

Package ‘PriceIndices’

January 15, 2021

Title Calculating Bilateral and Multilateral Price Indices

Version 0.0.0.9000

Description Preparing a scanner data set for price dynamics calculations (data selecting, data classification, data matching, data filtering). Computing bilateral and multilateral indices.

Depends R (>= 3.5.0)

Imports lubridate (>= 1.7.4), dplyr (>= 0.8.3), ggplot2 (>= 3.2.0),
reshape, reclin, stringr, stats, xgboost, caret

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.1.0

Suggests testthat, knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

Author Jacek Białek [aut, cre] (<<https://orcid.org/0000-0002-0952-5327>>)

Maintainer Jacek Białek <jacek.bialek@uni.lodz.pl>

R topics documented:

agmean	4
available	5
banajree	6
bialek	7
bmw	8
carli	9
ccdi	10
ccdi_fbew	11
ccdi_fbmw	12
ccdi_splice	13
chagmean	14
chbanajree	15
chbialek	16
chbmw	17
chcarli	18
chcswd	19

chdavies	20
chdrobisch	21
chdutot	22
chfisher	23
chgeary_khamis	24
chgeohybrid	25
chgeolaspeyres	26
chgeolowe	27
chgeopaasche	28
chgeoyoung	29
chharmonic	30
chhybrid	31
chjevons	32
chlaspeyres	33
chlehr	34
chlloyd_moulton	35
chlowe	36
chmarshall_edgeworth	37
chpaasche	38
chpalgrave	39
chsato_vartia	40
chstuvel	41
chtornqvist	42
chvartia	43
chwalsh	44
chyoung	45
coffee	46
compare_final_indices	46
compare_indices	47
cswd	49
dataCOICOP	50
dataMATCH	51
data_classifying	51
data_filtering	52
data_matching	53
data_preparing	55
data_selecting	56
davies	57
dissimilarity	58
dissimilarity_fig	59
drobisch	60
dutot	61
final_index	62
final_index2	64
fisher	66
geary_khamis	67
geks	68
geksj	69
geksj_fbew	70
geksj_fbmw	71
geksj_splice	72
geksl	73

geksl_fbew	74
geksl_fbmw	75
geksl_splice	76
geksw	78
geksw_fbew	79
geksw_fbmw	80
geksw_splice	81
geks_fbew	82
geks_fbmw	83
geks_splice	84
generate	86
geohybrid	87
geolaspeyres	88
geolowe	89
geopaasche	90
geoyoung	91
gk	92
gk_fbew	93
gk_fbmw	94
gk_splice	95
harmonic	96
hybrid	97
jevons	98
laspeyres	99
lehr	100
lloyd_moulton	101
load_model	102
lowe	102
marshall_edgeworth	103
matched	104
matched_fig	105
matched_index	106
milk	107
model_classification	107
paasche	109
palgrave	110
pqcor	111
pqcor_fig	112
PriceIndices	113
prices	117
price_index	117
price_indices	119
QU	121
quantities	122
sales	122
sales_groups	123
sales_groups2	124
sato_vartia	125
save_model	126
SPQ	127
stuvel	128
sugar	129

tindex	129
tornqvist	130
tpd	131
tpd_fbw	132
tpd_fbmw	133
tpd_splice	134
vartia	135
walsh	136
wgeksl	137
wgeksl_fbw	138
wgeksl_fbmw	139
wgeksl_splice	140
young	142

Index	144
--------------	------------

agmean	<i>Calculating the bilateral AG Mean price index</i>
--------	--

Description

This function returns a value (or vector of values) of the bilateral AG Mean price index.

Usage

```
agmean(data, start, end, sigma = 0.7, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
sigma	The elasticity of substitution parameter (as numeric)
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral AG Mean price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lent J., & Dorfman, A. H. (2009). *Using a Weighted Average of Base Period Price Indexes to Approximate a Superlative Index*. Journal of Official Statistics, 25(1), 139-149.

Examples

```
agmean(milk, start="2019-01", end="2020-01", sigma=0.5)
agmean(milk, start="2018-12", end="2020-01", interval=TRUE)
```

available	<i>Providing values from the indicated column that occur at least once in one of the compared periods or in a given time interval</i>
-----------	---

Description

The function returns all values from the indicated column (defined by the type parameter) which occur at least once in one of the compared periods or in a given time interval.

Usage

```
available(data, period1, period2, type = "prodID", interval = FALSE)
```

Arguments

data	The user's data frame. It must contain a column time (as Date in format: year-month-day, e.g. '2020-12-01') and also a column indicated by the type parameter.
period1	The first period (as character) limited to the year and month, e.g. "2019-03".
period2	The second period (as character) limited to the year and month, e.g. "2019-04".
type	This parameter defines the column which is used in the procedure. Possible values of the type parameter are: retID, prodID, codeIN, codeOUT or description.
interval	A logical parameter indicating whether the procedure is to work for the whole time period between period1 and period2 (then it is TRUE).

Value

The function returns all values from the indicated column (defined by the type parameter) which occur at least once in one of the compared periods or in a given time interval. Possible values of the type parameter are: retID, prodID, codeIN, codeOUT or description. If the interval parameter is set to FALSE, then the function compares only periods defined by period1 and period2. Otherwise the whole time period between period1 and period2 is considered.

Examples

```
available(milk, period1="2018-12", period2="2019-12", interval=TRUE)
available(milk, period1="2018-12", period2="2019-12", type="description")
```

banajree

Calculating the bilateral Banajree price index

Description

This function returns a value (or vector of values) of the bilateral Banajree price index.

Usage

```
banajree(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Banajree price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function)..

References

- Banajree, K. S. (1977). *On the factorial approach providing the true index of cost of living*. Göttingen : Vandenhoeck und Ruprecht.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
banajree(milk, start="2018-12", end="2020-01")
banajree(milk, start="2018-12", end="2020-01", interval=TRUE)
```

bialek

*Calculating the bilateral Bialek price index***Description**

This function returns a value (or vector of values) of the bilateral Bialek price index.

Usage

```
bialek(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Bialek price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Von der Lippe, P. (2012). *Some short notes on the price index of Jacek Bialek*. *Econometrics (Ekonometria)*. 1(35), 76-83.

Bialek, J. (2013). *Some Remarks on the Original Price Index Inspired by the Notes of Peter von der Lippe*. *Econometrics (Ekonometria)*, 3(41), 40-54.

Bialek, J. (2014). *Simulation Study of an Original Price Index Formula*. *Communications in Statistics - Simulation and Computation*, 43(2), 285-297

Examples

```
bialek(milk, start="2018-12", end="2020-01")
bialek(milk, start="2018-12", end="2020-01", interval=TRUE)
```

bmw

*Calculating the unweighted BMW price index***Description**

This function returns a value (or vector of values) of the unweighted Balk-Mehrhoff-Walsh (BMW) price index.

Usage

```
bmw(data, start, end, interval = FALSE)
```

Arguments

data	User's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral BMW price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Mehrhoff, J.(2007). *A linear approximation to the Jevons index*. In: Von der Lippe (2007): Index Theory and Price Statistics, Peter Lang: Berlin, Germany.

(2018). *Harmonised Index of Consumer Prices (HICP). Methodological Manual*. Publication Office of the European union, Luxembourg.

Examples

```
bmw(milk, start="2018-12", end="2020-01")
bmw(milk, start="2018-12", end="2020-01", interval=TRUE)
```

carli

Calculating the unweighted Carli price index

Description

This function returns a value (or vector of values) of the unweighted bilateral Carli price index.

Usage

```
carli(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral Carli price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Carli, G. (1804). *Del valore e della proporzione de' metalli monetati*. Scrittori Classici Italiani di Economia Politica, 13, 297-336.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
carli(milk, start="2018-12", end="2020-01")
carli(milk, start="2018-12", end="2020-01", interval=TRUE)
```

ccdi	<i>Calculating the multilateral GEKS price index based on the Tornqvist formula (typical notation: GEKS-T or CCDI)</i>
------	--

Description

This function returns a value of the multilateral CCDI price index, i.e. the GEKS price index based on the superlative Tornqvist index formula.

Usage

```
ccdi(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral CCDI price index (to be more precise: the GEKS index based on the Tornqvist formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.

Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.

Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Caves, D.W., Christensen, L.R. and Diewert, W.E. (1982). *Multilateral comparisons of output, input, and productivity using superlative index numbers*. Economic Journal 92, 73-86.

Examples

```
ccdi(milk, start="2019-01", end="2019-08", window=10)
ccdi(milk, start="2018-12", end="2019-12")
```

ccdi_fbew	<i>Extending the multilateral CCDI price index by using the FBEW method.</i>
-----------	--

Description

This function returns a value of the multilateral CCDI price index (GEKS based on the Tornqvist formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
ccdi_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral CCDI price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Caves, D.W., Christensen, L.R. and Diewert, W.E. (1982). *Multilateral comparisons of output, input, and productivity using superlative index numbers*. Economic Journal 92, 73-86.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurlona 1/2016, 49-69.

Examples

```
ccdi_fbew(milk, start="2018-12", end="2019-08")
```

ccdi_fbmw	<i>Extending the multilateral CCDI price index by using the FBMW method.</i>
-----------	--

Description

This function returns a value of the multilateral CCDI price index (GEKS based on the Tornqvist formula) extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
ccdi_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral CCDI price index extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Caves, D.W., Christensen, L.R. and Diewert, W.E. (1982). *Multilateral comparisons of output, input, and productivity using superlative index numbers*. Economic Journal 92, 73-86.
- Lamboy, C.(2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
ccdi_fbmw(milk, start="2019-12", end="2020-04")
```

ccdi_splice	<i>Extending the multilateral CCDI price index by using window splicing methods.</i>
-------------	--

Description

This function returns a value (or values) of the multilateral CCDI price index (GEKS based on the Tornqvist formula) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
ccdi_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral CCDI price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Caves, D.W., Christensen, L.R. and Diewert, W.E. (1982). *Multilateral comparisons of output, input, and productivity using superlative index numbers*. *Economic Journal* 92, 73-86.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. *Journal of Econometrics*, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.
- de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.
- Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
ccdi_splice(milk, start="2018-12", end="2020-02",splice="half")
ccdi_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

chagmean	<i>Calculating the monthly chained AG Mean price index</i>
----------	--

Description

This function returns a value (or vector of values) of the monthly chained AG Mean price index.

Usage

```
chagmean(data, start, end, sigma = 0.7, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
sigma	The elasticity of substitution parameter (as numeric).
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained AG Mean price index depending on the `interval` parameter. If the `interval` parameter is set to `TRUE`, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lent J., & Dorfman, A. H. (2009). *Using a Weighted Average of Base Period Price Indexes to Approximate a Superlative Index*. Journal of Official Statistics, 25(1), 139-149.

Examples

```
chagmean(milk, start="2019-01", end="2020-01",sigma=0.5)
chagmean(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chbanajree

Calculating the monthly chained Banajree price index

Description

This function returns a value (or vector of values) of the monthly chained Banajree price index.

Usage

```
chbanajree(data, start, end, interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2020-03".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".
<code>interval</code>	A logical value indicating whether the function is to compare the research period defined by <code>end</code> to the base period defined by <code>start</code> (then <code>interval</code> is set to <code>FALSE</code>) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <code><start,end></code> are considered and <code>start</code> defines the base period (<code>interval</code> is set to <code>TRUE</code>).

Value

The function returns a value (or vector of values) of the monthly chained Banajree price index depending on the `interval` parameter. If the `interval` parameter is set to `TRUE`, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Banajree, K. S. (1977). *On the factorial approach providing the true index of cost of living*. Göttingen : Vandenhoeck und Ruprecht.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chbanajree(milk, start="2018-12", end="2020-01")
chbanajree(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chbialek	<i>Calculating the monthly chained Bialek price index</i>
----------	---

Description

This function returns a value (or vector of values) of the monthly chained Bialek price index.

Usage

```
chbialek(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Bialek price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Von der Lippe, P. (2012). *Some short notes on the price index of Jacek Bialek*. *Econometrics (Ekonometria)*. 1(35), 76-83.
- Bialek, J. (2013). *Some Remarks on the Original Price Index Inspired by the Notes of Peter von der Lippe*. *Econometrics (Ekonometria)*, 3(41), 40-54.
- Bialek, J. (2014). *Simulation Study of an Original Price Index Formula*. *Communications in Statistics - Simulation and Computation*, 43(2), 285-297

Examples

```
chbialek(milk, start="2018-12", end="2020-01")
chbialek(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chbmw

Calculating the monthly chained BMW price index

Description

This function returns a value (or vector of values) of the monthly chained Balk-Mehrhoff-Walsh (BMW) price index.

Usage

```
chbmw(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained BMW price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Mehrhoff, J.(2007). *A linear approximation to the Jevons index*. In: Von der Lippe (2007): Index Theory and Price Statistics, Peter Lang: Berlin, Germany.

(2018). *Harmonised Index of Consumer Prices (HICP). Methodological Manual*. Publication Office of the European union, Luxembourg.

Examples

```
chbmw(milk, start="2018-12", end="2020-01")
chbmw(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chcarli	<i>Calculating the monthly chained Carli price index</i>
---------	--

Description

This function returns a value (or vector of values) of the monthly chained Carli price index.

Usage

```
chcarli(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Carli price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Carli, G. (1804). *Del valore e della proporzione de'metalli monetati*. Scrittori Classici Italiani di Economia Politica, 13, 297-336.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chcarli(milk, start="2018-12", end="2020-01")
chcarli(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chcswd	<i>Calculating the monthly chained CSWD price index</i>
--------	---

Description

This function returns a value (or vector of values) of the monthly chained Carruthers-Sellwood-Ward-Dalen (CSWD) price index.

Usage

```
chcswd(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained CSWD price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Carruthers, A.G., Sellwood, D. J, Ward, P. W. (1980). *Recent developments in the retail price index*. Journal of the Royal Statistical Society. Series D (The Statistician), 29(1), 1-32.

Dalen, J. (1992). *Recent developments in the retail price index*. The Statistician, 29(1), 1-32.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chcswd(milk, start="2018-12", end="2020-01")
chcswd(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chdavies

*Calculating the monthly chained Davies price index***Description**

This function returns a value (or vector of values) of the monthly chained Davies price index.

Usage

```
chdavies(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Davies price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Davies, G. R. (1924). *The Problem of a Standard Index Number Formula*. Journal of the American Statistical Association, 19 (146), 180-188.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chdavies(milk, start="2018-12", end="2020-01")
chdavies(milk, start="2018-12", end="2020-01", interval=TRUE)
```

Description

This function returns a value (or vector of values) of the monthly chained Drobisch price index.

Usage

```
chdrobisch(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Drobisch price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Drobisch, M. W. (1871). *Ueber einige Einwurfe gegen die in diesen Jahrbuchern veroffentlichte neue Methode, die Veranderungen der Waarenpreise und des Geldwerths zu berechnen*. Jahrbucher fur Nationalokonomie und Statistik, Vol. 16, s. 416-427.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chdrobisch(milk, start="2018-12", end="2020-01")
chdrobisch(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chdutot

*Calculating the monthly chained Dutot price index***Description**

This function returns a value (or vector of values) of the monthly chained Dutot price index.

Usage

```
chdutot(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Dutot price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Dutot, C. F., (1738). *Reflexions Politiques sur les Finances et le Commerce*. The Hague: Les Freres Vaillant et Nicolas Prevost, Vol. 1.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chdutot(milk, start="2018-12", end="2020-01")
chdutot(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chfisher

*Calculating the monthly chained Fisher price index***Description**

This function returns a value (or vector of values) of the monthly chained Fisher price index.

Usage

```
chfisher(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Fisher price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Fisher, I. (1922). *The Making of Index Numbers*. Boston: Houghton Mifflin.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chfisher(milk, start="2018-12", end="2020-01")
chfisher(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chgeary_khamis

*Calculating the monthly chained Geary-Khamis price index***Description**

This function returns a value (or vector of values) of the monthly chained Geary-Khamis price index.

Usage

```
chgeary_khamis(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Geary-Khamis price index depending on the interval parameter (please use [gk](#) function to calculate the multilateral Geary-Khamis price index). If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Geary, R. G. (1958). *A Note on Comparisons of Exchange Rates and Purchasing Power between Countries*. Journal of the Royal Statistical Society, Series A, 121, 97-99.

Khamis, S. H. (1970). *Properties and Conditions for the Existence of a new Type of Index Number*. Sankhya Series B32, 81-98.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chgeary_khamis(milk, start="2018-12", end="2020-01")
chgeary_khamis(milk, start="2018-12", end="2020-01", interval=TRUE)
```


chgeohybrid

*Calculating the the monthly chained geohybrid price index***Description**

This function returns a value (or vector of values) of the monthly chained geohybrid price index. The geohybrid index was proposed by Bialek (2020) and it uses correlation coefficients between prices and quantities.

Usage

```
chgeohybrid(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geohybrid price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained geohybrid price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Bialek, J. (2020). *Proposition of a Hybrid Price Index Formula for the Consumer Price Index Measurement*. *Equilibrium. Quarterly Journal of Economics and Economic Policy*, 15(4), 697-716.

Examples

```
chgeohybrid(milk, start="2019-12", end="2020-08", base="2018-12")
chgeohybrid(milk, start="2019-12", end="2020-08", base="2018-12", interval=TRUE)
```

chgeolaspeyres	<i>Calculating the monthly chained geo-logarithmic Laspeyres price index</i>
----------------	--

Description

This function returns a value (or vector of values) of the monthly chained geo-logarithmic Laspeyres price index.

Usage

```
chgeolaspeyres(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained geo-logarithmic Laspeyres price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.
 (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chgeolaspeyres(milk, start="2018-12", end="2020-01")
chgeolaspeyres(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chgeolowe

*Calculating the monthly chained geometric Lowe price index***Description**

This function returns a value (or vector of values) of the monthly chained geometric Lowe price index.

Usage

```
chgeolowe(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geometric Lowe price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained geometric Lowe price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chgeolowe(milk, start="2019-01", end="2020-01", base="2018-12")
chgeolowe(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chgeopaasche

*Calculating the monthly chained geo-logarithmic Paasche price index***Description**

This function returns a value (or vector of values) of the monthly chained geo-logarithmic Paasche price index.

Usage

```
chgeopaasche(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained geo-logarithmic Paasche price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chgeopaasche(milk, start="2018-12", end="2020-01")
chgeopaasche(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chgeoyoung

*Calculating the monthly chained geometric Young price index***Description**

This function returns a value (or vector of values) of the monthly chained geometric Young price index.

Usage

```
chgeoyoung(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geometric Young price index formula (as character) limited to the year and month, e.g. "2020-01".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained geometric Young price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Young, A. H. (1992). *Alternative Measures of Change in Real Output and Prices*. Survey of Current Business, 72, 32-48.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chgeoyoung(milk, start="2019-01", end="2020-01", base="2018-12")
chgeoyoung(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chharmonic

*Calculating the monthly chained harmonic price index***Description**

This function returns a value (or vector of values) of the monthly chained "unnamed" harmonic price index.

Usage

```
chharmonic(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained harmonic price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.
 (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chharmonic(milk, start="2018-12", end="2020-01")
chharmonic(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chhybrid

*Calculating the the monthly chained hybrid price index***Description**

This function returns a value (or vector of values) of the monthly chained hybrid price index. The hybrid index was proposed by Bialek (2020) and it uses correlation coefficients between prices and quantities.

Usage

```
chhybrid(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the hybrid price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained hybrid price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Bialek, J. (2020). *Proposition of a Hybrid Price Index Formula for the Consumer Price Index Measurement*. Equilibrium. Quarterly Journal of Economics and Economic Policy, 15(4), 697-716.

Examples

```
chhybrid(milk, start="2019-12", end="2020-08", base="2018-12")
chhybrid(milk, start="2019-12", end="2020-08", base="2018-12", interval=TRUE)
```

chjevons

*Calculating the monthly chained Jevons price index***Description**

This function returns a value (or vector of values) of the monthly chained Jevons price index

Usage

```
chjevons(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Jevons price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Jevons, W. S., (1865). *The variation of prices and the value of the currency since 1782*. J. Statist. Soc. Lond., 28, 294-320.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chjevons(milk, start="2018-12", end="2020-01")
chjevons(milk, start="2018-12", end="2020-01", interval=TRUE)
```


chlaspeyres

*Calculating the monthly chained Laspeyres price index***Description**

This function returns a value (or vector of values) of the monthly chained Laspeyres price index.

Usage

```
chlaspeyres(data, start, end, interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2020-03".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".
<code>interval</code>	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Laspeyres price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Laspeyres, E. (1871). *Die Berechnung einer mittleren Waarenpreissteigerung*. Jahrbucher fur Nationalokonomie und Statistik 16, 296-314.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chlaspeyres(milk, start="2018-12", end="2020-01")
chlaspeyres(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chlehr

*Calculating the monthly chained Lehr price index***Description**

This function returns a value (or vector of values) of the monthly chained Lehr price index.

Usage

```
chlehr(data, start, end, interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2020-03".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".
<code>interval</code>	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Lehr price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lehr, J. (1885). *Beitrage zur Statistik der Preise, insbesondere des Geldes und des Holzes*. J. D. Sauerlander, Frankfurt am Main.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chlehr(milk, start="2018-12", end="2020-01")
chlehr(milk, start="2018-12", end="2020-01", TRUE)
```

chlloyd_moulton	<i>Calculating the monthly chained Lloyd-Moulton price index</i>
-----------------	--

Description

This function returns a value (or vector of values) of the monthly chained Lloyd-Moulton price index.

Usage

```
chlloyd_moulton(data, start, end, sigma = 0.7, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
sigma	The elasticity of substitution parameter (as numeric).
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Lloyd-Moulton price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lloyd, P. J. (1975). *Substitution Effects and Biases in Nontrue Price Indices*. The American Economic Review, 65, 301-313.

Moulton, B. R. (1996). *Constant Elasticity Cost-of-Living Index in Share-Relative Form*. Washington DC: U. S. Bureau of Labor Statistics, mimeograph

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chlloyd_moulton(milk, start="2018-12", end="2020-01", sigma=0.9)
chlloyd_moulton(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chlowe

*Calculating the monthly chained Lowe price index***Description**

This function returns a value (or vector of values) of the monthly chained Lowe price index.

Usage

```
chlowe(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the Lowe price index formula (as character) limited to the year and month, e.g. "2020-01".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Lowe price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chlowe(milk, start="2019-01", end="2020-01", base="2018-12")
chlowe(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chmarshall_edgeworth *Calculating the monthly chained Marshall-Edgeworth price index*

Description

This function returns a value (or vector of values) of the monthly chained Marshall-Edgeworth price index.

Usage

```
chmarshall_edgeworth(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Marshall-Edgeworth price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Marshall, A. (1887). *Remedies for Fluctuations of General Prices*. Contemporary Review, 51, 355-375.

Edgeworth, F. Y. (1887). *Measurement of Change in Value of Money I*. The first Memorandum presented to the British Association for the Advancement of Science; reprinted in Papers Relating to Political Economy, Vol. 1, New York, Burt Franklin, s. 1925.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chmarshall_edgeworth(milk, start="2018-12", end="2020-01")
chmarshall_edgeworth(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chpaasche

*Calculating the monthly chained Paasche price index***Description**

This function returns a value (or vector of values) of the monthly chained Paasche price index.

Usage

```
chpaasche(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Paasche price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Paasche, H. (1874). *Über die Preisentwicklung der letzten Jahre nach den Hamburger Borsennotirungen*. Jahrbucher für Nationalökonomie und Statistik, 12, 168-178.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chpaasche(milk, start="2018-12", end="2020-01")
chpaasche(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chpalgrave

*Calculating the monthly chained Palgrave price index***Description**

This function returns a value (or vector of values) of the monthly chained Palgrave price index.

Usage

```
chpalgrave(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Palgrave price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Palgrave, R. H. I. (1886). *Currency and Standard of Value in England, France and India and the Rates of Exchange Between these Countries*. Memorandum submitted to the Royal Commission on Depression of trade and Industry, Third Report, Appendix B, 312-390.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chpalgrave(milk, start="2018-12", end="2020-01")
chpalgrave(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chsato_vartia	<i>Calculating the monthly chained Vartia-II (Sato-Vartia) price index</i>
---------------	--

Description

This function returns a value (or vector of values) of the monthly chained Vartia-II (Sato-Vartia) price index.

Usage

```
chsato_vartia(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Vartia-II (Sato-Vartia) price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Sato, K. (1976). *The Ideal Log-Change Index Number*. The Review of Economics and Statistics, 58(2), 223-228.

Vartia, Y. O. (1976). *Ideal Log-Change Index Numbers*. Scandinavian Journal of Statistics 3(3), 121-126.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chsato_vartia(milk, start="2018-12", end="2020-01")
chsato_vartia(milk, start="2018-12", end="2020-01", interval=TRUE)
```


chstuvel

*Calculating the monthly chained Stuvél price index***Description**

This function returns a value (or vector of values) of the monthly chained Stuvél price index.

Usage

```
chstuvel(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Stuvél price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Stuvél, G. (1957). *A New Index Number Formula*. *Econometrica*, 25, 123-131.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chstuvel(milk, start="2018-12", end="2020-01")
chstuvel(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chtornqvist

*Calculating the monthly chained Tornqvist price index***Description**

This function returns a value (or vector of values) of the monthly chained Tornqvist price index.

Usage

```
chtornqvist(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Tornqvist price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Tornqvist, L. (1936). *The Bank of Finland's Consumption Price Index*. Bank of Finland Monthly Bulletin 10, 1-8.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chtornqvist(milk, start="2018-12", end="2020-01")
chtornqvist(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chvartia

*Calculating the monthly chained Vartia-I price index***Description**

This function returns a value (or vector of values) of the monthly chained Vartia-I price index.

Usage

```
chvartia(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Vartia-I price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Vartia, Y. O. (1976). *Ideal Log-Change Index Numbers*. Scandinavian Journal of Statistics 3(3), 121-126.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chvartia(milk, start="2018-12", end="2020-01")
chvartia(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chwalsh

*Calculating the monthly chained Walsh price index***Description**

This function returns a value (or vector of values) of the monthly chained Walsh price index.

Usage

```
chwalsh(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Walsh price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Walsh, C. M. (1901). *The Measurement of General Exchange Value*. The MacMillan Company, New York.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
chwalsh(milk, start="2018-12", end="2020-01")
chwalsh(milk, start="2018-12", end="2020-01", interval=TRUE)
```

chyoung

*Calculating the monthly chained Young price index***Description**

This function returns a value (or vector of values) of the monthly chained Young price index.

Usage

```
chyoung(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the Young price index formula (as character) limited to the year and month, e.g. "2020-01".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the monthly chained Young price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Young, A. H. (1992). *Alternative Measures of Change in Real Output and Prices*. Survey of Current Business, 72, 32-48.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
chyoung(milk, start="2019-01", end="2020-01", base="2018-12")
chyoung(milk, start="2018-12", end="2020-01", interval=TRUE)
```

 coffee

Real data set on sold coffee

Description

A collection of scanner data on the sale of coffee in one of Polish supermarkets in the period from December 2017 to October 2020

Usage

coffee

Format

A data frame with 6 columns and 42561 rows. The used variables are as follows:

time - Dates of transactions (Year-Month-Day)

prices - Prices of sold products [PLN]

quantities - Quantities of sold products [kg]

prodID - Unique product codes (data set contains 79 different prodIDs)

retID - Unique codes identifying outlets/retailer sale points (data set contains 20 different retIDs)

description Descriptions of sold coffee products (data set contains 3 different product descriptions)

 compare_final_indices *A general function for graphical comparison of price indices*

Description

This function returns a figure with plots of previously calculated price indices.

Usage

```
compare_final_indices(finalindices = list(), names = c())
```

Arguments

finalindices A list of data frames with previously calculated price indices. Each data frame must consist of two columns, i.e. the first column must include dates limited to the year and month (e.g.: "2020-04") and the second column must indicate price index values for corresponding dates. The above-mentioned single data frame may be created manually in the previous step or it may be a result of functions: `price_index` or `final_index`. All considered data frames must have an identical number of rows.

names A vector of character strings describing names of presented indices.

Value

This function returns a figure with plots of previously calculated price indices. It allows for graphical comparison of price index values which were previously calculated and now are provided as data frames (see `finalindices` parameter).

Examples

```
## Calculating two indices by using two different package functions:
index1<-final_index(datasets=list(milk), start="2018-12",
end="2019-12", formula="walsh", interval=TRUE)
index2<-price_index(milk, start="2018-12", end="2019-12",
formula="geks", interval=TRUE)
## Graphical comparison of these two indices
compare_final_indices(finalindices=list(index1, index2),
names=c("Walsh index", "GEKS index"))
```

compare_indices

A function for graphical comparison of price indices

Description

This function returns a figure with plots of selected price indices.

Usage

```
compare_indices(
  data,
  start,
  end,
  bilateral = c(),
  bindex = c(),
  base = c(),
  cesindex = c(),
  sigma = c(),
  simindex = c(),
  fbmulti = c(),
  fbwindow = c(),
  splicemulti = c(),
  splicewindow = c(),
  splice = c(),
  namebilateral = bilateral,
  namebindex = bindex,
  namecesindex = cesindex,
  namesimindex = simindex,
  namefbmulti = fbmulti,
  namesplicemulti = splicemulti
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also essential if at least one selected index is a weighted formula (as positive numeric).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
bilateral	A vector of character strings indicating bilateral price index formulas that are to be calculated. To see available options please use the link: PriceIndices .
bindex	A vector of character strings indicating Lowe- or Young-type price index formulas that are to be calculated. Available options are: young, geoyoung, lowe and geolowe.
base	The vector of prior periods used in the Young- or Lowe-type price indices. Each element of the vector (as character) must be limited to the year and month, e.g. "2020-01".
cesindex	A vector of character strings indicating CES price index formulas that are to be calculated. To see available options, please use the link: PriceIndices .
sigma	The vector of elasticity of substitution parameters used in the Lloyed-Moulton and AG Mean indices.
simindex	A vector of character strings indicating multilateral price index formulas based on relative price and quantity similarity that are to be calculated. To see available options, please use the link: PriceIndices .
fbmulti	A vector of character strings indicating multilateral price index formulas that are to be calculated. The available set of indices includes full-window multilateral indices or their FBEW and FBMW extensions.To see available options, please use the link: PriceIndices .
fbwindow	A vector of integers. Each element of the vector defines the length of the time window of the corresponding multilateral index (if it is selected by fbmulti).
splicemulti	The vector of character strings indicating multilateral price index formulas are to be extended by using splicing methods. To see available options please use the link: PriceIndices .
splicewindow	A vector of integers. Each element of the vector defines the length of the time window of the corresponding multilateral index (if it is selected by splicemulti).
splice	A vector of character strings. Each element of the vector indicates the splicing method is to be used for the corresponding multilateral index (if it is selected by splicemulti). Available values of vector elements are: "movement", "window", "half", "mean".
namebilateral	A vector of character strings describing names of bilateral price indices that are to be displayed. If this vector is empty, then default names are used.
namebindex	A vector of character strings describing names of Young- and/or Lowe-type price indices are to be displayed. If this vector is empty then default names are used.
namecesindex	A vector of character strings describing names of CES price indices that are to be displayed. If this vector is empty, then default names are used.
namesimindex	A vector of character strings describing names of multilateral price index formulas based on relative price and quantity similarity that are to be displayed. If this vector is empty, then default names are used.

- namefbmulti** A vector of character strings describing names of full-window multilateral indices or their FBEW and FBW extensions that are to be displayed. If this vector is empty, then default names are used.
- namesplicemulti** A vector of character strings describing names of multilateral splice indices that are to be displayed. If this vector is empty, then default names are used.

Value

This function calculates selected bilateral or/and multilateral price indices and returns a figure with plots of these indices (together with dates on X-axis and a corresponding legend). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use functions: [final_index](#) and [compare_final_indices](#)).

Examples

```
compare_indices(milk, start="2018-12", end="2019-04",
bilateral=c("jevons"),fbmulti=c("tpd"),fbwindow=c(6))
compare_indices(milk, start="2018-12", end="2019-05",
fbmulti=c("tpd","geks"),fbwindow=c(10,12))
```

cswd	<i>Calculating the unweighted CSWD price index</i>
------	--

Description

This function returns a value (or vector of values) of the unweighted Carruthers-Sellwood-Ward-Dalen (CSWD) price index.

Usage

```
cswd(data, start, end, interval = FALSE)
```

Arguments

- data** The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
- start** The base period (as character) limited to the year and month, e.g. "2020-03".
- end** The research period (as character) limited to the year and month, e.g. "2020-04".
- interval** A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral CSWD price index depending on the `interval` parameter. If the `interval` parameter is set to `TRUE`, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Carruthers, A.G., Sellwood, D. J, Ward, P. W. (1980). *Recent developments in the retail price index*. Journal of the Royal Statistical Society. Series D (The Statistician), 29(1), 1-32.

Dalen, J. (1992). *Recent developments in the retail price index*. The Statistician, 29(1), 1-32.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
cswd(milk, start="2018-12", end="2020-01")
cswd(milk, start="2018-12", end="2020-01", interval=TRUE)
```

dataCOICOP

An artificial scanner data set containing 10 elementary product groups

Description

A collection of artificial scanner data on the sale of tomatoes, fruit juices, low fat milk, full fat milk, sugar, chocolate, yoghurt, coffee, eggs and salt in the period from December 2018 to October 2020

Usage

```
dataCOICOP
```

Format

A data frame with 8 columns and 96600 rows (some rows are not complete). The used variables are as follows:

`time` - Dates of transactions (Year-Month-Day)

`prices` - Prices of sold products [EUR]

`quantities` - Quantities of sold products [unit defined in the 'unit' column]

`prodID` - Retailer product codes

`retID` - Unique codes identifying outlets/retailer sale points (10 retIDs)

`description` Descriptions of sold products

`unit` Sales units, e.g.: kg, ml, etc.

`coicop` Identifiers of COICOP groups (10 groups)

dataMATCH

*Artificial data set on product sales***Description**

A collection of scanner data on the sale of sample artificial products.

Usage

```
dataMATCH
```

Format

A data frame with 7 columns and 30 rows. The used variables are as follows:

time - Dates of transactions (Year-Month-Day)

prices - Prices of sold products [PLN]

quantities - Quantities of sold products [liters]

codeIN - Unique internal (retailer) product codes (data set contains 5 different codeINs)

codeOUT - Unique external product codes (data set contains 5 different codeOUTs)

retID - Unique codes identifying outlets/retailer sale points (data set contains 2 different retIDs)

description Descriptions of sold products (data set contains 3 different product descriptions)

data_classifying

*Predicting product COICOP levels via the machine learning model***Description**

This function predicts product COICOP levels via the selected machine learning model.

Usage

```
data_classifying(model = list(), data)
```

Arguments

model A list of 8 elements which identify the previously built machine learning model (the list is obtained via the `model_classification` function).

data A data set for the model (products with their characteristics). This data set must contain all the columns which were used in the built model.

Value

This function provides the indicated data set with an additional column, i.e. `coicop_predicted`, which is obtained by using the selected machine learning model.

Examples

```
#Building the model
my.grid=list(eta=c(0.01,0.02,0.05),subsample=c(0.5))
data_train<-dplyr::filter(dataCOICOP,dataCOICOP$time<=as.Date("2020-08-01"))
data_test<-dplyr::filter(dataCOICOP,dataCOICOP$time>as.Date("2020-08-01"))
ML<-model_classification(data_train,data_test,grid=my.grid,
  indicators=c("prodID","unit","description"),key_words=c("milk"),rounds=50)
#Data classification
data_classifying(ML, data_test)
```

data_filtering

Filtering a data set for further price index calculations

Description

This function returns a filtered data set, i.e. a reduced user's data frame with the same columns and rows limited by a criterion defined by filters.

Usage

```
data_filtering(
  data,
  start,
  end,
  filters = c(),
  plimits = c(),
  pquantiles = c(),
  dplimits = c(),
  lambda = 1.25,
  interval = FALSE,
  retailers = FALSE
)
```

Arguments

data	The user's data frame with information about products to be filtered. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and quantities (as positive numeric).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
filters	A vector of filter names (options are: extremeprices, dumpprices and/or lowsales).
plimits	A two-dimensional vector of thresholds for minimum and maximum price change (it works if one of the chosen filters is extremeprices filter).
pquantiles	A two-dimensional vector of quantile levels for minimum and maximum price change (it works if one of the chosen filters is extremeprices filter).
dplimits	A two-dimensional vector of thresholds for maximum price drop and maximum expenditure drop (it works if one of the chosen filters is dumpprices filter).
lambda	The lambda parameter for lowsales filter (see References below).

interval	A logical value indicating whether the filtering process concerns only two periods defined by start and end parameters (then the interval is set to FALSE) or whether that function is to filter products sold during the whole time interval <start, end>, i.e. any subsequent months are compared.
retailers	A logical parameter indicating whether filtering should be done for each outlet (retID) separately. If it is set to FALSE, then there is no need to consider the retID column.

Value

This function returns a filtered data set (a reduced user's data frame). If the set of filters is empty, then the function returns the original data frame (defined by the data parameter) limited to considered months. On the other hand, if all filters are chosen, i.e. filters=c(extremeprices, dumpprices, lowsales), then these filters work independently and a summary result is returned. Please note that both variants of extremeprices filter can be chosen at the same time, i.e. plimits and pquantiles, and they work also independently.

References

Van Loon, K., Roels, D. (2018) *Integrating big data in Belgian CPI*. Meeting of the Group of Experts on Consumer Price Indices, Geneva.

Examples

```
data_filtering(milk, start="2018-12", end="2019-03",
  filters=c("extremeprices"), pquantiles=c(0.01, 0.99), interval=TRUE)
data_filtering(milk, start="2018-12", end="2019-03",
  filters=c("extremeprices", "lowsales"), plimits=c(0.25, 2))
```

data_matching	<i>Matching products</i>
---------------	--------------------------

Description

This function returns a data set defined in the first parameter (data) with an additional column (prodID). Two products are treated as being matched if they have the same prodID value.

Usage

```
data_matching(
  data,
  start,
  end,
  interval = FALSE,
  variables = c(),
  codeIN = TRUE,
  codeOUT = TRUE,
  description = TRUE,
  onlydescription = FALSE,
  precision = 0.95
)
```

Arguments

data	The user's data frame with information about products to be matched. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01') and at least one of the following columns: codeIN (as numeric or character), codeOUT (as numeric or character) and description (as character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the matching process concerns only two periods defined by start and end parameters (then the interval is set to FALSE) or whether that function is to match products sold during the whole time interval <start, end>.
variables	The optional parameter describing the vector of additional column names. Values of these additional columns must be identical for matched products.
codeIN	A logical value, e.g. if there are retailer (internal) product codes (as numeric or character) written in codeIN column and there is a need to use that column while data matching, then that parameter should be set to TRUE. Otherwise it is set to FALSE.
codeOUT	A logical value, e.g. if there are external product codes, such as GTIN or SKU (as numeric or character) written in codeOUT column and there is a need to use that column while data preparing then, that parameter should be set to TRUE. Otherwise it is set to FALSE.
description	A logical value, e.g. if there are product labels (as character) written in description column and there is a need to use that column while data preparing, then that parameter should be set to TRUE. Otherwise it is set to FALSE.
onlydescription	A logical value indicating whether products with identical labels (described in the description) are to be matched.
precision	A threshold value for the Jaro-Winkler distance measure when comparing labels (its value must belong to the interval [0,1]). Two labels are treated as similar enough if their Jaro-Winkler distance exceeds the precision value.

Value

This function returns a data set defined in the first parameter (data) with an additional column (prodID). Two products are treated as being matched if they have the same prodID value. The procedure of generating the above-mentioned additional column depends on the set of chosen columns for matching. In most extreme case, when the onlydescription parameter value is TRUE, two products are also matched if they have identical descriptions. Other cases are as follows: Case 1: Parameters codeIN, codeOUT and description are set to TRUE. Products with two identical codes or one of the codes identical and an identical description are automatically matched. Products are also matched if they have identical one of codes and the Jaro-Winkler distance of their descriptions is bigger than the precision value. Case 2: Only one of the parameters: codeIN or codeOUT are set to TRUE and also the description parameter is set to TRUE. Products with an identical chosen code and an identical description are automatically matched. In the second stage, products are also matched if they have an identical chosen code and the Jaro-Winkler distance of their descriptions is bigger than the precision value. Case 3: Parameters codeIN and codeOUT are set to TRUE and the parameter description is set to FALSE. In this case, products are matched if they have both codes identical. Case 4: Only the parameter description is set to TRUE. This case requires the onlydescription parameter to be TRUE and then the matching process is based only on product

labels (two products are matched if they have identical descriptions). Case 5: Only one of the parameters: codeIN or codeOUT are set to TRUE and the description parameter is set to FALSE. In this case, the only reasonable option is to return the prodID column which is identical with the chosen code column. Please note that if the set of column names defined in the variables parameter is not empty, then the values of these additional columns must be identical while product matching.

Examples

```
data_matching(dataMATCH, start="2018-12",end="2019-02",onlydescription=TRUE,interval=TRUE)
data_matching(dataMATCH, start="2018-12",end="2019-02",precision=0.98, interval=TRUE)
```

data_preparing	<i>Preparing a data set for further data processing or price index calculations</i>
----------------	---

Description

This function returns a prepared data frame based on the user's data set. The resulting data frame is ready for further data processing (such as data selecting, matching or filtering) and it is also ready for price index calculations (if only it contains required columns).

Usage

```
data_preparing(
  data,
  time = NULL,
  prices = NULL,
  quantities = NULL,
  prodID = NULL,
  retID = NULL,
  description = NULL,
  codeIN = NULL,
  codeOUT = NULL,
  additional = c()
)
```

Arguments

data	The user's data frame to be prepared. The user must indicate columns: time (as Date or character type, allowed formats are, eg.: '2020-03' or '2020-12-28'), prices and quantities (as numeric). Optionally, the user may also indicate columns: prodID, codeIN, codeOUT, retID (as numeric, factor or character), description (as character) and other columns specified by the additional parameter.
time	A character name of the column which provides transaction dates.
prices	A character name of the column which provides product prices.
quantities	A character name of the column which provides product quantities.

prodID	A character name of the column which provides product IDs. The prodID column should include unique product IDs used for product matching (as numeric or character). It is not obligatory to consider this column while data preparing but it is required while price index calculating (to obtain it, please see data_matching).
retID	A character name of the column which provides outlet IDs (retailer sale points). The retID column should include unique outlet IDs used for aggregating subindices over outlets. It is not obligatory to consider this column while data preparing but it is required while final price index calculating (to obtain it, please see the final_index or final_index2 function).
description	A character name of the column which provides product descriptions. It is not obligatory to consider this column while data preparing but it is required while product selecting (please see the data_selecting function).
codeIN	A character name of the column which provides internal product codes (from the retailer). It is not obligatory to consider this column while data preparing but it may be required while product matching (please see the data_matching function).
codeOUT	A character name of the column which provides external product codes (e.g. GTIN or SKU). It is not obligatory to consider this column while data preparing but it may be required while product matching (please see the data_matching function).
additional	A character vector of names of additional columns to be considered while data preparing (records with missing values are deleted).

Value

The resulting data frame is free from missing values, zero or negative prices and quantities. As a result, column time is set to be Date type (in format: 'Year-Month-01'), columns prices and quantities are set to be numeric. If the column description is selected, then it is set to be character type. If columns: prodID, retID, codeIN or codeOUT are selected, then they are set to be factor type.

Examples

```
data_preparing(milk, time="time",prices="prices",quantities="quantities")
data_preparing(dataCOICOP, time="time",
prices="prices",quantities="quantities",additional="coicop")
```

data_selecting	<i>Selecting products from the user's data set for further price index calculations</i>
----------------	---

Description

The function returns a subset of the user's data set obtained by selection based on keywords and phrases.

Usage

```
data_selecting(
  data,
  include = c(),
  must = c(),
  exclude = c(),
  sensitivity = TRUE,
  coicop = NULL
)
```

Arguments

<code>data</code>	The user's data frame. It must contain a column description (as character).
<code>include</code>	A vector consisting of words and phrases. The function reduces the data set to one in which the description column contains any of these values.
<code>must</code>	A vector consisting of words and phrases. The function reduces the data set to one in which the description column contains each of these values.
<code>exclude</code>	A vector consisting of words and phrases. The function reduces the data set to one in which the description column does not contain any of these values.
<code>sensitivity</code>	A logical parameter indicating whether sensitivity to lowercase and uppercase letters is taken into consideration (if yes, its value is TRUE).
<code>coicop</code>	An optional parameter indicating a value for an additional column <code>coicop</code> which is added to the resulting data frame

Value

The function returns a subset of the user's data set obtained by selection based on keywords and phrases defined by parameters: `include`, `must` and `exclude` (an additional column `coicop` is optional). Providing values of these parameters, please remember that the procedure distinguishes between uppercase and lowercase letters only when `sensitivity` is set to TRUE.

Examples

```
data_selecting(milk, include=c("milk"), must=c("UHT"))
data_selecting(milk, must=c("milk"), exclude=c("paust"))
```

 davies

Calculating the bilateral Davies price index

Description

This function returns a value (or vector of values) of the bilateral Davies price index.

Usage

```
davies(data, start, end, interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: <code>time</code> (as Date in format: year-month-day, e.g. '2020-12-01'), <code>prices</code> (as positive numeric), <code>quantities</code> (as positive numeric) and <code>prodID</code> (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2020-03".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".
<code>interval</code>	A logical value indicating whether the function is to compare the research period defined by <code>end</code> to the base period defined by <code>start</code> (then <code>interval</code> is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <code><start,end></code> are considered and <code>start</code> defines the base period (<code>interval</code> is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Davies price index depending on the `interval` parameter. If the `interval` parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Davies, G. R. (1924). *The Problem of a Standard Index Number Formula*. Journal of the American Statistical Association, 19 (146), 180-188.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
davies(milk, start="2018-12", end="2020-01")
davies(milk, start="2018-12", end="2020-01", interval=TRUE)
```

dissimilarity	<i>Calculating the relative price and/or quantity dissimilarity measure between periods</i>
---------------	---

Description

This function returns a value of the relative price and/or quantity dissimilarity measure.

Usage

```
dissimilarity(data, period1, period2, type = "p")
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
period1	The first period (as character) limited to the year and month, e.g. '2019-03'.
period2	The second period (as character) limited to the year and month, e.g. '2019-04'.
type	The parameter indicates what type of dissimilarity measure is to be calculated. Possible values of the type parameter are: p (for the price dissimilarity measure calculation), q (for the quantity dissimilarity measure calculation) or pq (for the dSPQ measure calculation, i.e. the measure of relative price and quantity dissimilarity - see References).

Value

This function returns a value of the relative price (dSP) and/or quantity (dSQ) dissimilarity measure. In a special case, when the type parameter is set to pq, the function provides the value of dSPQ measure (the relative price and quantity dissimilarity measure calculated as $\min(dSP, dSQ)$).

References

Diewert, E. (2020). *The Chain Drift Problem and Multilateral Indexes*. Chapter 6 in: Consumer Price Index Theory (draft)

Examples

```
dissimilarity(milk, period1="2018-12",period2="2019-12",type="q")
dissimilarity(milk, period1="2018-12",period2="2019-12",type="pq")
```

dissimilarity_fig	<i>Presenting the relative price and/or quantity dissimilarity measure over time</i>
-------------------	--

Description

This function presents values of the relative price and/or quantity dissimilarity measure over time.

Usage

```
dissimilarity_fig(
  data,
  start,
  end,
  type = "p",
  benchmark = "end",
  figure = TRUE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. '2019-03'.
end	The research period (as character) limited to the year and month, e.g. '2019-07'.
type	The parameter indicates what type of dissimilarity measure is to be calculated. Possible values of the type parameter are: p (for the price dissimilarity measure calculation), q (for the quantity dissimilarity measure calculation) or pq (for the dSPQ measure calculation, i.e. the measure of relative price and quantity dissimilarity - see References).
benchmark	The benchmark period (as character) limited to the year and month, e.g. '2019-07'.
figure	A logical parameter indicating the resulting object. If it is TRUE, the function presents the above-mentioned dissimilarities over time via a figure. Otherwise, the function returns a dataframe.

Value

This function presents values of the relative price and/or quantity dissimilarity measure over time. The user can choose a benchmark period (defined by benchmark) and the type of dissimilarity measure is to be calculated (defined by type). The obtained results of dissimilarities over time can be presented in a dataframe form or via a figure (the default value of figure is TRUE, which results in a figure).

References

Diewert, E. (2020). *The Chain Drift Problem and Multilateral Indexes*. Chapter 6 in: Consumer Price Index Theory (draft)

Examples

```
dissimilarity_fig(milk, start="2018-12", end="2019-12", type="q", figure=FALSE)
dissimilarity_fig(milk, start="2018-12", end="2019-12", type="pq", benchmark="start")
```

drobisch

Calculating the bilateral Drobisch price index

Description

This function returns a value (or vector of values) of the bilateral Drobisch price index.

Usage

```
drobisch(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Drobisch price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Drobisch, M. W. (1871). *Ueber einige Einwurfe gegen die in diesen Jahrbuchern veroffentlichte neue Methode, die Veranderungen der Waarenpreise und des Geldwerths zu berechnen*. Jahrbucher fur Nationalokonomie und Statistik, Vol. 16, s. 416-427.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
drobisch(milk, start="2018-12", end="2020-01")
drobisch(milk, start="2018-12", end="2020-01", interval=TRUE)
```

dutot

Calculating the unweighted Dutot price index

Description

This function returns a value (or vector of values) of the unweighted bilateral Dutot price index.

Usage

```
dutot(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral Dutot price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Dutot, C. F., (1738). *Reflexions Politiques sur les Finances et le Commerce*. The Hague: Les Freres Vaillant et Nicolas Prevost, Vol. 1.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
dutot(milk, start="2018-12", end="2020-01")
dutot(milk, start="2018-12", end="2020-01", interval=TRUE)
```

final_index	<i>The most general package function to compute the price dynamics</i>
-------------	--

Description

This function returns a value or values of the selected (final) price index taking into consideration aggregation over product subgroups and/or over outlets.

Usage

```
final_index(
  datasets = list(),
  start,
  end,
  formula = "fisher",
  window = 13,
```

```

    splice = "movement",
    base = start,
    sigma = 0.7,
    aggrret = "tornqvist",
    aggrsets = "tornqvist",
    interval = FALSE
)

```

Arguments

datasets	The user's list of data frames with subgroups of sold products. Each data frame must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric), prodID (as numeric or character) and retID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
formula	The character string indicating the (final or main) price index formula is to be calculated. To see available options please use the link: PriceIndices .
window	The length of the time window if the multilateral index is selected (as positive integer: typically multilateral methods are based on the 13-month time window and thus the default value is 13).
splice	A character string indicating the splicing method (if the multilateral splicing index is selected). Available options are: "movement", "window", "half", "mean" and also "window_published", "half_published" and "mean_published".
base	The prior period used in the Young- or Lowe-type price indices (as character) limited to the year and month, e.g. "2020-01".
sigma	The elasticity of substitution parameter used in the Lloyed-Moulton and AG Mean indices (as numeric).
aggrret	A character string indicating the formula for aggregation over outlets (retailer sale points). Available options are: "none", "laspeyres", "paasche", "geolaspeyres", "geopaasche", "fisher", "tornqvist", "arithmetic" and "geometric". The first option means that there is no aggregating over outlets. The last two options mean unweighted methods of aggregating, i.e. the arithmetic or geometric mean is used.
aggrsets	A character string indicating the formula for aggregation over product subgroups. Available options are: "none", "laspeyres", "paasche", "geolaspeyres", "geopaasche", "fisher", "tornqvist", "arithmetic" and "geometric". The first option means that there is no aggregating over product subgroups. The last two options mean unweighted methods of aggregating, i.e. the arithmetic or geometric mean is used.
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values of the selected (final) price index taking into consideration aggregation over product subgroups and/or over outlets (retailer sale points defined in retID column) . To be more precise: if both types of aggregation are selected, then for each subgroup of

products and for each outlet (point of sale) price indices are calculated separately and then aggregated (according to the aggregation methods indicated) to the form of the final price index. If the interval parameter is set to TRUE then it returns a data frame with two columns: dates and final index values (after optional aggregating). Please note that different index formulas may use different time intervals (or time periods) for calculations and each time, aggregation over outlets is done for the set of retIDs being available during the whole considered time interval.

Examples

```
final_index(datasets=list(milk),start="2018-12",end="2020-02",
formula="walsh",aggrret="paasche",aggrsets="none")
## defining two subgroups of milk
g1<-dplyr::filter(milk, milk$description=="full-fat milk UHT")
g2<-dplyr::filter(milk, milk$description=="low-fat milk UHT")
## Final price index calculations (for the whole time interval)
## with aggregating over subgroups g1 and g2 and over outlets
## Please note that the default value (formula) for aggregating over outlets is "tornqvist"
final_index(datasets=list(g1,g2), start="2018-12",
end="2019-12",formula="fisher",aggrsets="geometric",interval=TRUE)
```

final_index2

The most general package function to compute the price dynamics

Description

This function returns a value or values of the selected (final) price index taking into consideration aggregation over product subgroups and/or over outlets. Optionally, the function returns a data frame or a figure presenting calculated indices, i.e. the price index for the whole data set and price indices for product subgroups.

Usage

```
final_index2(
  data = data.frame(),
  by,
  all = FALSE,
  start,
  end,
  formula = "fisher",
  window = 13,
  splice = "movement",
  base = start,
  sigma = 0.7,
  aggrret = "tornqvist",
  aggrsets = "tornqvist",
  interval = FALSE,
  figure = FALSE
)
```


Arguments

data	The user's data frame with subgroups of sold products (see by parameter). Each data frame must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric), prodID (as numeric or character) and retID (as numeric or character). An additional column indicated via by parameter is also needed.
by	The column name indicating grouping variable, i.e. this column is used for creating subgroups of products.
all	A logical value indicating whether the selected price index is to be calculated only for the whole set of products or also for created subgroups of products (then all is set to TRUE).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
formula	The character string indicating the (final or main) price index formula is to be calculated. To see available options please use the link: PriceIndices .
window	The length of the time window if the multilateral index is selected (as positive integer: typically multilateral methods are based on the 13-month time window and thus the default value is 13).
splice	A character string indicating the splicing method (if the multilateral splicing index is selected). Available options are: "movement", "window", "half", "mean" and also "window_published", "half_published" and "mean_published".
base	The prior period used in the Young- or Lowe-type price indices (as character) limited to the year and month, e.g. "2020-01".
sigma	The elasticity of substitution parameter used in the Lloyed-Moulton and AG Mean indices (as numeric).
aggrret	A character string indicating the formula for aggregation over outlets (retailer sale points). Available options are: "none", "laspeyres", "paasche", "geolaspeyres", "geopaasche", "fisher", "tornqvist", "arithmetic" and "geometric". The first option means that there is no aggregating over outlets. The last two options mean unweighted methods of aggregating, i.e. the arithmetic or geometric mean is used.
aggrsets	A character string indicating the formula for aggregation over product subgroups. Available options are: "none", "laspeyres", "paasche", "geolaspeyres", "geopaasche", "fisher", "tornqvist", "arithmetic" and "geometric". The first option means that there is no aggregating over product subgroups. The last two options mean unweighted methods of aggregating, i.e. the arithmetic or geometric mean is used.
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be presented (the fixed base month is defined by start).
figure	A logical value indicating whether the function returns a figure presenting all calculated indices (it works if all and interval are set to TRUE)

Value

This function returns a value or values of the selected (final) price index taking into consideration aggregation over product subgroups and/or over outlets (retailer sale points defined in retID column). Optionally, the function returns a data frame or a figure presenting calculated indices, i.e. the

price index for the whole data set and price indices for product subgroups. To be more precise: if both types of aggregation are selected, then for each subgroup of products and for each outlet (point of sale) price indices are calculated separately and then aggregated (according to the aggregation methods indicated) to the form of the final price index. If the interval parameter is set to TRUE then it returns a data frame (or a figure) with dates and final index values (after optional aggregating). Please note that different index formulas may use different time intervals (or time periods) for calculations and each time, aggregation over outlets is done for the set of retIDs being available during the whole considered time interval.

Examples

```
final_index2(data=coffee, by="description",all=TRUE,start="2018-12",end="2019-12",
formula="fisher",interval=TRUE,aggrsets="laspeyres",aggrret="none",figure=FALSE)
final_index2(data=coffee, by="retID",all=TRUE,start="2018-12",end="2019-12",
formula="fisher",interval=TRUE,aggrsets="none",aggrret="none",figure=TRUE)
```

fisher	<i>Calculating the bilateral Fisher price index</i>
--------	---

Description

This function returns a value (or vector of values) of the bilateral Fisher price index.

Usage

```
fisher(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Fisher price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Fisher, I. (1922). *The Making of Index Numbers*. Boston: Houghton Mifflin.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
fisher(milk, start="2018-12", end="2020-01")
fisher(milk, start="2018-12", end="2020-01", interval=TRUE)
```

geary_khamis	<i>Calculating the bilateral Geary-Khamis price index</i>
--------------	---

Description

This function returns a value (or vector of values) of the bilateral Geary-Khamis price index.

Usage

```
geary_khamis(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Geary-Khamis price index depending on the interval parameter (please use [gk](#) function to calculate the multilateral Geary-Khamis price index). If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Geary, R. G. (1958). *A Note on Comparisons of Exchange Rates and Purchasing Power between Countries*. Journal of the Royal Statistical Society, Series A, 121, 97-99.
- Khamis, S. H. (1970). *Properties and Conditions for the Existence of a new Type of Index Number*. Sankhya Series B32, 81-98.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
geary_khamis(milk, start="2018-12", end="2020-01")
geary_khamis(milk, start="2018-12", end="2020-01", interval=TRUE)
```

geks	<i>Calculating the multilateral GEKS price index</i>
------	--

Description

This function returns a value of the multilateral GEKS price index (to be more precise: the GEKS index based on the Fisher formula).

Usage

```
geks(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral GEKS price index (to be more precise: the GEKS index based on the Fisher formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statistikai Szemle* 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Examples

```
geks(milk, start="2019-01", end="2019-08", window=10)
geks(milk, start="2018-12", end="2019-12")
```

geksj	<i>Calculating the multilateral GEKS price index based on the Jevons formula (typical notation: GEKS-J)</i>
-------	---

Description

This function returns a value of the multilateral GEKS-J price index (to be more precise: the GEKS index based on the Jevons formula).

Usage

```
geksj(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character). A column quantities is needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral GEKS-J price index (to be more precise: the GEKS index based on the Jevons formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statisztikai Szemle* 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Examples

```
geksj(milk, start="2019-01", end="2019-08", window=10)
geksj(milk, start="2018-12", end="2019-12")
```

geksj_fbew	<i>Extending the multilateral GEKS-J price index by using the FBEW method.</i>
------------	--

Description

This function returns a value of the multilateral GEKS-J price index (i.e. the GEKS price index based on the Jevons formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
geksj_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character). A column quantities is needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-J price index (i.e. the GEKS price index based on the Jevons formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
geksj_fbew(milk, start="2018-12", end="2019-08")
```

geksj_fbmw	<i>Extending the multilateral GEKS-J price index by using the FBMW method.</i>
------------	--

Description

This function returns a value of the multilateral GEKS-J price index (i.e. the GEKS price index based on the Jevons formula) extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
geksj_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character). A column quantities is needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-J price index (i.e. the GEKS price index based on the Jevons formula) extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Lamboray, C.(2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
geksj_fbmw(milk, start="2019-12", end="2020-04")
```

geksj_splice	<i>Extending the multilateral GEKS-J price index by using window splicing methods.</i>
--------------	--

Description

This function returns a value (or values) of the multilateral GEKS-J price index (GEKS based on the Jevons formula) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
geksj_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character). A column quantities is needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".

interval A logical value indicating whether the function is to provide the price index comparing the research period defined by `end` to the base period defined by `start` (then `interval` is set to `FALSE`) or all fixed base multilateral indices are to be presented (the fixed base month is defined by `start`).

Value

This function returns a value or values (depending on `interval` parameter) of the multilateral GEKS-J price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in `start` and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.
- de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.
- Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
geksj_splice(milk, start="2018-12", end="2020-02",splice="half")
geksj_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

geksl

Calculating the multilateral GEKS-L price index

Description

This function returns a value of the multilateral GEKS-L price index (to be more precise: the GEKS index based on the Laspeyres formula).

Usage

```
geksl(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral GEKS-L price index (to be more precise: the GEKS index based on the Laspeyres formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Examples

```
geksl(milk, start="2019-01", end="2019-08", window=10)
geksl(milk, start="2018-12", end="2019-12")
```

geksl_fbew

Extending the multilateral GEKS-L price index by using the FBEW method.

Description

This function returns a value of the multilateral GEKS-L price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
geksl_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-L price index (the GEKS index based on the Laspeyres formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
geksl_fbmw(milk, start="2018-12", end="2019-08")
```

geksl_fbmw

Extending the multilateral GEKS-L price index by using the FBMW method.

Description

This function returns a value of the multilateral GEKS-L price index extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
geksl_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-L price index (the GEKS index based on the Laspeyres formula) extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Lamboray, C. (2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
geksl_fbmw(milk, start="2019-12", end="2020-04")
```

geksl_splice	<i>Extending the multilateral GEKS-L price index by using window splicing methods.</i>
--------------	--

Description

This function returns a value (or values) of the multilateral GEKS-L price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
geksl_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral GEKS-L price index (the GEKS index based on the Laspeyres formula) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.

de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.

Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
geksw(milk, start="2018-12", end="2020-02",splice="half")
geksw(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

geksw	<i>Calculating the multilateral GEKS price index based on the Walsh formula (GEKS-W)</i>
-------	--

Description

This function returns a value of the multilateral GEKS-W price index, i.e. the GEKS price index based on the superlative Walsh index formula.

Usage

```
geksw(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral GEKS-W price index (to be more precise: the GEKS index based on the Walsh formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product sub-groups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Walsh, C. M. (1901). *The Measurement of General Exchange Value*. The MacMillan Company, New York.
- Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statisztikai Szemle* 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Examples

```
geksw(milk, start="2019-01", end="2019-08",window=10)
geksw(milk, start="2018-12", end="2019-12")
```

geksw_fbew	<i>Extending the multilateral GEKS-W price index by using the FBEW method.</i>
------------	--

Description

This function returns a value of the multilateral GEKS-W price index (GEKS based on the Walsh formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
geksw_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-W price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Walsh, C. M. (1901). *The Measurement of General Exchange Value*. The MacMillan Company, New York.
- Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statisztikai Szemle* 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. *Eurona* 1/2016, 49-69.

Examples

```
geksw_fbew(milk, start="2018-12", end="2019-08")
```

geksw_fbmw	<i>Extending the multilateral GEKS-W price index by using the FBMW method.</i>
------------	--

Description

This function returns a value of the multilateral GEKS-W price index (GEKS based on the Walsh formula) extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
geksw_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS-W price index extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Walsh, C. M. (1901). *The Measurement of General Exchange Value*. The MacMillan Company, New York.
- Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statisztikai Szemle* 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Lamboray, C.(2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
geksw_fbmw(milk, start="2019-12", end="2020-04")
```

geksw_splice	<i>Extending the multilateral GEKS-W price index by using window splicing methods.</i>
--------------	--

Description

This function returns a value (or values) of the multilateral GEKS-W price index (GEKS based on the Walsh formula) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
geksw_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral GEKS-W price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.
- de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.
- Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
geksw_splice(milk, start="2018-12", end="2020-02", splice="half")
geksw_splice(milk, start="2018-12", end="2020-02", window=10, interval=TRUE)
```

geks_fbew

Extending the multilateral GEKS price index by using the FBEW method.

Description

This function returns a value of the multilateral GEKS price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
geks_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.

Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.

Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
geks_fbew(milk, start="2018-12", end="2019-08")
```

geks_fbmw

Extending the multilateral GEKS price index by using the FBMW method.

Description

This function returns a value of the multilateral GEKS price index extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
geks_fbmw(data, start, end)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: <code>time</code> (as Date in format: year-month-day, e.g. '2020-12-01'), <code>prices</code> (as positive numeric), <code>quantities</code> (as positive numeric) and <code>prodID</code> (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2019-12".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral GEKS price index extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as `year(end)-1`. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Gini, C. (1931). *On the Circular Test of Index Numbers*. *Metron* 9:9, 3-24.

Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. *Statisztikai Szemle* 42, 507-518.

Szulc, B. (1983). *Linking Price Index Numbers*. In: *Price Level Measurement*, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Lamboray, C. (2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
geks_fbmw(milk, start="2019-12", end="2020-04")
```

<code>geks_splice</code>	<i>Extending the multilateral GEKS price index by using window splicing methods.</i>
--------------------------	--

Description

This function returns a value (or values) of the multilateral GEKS price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
geks_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral GEKS price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.

de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.

Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
geks_splice(milk, start="2018-12", end="2020-02",splice="half")
geks_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

generate

Generating an artificial scanner dataset

Description

This function provides artificial scanner datasets where prices and quantities are lognormally distributed.

Usage

```
generate(
  pmi = c(),
  psigma = c(),
  qmi = c(),
  qsigma = c(),
  prec = c(2, 0),
  n = 100,
  n0 = 1,
  r = 1,
  r0 = 1,
  start,
  days = FALSE
)
```

Arguments

pmi	A numeric vector indicating mi parameters for lognormally distributed prices from the subsequent months.
psigma	A numeric vector indicating sigma parameters for lognormally distributed prices from the subsequent months.
qmi	A numeric vector indicating mi parameters for lognormally distributed quantities from the subsequent months.
qsigma	A numeric vector indicating sigma parameters for lognormally distributed quantities from the subsequent months.
prec	A two-dimensional numeric vector indicating precision, i.e. the number of decimal places, for presenting prices and quantities.
n	An integer parameter indicating the number of products which are to be generated.

n0	An integer parameter indicating the first (the smallest) prodID.
r	An integer parameter indicating the number of outlets (retailer sale points) for which prices and quantities are to be generated.
r0	n0 An integer parameter indicating the first (the smallest) retID.
start	The first period in the generated data frame (as character) limited to the year and month, e.g. '2019-12'.
days	A logical parameter indicating whether the trading day in a given month is to be randomised. The default value of days is FALSE, which means that each transaction for a given month takes place on the first day of the month.

Value

This function returns an artificial scanner dataset where prices and quantities are lognormally distributed. The characteristics for these lognormal distributions are set by pmi, sigma, qmi and qsigma parameters. This function works for a fixed number of products and outlets (see n and r parameters). The generated dataset is ready for further price index calculations.

Examples

```
generate(pmi=c(1.02,1.03,1.04),psigma=c(0.05,0.09,0.02),qmi=c(3,4,4),
qsigma=c(0.1,0.1,0.15),start="2020-01",days=TRUE)
generate(pmi=c(1.02,1.03,1.04),psigma=c(0.05,0.09,0.02),qmi=c(6,6,7),
qsigma=c(0.1,0.1,0.15),start="2020-01",n=1000,n0=132578,r=10)
```

geohybrid

Calculating the bilateral geohybrid price index

Description

This function returns a value (or vector of values) of the bilateral geohybrid price index. The geohybrid index was proposed by Bialek (2020) and it uses correlation coefficients between prices and quantities.

Usage

```
geohybrid(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geohybrid price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral geohybrid price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Bialek, J. (2020). *Proposition of a Hybrid Price Index Formula for the Consumer Price Index Measurement*. *Equilibrium. Quarterly Journal of Economics and Economic Policy*, 15(4), 697-716.

Examples

```
geohybrid(milk, start="2019-12", end="2020-08", base="2018-12")
geohybrid(milk, start="2019-12", end="2020-08", base="2018-12", interval=TRUE)
```

geolaspeyres

Calculating the bilateral geo-logarithmic Laspeyres price index

Description

This function returns a value (or vector of values) of the bilateral geo-logarithmic Laspeyres price index.

Usage

```
geolaspeyres(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral geo-logarithmic Laspeyres price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
geolaspeyres(milk, start="2018-12", end="2020-01")
geolaspeyres(milk, start="2018-12", end="2020-01", interval=TRUE)
```

geolowe	<i>Calculating the bilateral geometric Lowe price index</i>
---------	---

Description

This function returns a value (or vector of values) of the bilateral geometric Lowe price index.

Usage

```
geolowe(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geometric Lowe price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral geometric Lowe price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
geolowe(milk, start="2019-01", end="2020-01",base="2018-12")
geolowe(milk, start="2018-12", end="2020-01", interval=TRUE)
```

geopaasche

Calculating the bilateral geo-logarithmic Paasche price index

Description

This function returns a value (or vector of values) of the bilateral geo-logarithmic Paasche price index.

Usage

```
geopaasche(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral geo-logarithmic Paasche price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.
 (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
geopaasche(milk, start="2018-12", end="2020-01")
geopaasche(milk, start="2018-12", end="2020-01", interval=TRUE)
```

geoyoung

*Calculating the bilateral geometric Young price index***Description**

This function returns a value (or vector of values) of the bilateral geometric Young price index.

Usage

```
geoyoung(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the geometric Young price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral geometric Young price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Young, A. H. (1992). *Alternative Measures of Change in Real Output and Prices*. Survey of Current Business, 72, 32-48.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
geoyoung(milk, start="2019-01", end="2020-01", base="2018-12")
geoyoung(milk, start="2018-12", end="2020-01", interval=TRUE)
```

gk

*Calculating the multilateral Geary-Khamis price index***Description**

This function returns a value of the multilateral Geary-Khamis price index.

Usage

```
gk(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral Geary-Khamis price index which considers the time window defined by wstart and window parameters. The Geary-Khamis price index is calculated by using a special iterative algorithm from Chessa (2016). It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Geary, R. G. (1958). *A Note on Comparisons of Exchange Rates and Purchasing Power between Countries*. Journal of the Royal Statistical Society, Series A, 121, 97-99.
- Khamis, S. H. (1970). *Properties and Conditions for the Existence of a new Type of Index Number*. Sankhya Series B32, 81-98.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
gk(milk, start="2019-01", end="2019-08", window=10)
gk(milk, start="2018-12", end="2019-12")
```

gk_fbew	<i>Extending the multilateral Geary-Khamis price index by using the FBEW method.</i>
---------	--

Description

This function returns a value of the multilateral Geary-Khamis price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
gk_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral Geary-Khamis price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Geary, R. G. (1958). *A Note on Comparisons of Exchange Rates and Purchasing Power between Countries*. Journal of the Royal Statistical Society, Series A, 121, 97-99.
- Khamis, S. H. (1970). *Properties and Conditions for the Existence of a new Type of Index Number*. Sankhya Series B32, 81-98.
- Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
gk_fbew(milk, start="2018-12", end="2019-08")
```

gk_fbmw	<i>Extending the multilateral Geary-Khamis price index by using the FBMW method.</i>
---------	--

Description

This function returns a value of the multilateral Geary-Khamis price index extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
gk_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral Geary-Khamis price index extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Geary, R. G. (1958). *A Note on Comparisons of Exchange Rates and Purchasing Power between Countries*. Journal of the Royal Statistical Society, Series A, 121, 97-99.
- Khamis, S. H. (1970). *Properties and Conditions for the Existence of a new Type of Index Number*. Sankhya Series B32, 81-98.
- Lamboray, C.(2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
gk_fbmw(milk, start="2019-12", end="2020-04")
```

gk_splice	<i>Extending the multilateral Geary-Khamis price index by using window splicing methods.</i>
-----------	--

Description

This function returns a value (or values) of the multilateral Geary-Khamis price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
gk_splice(data, start, end, window = 13, splice = "movement", interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral Geary-Khamis price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.

de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.

Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.

de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.

Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
gk_splice(milk, start="2018-12", end="2020-02",splice="half")
gk_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

harmonic	<i>Calculating the unweighted harmonic price index</i>
----------	--

Description

This function returns a value (or vector of values) of the unweighted "unnamed" harmonic price index.

Usage

```
harmonic(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral harmonic price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
harmonic(milk, start="2018-12", end="2020-01")
harmonic(milk, start="2018-12", end="2020-01", interval=TRUE)
```

hybrid	<i>Calculating the bilateral hybrid price index</i>
--------	---

Description

This function returns a value (or a vector of values) of the bilateral hybrid price index. The hybrid index was proposed by Bialek (2020) and it uses correlation coefficients between prices and quantities.

Usage

```
hybrid(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. '2020-03'.
end	The research period (as character) limited to the year and month, e.g. '2020-04'.
base	The prior period used in the hybrid price index formula (as character) limited to the year and month, e.g. '2020-01'.
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or a vector of values) of the bilateral hybrid price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#), [final_index](#) or [final_index2](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or [final_index2](#) function).

References

Bialek, J. (2020). *Proposition of a Hybrid Price Index Formula for the Consumer Price Index Measurement*. *Equilibrium. Quarterly Journal of Economics and Economic Policy*, 15(4), 697-716.

Examples

```
hybrid(milk, start="2019-12", end="2020-08", base="2018-12")
hybrid(milk, start="2019-12", end="2020-08", base="2018-12", interval=TRUE)
```

jevons	<i>Calculating the unweighted Jevons price index</i>
--------	--

Description

This function returns a value (or vector of values) of the unweighted bilateral Jevons price index.

Usage

```
jevons(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also needed because this function uses unit values as monthly prices.
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the unweighted bilateral Jevons price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Jevons, W. S., (1865). *The variation of prices and the value of the currency since 1782*. J. Statist. Soc. Lond., 28, 294-320.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
jevons(milk, start="2018-12", end="2020-01")
jevons(milk, start="2018-12", end="2020-01", interval=TRUE)
```

laspeyres

Calculating the bilateral Laspeyres price index

Description

This function returns a value (or vector of values) of the bilateral Laspeyres price index.

Usage

```
laspeyres(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Laspeyres price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Laspeyres, E. (1871). *Die Berechnung einer mittleren Waarenpreissteigerung*. Jahrbucher fur Nationalokonomie und Statistik 16, 296-314.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
laspeyres(milk, start="2018-12", end="2020-01")
laspeyres(milk, start="2018-12", end="2020-01", interval=TRUE)
```

lehr

*Calculating the bilateral Lehr price index***Description**

This function returns a value (or vector of values) of the bilateral Lehr price index.

Usage

```
lehr(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Lehr price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lehr, J. (1885). *Beitrage zur Statistik der Preise, insbesondere des Geldes und des Holzes*. J. D. Sauerlander, Frankfurt am Main.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
lehr(milk, start="2018-12", end="2020-01")
lehr(milk, start="2018-12", end="2020-01", interval=TRUE)
```

lloyd_moulton	<i>Calculating the bilateral Lloyd-Moulton price index</i>
---------------	--

Description

This function returns a value (or vector of values) of the bilateral Lloyd-Moulton price index.

Usage

```
lloyd_moulton(data, start, end, sigma = 0.7, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
sigma	The elasticity of substitution parameter (as numeric).
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Lloyd-Moulton price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Lloyd, P. J. (1975). *Substitution Effects and Biases in Nontrue Price Indices*. The American Economic Review, 65, 301-313.

Moulton, B. R. (1996). *Constant Elasticity Cost-of-Living Index in Share-Relative Form*. Washington DC: U. S. Bureau of Labor Statistics, mimeograph

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
lloyd_moulton(milk, start="2018-12", end="2020-01", sigma=0.9)
lloyd_moulton(milk, start="2018-12", end="2020-01", interval=TRUE)
```

load_model

Loading the machine learning model from the disk

Description

This function loads a list of machine learning model elements from the disk, i.e. the needed 8 files are read.

Usage

```
load_model(dir = "ML_model")
```

Arguments

dir The name of the directory from which the machine learning model is to be loaded. The directory must be in the working directory.

Value

This function loads a list of ML model elements from the disk, i.e. the needed 8 files are read from the directory selected by `dir`. After loading the model it can be used for product classification by using `data_classifying` function.

Examples

```
#Building the model
my.grid=list(eta=c(0.01,0.02,0.05),subsample=c(0.5))
data_train<-dplyr::filter(dataCOICOP,dataCOICOP$time<=as.Date("2020-08-01"))
data_test<-dplyr::filter(dataCOICOP,dataCOICOP$time>as.Date("2020-08-01"))
ML<-model_classification(data_train,data_test,grid=my.grid,
indicators=c("prodID","unit","description"),key_words=c("milk"),rounds=50)
#Saving the model
save_model(ML, dir="My_model")
#Loading the model
ML_fromPC<-load_model("My_model")
#COICOP predicting
data_classifying(ML_fromPC, data_test)
```

lowe

Calculating the bilateral Lowe price index

Description

This function returns a value (or vector of values) of the bilateral Lowe price index.

Usage

```
lowe(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the Lowe price index formula (as character) limited to the year and month, e.g. "2020-01".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Lowe price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
lowe(milk, start="2019-01", end="2020-01", base="2018-12")
lowe(milk, start="2018-12", end="2020-01", interval=TRUE)
```

marshall_edgeworth	<i>Calculating the bilateral Marshall-Edgeworth price index</i>
--------------------	---

Description

This function returns a value (or vector of values) of the bilateral Marshall-Edgeworth price index.

Usage

```
marshall_edgeworth(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start, end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Marshall-Edgeworth price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Marshall, A. (1887). *Remedies for Fluctuations of General Prices*. Contemporary Review, 51, 355-375.
- Edgeworth, F. Y. (1887). *Measurement of Change in Value of Money I*. The first Memorandum presented to the British Association for the Advancement of Science; reprinted in Papers Relating to Political Economy, Vol. 1, New York, Burt Franklin, s. 1925.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
marshall_edgeworth(milk, start="2018-12", end="2020-01")
marshall_edgeworth(milk, start="2018-12", end="2020-01", interval=TRUE)
```

matched	<i>Providing values from the indicated column that occur simultaneously in the compared periods or in a given time interval.</i>
---------	--

Description

The function returns all values from the indicated column (defined by the type parameter) which occur simultaneously in the compared periods or in a given time interval.

Usage

```
matched(data, period1, period2, type = "prodID", interval = FALSE)
```


Arguments

data	The user's data frame. It must contain a column time (as Date in format: year-month-day, e.g. '2020-12-01') and also a column indicated by the type parameter.
period1	The first period (as character) limited to the year and month, e.g. "2019-03".
period2	The second period (as character) limited to the year and month, e.g. "2019-04".
type	This parameters defines the column which is used in the procedure. Possible values of the type parameter are: retID, prodID, codeIN, codeOUT or description.
interval	A logical parameter indicating whether the procedure is to work for the whole time period between period1 and period2 (then it is TRUE).

Value

The function returns all values from the indicated column (defined by the type parameter) which occur simultaneously in the compared periods or in a given time interval. Possible values of the type parameter are: retID, prodID, codeIN, codeOUT or description. If the interval parameter is set to FALSE, then the function compares only periods defined by period1 and period2. Otherwise the whole time period between period1 and period2 is considered.

Examples

```
matched(milk, period1="2018-12", period2="2019-12", interval=TRUE)
matched(milk, period1="2018-12", period2="2019-12", type="description")
```

matched_fig	<i>Providing a matched_index() function dependant on time</i>
-------------	---

Description

The function provides a data frame or a figure presenting the [matched_index](#) function calculated for the column defined by the type parameter and for each month from the considered time interval

Usage

```
matched_fig(data, start, end, type = "prodID", fixedbase = TRUE, figure = TRUE)
```

Arguments

data	The user's data frame. It must contain a column time (as Date in format: year-month-day,e.g. '2020-12-01') and also a column indicated by the type parameter.
start	The base period (as character) limited to the year and month, e.g. "2019-03".
end	The research period (as character) limited to the year and month, e.g. "2019-04".
type	This parameter defines the column which is used in the procedure. Possible values of the type parameter are: retID, prodID, codeIN, codeOUT or description.
fixedbase	A logical parameter indicating whether the procedure is to work for subsequent months from the considered time interval (fixedbase=FALSE). Otherwise the month defined by start plays a role of fixed base month (fixedbase=TRUE)
figure	A logical parameter indicating whether the function returns a figure (TRUE) or a data frame (FALSE) with matched_index values.

Value

The function returns a data frame or a figure presenting the `matched_index` function calculated for the column defined by the `type` parameter and for each month from the considered time interval. The interval is set by `start` and `end` parameters. The returned object (data frame or figure) depends on the value of `figure` parameter. The returned values belong to [0,1].

Examples

```
matched_fig(milk, start="2018-12", end="2019-12")
matched_fig(milk, start="2018-12", end="2019-12", figure=FALSE)
```

matched_index	<i>Providing the ratio of number of matched values from the indicated column to the number of all available values from this column</i>
---------------	---

Description

The function returns a ratio of number of values from the indicated column that occur simultaneously in the compared periods or in a given time interval to the number of all available values from the above-mentioned column (defined by the `type` parameter) at the same time.

Usage

```
matched_index(data, period1, period2, type = "prodID", interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame. It must contain a column <code>time</code> (as Date in format: year-month-day, e.g. '2020-12-01') and also a column indicated by the <code>type</code> parameter.
<code>period1</code>	The first period (as character) limited to the year and month, e.g. "2019-03".
<code>period2</code>	The second period (as character) limited to the year and month, e.g. "2019-04".
<code>type</code>	This parameter defines the column which is used in the procedure. Possible values of the <code>type</code> parameter are: <code>retID</code> , <code>prodID</code> , <code>codeIN</code> , <code>codeOUT</code> or <code>description</code> .
<code>interval</code>	A logical parameter indicating whether the procedure is to work for the whole time period between <code>period1</code> and <code>period2</code> (then it is <code>TRUE</code>).

Value

The function returns a ratio of number of values from the indicated column that occur simultaneously in the compared periods or in a given time interval to the number of all available values from the above-mentioned column (defined by the `type` parameter) at the same time. Possible values of the `type` parameter are: `retID`, `prodID` or `description`. If the `interval` parameter is set to `FALSE`, then the function compares only periods defined by `period1` and `period2`. Otherwise the whole time period between `period1` and `period2` is considered. The returned value belongs to [0,1].

Examples

```
matched_index(milk, period1="2018-12", period2="2019-12", interval=TRUE)
matched_index(milk, period1="2018-12", period2="2019-12", type="retID")
```

milk

*Real data set on sold milk***Description**

A collection of scanner data on the sale of milk in one of Polish supermarkets in the period from December 2018 to August 2020

Usage

milk

Format

A data frame with 6 columns and 4281 rows. The used variables are as follows:

time - Dates of transactions (Year-Month-Day)

prices - Prices of sold products [PLN]

quantities - Quantities of sold products [liters]

prodID - Unique product codes (data set contains 67 different prodIDs)

retID - Unique codes identifying outlets/retailer sale points (data set contains 5 different retIDs)

description Descriptions of sold milk products (data set contains 6 different product descriptions)

model_classification

*Building the machine learning model for product classification***Description**

This function provides a trained machine learning model to classify products into coicop groups. In addition, the function returns the characteristics of the model and figures describing the learning process.

Usage

```
model_classification(
  data_train = data.frame(),
  data_test = data.frame(),
  indicators = c(),
  key_words = c(),
  sensitivity = TRUE,
  p = 0.9,
  w = 0.2,
  rounds = 200,
  grid = list()
)
```

Arguments

<code>data_train</code>	Training data set for the model. This set must contain all the columns defined by the <code>indicators</code> parameter and the <code>coicop</code> column (with matched coicop groups to all products). If the <code>key_words</code> vector is non-empty, the set should also contain a description column. Ideally, the indicators should be of the numerical type. If the indicator is not of the numerical type, it will be converted to this type.
<code>data_test</code>	A test set that is used to validate the machine learning model. This set should have the same structure as the training set, but it is not obligatory. If the test set is not specified by the user then the test set is drawn from the training set (see <code>p</code> parameter).
<code>indicators</code>	A vector of column names to be considered in building a machine learning model.
<code>key_words</code>	A vector of keywords or phrases that will be recognized in the description column. For each such keyword and or phrase, a new binary variable (column) will be created and included in the machine model training process.
<code>sensitivity</code>	A logical parameter that indicates whether lowercase or uppercase letters are to be distinguished when the <code>key_words</code> vector is not empty.
<code>p</code>	A parameter related to creating the testing set, if it has not been specified by the user. The test set is then created on the basis of a coicop-balanced subsample of the training set. The size of this subsample is 100p percents of the training set size.
<code>w</code>	A parameter for determining the measure of choosing the optimal machine learning model. For each combination of parameters specified in the <code>grid</code> list, the error rate of the trained model is calculated on the basis of the error on the training set ($\text{error_L} = 1 - \text{accuracy_L}$) and the error on the testing set ($\text{error_T} = 1 - \text{accuracy_T}$). Final error rate is estimated as: $w \text{ accuracy_L} + (1 - w) \text{ accuracy_T}$.
<code>rounds</code>	The maximum number of iterations during the training stage.
<code>grid</code>	The list of vectors of parameters which are taken into consideration during the Extreme Gradient Boosting training. The default value of this list is as follows: <code>grid=list(eta=c(0.05,0.1,0.2),max_depth=c(6),min_child_weight=c(1),max_delta</code> The complete list of parameters for the used Tree Booster is available online here .

Value

In general, this function provides a trained machine learning model to classify products into coicop groups. In addition, the function returns the characteristics of the model and figures describing the learning process. The machine learning process is based on the XGBoost algorithm (from the XGBoost package) which is an implementation of gradient boosted decision trees designed for speed and performance. The function takes into account each combination of model parameters (specified by the `grid` list) and provides, inter alia, an optimally trained model (a model that minimizes the error rate calculated on the basis of a fixed value of the `w` parameter). After all, the function returns a list of the following objects: `model` - the optimally trained model; `best_parameters` - a set of parameters of the optimal model; `indicators` - a vector of all indicators used; `key_words` - a vector of all key words and phrases used; `coicops` - a dataframe with categorized COICOPs; `sensitivity` - a value of the used 'sensitivity' parameter; `figure_training` - a plot of the error levels calculated for the training set and the testing set during the learning process of the returned model ($\text{error} = 1 - \text{accuracy}$); `figure_importance` - a plot of the relative importance of the used indicators.

References

Tianqi Chen and Carlos Guestrin (2016). *XGBoost: A Scalable Tree Boosting System*. 22nd SIGKDD Conference on Knowledge Discovery and Data Mining.

Examples

```
my.grid=list(eta=c(0.01,0.02,0.05),subsample=c(0.5))
data_train<-dplyr::filter(dataCOICOP,dataCOICOP$time<=as.Date("2020-08-01"))
data_test<-dplyr::filter(dataCOICOP,dataCOICOP$time>as.Date("2020-08-01"))
ML<-model_classification(data_train,data_test,grid=my.grid,
  indicators=c("prodID","unit","description"),key_words=c("milk"),rounds=50)
ML$best_parameters
ML$indicators
ML$figure_training
ML$figure_importance
```

paasche

Calculating the bilateral Paasche price index

Description

This function returns a value (or vector of values) of the bilateral Paasche price index.

Usage

```
paasche(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Paasche price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Paasche, H. (1874). *Über die Preisentwicklung der letzten Jahre nach den Hamburger Borsennotirungen*. Jahrbucher für Nationalökonomie und Statistik, 12, 168-178.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
paasche(milk, start="2018-12", end="2020-01")
paasche(milk, start="2018-12", end="2020-01", interval=TRUE)
```

palgrave

Calculating the bilateral Palgrave price index

Description

This function returns a value (or vector of values) of the bilateral Palgrave price index.

Usage

```
palgrave(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Palgrave price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Palgrave, R. H. I. (1886). *Currency and Standard of Value in England, France and India and the Rates of Exchange Between these Countries*. Memorandum submitted to the Royal Commission on Depression of trade and Industry, Third Report, Appendix B, 312-390.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
palgrave(milk, start="2018-12", end="2020-01")
palgrave(milk, start="2018-12", end="2020-01", interval=TRUE)
```

pqcor	<i>Providing a correlation coefficient for price and quantity of sold products</i>
-------	--

Description

The function returns correlation between price and quantity of sold products with given IDs.

Usage

```
pqcor(data, period, set = c(), figure = FALSE)
```

Arguments

data	The user's data frame. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character) with unique product IDs.
period	The time period (as character) limited to the year and month, e.g. "2019-03".
set	The set of unique product IDs to be used for determining correlation between price and quantity of sold products (see also data_matching). If the set is empty, the function works for all products being available in period.
figure	A logical parameter indicating whether the function returns a figure (TRUE) or a data frame (FALSE) with correlations between price and quantity of sold products.

Value

The function returns Pearson's correlation coefficient between price and quantity of products with given IDs and sold in period.

Examples

```
pqcor(milk, period="2019-03")
pqcor(milk, period="2019-03", figure=TRUE)
```

pqcor_fig

*Providing correlations between price and quantity of sold products***Description**

The function returns Pearson's correlation coefficients between price and quantity of sold products with given IDs.

Usage

```
pqcor_fig(data, start, end, figure = TRUE, set = c())
```

Arguments

data	The user's data frame. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character) with unique product IDs.
start	The beginning of the considered time interval (as character) limited to the year and month, e.g. "2020-03".
end	The end of the considered time interval (as character) limited to the year and month, e.g. "2020-04".
figure	A logical parameter indicating whether the function returns a figure (TRUE) or a data frame (FALSE) with price-quantity correlations.
set	The set of unique product IDs to be used for determining correlation between prices and quantities of sold products (see also data_matching). If the set is empty, the function works for all products being available in period.

Value

The function returns Pearson's correlation coefficients between price and quantity of products with given IDs and sold in the time interval: <start,end>. Correlation coefficients are calculated for each month separately. Results are presented in tabular or graphical form depending on the figure parameter.

Examples

```
pqcor_fig(milk, start="2018-12", end="2019-12", figure=FALSE)
pqcor_fig(milk, start="2018-12", end="2019-12", figure=TRUE)
```

PriceIndices

The list of package functions and their demonstration

Description

The **PriceIndices** package is a tool for Bilateral and Multilateral Price Index Calculations. A demonstration of package functions is here: [README](#). The package documentation can be found [HERE](#). The list of package functions is as follows:

Data sets in the package and generating artificial scanner data sets

`dataMATCH`
`dataCOICOP`
`milk`
`sugar`
`coffee`
`generate`
`tindex`

Functions for data processing

`data_preparing`
`data_selecting`
`data_classifying`
`model_classification`
`save_model`
`load_model`
`data_matching`
`data_filtering`

Functions providing dataset characteristics

`available`
`matched`
`matched_index`
`matched_fig`
`prices`
`quantities`
`sales`
`sales_groups`
`sales_groups2`
`pqcor`
`pqcor_fig`

Functions for bilateral unweighted price index calculation

bmw
carli
cswd
dutot
jevons
harmonic

Functions for bilateral weighted price index calculation

agmean
banajree
bialek
davies
drobisch
fisher
geary_khamis
geolaspeyres
geolowe
geopaasche
geoyoung
geohybrid
hybrid
laspeyres
lehr
lloyd_moulton
lowe
marshall_edgeworth
paasche
palgrave
sato_vartia
stuvel
tornqvist
vartia
walsh
young

Functions for chain price index calculation

chbmw
chcarli
chcswd
chdutot
chjevons
chharmonic
chagmean
chbanajree
chbialek
davies
chdrobisch
chfisher
chgeary_khamis
chgeolaspeyres
chgeolowe
chgeopaasche
chgeoyoung
chgeohybrid
chhybrid
chlaspeyres
chlehr
chlloyd_moulton
chlowe
chmarshall_edgeworth
chpaasche
chpalgrave
chsato_vartia
chstuvel
chtornqvist
chvartia
chwalsh
chyoung

Functions for multilateral price index calculation

ccdi
geks
geksj
geksw
geksl

wgeksl
gk
QU
tpd
SPQ

Functions for extending multilateral price indices by using splicing methods

ccdi_splice
geks_splice
geksj_splice
geksw_splice
geksl_splice
wgeksl_splice
gk_splice
tpd_splice

Functions for extending multilateral price indices by using the FBEW method

ccdi_fbew
geks_fbew
geksj_fbew
geksw_fbew
geksl_fbew
wgeksl_fbew
gk_fbew
tpd_fbew

Functions for extending multilateral price indices by using the FBMW method

ccdi_fbmw
geks_fbmw
geksj_fbmw
geksw_fbmw
geksl_fbmw
wgeksl_fbmw
gk_fbmw
tpd_fbmw

General functions for price index calculations

price_index
price_indices
final_index
final_index2

Functions for graphical comparison of price indices

[compare_indices](#)
[compare_final_indices](#)

prices	<i>Providing prices (unit values) of sold products</i>
--------	--

Description

The function returns prices (unit values) of sold products with given IDs.

Usage

```
prices(data, period, set = c())
```

Arguments

data	The user's data frame. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character) with unique product IDs.
period	The time period (as character) limited to the year and month, e.g. "2019-03".
set	The set of unique product IDs to be used for determining prices of sold products (see also data_matching). If the set is empty, the function returns prices of all products being available in period.

Value

The function analyzes the user's data frame and returns prices (unit value) of products with given ID and being sold in the time period indicated by the period parameter.

Examples

```
prices(milk, period="2019-06")
prices(milk, period="2019-12", set=c(400032, 71772, 82919))
```

price_index	<i>A general function to compute a price index</i>
-------------	--

Description

This function returns a value or values of the selected price index.

Usage

```
price_index(
  data,
  start,
  end,
  formula = "fisher",
  window = 13,
  splice = "movement",
  base = start,
  sigma = 0.7,
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also essential if the selected index is a weighted formula (as positive numeric).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
formula	The character string indicating the price index formula is to be calculated. To see available options please use the link: PriceIndices .
window	The length of the time window if the multilateral index is selected (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method (if the multilateral splicing index is selected). Available options are: "movement", "window","half","mean" and their additional variants: "window_published", "half_published" and "mean_published".
base	The prior period used in the Young- or Lowe-type price indices (as character) limited to the year and month, e.g. "2020-01".
sigma	The elasticity of substitution parameter used in the Lloyed-Moulton and AG Mean indices (as numeric).
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values of the selected price index. If the interval parameter is set to TRUE then it returns a data frame with two columns: dates and index values. The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

Examples

```
price_index(milk, start="2018-12", end="2020-02",formula="walsh",interval=FALSE)
price_index(milk, start="2018-12",end="2020-02",formula="tpd_splice",
splice="half",interval=TRUE)
```

price_indices

A very general function to compute one or more price indices

Description

This function returns a value or values of the selected price indices.

Usage

```
price_indices(
  data,
  start,
  end,
  bilateral = c(),
  bindex = c(),
  base = c(),
  cesindex = c(),
  sigma = c(),
  simindex = c(),
  fbmulti = c(),
  fbwindow = c(),
  splicemulti = c(),
  splicewindow = c(),
  splice = c(),
  namebilateral = bilateral,
  namebindex = bindex,
  namecesindex = cesindex,
  namesimindex = simindex,
  namefbmulti = fbmulti,
  namesplicemulti = splicemulti,
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric) and prodID (as numeric or character). A column quantities is also essential if the selected index is a weighted formula (as positive numeric).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
bilateral	A vector of character strings indicating bilateral price index formulas that are to be calculated. To see available options please use the link: PriceIndices .
bindex	A vector of character strings indicating Lowe- or Young-type price index formulas that are to be calculated. Available options are: young,geoyoung,lowe and geolowe.
base	The vector of prior periods used in the Young- or Lowe-type price indices. Each element of the vector (as character) must be limited to the year and month, e.g. "2020-01".

cesindex	A vector of character strings indicating CES price index formulas that are to be calculated. To see available options, please use the link: PriceIndices .
sigma	The vector of elasticity of substitution parameters used in the Lloyd-Moulton and AG Mean indices.
simindex	A vector of character strings indicating multilateral price index formulas based on relative price and quantity similarity that are to be calculated. To see available options, please use the link: PriceIndices .
fbmulti	A vector of character strings indicating multilateral price index formulas that are to be calculated. The available set of indices includes full-window multilateral indices or their FBEW and FBMW extensions. To see available options, please use the link: PriceIndices .
fbwindow	A vector of integers. Each element of the vector defines the length of the time window of the corresponding multilateral index (if it is selected by fbmulti).
splicemulti	A vector of character strings indicating multilateral price index formulas that are to be extended by using splicing methods. To see available options, please use the link: PriceIndices .
splicewindow	A vector of integers. Each element of the vector defines the length of the time window of the corresponding multilateral index (if it is selected by splicemulti).
splice	A vector of character strings. Each element of the vector indicates the splicing method is to be used for the corresponding multilateral index (if it is selected by splicemulti). Available values of vector elements are: "movement", "window", "half", "mean" and their additional variants: "window_published", "half_published" and "mean_published".
namebilateral	A vector of character strings describing names of bilateral price indices that are to be displayed. If this vector is empty, then default names are used.
namebindex	A vector of character strings describing names of Young- and/or Lowe-type price indices are to be displayed. If this vector is empty, then default names are used.
namecesindex	A vector of character strings describing names of CES price indices that are to be displayed. If this vector is empty, then default names are used.
namesimindex	A vector of character strings describing names of multilateral price index formulas based on relative price and quantity similarity that are to be displayed. If this vector is empty, then default names are used.
namefbmulti	A vector of character strings describing names of full-window multilateral indices or their FBEW and FBMW extensions that are to be displayed. If this vector is empty, then default names are used.
namesplicemulti	A vector of character strings describing names of multilateral splice indices that are to be displayed. If this vector is empty, then default names are used.
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be presented (the fixed base month is defined by start).

Value

This general function returns a value or values of the selected price indices. If the interval parameter is set to TRUE, then it returns a data frame where its first column indicates dates and the

remaining columns show corresponding values of all selected price indices. The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

Examples

```
price_indices(milk, start="2018-12",end="2019-04",bilateral=c("jevons"),
fbmulti=c("tpd"),fbwindow=c(6),interval=TRUE)
price_indices(milk, start="2018-12", end="2019-05",
fbmulti=c("tpd","geks"),fbwindow=c(10,12),interval=TRUE)
```

QU

Calculating the quality adjusted unit value index (QU index)

Description

This function returns a value of the quality adjusted unit value index (QU index) for a given set of adjustment factors.

Usage

```
QU(data, start, end, v)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
v	The data frame with adjustment factors for at least all matched prodIDs. It must contain two columns: prodID (as numeric or character) with unique product IDs and values (as positive numeric) with corresponding adjustment factors.

Value

This function returns a value of the quality adjusted unit value index (QU index) for a given set of adjustment factors (adjusted factors must be available for all matched prodIDs).

References

Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
## Creating a data frame with artificial adjustment factors
## (random numbers from uniform distribution U[1,2])
prodID<-unique(milk$prodID)
values<-stats::runif(length(prodID),1,2)
v<-data.frame(prodID,values)
## Calculating the QU index for the created data frame 'v'
QU(milk, start="2018-12", end="2019-12", v)
```

quantities

Providing quantities of sold products

Description

The function returns quantities of sold products with given IDs.

Usage

```
quantities(data, period, set = c())
```

Arguments

data	The user's data frame. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), quantities (as positive numeric) and prodID (as numeric or character) with unique product IDs.
period	The time period (as character) limited to the year and month, e.g. "2019-03".
set	The set of unique product IDs to be used for determining quantities of sold products (see also data_matching). If the set is empty, the function returns quantities of all products being available in period.

Value

The function analyzes the user's data frame and returns quantities of products with given ID and being sold in the time period indicated by the period parameter.

Examples

```
quantities(milk, period="2019-06")
quantities(milk, period="2019-12", set=c(400032, 71772, 82919))
```

sales

Providing values of product sales

Description

The function returns values of sales of products with given IDs.

Usage

```
sales(data, period, set = c(), shares = FALSE, hist = FALSE)
```

Arguments

data	The user's data frame. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character) with unique product IDs.
period	The time period (as character) limited to the year and month, e.g. "2019-03".
set	The set of unique product IDs to be used for determining product sales values (see also data_matching). If the set is empty, then the function returns sale values of all products being available in period.
shares	A logical parameter indicating whether the function is to return shares of product sales.
hist	A logical parameter indicating whether the function is to return histogram of product sales.

Value

The function analyzes the user's data frame and returns values of sales of products with given IDs and being sold in time period indicated by the period parameter.

Examples

```
sales(milk, period="2019-06", shares=TRUE, hist=TRUE)
sales(milk, period="2019-12",set=unique(milk$prodID)[1])
```

sales_groups	<i>Providing information about sales of products from one or more datasets</i>
--------------	--

Description

The function returns values of sales of products from one or more datasets or the corresponding barplot for these sales.

Usage

```
sales_groups(
  datasets = list(),
  start,
  end,
  shares = FALSE,
  barplot = FALSE,
  names = c()
)
```

Arguments

datasets	A list of user's data frames. Each data frame must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and quantities (as positive numeric).
----------	---

start	The beginning of the considered time interval (as character) limited to the year and month, e.g. "2020-03".
end	The end of the considered time interval (as character) limited to the year and month, e.g. "2020-04".
shares	A logical parameter indicating whether the function is to calculate shares of product sales
barplot	A logical parameter indicating whether the function is to return barplot for product sales.
names	A vector of characters describing product groups defined by datasets.

Value

The function returns values of sales of products from one or more datasets or the corresponding barplot for these sales (if barplot is TRUE). Alternatively, it calculates the sale shares (if shares is TRUE).

Examples

```
## Creating 3 subgroups of milk:
ctg<-unique(milk$description)
categories<-c(ctg[1],ctg[2],ctg[3])
milk1<-dplyr::filter(milk, milk$description==categories[1])
milk2<-dplyr::filter(milk, milk$description==categories[2])
milk3<-dplyr::filter(milk, milk$description==categories[3])
## Sample use of this function:
sales_groups(datasets=list(milk1,milk2,milk3),start="2019-04",end="2019-04",shares=TRUE)
sales_groups(datasets=list(milk1,milk2,milk3),start="2019-04",end="2019-07",
barplot=TRUE, names=categories)
```

sales_groups2

Providing information about sales of products

Description

The function returns values of sales of products or the corresponding barplot for these sales.

Usage

```
sales_groups2(
  data = data.frame(),
  by,
  start,
  end,
  shares = FALSE,
  barplot = FALSE,
  names = c()
)
```

Arguments

data	The user's data frame with subgroups of sold products (see by parameter). The data frame must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric) and quantities (as positive numeric). An additional column indicated via by parameter is also needed.
by	The column name indicating grouping variable, i.e. this column is used for creating subgroups of products.
start	The beginning of the considered time interval (as character) limited to the year and month, e.g. "2020-03".
end	The end of the considered time interval (as character) limited to the year and month, e.g. "2020-04".
shares	A logical parameter indicating whether the function is to calculate shares of product sales
barplot	A logical parameter indicating whether the function is to return barplot for product sales.
names	A vector of characters describing product groups defined by datasets.

Value

The function returns values of sales of products or the corresponding barplot for these sales (if barplot is TRUE). Alternatively, it calculates the sale shares (if shares is TRUE).

Examples

```
outlets<-as.character(unique(milk$retID))
sales_groups2(milk,by="retID",start="2019-04",end="2019-04",
shares=TRUE,barplot=TRUE,names=outlets)
```

sato_vartia

*Calculating the bilateral Vartia-II (Sato-Vartia) price index***Description**

This function returns a value (or vector of values) of the bilateral Vartia-II (Sato-Vartia) price index.

Usage

```
sato_vartia(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

interval A logical value indicating whether the function is to compare the research period defined by `end` to the base period defined by `start` (then `interval` is set to `FALSE`) or all fixed base indices are to be calculated. In this latter case, all months from the time interval `<start,end>` are considered and `start` defines the base period (`interval` is set to `TRUE`).

Value

The function returns a value (or vector of values) of the bilateral Vartia-II (Sato-Vartia) price index depending on the `interval` parameter. If the `interval` parameter is set to `TRUE`, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Sato, K. (1976). *The Ideal Log-Change Index Number*. The Review of Economics and Statistics, 58(2), 223-228.
- Vartia, Y. O. (1976). *Ideal Log-Change Index Numbers*. Scandinavian Journal of Statistics 3(3), 121-126.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
sato_vartia(milk, start="2018-12", end="2020-01")
sato_vartia(milk, start="2018-12", end="2020-01", interval=TRUE)
```

save_model

Saving the machine learning model on the disk

Description

This function saves a list of machine learning model elements on the disk, i.e. the resulting 8 files are written.

Usage

```
save_model(model = list(), dir = "ML_model")
```

Arguments

model A list of 8 elements which identify the previously built machine learning model (the list is obtained via the `model_classification` function).

dir The name of the directory where the selected model should be saved. The directory with all necessary files will be created in the working directory.

Value

This function saves a list of ML model elements on the disk, i.e. the resulting 8 files are written into the new directory specified by `dir`. The list should be obtained previously using the `model_classification` function. After saving the model, it can be loaded at any time by using the `load_model` function.

Examples

```
#Building the model
my.grid=list(eta=c(0.01,0.02,0.05),subsample=c(0.5))
data_train<-dplyr::filter(dataCOICOP,dataCOICOP$time<=as.Date("2020-08-01"))
data_test<-dplyr::filter(dataCOICOP,dataCOICOP$time>as.Date("2020-08-01"))
ML<-model_classification(data_train,data_test,grid=my.grid,
  indicators=c("prodID","unit","description"),key_words=c("milk"),rounds=50)
#Saving the model
save_model(ML, dir="My_model")
```

SPQ

Calculating the multilateral SPQ price index

Description

This function returns a value of the multilateral SPQ price index which is based on the relative price and quantity dissimilarity measure.

Usage

```
SPQ(data, start, end, interval = FALSE)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. '2019-03'.
<code>end</code>	The research period (as character) limited to the year and month, e.g. '2019-07'.
<code>interval</code>	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

This function returns a value of the multilateral SPQ price index which is based on the relative price and quantity dissimilarity measure (see References). If the `interval` parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#), [final_index](#) or [final_index2](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or [final_index2](#) function).

References

Diewert, E. (2020). *The Chain Drift Problem and Multilateral Indexes*. Chapter 6 in: Consumer Price Index Theory (draft)

Examples

```
SPQ(milk, start="2018-12",end="2019-12")
SPQ(milk, start="2018-12",end="2019-12",interval=TRUE)
```

stuvel	<i>Calculating the bilateral Stuv​el price index</i>
--------	--

Description

This function returns a value (or vector of values) of the bilateral Stuv​el price index.

Usage

```
stuvel(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Stuv​el price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Stuvel, G. (1957). *A New Index Number Formula*. *Econometrica*, 25, 123-131.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
stuvel(milk, start="2018-12", end="2020-01")
stuvel(milk, start="2018-12", end="2020-01", interval=TRUE)
```

sugar	<i>Real data set on sold sugar</i>
-------	------------------------------------

Description

A collection of scanner data on the sale of sugar in one of Polish supermarkets in the period from December 2017 to October 2020

Usage

```
sugar
```

Format

A data frame with 6 columns and 7666 rows. The used variables are as follows:

time - Dates of transactions (Year-Month-Day)

prices - Prices of sold products [PLN]

quantities - Quantities of sold products [kg]

prodID - Unique product codes (data set contains 11 different prodIDs)

retID - Unique codes identifying outlets/retailer sale points (data set contains 20 different retIDs)

description Descriptions of sold sugar products (data set contains 3 different product descriptions)

tindex	<i>Calculating theoretical (expected) values of the unweighted price index</i>
--------	--

Description

This function calculates the theoretical value of the unweighted price index for lognormally distributed prices.

Usage

```
tindex(pmi = c(), psigma = c(), start, ratio = TRUE)
```

Arguments

pmi	A numeric vector indicating mi parameters for lognormally distributed prices from the subsequent months.
psigma	A numeric vector indicating sigma parameters for lognormally distributed prices from the subsequent months.
start	The first period in the generated data frame (as character) limited to the year and month, e.g. '2019-12'.
ratio	A logical parameter indicating how we define the theoretical unweighted price index. If it is set to TRUE, then the resulting value is a ratio of expected price values from compared months; otherwise the resulting value is the expected value of the ratio of prices from compared months.

Value

This function calculates the theoretical value of the unweighted price index for lognormally distributed prices (the month defined by start parameter plays a role of the fixed base period). The characteristics for these lognormal distributions are set by pmi and sigma parameters. The ratio parameter allows to control the definition of resulting theoretical price index values. The function provides a data frame consisting of dates and corresponding expected values of the theoretical unweighted price index. The generated dataset is ready for further price index calculations.

Examples

```
tindex(pmi=c(1,1.2,1.3),psigma=c(0.1,0.2,0.15),start="2020-01")
tindex(pmi=c(1,1.2,1.3),psigma=c(0.1,0.2,0.15),start="2020-01",ratio=FALSE)
```

tornqvist

*Calculating the bilateral Tornqvist price index***Description**

This function returns a value (or vector of values) of the bilateral Tornqvist price index.

Usage

```
tornqvist(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Tornqvist price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Tornqvist, L. (1936). *The Bank of Finland's Consumption Price Index*. Bank of Finland Monthly Bulletin 10, 1-8.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
tornqvist(milk, start="2018-12", end="2020-01")
tornqvist(milk, start="2018-12", end="2020-01", interval=TRUE)
```

tpd	<i>Calculating the multilateral TPD price index</i>
-----	---

Description

This function returns a value of the multilateral TPD (Time Product Dummy) price index.

Usage

```
tpd(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral TPD price index which considers the time window defined by `wstart` and `window` parameters. It measures the price dynamics by comparing period end to period start (both `start` and `end` must be inside the considered time window). Please note that a Weighted Least Squares (WLS) regression is run with the expenditure shares in each period serving as weights. To get information about both price index values and corresponding dates, please see functions: `price_index`, `price_indices` or `final_index`. The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the `final_index` or the `final_index2` function).

References

de Haan, J. and F. Krsinich (2014). *Time Dummy Hedonic and Quality-Adjusted Unit Value Indexes: Do They Really Differ?* Paper presented at the Society for Economic Measurement Conference, 18-20 August 2014, Chicago, U.S.

Examples

```
tpd(milk, start="2019-01", end="2019-08", window=10)
tpd(milk, start="2018-12", end="2019-12")
```

tpd_fbew	<i>Extending the multilateral TPD price index by using the FBEW method.</i>
----------	---

Description

This function returns a value of the multilateral TPD price index (Time Product Dummy index) extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
tpd_fbew(data, start, end)
```

Arguments

<code>data</code>	The user's data frame with information about sold products. It must contain columns: <code>time</code> (as Date in format: year-month-day, e.g. '2020-12-01'), <code>prices</code> (as positive numeric), <code>quantities</code> (as positive numeric) and <code>prodID</code> (as numeric or character).
<code>start</code>	The base period (as character) limited to the year and month, e.g. "2019-12".
<code>end</code>	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral TPD price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the `start` parameter must be December. If the distance between `end` and `start`

exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

de Haan, J. and F. Krsinich (2014). *Time Dummy Hedonic and Quality-Adjusted Unit Value Indexes: Do They Really Differ?* Paper presented at the Society for Economic Measurement Conference, 18-20 August 2014, Chicago, U.S.

Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
tpd_fbew(milk, start="2018-12", end="2019-08")
```

tpd_fbmw	<i>Extending the multilateral TPD price index by using the FBMW method.</i>
----------	---

Description

This function returns a value of the multilateral TPD price index (Time Product Dummy index) extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
tpd_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral TPD price index extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

de Haan, J. and F. Krsinich (2014). *Time Dummy Hedonic and Quality-Adjusted Unit Value Indexes: Do They Really Differ?* Paper presented at the Society for Economic Measurement Conference, 18-20 August 2014, Chicago, U.S.

Lamboray, C.(2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
tpd_fbmw(milk, start="2019-12", end="2020-04")
```

tpd_splice	<i>Extending the multilateral TPD price index by using window splicing methods.</i>
------------	---

Description

This function returns a value (or values) of the multilateral TPD price index (Time Product Dummy index) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
tpd_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral TPD price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- de Haan, J. and F. Krsinich (2014). *Time Dummy Hedonic and Quality-Adjusted Unit Value Indexes: Do They Really Differ?* Paper presented at the Society for Economic Measurement Conference, 18-20 August 2014, Chicago, U.S.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.
- de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.
- Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
tpd_splice(milk, start="2018-12", end="2020-02",splice="half")
tpd_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

vartia

Calculating the bilateral Vartia-I price index

Description

This function returns a value (or vector of values) of the bilateral Vartia-I price index.

Usage

```
vartia(data, start, end, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Vartia-I price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Vartia, Y. O. (1976). *Ideal Log-Change Index Numbers* . Scandinavian Journal of Statistics 3(3), 121-126.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
vartia(milk, start="2018-12", end="2020-01")
vartia(milk, start="2018-12", end="2020-01", interval=TRUE)
```

walsh	<i>Calculating the bilateral Walsh price index</i>
-------	--

Description

This function returns a value (or vector of values) of the bilateral Walsh price index.

Usage

```
walsh(data, start, end, interval = FALSE)
```


Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Walsh price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Walsh, C. M. (1901). *The Measurement of General Exchange Value*. The MacMillan Company, New York.
- (2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.
- Von der Lippe, P. (2007). *Index Theory and Price Statistics*. Peter Lang: Berlin, Germany.

Examples

```
walsh(milk, start="2018-12", end="2020-01")
walsh(milk, start="2018-12", end="2020-01", interval=TRUE)
```

wgeksl

Calculating the multilateral WGEKS-L price index

Description

This function returns a value of the multilateral weighted WGEKS-L price index (to be more precise: the weighted GEKS index based on the Laspeyres formula).

Usage

```
wgeksl(data, start, end, wstart = start, window = 13)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
wstart	The beginning of the time interval (which is used by multilateral methods) limited to the year and month, e.g. "2020-01".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).

Value

This function returns a value of the multilateral weighted WGEKS-L price index (to be more precise: the weighted GEKS index based on the Laspeyres formula) which considers the time window defined by wstart and window parameters. It measures the price dynamics by comparing period end to period start (both start and end must be inside the considered time window). To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.

Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.

Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Examples

```
wgeksl(milk, start="2019-01", end="2019-08",window=10)
wgeksl(milk, start="2018-12", end="2019-12")
```

wgeksl_fbew	<i>Extending the multilateral weighted GEKS-L price index by using the FBEW method.</i>
-------------	---

Description

This function returns a value of the multilateral weighted GEKS-L price index extended by using the FBEW (Fixed Base Monthly Expanding Window) method.

Usage

```
wgeksl_fbew(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral weighted GEKS-L price index (the weighted GEKS index based on the Laspeyres formula) extended by using the FBEW (Fixed Base Monthly Expanding Window) method. The FBEW method uses a time window with a fixed base month every year (December). The window is enlarged every month with one month in order to include information from a new month. The full window length (13 months) is reached in December of each year. The function measures the price dynamics between periods end and start. The month of the start parameter must be December. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.

Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.

Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.

Chessa, A.G. (2016). *A New Methodology for Processing Scanner Data in the Dutch CPI*. Eurona 1/2016, 49-69.

Examples

```
wgeksl_fbmw(milk, start="2018-12", end="2019-08")
```

wgeksl_fbmw	<i>Extending the multilateral weighted GEKS-L price index by using the FBMW method.</i>
-------------	---

Description

This function returns a value of the multilateral weighted GEKS-L price index extended by using the FBMW (Fixed Base Moving Window) method.

Usage

```
wgeksl_fbmw(data, start, end)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".

Value

This function returns a value of the multilateral weighted GEKS-L price index (the GEKS index based on the Laspeyres formula) extended by using the FBMW (Fixed Base Moving Window) method. It measures the price dynamics between periods end and start and it uses a 13-month time window with a fixed base month taken as year(end)-1. If the distance between end and start exceeds 13 months, then internal Decembers play a role of chain-linking months. The month of the start parameter must be December. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Gini, C. (1931). *On the Circular Test of Index Numbers*. Metron 9:9, 3-24.
- Elteto, O., and Koves, P. (1964). *On a Problem of Index Number Computation Relating to International Comparisons*. Statisztikai Szemle 42, 507-518.
- Szulc, B. (1983). *Linking Price Index Numbers*. In: Price Level Measurement, W. E. Diewert and C. Montmarquette (eds.), 537-566.
- Lamboray, C. (2017). *The Geary Khamis index and the Lehr index: how much do they differ?* Paper presented at the 15th Ottawa Group meeting, 10-12 May 2017, Elville am Rhein, Germany.

Examples

```
wgeksl_fbmw(milk, start="2019-12", end="2020-04")
```

wgeksl_splice	<i>Extending the multilateral weighted GEKS-L price index by using window splicing methods.</i>
---------------	---

Description

This function returns a value (or values) of the multilateral weighted GEKS-L price index extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References).

Usage

```
wgeksl_splice(
  data,
  start,
  end,
  window = 13,
  splice = "movement",
  interval = FALSE
)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day, e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2019-12".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
window	The length of the time window (as positive integer: typically multilateral methods are based on the 13-month time window).
splice	A character string indicating the splicing method. Available options are: "movement", "window", "half", "mean", "window_published", "half_published", "mean_published".
interval	A logical value indicating whether the function is to provide the price index comparing the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base multilateral indices are to be presented (the fixed base month is defined by start).

Value

This function returns a value or values (depending on interval parameter) of the multilateral weighted GEKS-L price index (the weighted GEKS index based on the Laspeyres formula) extended by using window splicing methods. Available splicing methods are: movement splice, window splice, half splice, mean splice and their additional variants: window splice on published indices (WISP), half splice on published indices (HASP) and mean splice on published indices (see References). The time window starts in start and should consist of at least two months. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

- Chessa, A. G. (2019). *A Comparison of Index Extension Methods for Multilateral Methods*. Paper presented at the 16th Meeting of the Ottawa Group on Price Indices, 8-10 May 2019, Rio de Janeiro, Brazil.
- de Haan, J., van der Grient, H.A. (2011). *Eliminating chain drift in price indexes based on scanner data*. Journal of Econometrics, 161, 36-46.
- Krsinich, F. (2014). *The FEWS Index: Fixed Effects with a Window Splice? Non-Revisable Quality-Adjusted Price Indices with No Characteristic Information*. Paper presented at the UNECE-ILO Meeting of the Group of Experts on Consumer Price Indices, 2-4 May 2016, Geneva, Switzerland.

de Haan, J.(2015). *A Framework for Large Scale Use of Scanner Data in the Dutch CPI*. Paper presented at the 14th Ottawa Group meeting, Tokyo, Japan.

Diewert, W.E., and Fox, K.J. (2017). *Substitution Bias in Multilateral Methods for CPI Construction using Scanner Data*. Discussion paper 17-02, Vancouver School of Economics, The University of British Columbia, Vancouver, Canada.

Examples

```
wgeksl_splice(milk, start="2018-12", end="2020-02",splice="half")
wgeksl_splice(milk, start="2018-12", end="2020-02",window=10,interval=TRUE)
```

young	<i>Calculating the bilateral Young price index</i>
-------	--

Description

This function returns a value (or vector of values) of the bilateral Young price index.

Usage

```
young(data, start, end, base = start, interval = FALSE)
```

Arguments

data	The user's data frame with information about sold products. It must contain columns: time (as Date in format: year-month-day,e.g. '2020-12-01'), prices (as positive numeric), quantities (as positive numeric) and prodID (as numeric or character).
start	The base period (as character) limited to the year and month, e.g. "2020-03".
end	The research period (as character) limited to the year and month, e.g. "2020-04".
base	The prior period used in the Young price index formula (as character) limited to the year and month, e.g. "2020-01"
interval	A logical value indicating whether the function is to compare the research period defined by end to the base period defined by start (then interval is set to FALSE) or all fixed base indices are to be calculated. In this latter case, all months from the time interval <start,end> are considered and start defines the base period (interval is set to TRUE).

Value

The function returns a value (or vector of values) of the bilateral Young price index depending on the interval parameter. If the interval parameter is set to TRUE, the function returns a vector of price index values without dates. To get information about both price index values and corresponding dates, please see functions: [price_index](#), [price_indices](#) or [final_index](#). The function does not take into account aggregating over outlets or product subgroups (to consider these types of aggregating, please use the [final_index](#) or the [final_index2](#) function).

References

Young, A. H. (1992). *Alternative Measures of Change in Real Output and Prices*. Survey of Current Business, 72, 32-48.

(2004). *Consumer Price Index Manual. Theory and practice*. ILO/IMF/OECD/UNECE/Eurostat/The World Bank, International Labour Office (ILO), Geneva.

Examples

```
young(milk, start="2019-01", end="2020-01", base="2018-12")  
young(milk, start="2018-12", end="2020-01", interval=TRUE)
```

Index

*Topic **datasets**

- coffee, 46
- dataCOICOP, 50
- dataMATCH, 51
- milk, 107
- sugar, 129

agmean, 4, 114

available, 5, 113

banajree, 6, 114

bialek, 7, 114

bmw, 8, 114

carli, 9, 114

ccdi, 10, 115

ccdi_fbew, 11, 116

ccdi_fbmw, 12, 116

ccdi_splice, 13, 116

chagmean, 14, 115

chbanajree, 15, 115

chbialek, 16, 115

chbmw, 17, 115

chcarli, 18, 115

chcswd, 19, 115

chdavies, 20

chdrobisch, 21, 115

chdutot, 22, 115

chfisher, 23, 115

chgeary_khamis, 24, 115

chgeohybrid, 25, 115

chgeolaspeyres, 26, 115

chgeolowe, 27, 115

chgeopaasche, 28, 115

chgeoyoung, 29, 115

chharmonic, 30, 115

chhybrid, 31, 115

chjevons, 32, 115

chlaspeyres, 33, 115

chlehr, 34, 115

chlloyd_moulton, 35, 115

chlowe, 36, 115

chmarshall_edgeworth, 37, 115

chpaasche, 38, 115

chpalgrave, 39, 115

chsato_vartia, 40, 115

chstuvel, 41, 115

chtorqvist, 42, 115

chvartia, 43, 115

chwalsh, 44, 115

chyoung, 45, 115

coffee, 46, 113

compare_final_indices, 46, 49, 117

compare_indices, 47, 117

cswd, 49, 114

data_classifying, 51, 113

data_filtering, 52, 113

data_matching, 53, 56, 111–113, 117, 122, 123

data_preparing, 55, 113

data_selecting, 56, 56, 113

dataCOICOP, 50, 113

dataMATCH, 51, 113

davies, 57, 114, 115

dissimilarity, 58

dissimilarity_fig, 59

drobisch, 60, 114

dutot, 61, 114

final_index, 4, 6–13, 15–45, 49, 50, 56, 58, 61, 62, 62, 66–71, 73–80, 82–85, 88–101, 103, 104, 109, 110, 116, 118, 121, 126–128, 131–133, 135–142

final_index2, 4, 6–13, 15–45, 50, 56, 58, 61, 62, 64, 66–71, 73–80, 82–85, 88–101, 103, 104, 109, 110, 116, 118, 121, 126–128, 131–133, 135–142

fisher, 66, 114

geary_khamis, 67, 114

geks, 68, 115

geks_fbew, 82, 116

geks_fbmw, 83, 116

geks_splice, 84, 116

geksj, 69, 115

- geksj_fbew, [70, 116](#)
- geksj_fbmw, [71, 116](#)
- geksj_splice, [72, 116](#)
- geksl, [73, 115](#)
- geksl_fbew, [74, 116](#)
- geksl_fbmw, [75, 116](#)
- geksl_splice, [76, 116](#)
- geksw, [78, 115](#)
- geksw_fbew, [79, 116](#)
- geksw_fbmw, [80, 116](#)
- geksw_splice, [81, 116](#)
- generate, [86, 113](#)
- geohybrid, [87, 114](#)
- geolaspeyres, [88, 114](#)
- geolowe, [89, 114](#)
- geopaasche, [90, 114](#)
- geoyoung, [91, 114](#)
- gk, [24, 67, 92, 116](#)
- gk_fbew, [93, 116](#)
- gk_fbmw, [94, 116](#)
- gk_splice, [95, 116](#)

- harmonic, [96, 114](#)
- hybrid, [97, 114](#)

- jevons, [98, 114](#)

- laspeyres, [99, 114](#)
- lehr, [100, 114](#)
- lloyd_moulton, [101, 114](#)
- load_model, [102, 113](#)
- lowe, [102, 114](#)

- marshall_edgeworth, [103, 114](#)
- matched, [104, 113](#)
- matched_fig, [105, 113](#)
- matched_index, [105, 106, 106, 113](#)
- milk, [107, 113](#)
- model_classification, [107, 113](#)

- paasche, [109, 114](#)
- palgrave, [110, 114](#)
- pqcor, [111, 113](#)
- pqcor_fig, [112, 113](#)
- price_index, [4, 6–13, 15–45, 50, 58, 61, 62, 66–71, 73–80, 82–85, 88–101, 103, 104, 109, 110, 116, 117, 126–128, 131–133, 135–142](#)
- price_indices, [4, 6–13, 15–45, 50, 58, 61, 62, 66–71, 73–80, 82–85, 88–101, 103, 104, 109, 110, 116, 119, 126–128, 131–133, 135–142](#)
- PriceIndices, [48, 63, 65, 113, 118–120](#)

- prices, [113, 117](#)

- QU, [116, 121](#)
- quantities, [113, 122](#)

- sales, [113, 122](#)
- sales_groups, [113, 123](#)
- sales_groups2, [113, 124](#)
- sato_vartia, [114, 125](#)
- save_model, [113, 126](#)
- SPQ, [116, 127](#)
- stuvel, [114, 128](#)
- sugar, [113, 129](#)

- tindex, [113, 129](#)
- tornqvist, [114, 130](#)
- tpd, [116, 131](#)
- tpd_fbew, [116, 132](#)
- tpd_fbmw, [116, 133](#)
- tpd_splice, [116, 134](#)

- vartia, [114, 135](#)

- walsh, [114, 136](#)
- wgeksl, [116, 137](#)
- wgeksl_fbew, [116, 138](#)
- wgeksl_fbmw, [116, 139](#)
- wgeksl_splice, [116, 140](#)

- young, [114, 142](#)