Time Series Database Interface: R PostgreSQL (TSPostgreSQL)

May 6, 2009

1 Introduction

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

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

```
> library("TSPostgreSQL")
```

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

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

The PostgreSQL user, and password, should be set in PostgreSQL configuration file (.pgpass) before starting R. The Postgress documentation suggests that it should be possible to get the host from the .pgpass file too, but I have not been able to make that work. The PostgreSQL alternative to the configuration file is to use environment variables PGDATABASE, PGHOST, PGPORT, and PGUSER. This package (and CRAN) support another alternatively to set this information with environment variables POSTGRES_USER, POSTGRES_PASSWD and POSTGRES_HOST. (An environment variable POSTGRES_DATABASE can also be set, but "test" is specified below.) Below, the environment variable POSTGRES_USER is used to determine how the user and password are set. If this environment variable is empty then it is assumed the PostgreSQL mechanism will be used (i.e. the driver consults the PG* variables or the configuration file). However, the host is determined by the following logic:

```
> user <- Sys.getenv("POSTGRES_USER")
> host <- Sys.getenv("POSTGRES_HOST")
> if ("" == host) host <- Sys.getenv("PGHOST")
> if ("" == host) host <- "localhost"
> if ("" != user) {
```

```
passwd <- Sys.getenv("POSTGRES_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:

TSconnect uses dbConnect 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")
> TSreplace(z, con)
[1] TRUE
> TSget("matc1", con)
Time Series:
Start = 1990
End = 1999
Frequency = 1
                    2
                               3
                                          4
                                                     5
                                                                6
        1
8
                              9
                                         10
0.85554213 -0.56439998 0.61881257 1.74198303
attr(,"seriesNames")
[1] matc1
attr(,"TSrefperiod")
[1] NA
attr(,"TSmeta")
An object of class âĂIJTSmetaâĂ
Slot "TSdescription":
[1] NA
Slot "TSdoc":
[1] NA
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "matc1"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
Slot "DateStamp":
[1] NA
```

```
Slot "dbname":
[1] "test"
Slot "hasVintages":
[1] FALSE
Slot "hasPanels":
[1] FALSE
> TSget("matc2", con)
Time Series:
Start = 1990
End = 1999
Frequency = 1
       1
                 2 3
                                       4
                                              5
                                                        6
-0.9644207 \ -1.9636603 \ -0.6030475 \quad 0.4386180 \ -0.6318228 \ -1.9034796 \ -1.9228311
        8 9
                             10
0.1654887 -0.5836151 0.1427683
attr(,"seriesNames")
[1] matc2
attr(,"TSrefperiod")
[1] NA
attr(,"TSmeta")
An object of class âĂIJTSmetaâĂ
Slot "TSdescription":
[1] NA
Slot "TSdoc":
[1] NA
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "matc2"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
Slot "DateStamp":
[1] NA
Slot "dbname":
```

```
[1] "test"
Slot "hasVintages":
[1] FALSE
Slot "hasPanels":
[1] FALSE
> TSget(c("matc1", "matc2"), con)
Time Series:
Start = 1990
End = 1999
Frequency = 1
           matc1
                     matc2
1990 2.52089598 -0.9644207
1991 0.16496834 -1.9636603
1992 0.01846154 -0.6030475
1993 0.68850914 0.4386180
1994 0.45550462 -0.6318228
1995 0.13370224 -1.9034796
1996 0.85554213 -1.9228311
1997 -0.56439998 0.1654887
1998 0.61881257 -0.5836151
1999 1.74198303 0.1427683
attr(,"TSrefperiod")
[1] NA NA
attr(,"TSmeta")
An object of class âĂIJTSmetaâĂ
Slot "TSdescription":
[1] NA
Slot "TSdoc":
[1] NA
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "matc1" "matc2"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
```

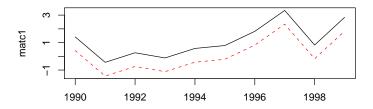
```
Slot "DateStamp":
[1] NA

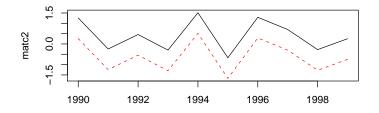
Slot "dbname":
[1] "test"

Slot "hasVintages":
[1] FALSE

Slot "hasPanels":
[1] FALSE

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

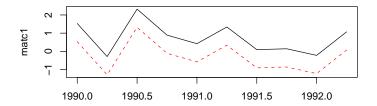


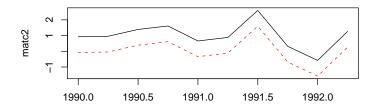


```
> z <- ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 4)
> seriesNames(z) <- c("matc1", "matc2")
> TSreplace(z, con)
[1] TRUE
```

> TSget(c("matc1", "matc2"), con)

```
matc1
                          matc2
1990 Q1 -0.56039114 -0.06094172
1990 Q2 -0.46119872 0.20262389
1990 Q3 -0.04084263 -0.86027052
1990 Q4 0.60361705 -0.84890185
1991 Q1 -0.53811379 0.12432565
1991 Q2 -0.21308431 -0.99321680
1991 Q3 0.66127254 0.54149170
1991 Q4 -0.94727208 2.49941777
1992 Q1 1.33511722 0.43512827
1992 Q2 -0.85415198  0.36056237
attr(,"TSrefperiod")
[1] NA NA
attr(,"TSmeta")
An object of class âĂIJTSmetaâĂ
Slot "TSdescription":
[1] NA
Slot "TSdoc":
[1] NA
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "matc1" "matc2"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
Slot "DateStamp":
[1] NA
Slot "dbname":
[1] "test"
Slot "hasVintages":
[1] FALSE
Slot "hasPanels":
[1] FALSE
> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid",
      "dashed"), col = c("black", "red"))
```

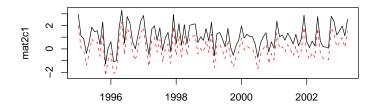


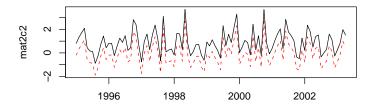


```
> z <- ts(matrix(rnorm(200), 100, 2), start = c(1995, 1), frequency = 12) > seriesNames(z) <- c("mat2c1", "mat2c2") > TSreplace(z, con)
```

[1] TRUE

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





The following 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.

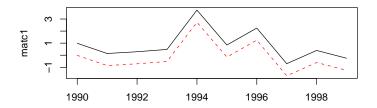
```
> z <- TSget("mat2c1")
> TSmeta("mat2c1")
```

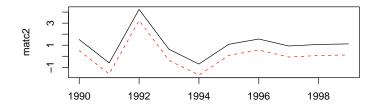
An object of class âĂIJTSmetaâö Slot "TSdescription": [1] "NA"

```
Slot "TSdoc":
[1] "NA"
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "mat2c1"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
Slot "DateStamp":
[1] NA
Slot "dbname":
[1] "test"
Slot "hasVintages":
[1] FALSE
Slot "hasPanels":
[1] FALSE
```

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.

```
> 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 \leftarrow ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 1)
> seriesNames(z) <- c("matc1", "matc2")</pre>
> TSreplace(z, con)
 [1] TRUE
> tfplot(z + 1, TSget(c("matc1", "matc2"), con), lty = c("solid", lty = c("solid", lty = c("solid", lty = c("solid", lty = l
                        "dashed"), col = c("black", "red"))
```

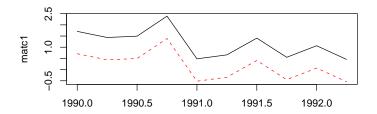


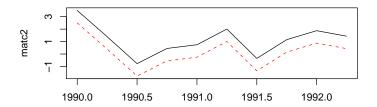


```
> z \leftarrow ts(matrix(rnorm(20), 10, 2), start = c(1990, 1), frequency = 4)
> seriesNames(z) \leftarrow c("matc1", "matc2")
> TSreplace(z, con)
```

[1] TRUE

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

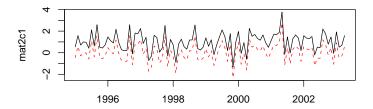


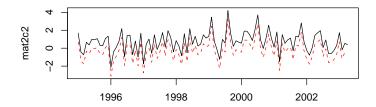


```
> z <- ts(matrix(rnorm(200), 100, 2), start = c(1995, 1), frequency = 12) > seriesNames(z) <- c("mat2c1", "mat2c2") > TSreplace(z, con)
```

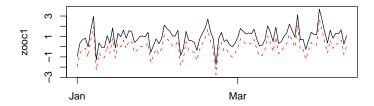
[1] TRUE

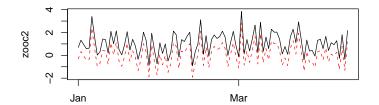
> tfplot(z + 1, TSget(c("mat2c1", "mat2c2"), con), lty = c("solid", "dashed"), col = c("black", "red"))

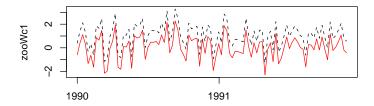


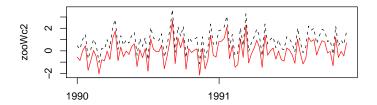


The following examples use dates and times which are not handled by ts, so the zoo time representation is used.









> 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:

```
> con <- if ("" == user) TSconnect("PostgreSQL", dbname = "test",
    host = host) else TSconnect("PostgreSQL", dbname = "test",
    user = user, password = passwd, host = host)</pre>
```

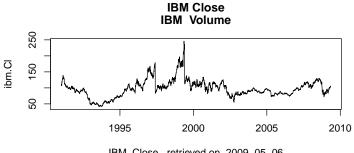
Now connect to the web server and fetch data:

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

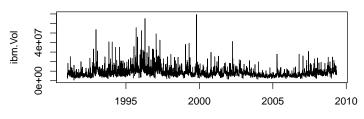
```
> tfplot(x)
> TSrefperiod(x)
[1] "Close"
> TSdescription(x)
[1] "^gspc Close from yahoo"
> TSdoc(x)
[1] "^gspc Close from yahoo retrieved 2009-05-06 22:30:10"
> TSlabel(x)
[1] "^gspc Close"
  Then write the data to the local server, specifying table B for business day
data (using TSreplace in case 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 2009-05-06 22:30:10"
> 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 2009-05-06"
[2] "IBM Volume retrieved on 2009-05-06"
> tfplot(z, xlab = TSdoc(z), Title = TSdescription(z))
> tfplot(z, Title = "IBM", start = "2007-01-01")
```



IBM Close retrieved on 2009-05-06



IBM Volume retrieved on 2009-05-06

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

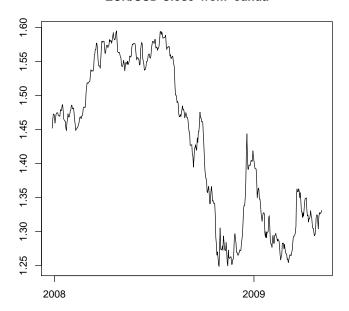
```
> Oanda <- TSconnect("histQuote", dbname = "oanda")</pre>
> x <- TSget("EUR/USD", start = Sys.Date() - 495, con = Oanda)
> TSreplace(x, serIDs = "EUR/USD", Table = "D", con = con)
```

[1] TRUE

Then check the saved version:

```
> z \leftarrow TSget(serIDs = "EUR/USD", TSlabel = TRUE, TSdescription = TRUE,
> tfplot(z, Title = TSdescription(z), ylab = TSlabel(z))
> 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"))
```

EUR/USD Close from oanda



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

3.1 Examples Using TSdbi with ets

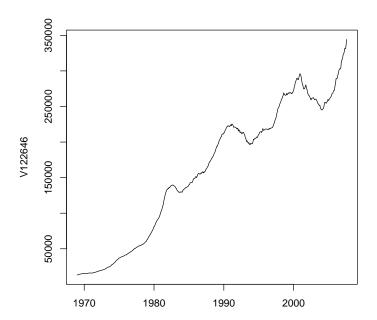
These examples use a database called "ets" which is available at the Bank of Canada. This set of examples illustrates how the programs might be used if a larger database is available. Typically a large database would be installed using database scripts directly rather than from R with *TSput* or *TSreplace*.

The following are wrapped in *if* (!inherits(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"),
         2, 8))
     print(TSdates(EXCH.IDs[, 1]))
     z <- TSdates(EXCH.IDs[, 1])</pre>
     print(start(z))
     print(end(z))
     tfplot(TSget(serIDs = "V122646", conets))
An object of class âĂIJTSmetaâĂ
Slot "TSdescription":
[1] "Special Drawing Right---Currency Conversions/US$ exchange rate/Average of daily rates/N
Slot "TSdoc":
[1] "Special Drawing Right---Currency Conversions/US$ exchange rate/Average of daily rates/N
Slot "TSlabel":
[1] NA
Slot "serIDs":
[1] "M.SDR.CCUSMA02.ST"
Slot "conType":
[1] "TSPostgreSQLConnection"
attr(,"package")
[1] "TSPostgreSQL"
Slot "DateStamp":
[1] NA
Slot "dbname":
[1] "ets"
Slot "hasVintages":
[1] FALSE
Slot "hasPanels":
[1] FALSE
     [,1]
[1,] "M.SDR.CCUSMA02.ST from 1960 1 to 2007 9 M
```

```
[2,] "M.CAN.CCUSMA02.ST from 1960 1 to 2007 9 M
                                                   NA
[3,] "M.MEX.CCUSMA02.ST from 1963 1 to 2007 9 M
                                                   NA
[4,] "M.JPN.CCUSMA02.ST from 1960 1 to 2007 9 M
                                                   NA
[5,] "M.EMU.CCUSMA02.ST from 1979 1 to 2007 9 M
                                                   NA
[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
[[5]]
[1] 1979
            1
[[6]]
[1] NA
[[7]]
[1] NA
[[8]]
[1] NA
[[1]]
[1] 2007
[[2]]
[1] 2007
            9
[[3]]
[1] 2007
[[4]]
[1] 2007
            9
[[5]]
[1] 2007
            9
```

```
[[6]]
[1] NA
[[7]]
[1] NA
[[8]]
[1] NA
```

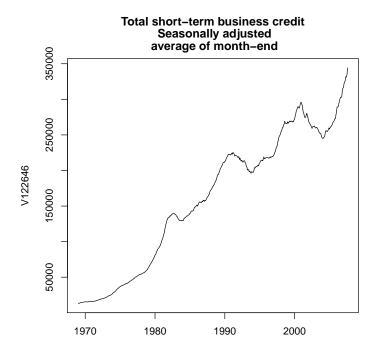


```
> if (!inherits(conets, "try-error")) {
    print(TSdescription(TSget("V122646", TSdescription = TRUE)))
    print(TSdescription("V122646"))
    print(TSdoc(TSget("V122646", TSdoc = TRUE)))
    print(TSdoc("V122646"))
    tfplot(TSget("V122646", names = "V122646", conets))
}

[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"
```

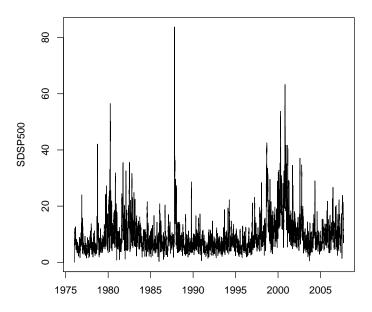
```
0000 92 0000 1900 0000 1900 2000 1900 2000 1900 2000
```

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

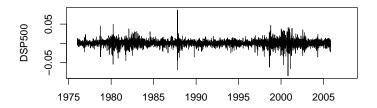


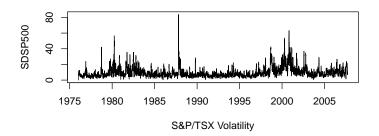
```
> if (!inherits(conets, "try-error")) {
    z <- TSget("SDSP500", TSdescription = TRUE)
    tfplot(z, Title = TSdescription(z))
    plot(z)
}</pre>
```

S&P/TSX Volatility



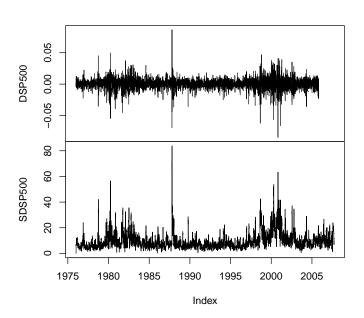
```
> if (!inherits(conets, "try-error")) {
    z <- TSget(c("DSP500", "SDSP500"), TSdescription = TRUE)
    tfplot(z, xlab = TSdescription(z))
}</pre>
```

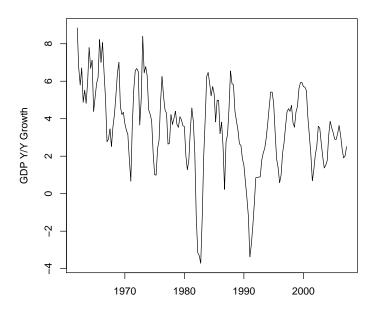




```
> if (!inherits(conets, "try-error")) {
     plot(z)
}
```

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.

If schema queries are supported then table information can be found 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.)

> try(dbGetQuery(con, paste("SELECT COLUMN_NAME FROM INFORMATION_SCHEMA.Columns ", "WHERE TABLE_SCHEMA='test' AND table_name='A';")))

data frame with 0 columns and 0 rows

> try(dbGetQuery(con, paste("SELECT COLUMN_NAME, COLUMN_DEFAULT, COLLATION_NAME, DATA_TYPE, "CHARACTER_SET_NAME, CHARACTER_MAXIMUM_LENGTH, NUMERIC_PRECISION", "FROM INFORMATION_SCHEMA.Columns WHERE TABLE_SCHEMA='test' AND table_name='A';")))

data frame with 0 columns and 0 rows

> try(dbGetQuery(con, paste("SELECT COLUMN_NAME, DATA_TYPE, CHARACTER_MAXIMUM_LENGTH, NUMERI "FROM INFORMATION_SCHEMA.Columns WHERE TABLE_SCHEMA='test' AND table_name='M';")))

data frame with 0 columns and 0 rows

Finally, to disconnect gracefully, one should

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