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("^gdax", con)
> plot(x)
> tfplot(x)
> TSrefperiod(x)

[1] "Close"

> TSdescription(x)

[1] "^gdax Close  from  yahoo"
```

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

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

```
> x2 <- TSget("^gspc", con)
> tfplot(x2)
> plot(x2)
> TSdescription(x2)

[1] "^gspc Close  from  yahoo"

> x <- TSget(c("^gdax", "^gspc"), con)
> plot(x)
> tfplot(x)
> TSdescription(x)

[1] "^gdax Close  from  yahoo" "^gspc Close  from  yahoo"

> x <- TSget("ibm", con, quote = c("Close", "Vol"))
> 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")
> z <- 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("^gdax", "^gspc", "ibm"), con)

     [,1]
[1,] "^gdax from 1991-01-02 to 2009-05-19       1"
[2,] "^gspc from 1991-01-02 to 2009-10-16       1"
[3,] "ibm from 1991-01-02 to 2009-10-16       1"
```

See the *TSdbi* vignette for additional details.