a data frame,
 for `endOfPeriodBenchmarks` - currently NULL (invisibly), the function is unfinished.

Examples

```
## load series: column 1:3 Swiss market, column 8 (4) benchmark
x <- 100 * LPP2005REC[, c(1:3, 8)]
colnames(x)
x <- daily2monthly(x)
x

## Get the Monthly Series -
endOfPeriodSeries(x, nYearsBack="1y")

## Compute the Monthly Statistics
endOfPeriodStats(x, nYearsBack="1y")

## Compute the Benchmark
endOfPeriodBenchmarks(x, benchmark=4)
```

 plot-methods

Plot 'timeSeries' objects

Description

"timeSeries" methods for [plot](#), [lines](#) and [points](#).

Usage

```
## S4 method for signature 'timeSeries'
plot(x, y, FinCenter = NULL,
      plot.type = c("multiple", "single"), format = "auto",
      at = pretty(x), widths = 1, heights = 1, xy.labels,
      xy.lines, panel = lines, nc, yax.flip = FALSE,
      mar.multi = c(0, 5.1, 0, if (yax.flip) 5.1 else 2.1),
      oma.multi = c(6, 0, 5, 0), axes = TRUE, ...)

## S4 method for signature 'timeSeries'
lines(x, FinCenter = NULL, ...)
## S4 method for signature 'timeSeries'
points(x, FinCenter = NULL, ...)

## S3 method for class 'timeSeries'
pretty(x, n=5, min.n=n%/%3, shrink.sml=0.75,
       high.u.bias=1.5, u5.bias=0.5+1.5*high.u.bias, eps.correct=0, ...)
```

Arguments

| | |
|-----------------------------------|--|
| <code>x, y</code> | objects of class <code>timeSeries</code> . |
| <code>FinCenter</code> | a character with the the location of the financial center named as "continent/city". |
| <code>plot.type</code> | for multivariate time series, should the series by plotted separately (with a common time axis) or on a single plot? |
| <code>format</code> | POSIX label format, e.g. "%Y-%m-%d" or "%F" for ISO-8601 standard date format. |
| <code>at</code> | a <code>timeDate</code> object setting the plot label positions. If <code>at=pretty(x)</code> , the positions are generated automatized calling the function <code>pretty</code> . Default option <code>at="auto"</code> selects 6 equal spaced time label positions. For the new plot themes set <code>at="pretty"</code> or <code>at="chic"</code> . In this case additional arguments can be passed through the ... arguments, see details. |
| <code>widths, heights</code> | widths and heights for individual graphs, see <code>layout</code> . |
| <code>xy.labels</code> | logical, indicating if <code>text()</code> labels should be used for an x-y plot, <code>_or_</code> character, supplying a vector of labels to be used. The default is to label for up to 150 points, and not for more. |
| <code>xy.lines</code> | logical, indicating if lines should be drawn for an x-y plot. Defaults to the value of <code>xy.labels</code> if that is logical, otherwise to <code>TRUE</code> |
| <code>panel</code> | a function(<code>x, col, bg, pch, type, ...</code>) which gives the action to be carried out in each panel of the display for <code>plot.type="multiple"</code> . The default is <code>lines</code> . |
| <code>nc</code> | the number of columns to use when <code>type="multiple"</code> . Defaults to 1 for up to 4 series, otherwise to 2. |
| <code>yax.flip</code> | logical indicating if the y-axis (ticks and numbering) should flip from side 2 (left) to 4 (right) from series to series when <code>type="multiple"</code> . |
| <code>mar.multi, oma.multi</code> | the (default) <code>par</code> settings for <code>plot.type="multiple"</code> . |
| <code>axes</code> | logical indicating if x- and y- axes should be drawn. |
| <code>n</code> | an integer giving the desired number of intervals. |
| <code>min.n</code> | a nonnegative integer giving the minimal number of intervals. |
| <code>shrink.sml</code> | a positive numeric by a which a default scale is shrunk in the case when <code>range(x)</code> is very small. |
| <code>high.u.bias</code> | a non-negative numeric, typically > 1. Larger <code>high.u.bias</code> values favor larger units. |
| <code>u5.bias</code> | a non-negative numeric multiplier favoring factor 5 over 2. |
| <code>eps.correct</code> | an integer code, one of 0, 1, or 2. If non-0, a correction is made at the boundaries. |
| ... | additional graphical arguments, see <code>plot</code> , <code>plot.default</code> and <code>par</code> . |

Details

Our original method `plot` was build along R's plotting function `plot.ts` with an additional argument to tailor the position marks at user defined position specified by the argument `at`. We call this style or theme "ts".

With version R 3.1 we have introduced two new additional plotting themes called "pretty" and "chic". They are becoming active when we set `at = "pretty"` or `at = "chic"`.

Plot style or theme "pretty" is an extension of our original plotting method.

Plot style or theme "chic" is an implementation along the contributed packages `xts` and `PerformanceAnalytics` from the Chicago finance group members ("chic" is an abbreviation of Chicago).

For both themes, "pretty" and "chic", additional arguments are passed through the `...` arguments. These are:

| Argument | Default | Description |
|-------------------------|---------|--|
| <code>type</code> | "l" | types of plot |
| <code>col</code> | 1 | colors for lines and points |
| <code>pch</code> | 20 | plot symbol |
| <code>cex</code> | 1 | character and symbol scales |
| <code>lty</code> | 1 | line types |
| <code>lwd</code> | 2 | line widths |
| <code>cex.axes</code> | 1 | scale of axes |
| <code>cex.lab</code> | 1 | scale of labels |
| <code>cex.pch</code> | 1 | scale of plot symbols |
| <code>grid</code> | TRUE | should grid lines be plotted? |
| <code>frame.plot</code> | TRUE | should a box be drawn around the plot? |
| <code>axes</code> | TRUE | should axes be drawn on the plot? |
| <code>ann</code> | TRUE | should default annotations appear? |

Concerning the plot elements, the length of these vectors has to be the same as the number of columns in the time series to be plotted. If their length is only one, then they are repeated.

There is an almost 70 pages vignette added to the package, with dozens of examples of tailored plots. Have a look in it.

Value

NULL (invisibly), the functions are called for the side effect of producing plots

See Also

`vignette("timeSeriesPlot", package="timeSeries")`, which provides extensive plot examples.

Examples

```
## load Swiss pension fund benchmark data
LPP <- LPP2005REC[1:12, 1:4]
colnames(LPP) <- abbreviate(colnames(LPP), 2)
finCenter(LPP) <- "GMT"

## Example Plot 1
plot(LPP[, 1], type = "o", col = "steelblue",
     main = "LPP", xlab = "2005", ylab = "Return")
```

```

plot(LPP[, 1], at="auto", type = "o", col = "steelblue",
     main = "LPP", xlab = "2005", ylab = "Return")

## Example Plot 2
plot(LPP[, 1:2], type = "o", col = "steelblue",
     main = "LPP", xlab = "2005", ylab = "Return")

## Example Plot 3
plot(LPP[, 1], LPP[, 2], type = "p", col = "steelblue",
     main = "LPP", xlab = "Return 1", ylab = "Return 2")

## Example Plot 4a, the wrong way to do it!
LPP <- as.timeSeries(data(LPP2005REC))
ZRH <- as.timeSeries(LPP[, "SPI"], zone = "Zurich", FinCenter = "Zurich")
NYC <- as.timeSeries(LPP[, "LMI"], zone = "NewYork", FinCenter = "NewYork")
finCenter(ZRH)
finCenter(NYC)
plot(ZRH, at="auto", type = "p", pch = 19, col = "blue")
points(NYC, pch = 19, col = "red")

## Example Plot 4b, convert NYC to Zurich time
finCenter(ZRH) <- "Zurich"
finCenter(NYC) <- "Zurich"
at <- unique(round(time(ZRH)))
plot(ZRH, type = "p", pch = 19, col = "blue", format = "%b %d", at = at,
     xlab = paste(ZRH@FinCenter, "local Time"), main = ZRH@FinCenter)
points(NYC, pch = 19, col = "red")

## Example 4c, force everything to GMT using "FinCenter" argument
finCenter(ZRH) <- "Zurich"
finCenter(NYC) <- "NewYork"
at <- unique(round(time(ZRH)))
plot(ZRH, type = "p", pch = 19, col = "blue", format = "%b %d", at = at,
     FinCenter = "GMT", xlab = "GMT", main = "ZRH - GMT")
points(NYC, FinCenter = "GMT", pch = 19, col = "red")

```

print-methods

Print 'timeSeries' objects

Description

Print "timeSeries" objects.

Usage

```

## S4 method for signature 'timeSeries'
show(object)

## S3 method for class 'timeSeries'
print(x, FinCenter = NULL, format = NULL,
      style = c("tS", "h", "ts"), by = c("month", "quarter"), ...)

```

Arguments

| | |
|-----------|--|
| object, x | an object of class "timeSeries". |
| FinCenter | a character with the the location of the financial center named as "continent/city". |
| format | the format specification of the input character vector, a character string with the format in POSIX notation. |
| style | a character string, one of "tS", "h", or "ts". |
| by | a character string, one of "month", "quarter". |
| ... | arguments passed to the print method for the data part, which is a "matrix" or, in the case of style = "ts", to the print method for class "ts". |

Details

show does not have additional arguments.

The print method allows to modify the way the object is shown by explicitly calling print.

The default for style is tS. For univariate time series style = "h" causes the object to be printed as a vector with the time stamps as labels. Finally, style = "ts" prints like objects from base R class "ts", which is suitable for quarterly and monthly time series.

Value

Prints an object of class timeSeries.

Examples

```
## Load Micsrosoft Data
setRmetricsOptions(myFinCenter = "GMT")
LPP <- MSFT[1:12, 1:4]

## Abbreviate Column Names
colnames(LPP) <- abbreviate(colnames(LPP), 6)

## Print Data Set
print(LPP)

## Alternative Use, Show Data Set
LPP # equivalently, show(LPP)

## a short subseries to demo 'print'
hC <- head(MSFT[ , "Close"])
class(hC)
print(hC)
print(hC, style = "h")
```

| | |
|------|--------------------------------------|
| rank | <i>Sample ranks of a time series</i> |
|------|--------------------------------------|

Description

Compute the sample ranks of the values of a 'timeSeries' object.

Usage

```
## S4 method for signature 'timeSeries'  
rank(x, na.last = TRUE, ties.method = )
```

Arguments

| | |
|-------------|--|
| x | an univariate object of class timeSeries. |
| na.last | for controlling the treatment of NAs. If TRUE, missing values in the data are put last; if FALSE, they are put first; if NA, they are removed; if "keep" they are kept with rank NA. |
| ties.method | a character string specifying how ties are treated; can be abbreviated. |

Details

If all components are different (and no NAs), the ranks are well defined, with values in `seq_len(x)`. With some values equal (called 'ties'), argument `ties.method` determines the result at the corresponding indices. The "first" method results a permutation with increasing values at each index set of ties. The "random" method puts these in random order, whereas the default, "average", replaces them by their mean, and "max" and "min" replace them with their maximum and minimum respectively, the latter being the typical sports ranking.

NA values are never considered to be equal: for `na.last = TRUE` and `na.last = FALSE` they are given distinct ranks in the order in which they occur in `x`.

Value

a "timeSeries" object

Examples

```
## Load Microsoft Data -  
X <- 100 * returns(MSFT)  
  
## Compute the Ranks -  
head(rank(X[, "Open"]), 10)  
  
## Only Interested in the Vector, then use -  
head(rank(series(X[, "Open"])), 10)
```

| | |
|------------|---|
| readSeries | <i>Read a 'timeSeries' from a text file</i> |
|------------|---|

Description

Reads a file in table format and creates a "timeSeries" object from it. The first column of the table must hold the timestamps.

Usage

```
readSeries(file, header = TRUE, sep = ";", zone = "",
           FinCenter = "", format, ...)
```

Arguments

| | |
|-----------|---|
| file | the filename of a spreadsheet dataset from which to import the data records. |
| header | a logical value indicating whether the file contains the names of the variables as its first line. If missing, the value is determined from the file format: 'header' is set to 'TRUE' if and only if the first row contains one fewer fields than the number of columns. |
| sep | the field separator used in the spreadsheet file to separate columns, by default ";". If sep = ";" and reading the series fails, then the reading is automatically repeated with sep=",". |
| zone | the time zone or financial center where the data were recorded. By default zone = "" which is short for GMT. |
| FinCenter | a character with the the location of the financial center named as "continent/city". |
| format | a character string with the format in POSIX notation specifying the timestamp format. The format has not to be specified if the first column in the file has the timestamp format specifier, e.g. "%Y-%m-%d" for the short ISO 8601 format. |
| ... | Additional arguments passed to <code>read.table()</code> which is used to read the file. |

Details

The file is imported with [read.table](#). Note the different default for argument "sep".

The first column of the table must hold the timestamps. Format of the timestamps can be either specified in the header of the first column or by the format argument.

Value

an object of class "timeSeries"

See Also

[as.timeSeries](#), [timeSeries](#), [dummyMonthlySeries](#), [dummyDailySeries](#)

Examples

```
## full path to an example file
fn <- system.file("extdata/msft.csv", package = "timeSeries")
## first few lines of the file
readLines(fn, n = 5)

## import the file
msft <- readSeries(fn)
head(msft)

## is msft the same as the data object MSFT?
all.equal(msft, MSFT)
## ... almost, except for slot 'documentation'
c(msft@documentation, MSFT@documentation)
## actually, all.equal() says 'attribute', not slot. this is ok too:
c(attr(MSFT, "documentation"), attr(msft, "documentation"))
## make 'documentation' equal, here "", and compare again:
msft@documentation <- ""
all.equal(msft, MSFT) # TRUE
```

returns

Financial returns

Description

Compute financial returns from prices or indexes.

Usage

```
returns(x, ...)
returns0(x, ...)

## S4 method for signature 'ANY'
returns(x, method = c("continuous", "discrete",
  "compound", "simple"), percentage = FALSE, ...)
## S4 method for signature 'timeSeries'
returns(x, method = c("continuous", "discrete",
  "compound", "simple"), percentage = FALSE, na.rm = TRUE,
  trim = TRUE, ...)
```

Arguments

| | |
|------------|--|
| x | an object of class <code>timeSeries</code> . |
| method | a character string. Which method should be used to compute the returns, one of "continuous", "discrete", or "compound", "simple". The second pair of methods is a synonym for the first two methods. |
| percentage | a logical value. By default FALSE, if TRUE the series will be expressed in percentage changes. |

`na.rm` a logical value. Should NAs be removed? By default TRUE.
`trim` a logical value. Should the time series be trimmed? By Default TRUE.
`...` arguments to be passed.

Value

an object of class `timeSeries`.

`returns0` returns an untrimmed series with the first row of returns set to zero(s).

Note

The functions `returnSeries` and `getReturns` will be removed in the near future. They are synonyms for the function `returns` and their use was discouraged for many years. Just use `returns`.

The function `returnSeries` is no longer exported. `getReturns` is exported only because we are waiting for a package on CRAN to be updated.

See Also

[cumulated](#), [drawdowns](#), [splits](#), [spreads](#), [midquotes](#), [index2wealth](#)

Examples

```

## Load Microsoft Data -
  setRmetricsOptions(myFinCenter = "GMT")
  data(MSFT)
  X = MSFT[1:10, 1:4]
  X

## Continuous Returns -
  returns(X)
  returns0(X)

## Discrete Returns:
  returns(X, method = "discrete")

## Don't trim:
  returns(X, trim = FALSE)

## Use Percentage Values:
  returns(X, percentage = TRUE, trim = FALSE)

```

 rev

Reverse a 'timeSeries'

Description

Reverses an uni- or multivariate "timeSeries" object.

Usage

```
## S3 method for class 'timeSeries'
rev(x)
```

Arguments

x an uni- or multivariate "timeSeries" object.

Value

a "timeSeries" object

Examples

```
## Create Dummy "timeSeries"
tS <- dummyMonthlySeries()

## reverse series
rev(tS)
```

| | |
|----------|---------------------------|
| rollMean | <i>Rolling statistics</i> |
|----------|---------------------------|

Description

Computes rolling mean, min, max and median for a "timeSeries" object.

Usage

```
rollStats(x, k, FUN = mean, na.pad = FALSE,
          align=c("center", "left", "right"), ...)

rollMean(x, k, na.pad = FALSE,
         align = c("center", "left", "right"), ...)
rollMin(x, k, na.pad = FALSE,
        align = c("center", "left", "right"), ...)
rollMax(x, k, na.pad = FALSE,
        align = c("center", "left", "right"), ...)
rollMedian(x, k, na.pad = FALSE,
           align = c("center", "left", "right"), ...)
```

Arguments

x an uni- or multivariate "timeSeries" object.
k an integer width of the rolling window. Must be odd for rollMedian.
FUN the function to be rolled.
na.pad a logical flag. Should NA padding be added at beginning? By default FALSE.

`align` a character string specifying whether the index of the result should be left- or right-aligned or centered compared to the rolling window of observations. The default choice is set to `align="center"`.

... optional arguments to be passed.

Details

The code in the core of the functions `rollMean`, `rollMin`, `rollMax`, and `rollMedian` was borrowed from the package `zoo` authored by Achim Zeileis, Gabor Grothendieck and Felix Andrews.

Value

an object of class `"timeSeries"`

Author(s)

Achim Zeileis, Gabor Grothendieck and Felix Andrews for code from the contributed R package `zoo` used in the functions `rollMean`, `rollMin`, `rollMax`, and `rollMedian`.

Examples

```
## Use Swiss Pension Fund Data Set of Returns -
head(LPP2005REC)
SPI <- LPP2005REC[, "SPI"]
head(SPI)

## Plot Drawdowns -
rmean <- rollMean(SPI, k = 10)
plot(rmean)
```

| | |
|---------------------|----------------------------------|
| <code>rowCum</code> | <i>Cumulative row statistics</i> |
|---------------------|----------------------------------|

Description

Compute cumulative row statistics.

Usage

```
## S4 method for signature 'ANY'
rowCumsums(x, na.rm = FALSE, ...)
## S4 method for signature 'timeSeries'
rowCumsums(x, na.rm = FALSE, ...)
```

Arguments

`x` a time series, may be an object of class `"matrix"` or `"timeSeries"`.

`na.rm` a logical. Should missing values be removed?

... arguments to be passed.

Value

for the default method, a matrix,
for the "timeSeries" method, an S4 object of class "timeSeries".

See Also

[colCumXXX](#)

Examples

```
## Simulated Monthly Return Data -  
X = matrix(rnorm(24), ncol = 2)  
  
## Compute cumulated Sums -  
rowCumsums(X)
```

runlengths

Runlengths of a time series

Description

Computes runlengths of an univariate "timeSeries" object.

Usage

```
runlengths(x, ...)
```

Arguments

x an univariate time series of class "timeSeries".
... arguments passed to the function na.omit.

Details

Runlengths are defined here as contiguous sequences of values having the same sign.
Zeroes are treated as NAs.

Value

an object of class "timeSeries"

Examples

```
## random time series -
set.seed(4711)
x <- rnorm(12)
tS <- timeSeries(data = x, charvec = timeCalendar(), units = "x")
tS

## return runlengths -
runlengths(tS)

## replace the middle value of the negative stretch of 3 values
tS[5] <- NA
## the two negative values separated by NA are still one run
runlengths(tS)
```

sample

Resample 'timeSeries' objects

Description

Takes a sample of the specified size from the elements of a "timeSeries".

Usage

```
## S4 method for signature 'timeSeries'
sample(x, size, replace = FALSE, prob = NULL)
```

Arguments

| | |
|---------|---|
| x | an object from class "timeSeries". |
| size | a non-negative integer giving the number of items to choose. |
| replace | sample with replacement if TRUE, otherwise without replacement. |
| prob | a vector of probability weights for obtaining the elements of the vector being sampled. |

Details

The function takes a sample of size `size` from the elements of the time series with or without replacement depending on argument `replace`. The result is returned as a "timeSeries" object.

For details about the arguments see the documentation of `base:sample`.

Value

an object from class "timeSeries"

See Also

[sample](#) (sample in base R),
[sample](#) (the "timeDate" method)

Examples

```
## Monthly Calendar Series -
x <- daily2monthly(LPP2005REC[, 1:2])[3:14, ]

## Resample the Series with respect to the time stamps -
resampled <- sample(x)
resampled
is.unsorted(resampled)
```

| | |
|-------|--|
| scale | <i>Center and scale 'timeSeries' objects</i> |
|-------|--|

Description

Center and scale a "timeSeries" object.

Usage

```
## S4 method for signature 'timeSeries'
scale(x, center = TRUE, scale = TRUE)
```

Arguments

`x` an object from class "timeSeries".
`center, scale` a numeric vector or a logical value, see 'Details'.

Details

scale centers and/or scales the columns of a "timeSeries" object.

The value of `center` determines how column centering is performed. If `center` is a numeric vector with length equal to the number of columns of `x`, then each column of `x` has the corresponding value from `center` subtracted from it. If `center` is `TRUE` then centering is done by subtracting the column means (omitting NAs) of `x` from their corresponding columns, and if `center` is `FALSE`, no centering is done.

The value of `scale` determines how column scaling is performed (after centering). If `scale` is a numeric vector with length equal to the number of columns of `x`, then each column of `x` is divided by the corresponding value from `scale`. If `scale` is `TRUE` then scaling is done by dividing the (centered) columns of `x` by their standard deviations if `center` is `TRUE`, and the root mean square otherwise. If `scale` is `FALSE`, no scaling is done.

Value

a centered and/or scaled "timeSeries" object

Examples

```
## Load Series:
x <- 100* LPP2005REC[, c("SBI", "SPI")]

## Scale and Center -
X <- scale(x)
hist(X[, 1], prob=TRUE)
s <- seq(-3, 3, length=201)
lines(s, dnorm(s), col="red")
```

series-methods

Get and set the data component of a 'timeSeries'

Description

Get and set the data component of a 'timeSeries'.

Usage

```
series(x)
series(x) <- value
```

Arguments

`x` a timeSeries object.
`value` a vector, a data.frame or a matrix object of numeric data.

Details

series returns the @.Data slot of a timeSeries object in matrix form.

The assignment version of series replaces the values of the time series with value. The row and column names of value are used if not NULL, otherwise they are left as in x. The most natural use is when value has the same dimensions as as.matrix(x), but if that is not the case the result is almost as if value was converted to "timeSeries" directly.

Methods for zoo::coredata and its assignment counterpart are defined, as well. Users who wish to use them should ensure that zoo::coredata is visible (e.g., by calling library('zoo') or library('xts')) or employ the zoo:: prefix in the calls. These methods are equivalent to series and `series<-`, respectively.

See Also

[timeSeries](#)

Examples

```
## A Dummy 'timeSeries' Object
ts <- timeSeries()
ts

## Get the Matrix Part -
mat <- series(ts)
class(mat)
mat

## Assign a New Univariate Series -
series(ts) <- rnorm(12)
ts

## Assign a New Bivariate Series -
series(ts) <- matrix(rnorm(12), ncol = 2)
ts
```

| | |
|--------|------------------------------------|
| smooth | <i>Smooths time series objects</i> |
|--------|------------------------------------|

Description

Smooths a "timeSeries" object.

Usage

```
smoothLowess(x, f = 0.5, ...)
smoothSpline(x, spar = NULL, ...)
smoothSupsmu(x, bass = 5, ...)
```

Arguments

| | |
|------|---|
| x | an univariate "timeSeries" object. |
| f | the lowess smoother span. This gives the proportion of points in the plot which influence the smooth at each value. Larger values give more smoothness. |
| spar | smoothing parameter, typically (but not necessarily) in (0,1]. By default NULL, i.e. the value will be automatically selected. |
| bass | controls the smoothness of the fitted curve. Values of up to 10 indicate increasing smoothness. |
| ... | optional arguments to be passed to the underlying smoothers. |

Details

The functions `smoothLowess`, `smoothSpline`, `smoothSupsmu` allow to smooth `timeSeries` object. They are interfaces to the functions `lowess`, `supsmu` and `smooth.spline` in R's `stats` package.

The `...` arguments allow to pass optional arguments to the underlying `stats` functions and tailor the smoothing process. We refer to the manual pages of these functions for a proper setting of these options.

Value

a bivariate "timeSeries" object, the first column holds the original time series data, the second the smoothed series.

Author(s)

The R core team for the underlying smoother functions.

Examples

```
## Use Close from MSFT's Price Series -
head(MSFT)
MSFT.CLOSE <- MSFT[, "Close"]
head(MSFT.CLOSE)

## Plot Original and Smoothed Series by Lowess -
MSFT.LOWESS <- smoothLowess(MSFT.CLOSE, f = 0.1)
head(MSFT.LOWESS)
plot(MSFT.LOWESS)
title(main = "Close - Lowess Smoothed")

## Plot Original and Smoothed Series by Splines -
MSFT.SPLINE <- smoothSpline(MSFT.CLOSE, spar = 0.4)
head(MSFT.SPLINE)
plot(MSFT.SPLINE)
title(main = "Close - Spline Smoothed")

## Plot Original and Smoothed Series by Supsmu -
MSFT.SUPSMU <- smoothSupsmu(MSFT.CLOSE)
head(MSFT.SUPSMU)
plot(MSFT.SUPSMU)
title(main = "Close - Spline Smoothed")
```

sort

Sort a 'timeSeries' by time stamps

Description

Sort a "timeSeries" object with respect to its time stamps.

Usage

```
## S3 method for class 'timeSeries'
sort(x, decreasing = FALSE, ...)

## S4 method for signature 'timeSeries'
is.unsorted(x, na.rm = FALSE, strictly = FALSE)
```

Arguments

| | |
|-------------------------|---|
| <code>x</code> | a "timeSeries" object. |
| <code>decreasing</code> | a logical flag. Should we sort in increasing or decreasing order? By default FALSE. |
| <code>na.rm</code> | a logical value, should missing values be removed? |
| <code>strictly</code> | logical indicating if the check should be for strictly increasing values. |
| <code>...</code> | optional arguments passed to other methods. |

Details

The method for `sort` sorts `x` either in increasing or decreasing time stamp order.

The method for `is.unsorted` returns TRUE if the time stamps of `x` are not sorted in increasing order (including the case when they are sorted in decreasing order) and FALSE otherwise. `is.unsorted` may also return NA when there are NAs among the time stamps of `x`.

All this is in line with the documented functionality of `base::is.unsorted`.

Value

for `sort`, a "timeSeries" object,

for the `is.unsorted` method, TRUE, FALSE, or NA, as described in section 'Details'.

Note

If `is.unsorted` returns NA when there are NAs in the data but not in the time stamps use `library{timeSeries}` or call the function as `timeSeries::is.unsorted`. If you need more details, read the rest of this note.

`base::is.unsorted` 'sees' the method for "timeSeries" objects when package `timeSeries` is loaded (whether or not it is attached). However, due to the way `base::is.unsorted` is implemented, it may give wrong answers when there are NA's among the values of the time series. Developers of packages applying `is.unsorted` on `timeSeries` objects should import `if` from package `timeSeries`.

The above feature is not a shortcoming of `base::is.unsorted` but a consequence of the fact that the `timeSeries` method is not consistent with its semantics. For example, it works on the time stamps, while `is.na` works on the data values.

See Also

[is.unsorted](#) for further details on the NA case

Examples

```
## a monthly calendar series
x <- daily2monthly(LPP2005REC[, 1:2])[3:14, ]

## resample the series with respect to the time stamps,
resampled <- sample(x)
```

```
## the time stamps are unordered
resampled
is.unsorted(resampled) # TRUE (i.e., not sorted)

## Now sort the series in decreasing time order
backward_in_time <- sort(resampled, , decreasing = TRUE)
## time stamps ordered in decreasing order
## but is.unsorted requires increasing order:
backward_in_time
is.unsorted(backward_in_time) # still TRUE

## Is the reverted series ordered?
forward_in_time <- rev(backward_in_time)
forward_in_time
is.unsorted(forward_in_time) # FALSE (i.e., sorted)
```

splits

splits

Description

Searches for outlier splits in a "timeSeries" object.

Usage

```
splits(x, sd = 3, complement = TRUE, ...)
```

Arguments

| | |
|------------|---|
| x | a "timeSeries" object. |
| sd | numeric(1); deviations of how many standard deviations to consider too big? Can be fractional. E.g., 5 means that values larger or smaller than five times the standard deviation of the series will be detected. |
| complement | a logical flag, should the outlier series or its complements be returned? |
| ... | arguments to be passed. |

Details

This function finds splits in financial price or index series. If a price or index is splitted we observe a big jump of several standard deviations in the returns, which is identified usually as an outlier.

Value

a "timeSeries" object

See Also

[returns](#), [cumulated](#), [drawdowns](#), [spreads](#), [midquotes](#), [index2wealth](#)

Examples

```
## Create a Return Series with a Split -
data <- runif(12, -1, 1)
data[6] <- 20
x <- timeSeries(data, timeCalendar(), units="RUNIF")
x

## Search for the Split:
splits(x, sd=3, complement=TRUE)
splits(x, sd=3, complement=FALSE)
```

spreads

Spreads and mid quotes

Description

Compute spreads and midquotes from price streams.

Usage

```
spreads(x, which = c("Bid", "Ask"), tickSize = NULL)
midquotes(x, which = c("Bid", "Ask"))
```

Arguments

| | |
|----------|--|
| x | an object of class <code>timeSeries</code> . |
| which | a vector with two character strings naming the column names of the time series from which to compute the mid quotes and spreads. By default these are the bid and ask prices with column names <code>c("Bid", "Ask")</code> . |
| tickSize | the default is <code>NULL</code> to simply compute price changes in original price levels. If <code>ticksize</code> is supplied, the price changes will be divided by the value of <code>inTicksOfSize</code> to compute price changes in ticks. |

Value

all functions return an object of class `timeSeries`

See Also

[returns](#), [cumulated](#), [drawdowns](#), [splits](#), [midquotes](#), [index2wealth](#)

Examples

```
## Load the Microsoft Data -
  setRmetricsOptions(myFinCenter = "GMT")
  data(MSFT)
  X = MSFT[1:10, ]
  head(X)

## Compute Open/Close Midquotes -
  X.MID <- midquotes(X, which = c("Close", "Open"))
  colnames(X.MID) <- "X.MID"
  X.MID

## Compute Open/Close Spreads -
  X.SPREAD <- spreads(X, which = c("Close", "Open"))
  colnames(X.SPREAD) <- "X.SPREAD"
  X.SPREAD
```

start

Start and end of a 'timeSeries'

Description

Returns start or end time stamp of a "timeSeries" object.

Usage

```
## S3 method for class 'timeSeries'
start(x, ...)

## S3 method for class 'timeSeries'
end(x, ...)
```

Arguments

x an uni- or multivariate "timeSeries" object.
 ... optional arguments passed to other methods.

Value

a "timeSeries" object

Examples

```
## Create a dummy \code{"timeSeries"}
tS <- dummyMonthlySeries()[, 1]
tS
```

```
## Return start and end time stamp
c(start(tS), end(tS))
range(time(tS))
```

str-methods

Display the structure of 'timeSeries' objects

Description

Compactly display the structure of a "timeSeries" object.

Usage

```
## S3 method for class 'timeSeries'
str(object, ...)
```

Arguments

object an object of class timeSeries.
 ... arguments passed to other methods.

Value

NULL, invisibly. The function is called for its side effect of printing a compact representation of the structure of the "timeSeries" object.

Examples

```
## Load Microsoft Data Set
data(MSFT)
X <- MSFT[1:12, 1:4]
colnames(X) <- abbreviate(colnames(X), 4)

## Display Structure
str(X)
```

t

Transpose 'timeSeries' objects

Description

Returns the transpose of a "timeSeries" object.

Usage

```
## S4 method for signature 'timeSeries'
t(x)
```

Arguments

x a 'timeSeries' object.

Value

a matrix

Examples

```
## Dummy 'timeSeries' with NAs entries
data <- matrix(1:24, ncol = 2)
s <- timeSeries(data, timeCalendar())
s

## Transpose 'timeSeries' -
t(s)
```

| | |
|------|--|
| time | <i>Get and set time stamps of a 'timeSeries'</i> |
|------|--|

Description

Functions and methods extracting and modifying positions of 'timeSeries' objects.

Usage

```
## S4 method for signature 'timeSeries'
time(x, ...)
## S3 replacement method for class 'timeSeries'
time(x) <- value

getTime(x)
setTime(x) <- value
```

Arguments

value a valid value for the time component of x.
x an object of class timeSeries.
... optional arguments passed to other methods.

Details

time and time<- are generic functions with methods for class "timeSeries". They get and set the time component of the object.

getTime and setTime are non-generic alternatives are non-generic wrappers of time and time<-, respectively.

There is another generic function time<- defined in package **zoo**. When that package is loaded its time<- gets the "timeSeries" method. Also, if "time<-" is called with an object from class other than "timeSeries", the call is dispatched to "zoo:time<-" to apply a suitable method.

Value

for time and getTime, a "timeDate" object,
for time<- and setTime, the modified "timeSeries" object.

Examples

```
## Create Dummy 'timeSeries' -
X <- timeSeries(matrix(rnorm(24), 12), timeCalendar())

## Return Series Positions -
getTime(X)
time(X)

## Add / Subtract one Day from X
setTime(X) <- time(X) - 24*3600 # sec
X
time(X) <- time(X) + 24*3600 # sec
X
```

timeSeries-class *Class 'timeSeries' in package timeSeries*

Description

Class "timeSeries" in package timeSeries.

Objects from the Class

The main functions for creating objects from class "timeSeries" `timeSeries` and `as.timeSeries`. Objects can also be created by calls of the form `new("timeSeries", .Data, units, positions, format, FinCenter, recordIDs, title, documentation)` but this is not recommended for routine work.

Slots

The structure of the "timeSeries" objects should, in general, be considered internal. The accessor functions to get and set the components should be used to get and set values of the slots.

.Data: Object of class "matrix" containing the data, one column for each variable.

units: Object of class "character", the unit (or variable, or column) names of the time series object.

positions: Object of class "numeric", the datetime stamps. If the time series doesn't have date-time stamps, then positions is of length zero.

format: Object of class "character", a datetime format (such as "%Y-%m-%d"). if there are no time stamps "format" is equal to "counts".

FinCenter: Object of class "character", the financial center.

recordIDs: Object of class "data.frame" ~~
 title: Object of class "character", a title for printing.
 documentation: Object of class "character", by default it is set to the current date.

Extends

Class "[structure](#)", from data part. Class "[vector](#)", by class "structure", distance 2, with explicit coerce.

Methods

Below is a list of the methods that have "timeSeries" in their signature. It can be useful for technical purposes, for example in reporting bugs but most methods that need explanation are documented with the corresponding functions and looking at their help pages is recommended.

There are short explanations for methods for functions that are not supposed to be called directly.

```
[ signature(x = "timeSeries", i = "ANY", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "character", j = "character"): ...
[ signature(x = "timeSeries", i = "character", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "character", j = "missing"): ...
[ signature(x = "timeSeries", i = "index_timeSeries", j = "character"): ...
[ signature(x = "timeSeries", i = "index_timeSeries", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "index_timeSeries", j = "missing"): ...
[ signature(x = "timeSeries", i = "matrix", j = "missing"): ...
[ signature(x = "timeSeries", i = "missing", j = "character"): ...
[ signature(x = "timeSeries", i = "missing", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "missing", j = "missing"): ...
[ signature(x = "timeSeries", i = "time_timeSeries", j = "ANY"): ...
[ signature(x = "timeSeries", i = "time_timeSeries", j = "character"): ...
[ signature(x = "timeSeries", i = "time_timeSeries", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "time_timeSeries", j = "missing"): ...
[ signature(x = "timeSeries", i = "timeDate", j = "character"): ...
[ signature(x = "timeSeries", i = "timeDate", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "timeDate", j = "missing"): ...
[ signature(x = "timeSeries", i = "timeSeries", j = "index_timeSeries"): ...
[ signature(x = "timeSeries", i = "timeSeries", j = "missing"): ...
[<- signature(x = "timeSeries", i = "character", j = "ANY"): ...
[<- signature(x = "timeSeries", i = "character", j = "missing"): ...
[<- signature(x = "timeSeries", i = "timeDate", j = "ANY"): ...
[<- signature(x = "timeSeries", i = "timeDate", j = "missing"): ...
$ signature(x = "timeSeries"): ...
```

```

$<- signature(x = "timeSeries", value = "ANY"): ...
$<- signature(x = "timeSeries", value = "factor"): ...
$<- signature(x = "timeSeries", value = "numeric"): ...
aggregate signature(x = "timeSeries"): ...
align signature(x = "timeSeries"): ...
apply signature(X = "timeSeries"): ...
as.data.frame signature(x = "timeSeries"): ...
as.list signature(x = "timeSeries"): ...
as.matrix signature(x = "timeSeries"): ...
as.ts signature(x = "timeSeries"): ...
attach signature(what = "timeSeries"): ...
cbind2 signature(x = "ANY", y = "timeSeries"): ...
cbind2 signature(x = "timeSeries", y = "ANY"): ...
cbind2 signature(x = "timeSeries", y = "missing"): ...
cbind2 signature(x = "timeSeries", y = "timeSeries"): ...
coerce signature(from = "ANY", to = "timeSeries")
coerce signature(from = "character", to = "timeSeries")
coerce signature(from = "data.frame", to = "timeSeries")
coerce signature(from = "timeSeries", to = "data.frame")
coerce signature(from = "timeSeries", to = "list"):
coerce signature(from = "timeSeries", to = "matrix")
coerce signature(from = "timeSeries", to = "ts"):
coerce signature(from = "ts", to = "timeSeries"): coerce should not be called directly. Use
  as(object, "target_class") instead.
colCummaxs signature(x = "timeSeries"): ...
colCummins signature(x = "timeSeries"): ...
colCumprods signature(x = "timeSeries"): ...
colCumreturns signature(x = "timeSeries"): ...
colCumsums signature(x = "timeSeries"): ...
colMeans signature(x = "timeSeries"): ...
colnames signature(x = "timeSeries"): ...
colnames<- signature(x = "timeSeries"): ...
colSums signature(x = "timeSeries"): ...
comment signature(x = "timeSeries"): ...
comment<- signature(x = "timeSeries"): ...
coredata signature(x = "timeSeries"): ...
coredata<- signature(x = "timeSeries", value = "ANY"): ...

```

```

coredata<- signature(x = "timeSeries", value = "matrix"): ...
cummax signature(x = "timeSeries"): ...
cummin signature(x = "timeSeries"): ...
cumprod signature(x = "timeSeries"): ...
cumsum signature(x = "timeSeries"): ...
diff signature(x = "timeSeries"): ...
dim signature(x = "timeSeries"): ...
dim<- signature(x = "timeSeries"): ...
dimnames signature(x = "timeSeries"): ...
dimnames<- signature(x = "timeSeries", value = "list"): ...
end signature(x = "timeSeries"): ...
filter signature(x = "timeSeries"): ...
finCenter signature(x = "timeSeries"): ...
finCenter<- signature(x = "timeSeries"): ...
frequency signature(x = "timeSeries"): ...
getDataPart signature(object = "timeSeries"): ...
head signature(x = "timeSeries"): ...
initialize signature(.Object = "timeSeries"):
    don't call "initialize", call new("timeSeries", ...) instead. Even better, call timeSeries.
is.na signature(x = "timeSeries"): ...
is.unsorted signature(x = "timeSeries"): ...
isDaily signature(x = "timeSeries"): ...
isMonthly signature(x = "timeSeries"): ...
isQuarterly signature(x = "timeSeries"): ...
isRegular signature(x = "timeSeries"): ...
lag signature(x = "timeSeries"): ...
lines signature(x = "timeSeries"): ...
median signature(x = "timeSeries"): ...
merge signature(x = "ANY", y = "timeSeries"): ...
merge signature(x = "matrix", y = "timeSeries"): ...
merge signature(x = "numeric", y = "timeSeries"): ...
merge signature(x = "timeSeries", y = "ANY"): ...
merge signature(x = "timeSeries", y = "matrix"): ...
merge signature(x = "timeSeries", y = "missing"): ...
merge signature(x = "timeSeries", y = "numeric"): ...
merge signature(x = "timeSeries", y = "timeSeries"): ...
na.contiguous signature(object = "timeSeries"): ...

```

na.omit signature(object = "timeSeries"): ...
names signature(x = "timeSeries"): ...
names<- signature(x = "timeSeries"): ...
Ops signature(e1 = "array", e2 = "timeSeries"): ...
Ops signature(e1 = "timeSeries", e2 = "array"): ...
Ops signature(e1 = "timeSeries", e2 = "timeSeries"): ...
Ops signature(e1 = "timeSeries", e2 = "ts"): ...
Ops signature(e1 = "timeSeries", e2 = "vector"): ...
Ops signature(e1 = "ts", e2 = "timeSeries"): ...
Ops signature(e1 = "vector", e2 = "timeSeries"): ...
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rownames<- signature(x = "timeSeries", value = "timeDate"): ...
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scale signature(x = "timeSeries"): ...
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sort signature(x = "timeSeries"): ...
start signature(x = "timeSeries"): ...
str signature(object = "timeSeries"): ...
t signature(x = "timeSeries"): ...
tail signature(x = "timeSeries"): ...
time signature(x = "timeSeries"): ...
window signature(x = "timeSeries"): ...

See Also

[timeSeries](#) and [as.timeSeries](#) for creating and converting to "timeSeries",
[readSeries](#) for importing from a text file,
[dummyDailySeries](#) for creation of dummy daily and monthly time series,
[as.matrix](#), [time](#), [finCenter](#), [getUnits](#), [dim](#), [start](#), etc., for accessing properties of the time series.

Examples

```
## see the help page for timeSeries()
showClass("timeSeries")
```

timeSeries-method-stats

Base R functions applied to 'timeSeries' objects

Description

Many base R statistical functions work on (the data part of) `timeSeries` objects without the need for special methods, e.g., `var`, `sd`, `cov`, `cor`, probability densities, and others. This page gives some examples with such functions.

See Also

[colStats](#), [colVars](#), and other `colXXX` functions

Examples

```
## Load Microsoft Data Set -
data(MSFT)
X = MSFT[, 1:4]
X = 100 * returns(X)

## Compute Covariance Matrix -
cov(X[, "Open"], X[, "Close"])
cov(X)

cor(X)
```

TimeSeriesClass *Create objects from class 'timeSeries'*

Description

timeSeries creates a "timeSeries" object from scratch.

Usage

```
timeSeries(data, charvec, units = NULL, format = NULL, zone = "",
           FinCenter = "", recordIDs = data.frame(), title = NULL,
           documentation = NULL, ...)
```

Arguments

| | |
|---------------|--|
| data | a matrix object or any objects which can be coerced to a matrix. |
| charvec | a character vector of dates and times or any objects which can be coerced to a "timeDate" object. |
| units | an optional character string, which allows to overwrite the current column names of a "timeSeries" object. By default NULL which means that the column names are selected automatically. |
| format | the format specification of the input character vector, a character string with the format in POSIX notation. |
| zone | the time zone or financial center where the data were recorded. |
| FinCenter | a character with the the location of the financial center named as "continent/city". |
| recordIDs | for timeSeries, a data frame which can be used for record identification. |
| title | an optional title string, if not specified the input's data name is deparsed. |
| documentation | optional documentation string, or a vector of character strings. |
| ... | arguments passed to other methods. |

Details

Generation of Time Series Objects:

We have defined a "timeSeries" class which is in many aspects similar to the S-Plus class with the same name, but has also some important differences. The class has seven Slots, the 'Data' slot which holds the time series data in matrix form, the 'position' slot which holds the time/date as a character vector, the 'format' and 'FinCenter' slots which are the same as for the 'timeDate' object, the 'units' slot which holds the column names of the data matrix, and a 'title' and a 'documentation' slot which hold descriptive character strings. Date and time is managed in the same way as for timeDate objects.

`as.timeSeries` also creates "timeSeries" objects. `as.timeSeries(x)` is mostly equivalent to `timeSeries(x)` but the two functions have different methods. Beside that, the main difference between the two functions is that `as.timeSeries` doesn't accept additional arguments. The one

argument call is naturally interpreted as ‘convert to’, so `as.timeSeries` is more expressive and is recommended in that case.

"timeSeries" methods are provided for many base R functions, including arithmetic operations, mathematical functions, print, summary, and time series functions. Not all are explicitly documented, since they can just be used.

Value

an S4 object of class "timeSeries"

See Also

`as.timeSeries`, class `timeSeries`,

Examples

```
## Load Microsoft data -
# Microsoft Data:
setRmetricsOptions(myFinCenter = "GMT")
data(MSFT)
head(MSFT)

## Create a 'timeSeries' object, the direct Way ...
Close <- MSFT[, 5]
head(Close)

## Create a 'timeSeries' object from scratch -
data <- as.matrix(MSFT[, 4])
charvec <- rownames(MSFT)
Close <- timeSeries(data, charvec, units = "Close")
head(Close)
c(start(Close), end(Close))

## Cut out April data from 2001 -
tsApril01 <- window(Close, "2001-04-01", "2001-04-30")
tsApril01

## Compute Continuous Returns -
returns(tsApril01)

## Compute Discrete Returns -
returns(tsApril01, type = "discrete")

## Compute Discrete Returns, Don't trim -
returns(tsApril01, trim = FALSE)

## Compute Discrete Returns, Use Percentage Values -
tsRet <- returns(tsApril01, percentage = TRUE, trim = FALSE)
tsRet

## Aggregate Weekly -
GoodFriday(2001)
```

```

to <- timeSequence(from = "2001-04-11", length.out = 3, by = "week")
from <- to - 6*24*3600
from
to
applySeries(tsRet, from, to, FUN = sum)

## Create large 'timeSeries' objects with different 'charvec' object classes -
# charvec is a 'timeDate' object
head(timeSeries(1:1e6L, timeSequence(length.out = 1e6L, by = "sec")))
head(timeSeries(1:1e6L, seq(Sys.timeDate(), length.out = 1e6L, by = "sec")))
# 'charvec' is a 'POSIXt' object
head(timeSeries(1:1e6L, seq(Sys.time(), length.out = 1e6L, by = "sec")))
# 'charvec' is a 'numeric' object
head(timeSeries(1:1e6L, 1:1e6L))

```

| | |
|----------------|------------------------------|
| TimeSeriesData | <i>Time series data sets</i> |
|----------------|------------------------------|

Description

Three data sets used in example files.

Details

The following datasets are available:

MSFT Daily Microsoft OHLC (Open-high-low-close) prices and volume from 2000-09-27 to 2001-09-27.

USDCHF USD/CHF intraday foreign exchange rates.

LPP2005REC Swiss pension fund assets returns benchmark from 2005-11-01 to 2007-04-11.

The datasets are objects from class "timeSeries".

Note

No further information about the LPP2005REC is available. The meaning of the columns?

See Also

[readSeries](#), [timeSeries](#)

Examples

```

## LPP2005 example data set
data(LPP2005REC)
plot(LPP2005REC, type = "l")
class(LPP2005REC)
dim(LPP2005REC)
head(LPP2005REC)

```

```

LPP2005REC[1:5, 2:4]
range(time(LPP2005REC))
summary(LPP2005REC)

## MSFT example data set
data(MSFT)
plot(MSFT[, 1:4], type = "l")
plot(MSFT[, 5], type = "h")
class(MSFT)
range(time(MSFT))
head(MSFT)

## Plot USDCHF example data set
data(USDCHF)
plot(USDCHF)
range(time(USDCHF))
head(USDCHF)

```

TimeSeriesSubsettings *Subsetting time series*

Description

Objects from class "timeSeries" can be subsetted in different ways. Methods are defined for the subsetting operators "\$", "[" and their assignment versions, as well as for some related functions from base R. A function to drop or extract outliers is also described here.

Usage

```

## S3 method for class 'timeSeries'
head(x, n = 6, recordIDs = FALSE, ...)
## S3 method for class 'timeSeries'
tail(x, n = 6, recordIDs = FALSE, ...)

outlier(x, sd = 5, complement = TRUE, ...)

```

Arguments

| | |
|------------|--|
| x | an object of class timeSeries. |
| n | an integer specifying the number of lines to be returned. By default n=6. |
| recordIDs | a logical value. Should the recordIDs be returned together with the data matrix and time series positions? |
| sd | a numeric value of standard deviations, e.g. 10 means that values larger or smaller than ten times the standard deviation will be removed from the series. |
| complement | a logical flag. If TRUE, the default, return the series free of outliers. If FALSE, return the outliers series. |
| ... | arguments passed to other methods. |

Details

The "timeSeries" methods for the subsetting operators "\$", "[" and their assignment versions, as well as for the functions head and tail are meant to do what the user expects.

TODO: Further details are needed here, despite the above paragraph.

outlier drops the outliers if complement = TRUE and returns only them if complement = FALSE.

All functions described here return "timeSeries" objects.

See also [window](#) which extracts the sub-series between two datetimes.

Value

All functions return an object of class "timeSeries".

See Also

[window](#)

Examples

```
## Create an Artificial 'timeSeries' Object
setRmetricsOptions(myFinCenter = "GMT")
charvec <- timeCalendar()
set.seed(4711)
data <- matrix(exp(cumsum(rnorm(12, sd = 0.1))))
tS <- timeSeries(data, charvec, units = "tS")
tS

## Subset Series by Counts "["
tS[1:3, ]

## Subset the Head of the Series
head(tS, 6)
```

turns

Turning points of a time series

Description

Extracts and analyzes turning points of an univariate "timeSeries" object.

Usage

```
turns(x, ...)
```

```
turnsStats(x, doplot = TRUE)
```

Arguments

| | |
|--------|---|
| x | an univariate "timeSeries" object of financial indices or prices. |
| ... | optional arguments passed to the function <code>na.omit</code> . |
| doplot | a logical flag, should the results be plotted? By default TRUE. |

Details

The function `turns` determines the number and the positions of extrema (turning points, either peaks or pits) in a regular time series.

The function `turnsStats` calculates the quantity of information associated with the observations in this series, according to Kendall's information theory.

The functions are borrowed from the contributed R package `pastecs` and made ready for working together with univariate `timeSeries` objects. You need not to load the R package `pastecs`, the code parts we need here are builtin in the `timeSeries` package.

We have renamed the function `turnpoints` to `turns` to distinguish between the original function in the contributed R package `pastecs` and our `Rmetrics` function wrapper.

For further details please consult the help page from the contributed R package `pastecs`.

Value

for `turns`, an object of class `timeSeries`.

for `turnsStats`, an object of class `turnpoints` with the following entries:

| | |
|--------------------------|---|
| <code>data</code> | The dataset to which the calculation is done. |
| <code>n</code> | The number of observations. |
| <code>points</code> | The value of the points in the series, after elimination of ex-aequos. |
| <code>pos</code> | The position of the points on the time scale in the series (including ex-aequos). |
| <code>exaequos</code> | Location of exaequos (1), or not (0). |
| <code>nturns</code> | Total number of turning points in the whole time series. |
| <code>firstispeak</code> | Is the first turning point a peak (TRUE), or not (FALSE). |
| <code>peaks</code> | Logical vector. Location of the peaks in the time series without ex-aequos. |
| <code>pits</code> | Logical vector. Location of the pits in the time series without ex-aequos. |
| <code>tppos</code> | Position of the turning points in the initial series (with ex-aequos). |
| <code>proba</code> | Probability to find a turning point at this location. |
| <code>info</code> | Quantity of information associated with this point. |

Author(s)

Frederic Ibanez and Philippe Grosjean for code from the contributed R package `pastecs` and `Rmetrics` for the function wrapper.

References

Ibanez, F., 1982, Sur une nouvelle application de la theorie de l'information a la description des series chronologiques planctoniques. J. Exp. Mar. Biol. Ecol., 4, 619-632

Kendall, M.G., 1976, Time Series, 2nd ed. Charles Griffin and Co, London.

Examples

```
## Load Swiss Equities Series -
SPI.RET <- LPP2005REC[, "SPI"]
head(SPI.RET)

## Cumulate and Smooth the Series -
SPI <- smoothLowess(cumulated(SPI.RET), f=0.05)
plot(SPI)

## Plot Turn Points Series -
SPI.SMOOTH <- SPI[, 2]
tP <- turns(SPI.SMOOTH)
plot(tP)

## Compute Statistics -
turnsStats(SPI.SMOOTH)
```

units

Get and set unit names of a 'timeSeries'

Description

Gets and sets the column names of a "timeSeries" object. The column names are also called units or unit names.

Usage

```
getUnits(x)
setUnits(x) <- value
```

Arguments

x a "timeSeries" object.
value a character vector of unit names.

See Also

[timeSeries](#)

Examples

```
## A Dummy 'timeSeries' Object
tS <- dummyMonthlySeries()
tS

## Get the Units -
getUnits(tS)

## Assign New Units to the Series -
setUnits(tS) <- c("A", "B")
head(tS)
```

wealth

Conversion of an index to wealth

Description

Converts an index series to a wealth series normalizing the starting value to one.

Usage

```
index2wealth(x)
```

Arguments

x an object of class 'timeSeries'.

Value

returns a time series object of the same class as the input argument x normalizing the starting value to one.

See Also

[returns](#), [cumulated](#), [drawdowns](#), [splits](#), [spreads](#), [midquotes](#),

Examples

```
## Load MSFT Open Prices -
INDEX <- MSFT[1:20, 1]
INDEX

## Compute Wealth Normalized to 100 -
100 * index2wealth(INDEX)
```

window

Methods for 'window' in package 'timeSeries'

Description

Extract a part from a "timeSeries" object.

Usage

```
## S3 method for class 'timeSeries'  
window(x, start, end, ...)
```

Arguments

| | |
|------------|--|
| x | an object of class "timeSeries". |
| start, end | starting date and end date, end must be after start. |
| ... | arguments passed to other methods. |

Details

window extracts the subset of the "timeSeries" object x observed between the times start and end.

See Also

[head](#), [outlier](#)

Examples

```
## load LPP benchmark returns  
x <- LPP2005REC[, 7:9]  
range(time(x))  
  
## extract data for January 2006  
window(x, "2006-01-01", "2006-01-31")
```

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