

Package ‘rutils’

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Type Package

Title Utility Functions for Simplifying Financial Data Management and Modeling

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Description Functions for managing object names and attributes, applying functions over lists, managing objects in environments.

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Depends xts,
quantmod,
dygraphs

Imports xts,
quantmod,
dygraphs

Suggests knitr,
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testthat

VignetteBuilder knitr

LazyData true

ByteCompile true

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acf_plus	<i>Calculate the autocorrelation function for a time series of returns, and plot it.</i>
----------	--

Description

Calculate the autocorrelation function for a time series of returns, and plot it.

Usage

```
acf_plus(x_ts, lagg = 10, plo_t = TRUE, xlab = "Lag", ylab = "",
  main = "", ...)
```

Arguments

x_ts	A vector, matrix, or time series of returns.
lagg	The maximum lag at which to calculate the ACF (default is 10).
plo_t	A <i>Boolean</i> argument: should a plot be made? (default is TRUE)
xlab	A string with the x-axis label.
ylab	A string with the y-axis label.
main	A string with the plot title.
...	Additional arguments to the function <code>stats::acf()</code> .

Details

The function `acf_plus()` calls the function `stats::acf()`, removes the first element of the ACF data (which is spurious), creates a plot, and returns the ACF data invisibly.

Value

Returns the ACF data invisibly and creates a plot.

Examples

```
# Plot the ACF of random returns
rutils::acf_plus(rnorm(1e4), lag=10, main="ACF of Random Returns")
# Plot the ACF of VTI returns
rutils::acf_plus(na.omit(rutils::etf_env$re_turns$VTI), lag=10, main="ACF of VTI Returns")
```

adjust_ohlc	<i>Adjust the first four columns of OHLC data using the "adjusted" price column.</i>
-------------	--

Description

Adjust the first four columns of *OHLC* data using the "adjusted" price column.

Usage

```
adjust_ohlc(oh_lc)
```

Arguments

oh_lc	An <i>OHLC</i> time series of prices in <i>xts</i> format.
-------	--

Details

Adjusts the first four *OHLC* price columns by multiplying them by the ratio of the "adjusted" (sixth) price column, divided by the *Close* (fourth) price column.

Value

An *OHLC* time series with the same dimensions as the input series.

Examples

```
# Adjust VTI prices
VTI <- rutils::adjust_ohlc(rutils::etf_env$VTI)
```

calc_endpoints	<i>Calculate a vector of equally spaced end points along the elements of a vector, matrix, or time series.</i>
----------------	--

Description

Calculate a vector of equally spaced end points along the elements of a vector, matrix, or time series.

Usage

```
calc_endpoints(x_ts, inter_val, stub_front = TRUE)
```

Arguments

<code>x_ts</code>	A vector, matrix, or time series.
<code>inter_val</code>	The number of elements between neighboring end points. or a <i>string</i> representing a time period (minutes, hours, days, etc.)
<code>stub_front</code>	A <i>Boolean</i> argument: if TRUE then add a stub interval at the beginning, else add a stub interval at the end. (default is TRUE)

Details

The end points are a vector of integers which divide the elements (rows) of `x_ts` into equally spaced intervals.

If `inter_val` is an *integer* then `calc_endpoints()` calculates the number of whole intervals that fit over the elements (rows) of `x_ts`. If a whole number of intervals doesn't fit over the elements (rows) of `x_ts`, then `calc_endpoints()` adds a stub interval either at the beginning (the default) or at the end.

If `inter_val` is a *string* representing a time period (minutes, hours, days, etc.), then `calc_endpoints()` simply calls the function `endpoints()` from package `xts`.

The function `calc_endpoints()` is a generalization of function `endpoints()` from package `xts`, since `inter_val` can accept both *integer* and *string* values. Similar to `xts::endpoints()`, the first integer returned by `calc_endpoints()` is equal to zero.

Value

An *integer* vector of equally spaced end points (vector of integers).

Examples

```
# Calculate end points with initial stub interval
rutils::calc_endpoints(1:100, inter_val=11)
# Calculate end points with a stub interval at the end
rutils::calc_endpoints(rutils::etf_env$VTI, inter_val=365, stub_front=FALSE)
# Calculate end points at the end of every hour
rutils::calc_endpoints(rutils::etf_env$VTI, inter_val="hours")
```

<code>chart_dygraph</code>	<i>Plot an interactive dygraphs candlestick plot with background shading for an OHLC time series in xts format.</i>
----------------------------	---

Description

Plot an interactive *dygraphs* candlestick plot with background shading for an *OHLC* time series in *xts* format.

Usage

```
chart_dygraph(oh_lc, in_dic = NULL, ...)
```

Arguments

`oh_lc` An *OHLC* time series in *xts* format.

`in_dic` A *Boolean* time series in *xts* format for specifying the shading areas, with `TRUE` indicating "lightgreen" shading, and `FALSE` indicating "antiquewhite" shading (default is `NULL`).

`...` Additional arguments to function `dygraphs::dygraph()`.

Details

The function `chart_dygraph()` creates an interactive `dygraphs` candlestick plot with background shading for an *OHLC* time series. The function `chart_dygraph()` uses plotting functions from the package **dygraphs**.

Value

A `dygraphs` plot object, and a `dygraphs` plot produced as a side effect.

Examples

```
# Plot an interactive dygraphs candlestick plot with background shading
oh_lc <- rutils::etf_env$VTI
v_wap <- TTR::VWAP(price=quantmod::Ad(oh_lc), volume=quantmod::Vo(oh_lc), n=20)
oh_lc <- cbind(oh_lc[, c(1:3, 6)], v_wap)["2009-02/2009-04"]
rutils::chart_dygraph(oh_lc, in_dic=(oh_lc[, 4] > v_wap))
```

<code>chart_dygraph2y</code>	<i>Plot an interactive <code>dygraphs</code> line plot for two <i>xts</i> time series, with two "y" axes.</i>
------------------------------	---

Description

Plot an interactive *dygraphs* line plot for two *xts* time series, with two "y" axes.

Usage

```
chart_dygraph2y(x_ts, ...)
```

Arguments

`x_ts` An *xts* time series with two columns.

`...` Additional arguments to function `dygraphs::dygraph()`.

Details

The function `chart_dygraph2y()` creates an interactive `dygraphs` line plot with two "y" axes. The function `chart_dygraph2y()` uses plotting functions from the package **dygraphs**.

Value

A `dygraphs` plot object.

Examples

```
# Plot an interactive dygraphs line plot with two "y" axes
price_s <- cbind(Ad(rutils::etf_env$VTI), Ad(rutils::etf_env$IEF))
colnames(price_s) <- get_name(colnames(price_s), field=2)
rutils::chart_dygraph2y(price_s)
```

chart_xts	<i>Plot either a line plot or a candlestick plot of an xts time series, with custom line colors, y-axis range, and with vertical background shading.</i>
-----------	--

Description

A wrapper for function `chart_Series()` from package **quantmod**.

Usage

```
chart_xts(x_ts, col_ors = NULL, ylim = NULL, in_dic = NULL,
  x_11 = TRUE, ...)
```

Arguments

<code>x_ts</code>	An <i>xts</i> time series or an <i>OHLC</i> time series.
<code>col_ors</code>	A vector of <i>strings</i> with the custom line colors.
<code>ylim</code>	A <i>numeric</i> vector with two elements containing the y-axis range.
<code>in_dic</code>	A <i>Boolean</i> vector or <i>xts</i> time series for specifying the shading areas, with TRUE indicating "lightgreen" shading, and FALSE indicating "antiquewhite" shading.
<code>x_11</code>	A <i>Boolean</i> argument: if TRUE then open x11 window for plotting, else plot in standard window (default is TRUE).
<code>...</code>	Additional arguments to function <code>chart_Series()</code> .

Details

The function `chart_xts()` plots a line plot of a *xts* time series, or a candlestick plot if *x_ts* is a *OHLC* time series. The function `chart_xts()` plots with custom line colors and vertical background shading, using the function `chart_Series()` from package **quantmod**. By default `chart_xts()` opens and plots in an x11 window.

The function `chart_xts()` extracts the `chart_Series()` chart object and modifies its `ylim` parameter using accessor and setter functions. It also adds background shading specified by the `in_dic` argument, using function `add_TA()`. The `in_dic` argument should have the same length as the *x_ts* time series. Finally the function `chart_xts()` plots the chart object and returns it invisibly.

Value

A `chart_Series()` object returned invisibly.

Examples

```
# Plot candlestick chart with shading
rutils::chart_xts(rutils::etf_env$VTI["2015-11"],
  name="VTI in Nov 2015", ylim=c(102, 108),
  in_dic=zoo::index(rutils::etf_env$VTI["2015-11"]) > as.Date("2015-11-18"))
# Plot two time series with custom line colors
rutils::chart_xts(na.omit(cbind(rutils::etf_env$XLU[, 4],
  rutils::etf_env$XLP[, 4])), col_ors=c("blue", "green"))
```

chart_xts2y	<i>Plot two xts time series with two y-axes in an x11 window.</i>
-------------	---

Description

Plot two *xts* time series with two y-axes in an x11 window.

Usage

```
chart_xts2y(x_ts, col_or = "red", x_11 = TRUE, ...)
```

Arguments

<code>x_ts</code>	An <i>xts</i> time series with two columns.
<code>col_or</code>	A string specifying the color of the second line and axis (default is "red").
<code>x_11</code>	A <i>Boolean</i> argument: if TRUE then open x11 window for plotting, else plot in standard window (default is TRUE).
<code>...</code>	Additional arguments to function <code>plot.zoo()</code> .

Details

The function `chart_xts2y()` creates a plot of two *xts* time series with two y-axes. By default `chart_xts2y()` opens and plots in an x11 window. The function `chart_xts2y()` uses the standard plotting functions from base *R*, and the function `plot.zoo()` from package **zoo**.

Value

The *x_ts* column names returned invisibly, and a plot in an x11 window produced as a side effect.

Examples

```
# Plot two time series
rutils::chart_xts2y(cbind(quantmod::Cl(rutils::etf_env$VTI),
  quantmod::Cl(rutils::etf_env$IEF))["2015"])
```

diff_it	<i>Calculate the row differences of a numeric or Boolean vector, matrix, or xts time series.</i>
---------	--

Description

Calculate the row differences of a *numeric* or *Boolean* vector, matrix, or *xts* time series.

Usage

```
diff_it(in_put, lagg = 1, ...)
```

Arguments

in_put	A <i>numeric</i> or <i>Boolean</i> vector or matrix, or <i>xts</i> time series.
lagg	An integer equal to the number of time periods of lag (default is 1).

Details

The function `diff_it()` calculates the row differences between rows that are `lagg` rows apart. Positive `lagg` means that the difference is calculated as the current row minus the row that is `lagg` rows above. (vice versa for a negative `lagg`). This also applies to vectors, since they can be viewed as single-column matrices. The leading or trailing stub periods are padded with *zeros*.

When applied to *xts* time series, the function `diff_it()` calls the function `diff.xts()` from package *xts*, but it pads the output with zeros instead of with NAs.

Value

A vector, matrix, or *xts* time series. with the same dimensions as the input object.

Examples

```
# Diff vector by 2 periods
rutils::diff_it(1:10, lagg=2)
# Diff matrix by negative 2 periods
rutils::diff_it(matrix(1:10, ncol=2), lagg=-2)
# Diff an xts time series
rutils::diff_it(rutils::etf_env$VTI, lagg=10)
```

diff_ohlc	<i>Calculate the reduced form of an OHLC time series, or calculate the standard form from the reduced form of an OHLC time series.</i>
-----------	--

Description

Calculate the reduced form of an *OHLC* time series, or calculate the standard form from the reduced form of an *OHLC* time series.

Usage

```
diff_ohlc(oh_lc, re_duce = TRUE, ...)
```


Arguments

oh_lc	An <i>OHLC</i> time series of prices in <i>xts</i> format.
re_duce	A <i>Boolean</i> argument: should the reduced form be calculated or the standard form? (default is TRUE)
...	Additional arguments to function <code>xts::diff.xts()</code> .

Details

The reduced form of an *OHLC* time series is obtained by calculating the time differences of its *Close* prices, and by calculating the differences between its *Open*, *High*, and *Low* prices minus the *Close* prices. The standard form is the original *OHLC* time series, and can be calculated from its reduced form by reversing those operations.

Value

An *OHLC* time series with five columns for the *Open*, *High*, *Low*, *Close* prices, and the *Volume*, and with the same time index as the input series.

Examples

```
# Calculate reduced form of an OHLC time series
diff_VTI <- rutils::diff_ohlc(rutils::etf_env$VTI)
# Calculate standard form of an OHLC time series
VTI <- rutils::diff_ohlc(diff_VTI, re_duce=FALSE)
identical(VTI, rutils::etf_env$VTI[, 1:5])
```

diff_xts	<i>Calculate the time differences of an xts time series.</i>
----------	--

Description

Calculate the time differences of an *xts* time series.

Usage

```
diff_xts(x_ts, lagg = 1, ...)
```

Arguments

x_ts	An <i>xts</i> time series.
lagg	An integer equal to the number of time periods of lag (default is 1).
...	Additional arguments to function <code>xts::diff.xts()</code> .

Details

The function `diff_xts()` calculates the time differences of an *xts* time series and pads with *zeros* instead of NAs. Positive *lagg* means differences are calculated with values from *lagg* periods in the past (vice versa for a negative *lagg*). The function `diff()` is just a wrapper for `diff.xts()` from package **xts**, but it pads with *zeros* instead of NAs.

The function `diff_it()` has incorporated the functionality of `diff_xts()`, so that `diff_xts()` will be retired in future package versions.

Value

An *xts* time series with the same dimensions and the same time index as the input series.

Examples

```
# Calculate time differences over lag by 10 periods
rutils::diff_xts(rutils::etf_env$VTI, lag=10)
```

do_call	<i>Recursively apply a function to a list of objects, such as xts time series.</i>
---------	--

Description

Performs a similar operation as `do.call()`, but using recursion, which is much faster and uses less memory. The function `do_call()` is a generalization of function `do_call_rbind()`.

Usage

```
do_call(func_tion, li_st, ...)
```

Arguments

<code>func_tion</code>	The name of function that returns a single object from a list of objects.
<code>li_st</code>	A list of objects, such as <i>vectors</i> , <i>matrices</i> , <i>data frames</i> , or <i>time series</i> .
<code>...</code>	Additional arguments to function <code>func_tion()</code> .

Details

The function `do_call()` performs an `lapply` loop, each time binding neighboring elements and dividing the length of `li_st` by half. The result of performing `do_call(rbind, list_xts)` on a list of *xts* time series is identical to performing `do.call(rbind, list_xts)`. But `do.call(rbind, list_xts)` is very slow, and often causes an ‘out of memory’ error.

Value

A single *vector*, *matrix*, *data frame*, or *time series*.

Examples

```
# Create xts time series
x_ts <- xts(x=rnorm(1000), order.by=(Sys.time()-3600*(1:1000)))
# Split time series into daily list
list_xts <- split(x_ts, "days")
# rbind the list back into a time series and compare with the original
identical(x_ts, rutils::do_call(rbind, list_xts))
```

do_call_assign	<i>Apply a function to a list of objects, merge the outputs into a single object, and assign the object to the output environment.</i>
----------------	--

Description

Apply a function to a list of objects, merge the outputs into a single object, and assign the object to the output environment.

Usage

```
do_call_assign(func_tion, sym_bols = NULL, out_put,  
  env_in = .GlobalEnv, env_out = .GlobalEnv, ...)
```

Arguments

func_tion	The name of a function that returns a single object (<i>vector</i> , <i>xts</i> time series, etc.)
sym_bols	A vector of <i>character</i> strings with the names of input objects.
out_put	The string with name of output object.
env_in	The environment containing the input sym_bols.
env_out	The environment for creating the out_put.
...	Additional arguments to function func_tion().

Details

The function `do_call_assign()` performs an `lapply` loop over `sym_bols`, applies the function `func_tion()`, merges the outputs into a single object, and creates the object in the environment `env_out`. The output object is created as a side effect, while its name is returned invisibly.

Value

A single object (*matrix*, *xts* time series, etc.)

Examples

```
new_env <- new.env()  
rutils::do_call_assign(  
  func_tion=get_col,  
  sym_bols=rutils::etf_env$sym_bols,  
  out_put="price_s",  
  env_in=etf_env, env_out=new_env)
```

do_call_rbind	<i>Recursively 'rbind' a list of objects, such as xts time series.</i>
---------------	--

Description

Recursively 'rbind' a list of objects, such as *xts* time series.

Usage

```
do_call_rbind(li_st)
```

Arguments

li_st	A list of objects, such as <i>vectors</i> , <i>matrices</i> , <i>data frames</i> , or <i>time series</i> .
-------	--

Details

Performs lapply loop, each time binding neighboring elements and dividing the length of `li_st` by half. The result of performing `do_call_rbind(list_xts)` on a list of *xts* time series is identical to performing `do.call(rbind, list_xts)`. But `do.call(rbind, list_xts)` is very slow, and often causes an 'out of memory' error.

The function `do_call_rbind()` performs the same operation as `do.call(rbind, li_st)`, but using recursion, which is much faster and uses less memory. This is the same function as '[do.call.rbind](#)' from package '[qmao](#)'.

Value

A single *vector*, *matrix*, *data frame*, or *time series*.

Examples

```
# Create xts time series
x_ts <- xts(x=rnorm(1000), order.by=(Sys.time()-3600*(1:1000)))
# Split time series into daily list
list_xts <- split(x_ts, "days")
# rbind the list back into a time series and compare with the original
identical(x_ts, rutils::do_call_rbind(list_xts))
```

etf_data	<i>The etf_data dataset contains a single environment called etf_env, which includes daily OHLC time series data for a portfolio of symbols.</i>
----------	--

Description

The `etf_env` environment includes daily OHLC time series data for a portfolio of symbols, and reference data:

sym_bols a vector of strings with the portfolio symbols.

price_s a single *xts* time series containing daily closing prices for all the `sym_bols`.

re_turns a single *xts* time series containing daily returns for all the `sym_bols`.

Individual time series "VTI", "VEU", etc., containing daily OHLC prices for the `sym_bols`.

Usage

```
data(etf_data) # not required - data is lazy load
```

Format

Each xts time series contains the columns:

Open Open prices

High High prices

Low Low prices

Close Close prices

Volume daily trading volume

Adjusted Adjusted closing prices

Examples

```
# data(etf_data) # not needed - data is lazy load
# get first six rows of OHLC prices
head(etf_env$VTI)
chart_Series(x=etf_env$VTI["2009-11"])
```

get_col	<i>Extract columns of data from OHLC time series using column field names.</i>
---------	--

Description

Extract columns of data from *OHLC* time series using column field names.

Usage

```
get_col(oh_lc, field_name = "Close", data_env = NULL)
```

Arguments

oh_lc	An <i>OHLC</i> time series in <i>xts</i> format, or a vector of <i>character</i> strings with the names of <i>OHLC</i> time series.
field_name	A vector of strings with the field names of the columns to be extracted (default is "Close").
data_env	The environment containing <i>OHLC</i> time series (default is NULL).

Details

The function `get_col()` extracts columns from *OHLC* time series and binds them into a single *xts* time series. `get_col()` can extract columns from a single *xts* time series, or from multiple time series.

The function `get_col()` extracts columns by partially matching field names with column names. The *OHLC* column names are assumed to be in the format "symbol.field_name", for example "VTI.Close".

In the simplest case when `oh_lc` is a single *xts* time series and *field_name* is a single string, the function `get_col()` performs a similar operation to the extractor functions `Op()`, `Hi()`, `Lo()`, `Cl()`, and `Vo()`, from package **quantmod**. But `get_col()` is able to handle symbols like *LOW*, which the function `Lo()` can't handle. The *field_name* argument is partially matched, for example "Vol" is matched to Volume (but it's case sensitive).

In the case when `oh_lc` is a vector of strings with the names of *OHLC* time series, the function `get_col()` reads the *OHLC* time series from the environment `data_env`, extracts the specified columns, and binds them into a single *xts* time series.

Value

The specified columns of the *OHLC* time series bound into a single *xts* time series, with the same number of rows as the input time series.

Examples

```
# get close prices for VTI
rutils::get_col(rutils::etf_env$VTI)
# get volumes for VTI
rutils::get_col(rutils::etf_env$VTI, field_name="Vol")
# get close prices and volumes for VTI
rutils::get_col(rutils::etf_env$VTI, field_name=c("Cl", "Vol"))
# get close prices and volumes for VTI and IEF
rutils::get_col(oh_lc=c("VTI", "IEF"), field_name=c("Cl", "Vol"),
  data_env=rutils::etf_env)
```

get_data	<i>Load OHLC time series data into an environment, either from an external source (download from YAHOO), or from CSV files in a local drive.</i>
----------	--

Description

Load *OHLC* time series data into an environment, either from an external source (download from *YAHOO*), or from *CSV* files in a local drive.

Usage

```
get_data(sym_bols, data_dir = NULL, data_env,
  start_date = "2007-01-01", end_date = Sys.Date(),
  date_fun = match.fun("as.Date"), for_mat = "%Y-%m-%d",
  header = TRUE, e_cho = TRUE, scrub = TRUE)
```

Arguments

<code>sym_bols</code>	A vector of strings representing instrument symbols (tickers).
<code>data_dir</code>	The directory containing <i>CSV</i> files (default is <code>NULL</code>).
<code>data_env</code>	The environment for loading the data into.
<code>start_date</code>	The start date of time series data (default is "2007-01-01").
<code>end_date</code>	The end date of time series data (default is <code>Sys.Date()</code>).

date_fun	The name of the function for formatting the date fields in the CSV files (default is <code>as.Date()</code>).
for_mat	The format of the date fields in the CSV files (default is <code>%Y-%m-%d</code>).
header	A <i>Boolean</i> argument: if TRUE then read the header in the CSV files (default is TRUE).
e_cho	A <i>Boolean</i> argument: if TRUE then print to console information on the progress of CSV file loading (default is TRUE).
scrub	A <i>Boolean</i> argument: if TRUE then remove NA values using function <code>rutils::na_locf()</code> (default is TRUE).

Details

The function `get_data()` loads *OHLC* time series data into an environment (as a side-effect), and returns invisibly the vector of `sym_bols`.

If the argument `data_dir` is specified, then `get_data()` loads from CSV files in that directory, and overwrites NA values if `scrub=TRUE`. If the argument `data_dir` is *not* specified, then `get_data()` downloads adjusted *OHLC* prices from *YAHOO*.

The function `get_data()` calls the function `getSymbols.yahoo()` for downloading data from *YAHOO*, and performs a similar operation to the function `getSymbols()` from package **quantmod**. But `get_data()` is faster because it performs less overhead operations, and it's able to handle symbols like *LOW*, which `getSymbols()` can't handle because the function `Lo()` can't handle them. The `start_date` and `end_date` must be either of class *Date*, or a string in the format *"YYYY-mm-dd"*.

Value

A vector of `sym_bols` returned invisibly.

Examples

```
## Not run:
new_env <- new.env()
# Load prices from local csv files
rutils::get_data(sym_bols=c("SPY", "EEM"),
                 data_dir="C:/Develop/data/bbg_records",
                 data_env=new_env)
# Download prices from YAHOO
rutils::get_data(sym_bols=c("MSFT", "XOM"),
                 data_env=new_env,
                 start_date="2012-12-01",
                 end_date="2015-12-01")

## End(Not run)
```

get_name	<i>Extract symbol names (tickers) from a vector of character strings.</i>
----------	---

Description

Extract symbol names (tickers) from a vector of *character* strings.

Usage

```
get_name(str_ing, sepa_rator = "[.]", field = 1)
```

Arguments

str_ing A vector of *character* strings containing symbol names.

codesepa_rator The name separator, i.e. the single *character* that separates the symbol name from the rest of the string (default is "[.]").

codefield The position of the name in the string, i.e. the integer index of the field to be extracted (default is 1, i.e. the name is at the beginning of the string,)

Details

The function `get_name()` extracts the symbol names (tickers) from a vector of *character* strings. If the input is a vector of strings, then `get_name()` returns a vector of names.

The input string is assumed to be in the format "*name.csv*", with the name at the beginning of the string, but `get_name()` can also parse the name from other string formats as well. For example, it extracts the name "VTI" from the string "VTI.Close", or it extracts the name "XLU" from the string "XLU_2017_09_05.csv" (with `sepa_rator="_"`).

JK: I really don't like `sepa_rator`

Value

A vector of *character strings* containing symbol names.

Examples

```
# Extract symbols "XLU" and "XLP" from file names
rutils::get_name(c("XLU.csv", "XLP.csv"))
# Extract symbols from file names
rutils::get_name("XLU_2017_09_05.csv", sep="_")
rutils::get_name("XLU 2017 09 05.csv", sep=" ")
# Extract fields "Open", "High", "Low", "Close" from column names
rutils::get_name(colnames(rutils::etf_env$VTI), field=2)
```

lag_it

Apply a lag to a numeric or Boolean vector, matrix, or xts time series.

Description

Apply a lag to a *numeric* or *Boolean* vector, matrix, or *xts* time series.

Usage

```
lag_it(in_put, lagg = 1, pad_zeros = TRUE, ...)
```

Arguments

in_put A *numeric* or *Boolean* vector or matrix, or *xts* time series.

lagg An integer equal to the number of time periods (rows) of lag (default is 1).

pad_zeros A *Boolean* argument: Should the output be padded with zeros? (The default is `pad_zeros = TRUE`.)

Details

The function `lag_it()` applies a lag to the input object by shifting its rows by the number of time periods equal to the integer argument `lagg`.

For positive `lagg` values, the current row is replaced with the row that is `lagg` rows above it. And vice versa for a negative `lagg` values. This also applies to vectors, since they can be viewed as single-column matrices.

To avoid leading or trailing NA values, the output object is padded with zeroes, or with elements from either the first or the last row.

For the lag of asset returns, they should be padded with zeros, to avoid look-ahead bias. For the lag of prices, they should be padded with the first or last prices, not with zeros.

When applied to *xts* time series, the function `lag_it()` calls the function `lag.xts()` from package **xts**, but it pads the output with the first and last rows, instead of with NAs.

Value

A vector, matrix, or *xts* time series. with the same dimensions as the input object.

Examples

```
# Lag vector by 2 periods
rutils::lag_it(1:10, lag=2)
# Lag matrix by negative 2 periods
rutils::lag_it(matrix(1:10, ncol=2), lag=-2)
# Lag an xts time series
lag_ged <- rutils::lag_it(rutils::etf_env$VTI, lag=10)
```

lag_xts

Apply a time lag to an xts time series.

Description

Apply a time lag to an *xts* time series.

Usage

```
lag_xts(x_ts, lagg = 1, pad_zeros = TRUE, ...)
```

Arguments

<code>x_ts</code>	An <i>xts</i> time series.
<code>lagg</code>	An integer equal to the number of time periods of lag (default is 1).
<code>pad_zeros</code>	A <i>Boolean</i> argument: Should the output be padded with zeros? (The default is <code>pad_zeros = TRUE</code> .)
<code>...</code>	Additional arguments to function <code>xts::lag_xts()</code> .

Details

Applies a time lag to an *xts* time series and pads with the first and last elements instead of NAs.

A positive lag argument `lagg` means elements from `lagg` periods in the past are moved to the present. A negative lag argument `lagg` moves elements from the future to the present.

To avoid leading or trailing NA values, the output *xts* is padded with zeroes, or with elements from either the first or the last row.

For the lag of asset returns, they should be padded with zeros, to avoid look-ahead bias. For the lag of prices, they should be padded with the first or last prices, not with zeros.

The function `lag_xts()` is just a wrapper for function `lag.xts()` from package `xts`, but it pads with the first and last elements instead of NAs.

The function `lag_it()` has incorporated the functionality of `lag_xts()`, so that `lag_xts()` will be retired in future package versions.

Value

An *xts* time series with the same dimensions and the same time index as the input *x_t_s* time series.

Examples

```
# Lag by 10 periods
rutils::lag_xts(rutils::etf_env$VTI, lag=10)
```

<code>na_locf</code>	<i>Replace NA values with the most recent non-NA values prior to them.</i>
----------------------	--

Description

Replace NA values with the most recent non-NA values prior to them.

Usage

```
na_locf(in_put, from_last = FALSE, na_rm = FALSE,
        max_gap = NROW(in_put))
```

Arguments

<code>in_put</code>	A <i>numeric</i> or <i>Boolean</i> vector or matrix, or <i>xts</i> time series.
<code>from_last</code>	A <i>Boolean</i> argument: should non-NA values be carried backward rather than forward? (default is FALSE)
<code>na_rm</code>	A <i>Boolean</i> argument: should any remaining (leading or trailing) NA values be removed? (default is FALSE)
<code>max_gap</code>	The maximum number of neighboring NA values that can be replaced (default is NROW(<code>in_put</code>)).

Details

The function `na_locf()` replaces NA values with the most recent non-NA values prior to them.

If the `from_last` argument is `FALSE` (the default), then the previous or past non-NA values are carried forward to replace the NA values. If the `from_last` argument is `TRUE`, then the following or future non-NA values are carried backward to replace the NA values.

The function `na_locf()` performs the same operation as function `xts::na.locf.xts()` from package `zoo`, but it also accepts vectors as input.

The function `na_locf()` calls the compiled function `na_locf()` from package `xts`, which allows it to perform its calculations about three times faster than `xts::na.locf.xts()`.

Value

A vector, matrix, or *xts* time series with the same dimensions and data type as the argument `in_put`.

Examples

```
# Create vector containing NA values
in_put <- sample(22)
in_put[sample(NROW(in_put), 4)] <- NA
# Replace NA values with the most recent non-NA values
rutils::na_locf(in_put)
# Create matrix containing NA values
in_put <- sample(44)
in_put[sample(NROW(in_put), 8)] <- NA
in_put <- matrix(in_put, nc=2)
# Replace NA values with the most recent non-NA values
rutils::na_locf(in_put)
# Create xts series containing NA values
in_put <- xts::xts(in_put, order.by=seq.Date(from=Sys.Date(),
  by=1, length.out=NROW(in_put)))
# Replace NA values with the most recent non-NA values
rutils::na_locf(in_put)
```

roll_max	<i>Calculate the rolling maximum of an xts time series over a sliding window (lookback period).</i>
----------	---

Description

Calculate the rolling maximum of an *xts* time series over a sliding window (lookback period).

Usage

```
roll_max(x_ts, look_back)
```

Arguments

<code>x_ts</code>	An <i>xts</i> time series containing one or more columns of data.
<code>look_back</code>	The size of the lookback window, equal to the number of data points for calculating the rolling sum.

Details

For example, if `look_back=3`, then the rolling sum at any point is equal to the sum of `x_ts` values for that point plus two preceding points.

The initial values of `roll_max()` are equal to `cumsum()` values, so that `roll_max()` doesn't return any NA values.

The function `roll_max()` performs the same operation as function `runMax()` from package **TTR**, but using vectorized functions, so it's a little faster.

Value

An *xts* time series with the same dimensions as the input series.

Examples

```
# Create xts time series
x_ts <- xts(x=rnorm(1000), order.by=(Sys.time()-3600*(1:1000)))
rutils::roll_max(x_ts, look_back=3)
```

roll_sum	<i>Calculate the rolling sum of a numeric vector, matrix, or xts time series over a sliding window (lookback period).</i>
----------	---

Description

Calculate the rolling sum of a *numeric* vector, matrix, or *xts* time series over a sliding window (lookback period).

Usage

```
roll_sum(x_ts, look_back)
```

Arguments

<code>x_ts</code>	A vector, matrix, or <i>xts</i> time series containing one or more columns of data.
<code>look_back</code>	The size of the lookback window, equal to the number of data points for calculating the rolling sum.

Details

For example, if `look_back=3`, then the rolling sum at any point is equal to the sum of `x_ts` values for that point plus two preceding points. The initial values of `roll_sum()` are equal to `cumsum()` values, so that `roll_sum()` doesn't return any NA values.

The function `roll_sum()` performs the same operation as function `runSum()` from package **TTR**, but using vectorized functions, so it's a little faster.

Value

A vector, matrix, or *xts* time series with the same dimensions as the input series.

Examples

```
# Rolling sum of vector
vec_tor <- rnorm(1000)
rutils::roll_sum(vec_tor, look_back=3)
# Rolling sum of matrix
mat_rix <- matrix(rnorm(1000), nc=5)
rutils::roll_sum(mat_rix, look_back=3)
# Rolling sum of xts time series
x_ts <- xts(x=rnorm(1000), order.by=(Sys.time()-3600*(1:1000)))
rutils::roll_sum(x_ts, look_back=3)
```

sub_set	<i>Subset an xts time series (extract an xts sub-series corresponding to the input dates).</i>
---------	--

Description

Subset an *xts* time series (extract an *xts* sub-series corresponding to the input dates).

Usage

```
sub_set(x_ts, start_date, end_date, get_rows = TRUE)
```

Arguments

x_ts	An <i>xts</i> time series.
start_date	The start date of the extracted time series data.
end_date	The end date of the extracted time series data, or the number of data rows to be extracted.
get_rows	A <i>Boolean</i> argument: if TRUE then extract the given number of rows of data, else extract the given number of calendar days (default is TRUE).

Details

The function `sub_set()` extracts an *xts* sub-series corresponding to the input dates. If `end_date` is a date object or a character string representing a date, then `sub_set()` performs standard bracket subsetting using the package `xts`.

The rows of data don't necessarily correspond to consecutive calendar days because of weekends and holidays. For example, 10 consecutive rows of data may correspond to 12 calendar days. So if `end_date` is a number, then we must choose to extract either the given number of rows of data (`get_rows=TRUE`) or the given number of calendar days (`get_rows=FALSE`).

If `end_date` is a positive number then `sub_set()` returns the specified number of data rows from the future, and if it's negative then it returns the data rows from the past.

If `end_date` is a number, and either `start_date` or `end_date` are outside the date range of `x_ts`, then `sub_set()` extracts the maximum available range of `x_ts`.

Value

An *xts* time series with the same number of columns as the input time series.

Examples

```
# Subset an xts time series using two dates
rutils::sub_set(rutils::etf_env$VTI, start_date="2015-01-01", end_date="2015-01-10")
# Extract 6 consecutive rows of data from the past, using a date and a negative number
rutils::sub_set(rutils::etf_env$VTI, start_date="2015-01-01", end_date=-6)
# Extract 6 calendar days of data
rutils::sub_set(rutils::etf_env$VTI, start_date="2015-01-01", end_date=6, get_rows=FALSE)
# Extract up to 100 consecutive rows of data
rutils::sub_set(rutils::etf_env$VTI, start_date="2016-08-01", end_date=100)
```

to_period	Aggregate an OHLC time series to a lower periodicity.
-----------	---

Description

Given an *OHLC* time series at high periodicity (say seconds), calculates the *OHLC* prices at a lower periodicity (say minutes).

Usage

```
to_period(oh_lc, period = "minutes", k = 1,
  end_points = xts::endpoints(oh_lc, period, k))
```

Arguments

oh_lc	An <i>OHLC</i> time series of prices in <i>xts</i> format.
period	aggregation interval ("seconds", "minutes", "hours", "days", "weeks", "months", "quarters", and "years").
k	The number of periods to aggregate over (for example if period="minutes" and k=2, then aggregate over two minute intervals.)
end_points	An integer vector of end points.

Details

The function `to_period()` performs a similar aggregation as function `xts::to.period()` from package **xts**, but has the flexibility to aggregate to a user-specified vector of end points. The function `to_period()` simply calls the compiled function `toPeriod()` (from package **xts**), to perform the actual aggregations. If `end_points` are passed in explicitly, then the `period` argument is ignored.

Value

A *OHLC* time series of prices in *xts* format, with a lower periodicity defined by the `end_points`.

Examples

```
## Not run:
# Define end points at 10-minute intervals (HighFreq::SPY is minutely bars)
end_points <- rutils::calc_endpoints(HighFreq::SPY["2009"], inter_val=10)
# Aggregate over 10-minute end_points:
rutils::to_period(oh_lc=HighFreq::SPY["2009"], end_points=end_points)
# Aggregate over days:
rutils::to_period(oh_lc=HighFreq::SPY["2009"], period="days")
```

```
# Equivalent to:  
xts::to.period(x=HighFreq::SPY["2009"], period="days", name=rutils::get_name(colnames(HighFreq::SPY)[1]))  
## End(Not run)
```

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