```
# Shift function from r-bloggers.com
# http://www.r-bloggers.com/generating-a-laglead-variables/
# Used to create lag and lead variables in a data frame
shift<-function(x,shift_by){</pre>
  stopifnot(is.numeric(shift by))
  stopifnot(is.numeric(x))
  if (length(shift_by)>1)
    return(sapply(shift_by,shift, x=x))
  out<-NULL
  abs_shift_by=abs(shift_by)
  if (shift_by > 0 )
    out<-c(tail(x,-abs_shift_by),rep(NA,abs_shift_by))</pre>
  else if (shift_by < 0 )
    out<-c(rep(NA,abs_shift_by), head(x,-abs_shift_by))</pre>
  else
    out<-x
  out
}
```