Manipulating Time Series Data in R with xts and zoo

***xts***

xts (eXtensible Time Series) objects are a subclass of zoo objects. xts objects are matrix objects that are indexed formally by a time object. Most zoo methods work for xts objects.

The main xts constructor takes a number of arguments. The two most important are x for the data (x must be a vector or matrix) and order.by for the index (order.by is a vector which must be the same length or number of rows as x, be a proper time or date object, and be in increasing order).

Example: data <- rnorm(5)

dates <- seq(as.Date(“2016-01-01”), length = 5, by = “days”)

smith <- xts(x = data, order.by = dates)

smith\_core <- coredata(smith)

smith\_index <- index(smith)

as.xts() is a workhorse function that converts objects to xts