

Package ‘bdscale’

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Version 2.0.0

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Title Remove Weekends and Holidays from ggplot2 Axes

Depends R (>= 3.2.0)

Imports ggplot2 (>= 2.1.0), scales (>= 0.3.0)

URL <http://github.com/dvmlls/bdscale>

Description Provides a continuous date scale, omitting weekends and holidays.

License GPL-2

Suggests knitr (>= 1.12.3), testthat (>= 0.11.0), rmarkdown (>= 0.9.5)

VignetteBuilder knitr

LazyData true

RoxygenNote 5.0.1

NeedsCompilation no

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bd2t	<i>Transform Dates into your business-date scale.</i>
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Description

Transform Dates into your business-date scale.

Usage

```
bd2t(dates, business.dates)
```

Arguments

`dates` a Date vector for which you want to transform each date into an integer `t` which is the number of business days after the first date in your `business.dates` vector

`business.dates` a vector of Date objects, sorted ascending

Value

returns an integer vector where each element is the number of business days `t` after the first date in your `business.dates` vector

Examples

```
monday <- as.Date('2014-10-13')
weekdays <- monday + 0:4
bd2t(monday + c(1, 3), weekdays)
```

bd_breaks	<i>Date breaks corresponding to the first trading day of standard periods</i>
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Description

The periods are:

- years
- quarters
- months
- weeks
- days

Usage

```
bd_breaks(business.dates, n.max = 5)
```

Arguments

`business.dates` a vector of Date objects, sorted ascending

`n.max` the maximum number of breaks to return

Value

returns a function function: `max => [date range] => breaks` that generates the breaks for the interval with the largest number of breaks less than `n.max`

nyse	<i>Trading dates for the New York Stock Exchange extracted from the close prices of the S&P 500.</i>
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Description

Trading dates for the New York Stock Exchange extracted from the close prices of the S&P 500.

Usage

```
nyse
```

Format

A vector of 16657 Date objects, starting on 1950-01-03 and ending on 2016-03-15

Source

<https://finance.yahoo.com/q/hp?s=SPY+Historical+Prices>

scale_x_bd	<i>Weekend- and holiday-ignoring position scale for a ggplot.</i>
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Description

Weekend- and holiday-ignoring position scale for a ggplot.

Usage

```
scale_x_bd(..., business.dates, max.major.breaks = 5,
  max.minor.breaks = max.major.breaks * 5,
  breaks = bd_breaks(business.dates))
```

Arguments

... other arguments passed to `continuous_scale`

`business.dates` a vector of Date objects, sorted ascending

`max.major.breaks` maximum major breaks `bd_breaks` will return, default=5

`max.minor.breaks` maximum minor breaks `bd_breaks` will return, default=major*5

`breaks` a function `max => [date range] => breaks`

Examples

```
## Not run:
ggplot(ts, aes(x=date, y=price)) +
  scale_x_bd(business.dates=yahoo('SPY'), max.major.breaks=10, labels=date_format("%b %y"))

## End(Not run)
```

 yahoo

Get past trading days using close prices of supplied ticker

Description

Get past trading days using close prices of supplied ticker

Usage

```
yahoo(ticker = "^GSPC")
```

Arguments

`ticker` The ticker you want to use, defaults to S&P 500: ^GSPC

Value

returns a vector of Dates

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