# Time Series Database Interface: R MySQL (TSMySQL)

October 27, 2011

### 1 Introduction

The code from the vignette that generates this guide can be loaded into an editor with edit(vignette("TSMySQL")). This uses the default editor, which can be changed using options(). It should be possible to view the pdf version of the guide for this package with print(vignette("TSMySQL")).

WARNING: running these example will overwrite tables in the MySQL "test" database on the server.

Once R is started, the functions in this package are made available with

```
> library("TSMySQL")
```

This will also load required packages TSdbi, DBI, RMySQL, methods, and tframe. Some examples below also require zoo, and tseries.

The MySQL user, password, and hostname should be set in MySQL client configuration file (.my.cnf) before starting R. Alternatively, this information can be set with environment variables MYSQL\_USER, MYSQL\_PASSWD and MYSQL\_HOST. (An environment variable MYSQL\_DATABASE can also be set, but "test" is specified below.) Below, the environment variable MYSQL\_USER is used to determine which of these methods is being used. If this environment variable is empty then it is assumed the configuration file will be used.

```
> user <- Sys.getenv("MYSQL_USER")
> if ("" != user) {
    host <- Sys.getenv("MYSQL_HOST")
    if ("" == host)
        host <- Sys.info()["nodename"]
    passwd <- Sys.getenv("MYSQL_PASSWD")
    if ("" == passwd)
        passwd <- NULL
}</pre>
```

The next small section of code is necessary to setup database tables that are used in the examples below. It needs to be done only once for a database and might typically be done by an administrator setting up the database, rather than by an end user.

More detailed description of the instructions for building the database tables is given in the vignette for the *TSdbi* package. Those instruction show how to build the database using database utilities rather than R, which might be the way a system administrator would build the database.

## 2 Using the Database - TSdbi Functions

This section gives several simple examples of putting series on and reading them from the database. (If a large number of series are to be loaded into a database, one would typically do this with a batch process using the database program's utilities for loading data.) The first thing to do is to establish a connection to the database:

TS connect uses db Connect from the DBI package, but checks that the database has expected tables, and checks for additional features. (It cannot be used before the tables are created, as done in the previous section.)

This puts a series called vec on the database and then reads is back

```
> z <- ts(rnorm(10), start = c(1990, 1), frequency = 1)
> seriesNames(z) <- "vec"
> if (TSexists("vec", con)) TSdelete("vec", con)
> TSput(z, con)
> z <- TSget("vec", con)</pre>
```

If the series is printed it is seen to be a "ts" time series with some extra attributes. TSput fails if the series already exists on the con, so the above example

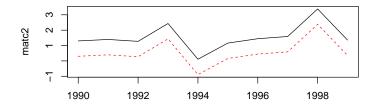
checks and deletes the series if it already exists. *TSreplace* does not fail if the series does not yet exist, so examples below use it instead. Several plots below show original data and the data retrieved after it is written to the database. One is added to the original data so that both lines are visible.

And now more examples:

```
> z < -ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 1)
> seriesNames(z) <- c("matc1", "matc2")</pre>
> TSreplace(z, con)
 [1] TRUE
> TSget("matc1", con)
Time Series:
Start = 1990
End = 1999
Frequency = 1
                                     1
                                                                                  2
                                                                                                                               3
-1.0237120 \quad 1.4809486 \quad 2.2250163 \quad 0.7107185 \quad 1.5247648 \quad 0.4678846 \quad -0.4020635 \quad 0.7107185 \quad 0.4678846 \quad 0.46788466 \quad 0.46788466 \quad 0.46788466 \quad 0.4678846 \quad 0.46788466 \quad 0.46788466 \quad 0.46788466 \quad 0.467884
-1.2710159 0.6596058 -0.0632181
attr(,"seriesNames")
 [1] matc1
attr(,"TSrefperiod")
 [1] NA
attr(,"TSmeta")
serIDs: matc1
  from dbname test using TSMySQLConnection
> TSget("matc2", con)
Time Series:
Start = 1990
End = 1999
Frequency = 1
                                                                                                                                             3
    0.52922033 \quad 0.09377694 \ -1.74305437 \quad 0.26040408 \ -0.96907423 \ -0.76158376
                                                                                          8
-0.61314912 2.30207040 0.02556109 0.38585106
attr(,"seriesNames")
 [1] matc2
attr(,"TSrefperiod")
 [1] NA
attr(,"TSmeta")
serIDs: matc2
  from dbname test using TSMySQLConnection
> TSget(c("matc1", "matc2"), con)
Time Series:
Start = 1990
End = 1999
```

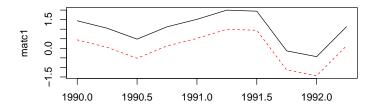
```
Frequency = 1
          {\tt matc1}
                      matc2
1990 -1.0237120
                0.52922033
1991 1.4809486
                0.09377694
1992
     2.2250163 -1.74305437
1993 0.7107185 0.26040408
1994
     1.5247648 -0.96907423
     0.4678846 -0.76158376
1995
1996 -0.4020635 -0.61314912
1997 -1.2710159 2.30207040
1998 0.6596058 0.02556109
1999 -0.0632181 0.38585106
attr(,"TSrefperiod")
[1] NA NA
attr(,"TSmeta")
serIDs: matc1 matc2
from dbname test using TSMySQLConnection
> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid",
      "dashed"), col = c("black", "red"))
```

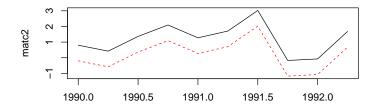




>  $z \leftarrow ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 4)$  >  $seriesNames(z) \leftarrow c("matc1", "matc2")$ 

```
> TSreplace(z, con)
[1] TRUE
> TSget(c("matc1", "matc2"), con)
                                                            matc1
                                                                                                           matc2
1990 Q1 0.21344527 -0.5069916
1990 Q2 -0.96808087 1.2769627
1990 Q3 -0.01573196 -0.2318823
1990 Q4 -1.79922768 1.4750436
1991 Q1 -0.94058346 0.2408488
1991 Q2 -0.09305496  0.8248302
1991 Q3 -0.55031818 -0.3396237
1991 Q4 0.26018365 -0.3951498
1992 Q1 -0.91841892 1.6007371
1992 Q2 1.15384103 0.8225893
attr(,"TSrefperiod")
[1] NA NA
attr(,"TSmeta")
serIDs: matc1 matc2
  from dbname test using TSMySQLConnection
> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid", lty = c("solid", lty = c("solid", lty = 
                           "dashed"), col = c("black", "red"))
```

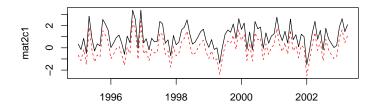


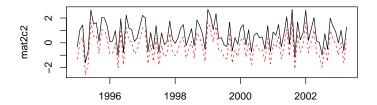


```
> z <- ts(matrix(rnorm(200), 100, 2), start = c(1995, 1), frequency = 12) > seriesNames(z) <- c("mat2c1", "mat2c2") > TSreplace(z, con)
```

### [1] TRUE

> tfplot(z + 1, TSget(c("mat2c1", "mat2c2"), con), lty = c("solid", "dashed"), col = c("black", "red"))





The following extract information about the series from the database, although not much information has been added for these examples.

```
> TSmeta("mat2c1", con)
```

- > TSmeta("vec", con)
- > TSdates("vec", con)
- > TSdescription("vec", con)
- > TSdoc("vec", con)

Below are exampoles that make more use of TSdescription and codeTSdoc. Often it is convenient to set the default connection:

### > options(TSconnection = con)

and then the *con* specification can be omitted from the function calls unless another connection is needed. The *con* can still be specified, and some examples below do specify it, just to illustrate the alternative syntax.

```
> z <- TSget("mat2c1")
> TSmeta("mat2c1")
```

serIDs: mat2c1

from dbname test using TSMySQLConnection

Data documentation can be in two forms, a description specified by TSdescription or longer documentation specified by TSdoc. These can be added to the time series object, in which case they will be written to the database when TSput or TSreplace is used to put the series on the database. Alternatively, they can be specified as arguments to TSput or TSreplace. The description or documentation will be retrieved as part of the series object with TSget only if this is specified with the logical arguments TSdescription and TSdoc. They can also be retrieved directly from the database with the functions TSdescription and TSdoc.

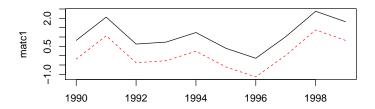
```
> z < -ts(matrix(rnorm(10), 10, 1), start = c(1990, 1), frequency = 1)
> TSreplace(z, serIDs = "Series1", con)
[1] TRUE
> zz <- TSget("Series1", con)
> TSreplace(z, serIDs = "Series1", con, TSdescription = "short rnorm series",
      TSdoc = "Series created as an example in the vignette.")
[1] TRUE
> zz <- TSget("Series1", con, TSdescription = TRUE, TSdoc = TRUE)
> start(zz)
[1] 1990
            1
> end(zz)
[1] 1999
            1
> TSdescription(zz)
[1] "short rnorm series"
> TSdoc(zz)
[1] "Series created as an example in the vignette."
> TSdescription("Series1", con)
[1] "short rnorm series"
> TSdoc("Series1", con)
[1] "Series created as an example in the vignette."
> z \leftarrow ts(rnorm(10), start = c(1990, 1), frequency = 1)
> seriesNames(z) <- "vec"
> TSreplace(z, con)
```

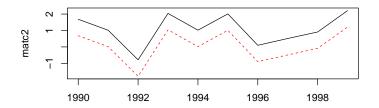
### [1] TRUE

```
> zz <- TSget("vec", con)
> z <- ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 1)
> seriesNames(z) <- c("matc1", "matc2")
> TSreplace(z, con)
```

### [1] TRUE

> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid", "dashed"), col = c("black", "red"))

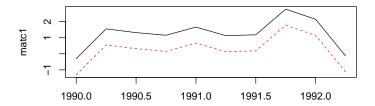


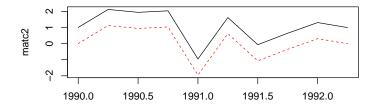


- > z <- ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 4)
  > seriesNames(z) <- c("matc1", "matc2")</pre>
- > TSreplace(z, con)

### [1] TRUE

> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid", "dashed"), col = c("black", "red"))

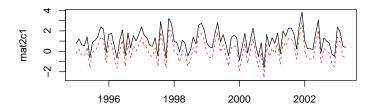


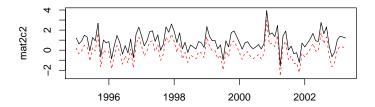


```
> z <- ts(matrix(rnorm(200), 100, 2), start = c(1995, 1), frequency = 12) > seriesNames(z) <- c("mat2c1", "mat2c2") > TSreplace(z, con)
```

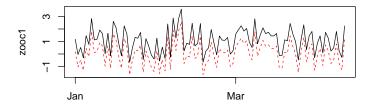
### [1] TRUE

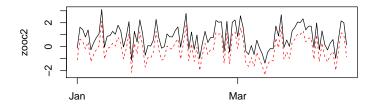
> tfplot(z + 1, TSget(c("mat2c1", "mat2c2"), con), lty = c("solid", "dashed"), col = c("black", "red"))

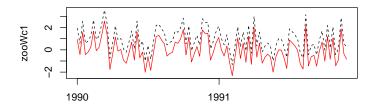


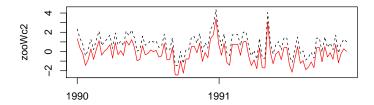


The following examples use dates and times which are not handled by ts, so the zoo time representation is used.









> dbDisconnect(con)

# 3 Examples Using Web Data

This section illustrates fetching data from a web server and loading it into the database. This would be a very slow way to load a database, but provides examples of different kinds of time series data. The fetching is done with TShistQuote which provides a wrapper for get.hist.quote from package tseries to give syntax consistent with the TSdbi.

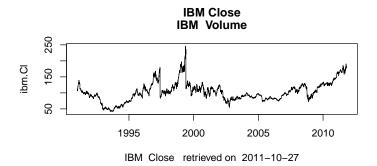
Fetching data may fail due to lack of an Interenet connection or delays. First establish a connection to the database where data will be saved:

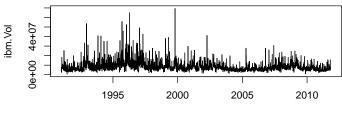
Now connect to the web server and fetch data:

```
> require("TShistQuote")
> Yahoo <- TSconnect("histQuote", dbname = "yahoo")
> x <- TSget("^gspc", quote = "Close", con = Yahoo)
> plot(x)
> tfplot(x)
> TSrefperiod(x)
```

```
[1] "Close"
> TSdescription(x)
[1] "^gspc Close from yahoo"
> TSdoc(x)
[1] "^gspc Close from yahoo retrieved 2011-10-27 19:52:11"
> TSlabel(x)
[1] "^gspc Close"
  Then write the data to the local server, specifying table B for business day
data (using TSreplace in case the series is already there from running this ex-
ample previously):
> TSreplace(x, serIDs = "gspc", Table = "B", con = con)
[1] TRUE
  and check the saved version:
> TSrefperiod(TSget(serIDs = "gspc", con = con))
[1] "Close"
> TSdescription("gspc", con = con)
[1] "^gspc Close from yahoo"
> TSdoc("gspc", con = con)
[1] "^gspc Close from yahoo retrieved 2011-10-27 19:52:11"
> TSlabel("gspc", con = con)
[1] NA
> tfplot(TSget(serIDs = "gspc", con = con))
```

```
> x <- TSget("ibm", quote = c("Close", "Vol"), con = Yahoo)
> TSreplace(x, serIDs = c("ibm.Cl", "ibm.Vol"), con = con, Table = "B",
      TSdescription. = c("IBM Close", "IBM Volume"), TSdoc. = paste(c("IBM Close"))
          "IBM Volume retrieved on "), Sys.Date()))
[1] TRUE
> z <- TSget(serIDs = c("ibm.Cl", "ibm.Vol"), TSdescription = TRUE,
      TSdoc = TRUE, con = con)
> TSdescription(z)
[1] "IBM Close"
                  "IBM Volume"
> TSdoc(z)
[1] "IBM Close
                  retrieved on 2011-10-27"
[2] "IBM Volume retrieved on 2011-10-27"
> tfplot(z, xlab = TSdoc(z), Title = TSdescription(z))
> tfplot(z, Title = "IBM", start = "2007-01-01")
```





IBM Volume retrieved on 2011-10-27

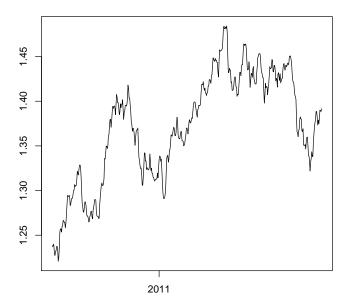
Oanda has maximum of 500 days, so the start date is specified here so as to not exceed that.

```
> Oanda <- TSconnect("histQuote", dbname = "oanda")
> x <- TSget("EUR/USD", start = Sys.Date() - 495, con = Oanda)
> TSreplace(x, serIDs = "EUR/USD", Table = "D", con = con)
```

### [1] TRUE

Then check the saved version:

### EUR/USD Close from oanda



- > dbDisconnect(con)
- > dbDisconnect(Yahoo)
- > dbDisconnect(Oanda)

### 3.1 Examples Using TSdbi with ets

These examples use a database called "ets" which is available at the Bank of Canada. This set of examples illustrates how the programs might be used if a larger database is available. Typically a large database would be installed using database scripts directly rather than from R with TSput or TSreplace.

The following are wrapped in if (linherits(conets, "try-error")) so that the vignette will build even when the database is not available. This seems to require an explicit call to print(), but that is not usually needed to display results below. Another artifact of this is that results printed in the if block do not display until the end of the block.

```
"M.CAN.CCUSMA02.ST", "CAN/USD exchange rate", "M.MEX.CCUSMA02.ST",
         "MEX/USD exchange rate", "M.JPN.CCUSMA02.ST", "JPN/USD exchange rate",
         "M.EMU.CCUSMA02.ST", "Euro/USD exchange rate", "M.OTO.CCUSMA02.ST",
         "OECD /USD exchange rate", "M.G7M.CCUSMA02.ST", "G7 /USD exchange rate",
         "M.E15.CCUSMA02.ST", "Euro 15. /USD exchange rate"),
     print(TSdates(EXCH.IDs[, 1]))
     z <- TSdates(EXCH.IDs[, 1])
     print(start(z))
     print(end(z))
     tfplot(TSget(serIDs = "V122646", conets))
serIDs: M.SDR.CCUSMA02.ST
from dbname ets using TSMySQLConnection
description: Special Drawing Right---Currency Conversions/US$ exchange rate/Average of dail
documentaion: Special Drawing Right---Currency Conversions/US$ exchange rate/Average of data
     [,1]
[1,] "M.SDR.CCUSMA02.ST from 1960 1 to 2009 2 M
                                               NA
[2,] "M.CAN.CCUSMA02.ST from 1960 1 to 2009 2 M
[3,] "M.MEX.CCUSMA02.ST from 1963 1 to 2009 2 M
                                               NA
[4,] "M.JPN.CCUSMA02.ST from 1960 1 to 2009 2 M
                                               NA
[5,] "M.EMU.CCUSMA02.ST from 1979 1 to 2009 2 M
[6,] "M.OTO.CCUSMA02.ST not available"
[7,] "M.G7M.CCUSMA02.ST not available"
[8,] "M.E15.CCUSMA02.ST not available"
[[1]]
[1] 1960
[[2]]
[1] 1960
           1
[[3]]
[1] 1963
           1
[[4]]
[1] 1960
           1
[[5]]
[1] 1979
           1
[[6]]
[1] NA
[[7]]
```

[1] NA

[[8]]

[1] NA

[[1]] [1] 2009 2

[[2]]

[1] 2009 2

[[3]] [1] 2009 2

[[4]]

[1] 2009 2

[[5]]

[1] 2009 2

[[6]]

[1] NA

[[7]]

[1] NA

[[8]] [1] NA

```
7152646

90-00

1970

1980

1990

2000

2010
```

```
> if (!inherits(conets, "try-error")) {
    print(TSdescription(TSget("V122646", TSdescription = TRUE)))
    print(TSdescription("V122646"))
    print(TSdoc(TSget("V122646", TSdoc = TRUE)))
    print(TSdoc("V122646"))
    tfplot(TSget("V122646", names = "V122646", conets))
}

[1] "Total short-term business credit, Seasonally adjusted, average of month-end"
[1] "Total short-term business credit, Seasonally adjusted, average of month-end"
[1] "Same as B171"
[1] "Same as B171"
```

```
V1722646

90-402

30-405

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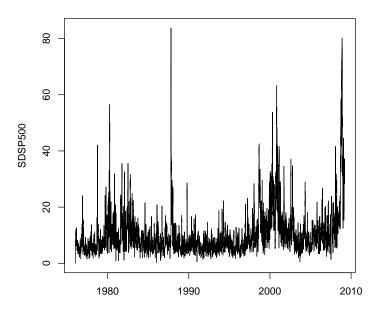
30-4
```

```
> if (!inherits(conets, "try-error")) {
    z <- TSget("V122646", TSdescription = TRUE)
    tfplot(z, Title = strsplit(TSdescription(z), ","))
}</pre>
```

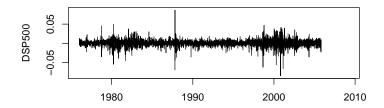
# Total short-term business credit Seasonally adjusted average of month-end 90-90 90-9

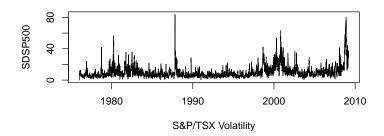
```
> if (!inherits(conets, "try-error")) {
    z <- TSget("SDSP500", TSdescription = TRUE)
    tfplot(z, Title = TSdescription(z))
    plot(z)
}</pre>
```

### **S&P/TSX Volatility**



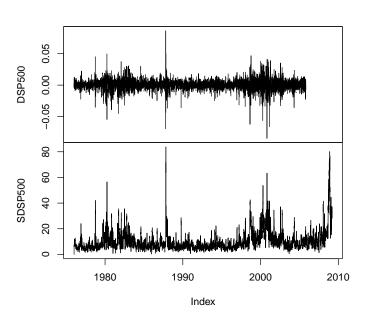
```
> if (!inherits(conets, "try-error")) {
    z <- TSget(c("DSP500", "SDSP500"), TSdescription = TRUE)
    tfplot(z, xlab = TSdescription(z))
}</pre>
```





```
> if (!inherits(conets, "try-error")) {
     plot(z)
}
```

Z





```
> if (!inherits(conets, "try-error")) {
     dbDisconnect(options()$TSconnection)
     options(TSconnection = NULL)
}
```

# 4 Examples Using DBI and direct SQL Queries

The following examples are queries using the underlying "DBI" functions. They should not often be needed to access time series, but may be useful to get at more detailed information, or formulate special queries.

This is Mysql specific. Below is a generic sql way to do this.

```
> dbGetQuery(con, "show tables;")
   Tables_in_test
1
2
3
               D
               Ι
4
5
               Μ
6
            Meta
7
               Q
8
               S
               Т
9
10
               U
11
               W
> dbGetQuery(con, "describe A;")
 Field
              Type Null Key Default Extra
    id varchar(40) YES MUL
                                <NA>
2 year
           int(11) YES MUL
                                <NA>
            double YES
                               <NA>
> dbGetQuery(con, "describe B;")
   Field
               Type Null Key Default Extra
     id varchar(40) YES MUL
                                 <NA>
             date YES MUL
                                 <NA>
  date
3 period
            int(11) YES MUL
                                 <NA>
             double YES
                                 <NA>
> dbGetQuery(con, "describe D;")
               Type Null Key Default Extra
      id varchar(40) YES MUL
                                 <NA>
                                <NA>
   date
               date YES MUL
3 period
            int(11) YES MUL
                                 <NA>
             double YES
                                 <NA>
> dbGetQuery(con, "describe M;")
   Field
               Type Null Key Default Extra
     id varchar(40) YES MUL
                                 <NA>
   year
            int(11)
                     YES MUL
                                 <NA>
                                 <NA>
3 period
            int(11) YES MUL
             double YES
                                <NA>
```

> dbGetQuery(con, "describe Meta;")

```
Field
                        Type Null Key Default Extra
                                NO PRI
1
              id varchar(40)
                                           <NA>
2
             tbl
                     char(1)
                               YES MUL
                                           <NA>
3
                                           <NA>
      refperiod varchar(10)
                               YES
4
    description
                        text
                               YES
                                           <NA>
5 documentation
                               YES
                                           <NA>
                        text
> dbGetQuery(con, "describe U;")
   Field
                 Type Null Key
                                           Default
                                                                           Extra
1
      id varchar(40)
                       YES MUL
                                              <NA>
                        NO MUL CURRENT_TIMESTAMP on update CURRENT_TIMESTAMP
    date
            timestamp
3
          varchar(4)
                       YES
                                              <NA>
      tz
                                              <NA>
4 period
              int(11)
                       YES MUL
               double
                       YES
                                              <NA>
> dbGetQuery(con, "describe Q;")
   Field
                 Type Null Key Default Extra
1
      id varchar(40)
                       YES MUL
                                   <NA>
2
    year
              int(11)
                       YES MUL
                                   <NA>
3 period
              int(11)
                       YES MUL
                                   <NA>
               double
                       YES
                                   <NA>
       ν
> dbGetQuery(con, "describe S;")
   Field
                 Type Null Key Default Extra
1
      id varchar(40)
                       YES MUL
                                   <NA>
                                   <NA>
    year
              int(11)
                       YES MUL
3 period
              int(11)
                       YES MUL
                                   <NA>
               double
                       YES
                                   <NA>
> dbGetQuery(con, "describe W;")
                 Type Null Key Default Extra
1
      id varchar(40)
                       YES MUL
                                   <NA>
    date
                       YES MUL
                                   <NA>
                 date
              int(11)
                       YES MUL
                                   <NA>
3 period
               double
                       YES
                                   <NA>
```

If schema queries are supported then the above can be done in a generic SQL way, but on some systems this will fail because users do not have read priveleges on the INFORMATION\_SCHEMA table, so the following are wrapped in try(). (SQLite does not seem to support this at all.)

```
COLUMN_NAME
           {\tt id}
1
2
         year
3
> z <- try(dbGetQuery(con, paste("SELECT COLUMN_NAME, COLUMN_DEFAULT, COLLATION_NAME, DATA_
      "CHARACTER_SET_NAME, CHARACTER_MAXIMUM_LENGTH, NUMERIC_PRECISION",
      "FROM INFORMATION_SCHEMA.Columns WHERE TABLE_SCHEMA='test' AND table_name='A' ;")))
> if (!inherits(z, "try-error")) print(z)
  COLUMN_NAME COLUMN_DEFAULT
                                 COLLATION_NAME DATA_TYPE CHARACTER_SET_NAME
                         <NA> latin1_swedish_ci
                                                                       latin1
1
           id
                                                   varchar
2
                         <NA>
                                           <NA>
                                                                          <NA>
         year
                                                       int
                         <NA>
3
                                           <NA>
                                                                          <NA>
                                                    double
  CHARACTER_MAXIMUM_LENGTH NUMERIC_PRECISION
1
                         40
2
                         NA
                                           10
3
                                           22
                         NA
> z <- try(dbGetQuery(con, paste("SELECT COLUMN_NAME, DATA_TYPE, CHARACTER_MAXIMUM_LENGTH, 1
      "FROM INFORMATION_SCHEMA.Columns WHERE TABLE_SCHEMA='test' AND table_name='M';")))
> if (!inherits(z, "try-error")) print(z)
  COLUMN_NAME DATA_TYPE CHARACTER_MAXIMUM_LENGTH NUMERIC_PRECISION
1
                varchar
                                                40
                                                                  NA
           id
```

NA

NA

NA

10

10

22

Finally, to disconnect gracefully, one should

int

int

double

> dbDisconnect(con)

year

period

2

3

4

- > dbDisconnect(options()\$TSconnection)
- > options(TSconnection = NULL)