Time Series Database Interface: TSxls for Interface to Spreadsheets

March 15, 2011

1 Introduction

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

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

```
> library("TSxls")
```

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

TSxls provides methods for the TSdbi interface, allowing the use of spreadsheets as if they are a database. (This is a poor substitute for a real database, but is sometimes convenient.) TSxls does not support writing data to the spreadsheet, but see writeXLS to write a new spreadsheet. The spreedsheet can be a remote file which is retrieved when the connection is established.

1.1 Examples using Reserve Bank of Australia data

The following retrieves the file and maps the elements that are used: data, dates, identifiers, and series names. The mechanism for converting the data to an R time series object is also set by the function defined in the argument tsrepresentation.

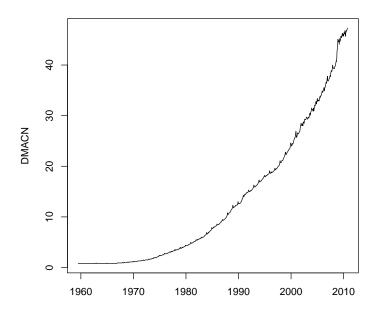
```
> con <- TSconnect("xls", dbname = "http://www.rba.gov.au/statistics/tables/xls/d03hist.xls" map = list(ids = list(i = 11, j = "B:Q"), data = list(i = 12:627, j = "B:Q"), dates = list(i = 12:627, j = "A"), names = list(i = 4:7, j = "B:Q"), description = NULL, tsrepresentation = function(data, dates) { ts(data, start = c(1959, 7), frequency = 12) }))
```

Beware that data is read into R when the connection is established, so changes in the spreadsheet will not be visible in R until a new connection is established.

Once the connection is established, data can be read from it with the same functions as for other TSdbi packages.

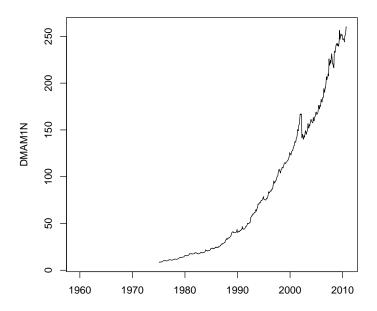
```
> x <- TSget("DMACN", con)
> tfplot(x)
> x <- TSget(c("DMAM1N", "DMAM3N"), con)
> tfplot(x)
> TSdescription(x)

[1] " from http://www.rba.gov.au/statistics/tables/xls/d03hist.xls"
[2] " from http://www.rba.gov.au/statistics/tables/xls/d03hist.xls"
```



It is also possible to specify a connection to be used as the default:

```
> options(TSconnection = con)
> tfplot(TSget(serIDs = "DMAM1N"))
```

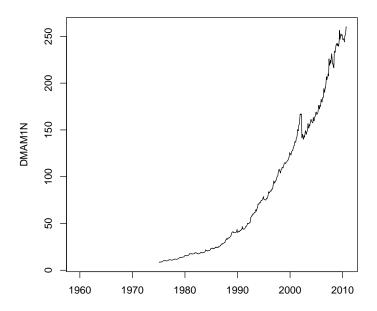


It is then not necessary to specify the con when the default is to be used.

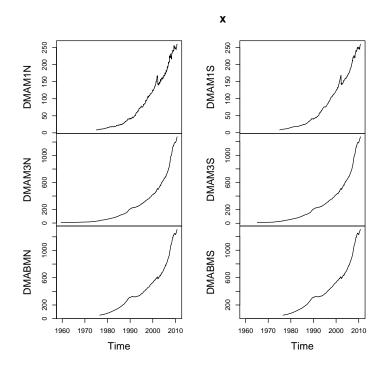
- > x2 <- TSget("DMAM3N")</pre>
- > tfplot(x2)
- > plot(x2)
- > TSdescription(x2)

[1] " from http://www.rba.gov.au/statistics/tables/xls/d03hist.xls"

```
> x <- TSget("DMAM1N")
> tfplot(x)
> tfplot(x, xlab = TSdescription(x))
> tfplot(x, Title = "Australia M1", start = c(2000, 1))
> tfplot(x, Title = TSdoc(x), xlab = TSlabel(x), start = c(2000, 1))
```



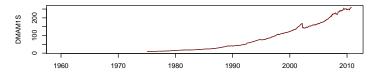
The function *plot* puts all series on the same graph whereas *tfplot* treats each series in the first argument as panels to be plotted.

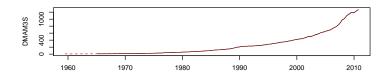


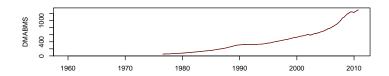
tfplot treats subsequent time series arguments as objects that should be plot on the same panels (so the number of series in each object must be the same.

> tfplot(TSget(c("DMAM1S", "DMAM3S", "DMABMS")), TSget(c("DMAM1N", "DMAM3N", "DMABMN")), Title = "Australian Monetary Aggregates")

Australian Monetary Aggregates

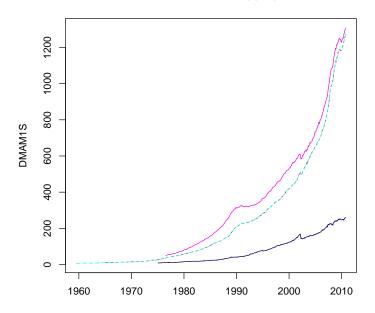






It is possible to put all series on the same graph.

Australian Monetary Aggregates



> TSdates(c("DMAM1N", "DMAM3N"), con)

See the TSdbi vignette for additional details on using the TSdbi interface.