zoo reference card

Creation

zoo(x, order.by)

creation of a "zoo" object from the observations \mathbf{x} (a vector or a matrix) and an index order.by by which the observations are ordered.

For computations on arbitrary index classes, methods to the following generic functions are assumed to work: combining c(), querying length length(), subsetting [, ordering ORDER() and value matching MATCH(). For pretty printing an as.character and/or index2char method might be helpful.

Creation of regular series

zoo(x, order.by, freq)

works as above but creates a "zooreg" object which inherits from "zoo" if the frequency freq complies with the index order.by. An as.numeric method has to be available for the index class.

zooreg(x, start, end, freq)

creates a "zooreg" series with a numeric index as above and has (almost) the same interface as ts().

Standard methods

plot plotting

lines adding a "zoo" series to a plot

print printing

summary summarizing (column-wise)

str displaying structure of "zoo" objects

head, tail head and tail of "zoo" objects

Coercion

as.zoo coercion to "zoo" is available for objects of class "ts",

"its", "irts" (plus a default method).

as. class.zoo coercion from "zoo" to other classes. Currently available

for class in "matrix", "vector", "data.frame", "list",

"irts", "its" and "ts".

is.zoo querying wether an object is of class "zoo"

Merging and binding

merge union, intersection, left join, right join along indexes cbind column binding along the intersection of the index

c, rbind combining/row binding (indexes may not overlap)

aggregate compute summary statistics along a coarser grid of indexes

Mathematical operations

Ops group generic functions performed along the intersection of indexes

t transposing (coerces to "matrix" before)

imum cummin().

Extracting and replacing data and index

index, time extract the index of a series
index<-, time<- replace the index of a series</pre>

coredata, coredata<- extract and replace the data associated with a "zoo" object

lag lagged observations

diff arithmetic and geometric differences
start, end querying start and end of a series

window, window - subsetting of "zoo" objects using their index

NA handling

na.omit omit NAs

na.contiguous compute longest sequence of non-NA observations
na.locf impute NAs by carrying forward the last observation

na.approx impute NAs by interpolation

na.trim remove leading and/or trailing NAs

Rolling functions

rollapply apply a function to rolling margin of an array

rollmean more efficient functions for computing the rolling mean, me-

dian and maximum are rollmean(), rollmedian() and

rollmax(), respectively

Methods for regular series

is.regular checks whether a series is weakly (or strictly if strict =

TRUE) regular

frequency, deltat extracts the frequency or its reciprocal value respectively

from a series, for "zoo" series the functions try to determine

the regularity and frequency in a data-driven way

cycle gives the position in the cycle of a regular series