Time Series Database Interface: TShistQuote to get.hist.quote

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1 Introduction

The code from the vignette that generates this guide can be loaded into an editor with edit(vignette("TShistQuote")). 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("TShistQuote")).

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

```
> library("TShistQuote")
```

This will also load required packages TSdbi, DBI, methods, tframePlus, zoo, and tseries.

TShistQuote is just a wrapper to get.hist.quote. It does not provide extra functionality, only an interface that is consistent with TSdbi. TShistQuote does not support writing data to the source URL.

1.1 Examples Using TSdbi with ets

```
> con <- TSconnect("histQuote", dbname = "yahoo")
> x <- TSget("^ftse", con)
> plot(x)
> tfplot(x)
> TSrefperiod(x)

[1] "Close"
> TSdescription(x)

[1] "^ftse Close from yahoo"

    It is also possible to specify a connection to be used as the default:
> options(TSconnection = con)
> tfplot(TSget(serIDs = "^ftse"))
```

```
> x2 <- TSget("^gspc", con)
> tfplot(x2)
> plot(x2)
> TSdescription(x2)
[1] "^gspc Close from yahoo"
> x <- TSget(c("^ftse", "^gspc"), con)
> plot(x)
> tfplot(x)
> TSdescription(x)
[1] "^ftse Close from yahoo" "^gspc Close from yahoo"
> x <- TSget("ibm", con, quote = c("Close", "Vol"))</pre>
> tfplot(x)
> tfplot(x, xlab = TSdescription(x))
> tfplot(x, Title = "IBM", start = "2007-01-01")
> tfplot(x, Title = TSdoc(x), xlab = TSlabel(x), start = "2007-01-01")
   Oanda has maximum of 500 days, so the start date is specified here so as to
not exceed that.
> con0 <- TSconnect("histQuote", dbname = "oanda")</pre>
> z \leftarrow TSget("EUR/USD", con0, start = Sys.Date() - 495)
> tfplot(z)
> tfplot(z, Title = "EUR/USD")
> tfplot(z, Title = "EUR/USD", start = "2007-01-01")
> tfplot(z, Title = "EUR/USD", start = "2007-03-01")
> tfplot(z, Title = "EUR/USD", start = Sys.Date() - 14, end = Sys.Date(),
      xlab = format(Sys.Date(), "%Y"))
> TSdates(c("^ftse", "^gspc", "ibm"), con)
[1,] "^ftse from 1991-01-02 to 2010-12-17
                                                1"
[2,] "^gspc from 1991-01-02 to 2010-12-17
                                                1"
[3,] "ibm from 1991-01-02 to 2010-12-17
                                               1"
```

See the TSdbi vignette for additional details.