

Manipulating Time Series Data with xts and zoo in R

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Time Series Data with xts and zoo

xts stands for Extensible Time Series

```
library(xts)
```

```
## Loading required package: zoo
```

```
##
```

```
## Attaching package: 'zoo'
```

```
## The following objects are masked from 'package:base':
```

```
##
```

```
##      as.Date, as.Date.numeric
```

```
library(zoo)
```

```
# XTS = MATRIX + INDEX
```

```
x <- matrix(1:6, ncol = 2, nrow = 3)
```

```
x
```

```
##      [,1] [,2]
```

```
## [1,]    1    4
```

```
## [2,]    2    5
```

```
## [3,]    3    6
```

```
idx <- as.Date(c("2020-05-09", "1989-05-09", "2019-09-17"))
```

```
idx
```

```
## [1] "2020-05-09" "1989-05-09" "2019-09-17"
```

```
X <- xts(x = x, order.by = idx)
```

```
X
```

```
##      [,1] [,2]
```

```
## 1989-05-09    2    5
```

```
## 2019-09-17    3    6
```

```
## 2020-05-09    1    4
```