

zoo Quick Reference

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Abstract

This vignette gives a brief overview of (some of) the functionality contained in **zoo** including several nifty code snippets when dealing with (daily) financial data. For a more complete overview of the package's functionality and extensibility see [Zeileis and Grothendieck \(2005\)](#) (contained as vignette "zoo" in the package), the manual pages and the reference card.

Keywords: irregular time series, daily data, weekly data, returns.

Read a series from a text file

To read in data in a text file, `read.table()` and associated functions can be used as usual with `zoo()` being called subsequently. The convenience function `read.zoo` is a simple wrapper to these functions that assumes the index is in the first column of the file and the remaining columns are data.

Data in `demo1.txt`, where each row looks like

```
23 Feb 2005|43.72
```

can be read in via

```
R> inrusd <- read.zoo("demo1.txt", sep = "|", format = "%d %b %Y")
```

The `format` argument causes the first column to be transformed to an index of class "Date".

The data in `demo2.txt` look like

```
Daily,24 Feb 2005,2055.30,4337.00
```

and requires more attention because of the format of the first column.

```
R> tmp <- read.table("demo2.txt", sep = ",")
R> z <- zoo(tmp[, 3:4], as.Date(as.character(tmp[, 2]), format = "%d %b %Y"))
R> colnames(z) <- c("Nifty", "Junior")
```

Query dates

To return all dates corresponding to a series `index(z)` or equivalently

```
R> time(z)
```

```
[1] "2005-02-10" "2005-02-11" "2005-02-14" "2005-02-15" "2005-02-17"
[6] "2005-02-18" "2005-02-21" "2005-02-22" "2005-02-23" "2005-02-24"
[11] "2005-02-25" "2005-02-28" "2005-03-01" "2005-03-02" "2005-03-03"
[16] "2005-03-04" "2005-03-07" "2005-03-08" "2005-03-09" "2005-03-10"
```

can be used. The first and last date can be obtained by

```
R> start(z)
```

```
[1] "2005-02-10"
```

```
R> end(inrusd)
```

```
[1] "2005-03-10"
```

Convert back into a plain matrix

To strip off the dates and just return a plain vector/matrix `coredata` can be used

```
R> plain <- coredata(z)
```

```
R> str(plain)
```

```
num [1:20, 1:2] 2063 2082 2098 2090 2062 ...
- attr(*, "dimnames")=List of 2
..$ : chr [1:20] "1" "2" "3" "4" ...
..$ : chr [1:2] "Nifty" "Junior"
```

Union and intersection

Unions and intersections of series can be computed by `merge`. The intersection are those days where both series have time points:

```
R> m <- merge(inrusd, z, all = FALSE)
```

whereas the union uses all dates and fills the gaps where one series has a time point but the other does not with NAs (by default):

```
R> m <- merge(inrusd, z)
```

`cbind(inrusd, z)` is almost equivalent to the `merge` call, but may lead to inferior naming in some situations hence `merge` is preferred

To combine a series with its lag, use

```
R> merge(inrusd, lag(inrusd, -1))
```

```
           inrusd lag(inrusd, -1)
2005-02-10 43.78      NA
2005-02-11 43.79  43.78
2005-02-12   NA  43.79
2005-02-14 43.72      NA
2005-02-15 43.76  43.72
2005-02-16 43.82  43.76
2005-02-17 43.74  43.82
2005-02-18 43.84  43.74
2005-02-19   NA  43.84
2005-02-21 43.82      NA
2005-02-22 43.72  43.82
2005-02-23 43.72  43.72
2005-02-24 43.70  43.72
2005-02-25 43.69  43.70
```

```

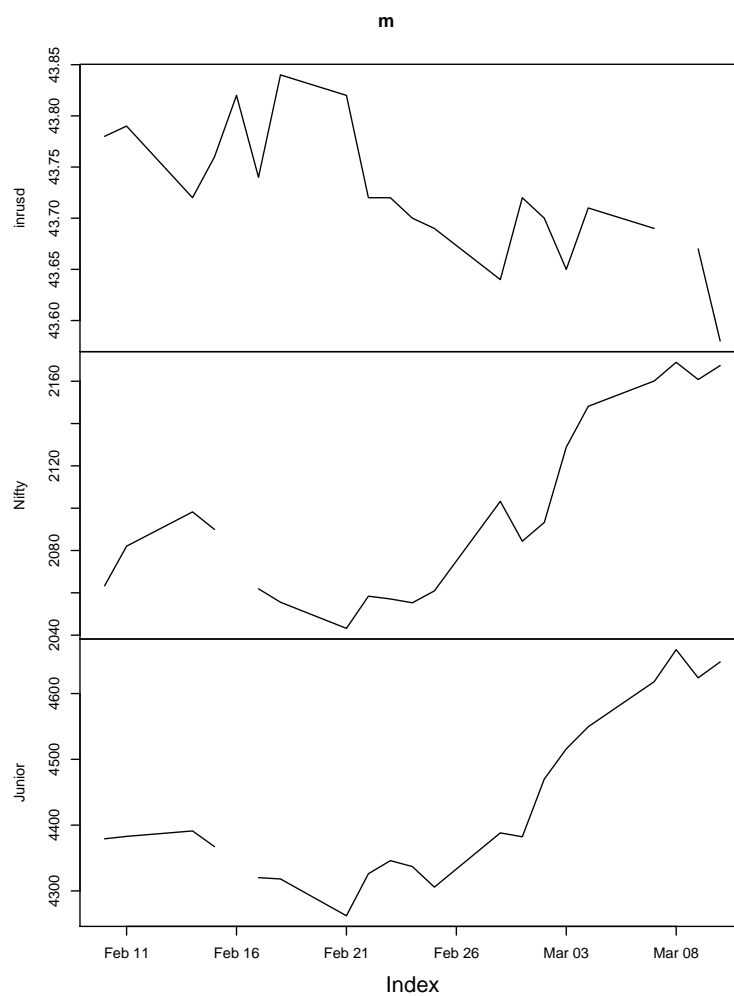
2005-02-26    NA  43.69
2005-02-28 43.64    NA
2005-03-01 43.72 43.64
2005-03-02 43.70 43.72
2005-03-03 43.65 43.70
2005-03-04 43.71 43.65
2005-03-05    NA 43.71
2005-03-07 43.69    NA
2005-03-08    NA 43.69
2005-03-09 43.67    NA
2005-03-10 43.58 43.67
2005-03-11    NA 43.58

```

Visualization

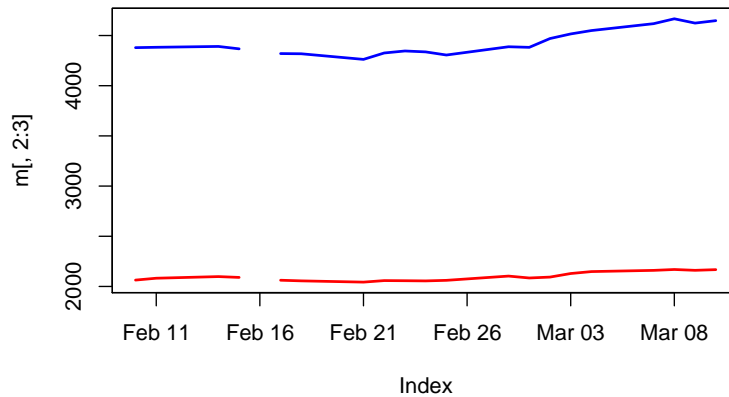
By default, the `plot` method generates a graph for each series in `m`

```
R> plot(m)
```



but several series can also be plotted in a single window.

```
R> plot(m[, 2:3], plot.type = "single", col = c("red", "blue"),
+       lwd = 2)
```



Select (a few) observations

Selections can be made for a range of dates of interest

```
R> window(z, start = as.Date("2005-02-15"), end = as.Date("2005-02-28"))
```

| | Nifty | Junior |
|------------|---------|---------|
| 2005-02-15 | 2089.95 | 4367.25 |
| 2005-02-17 | 2061.90 | 4320.15 |
| 2005-02-18 | 2055.55 | 4318.15 |
| 2005-02-21 | 2043.20 | 4262.25 |
| 2005-02-22 | 2058.40 | 4326.10 |
| 2005-02-23 | 2057.10 | 4346.00 |
| 2005-02-24 | 2055.30 | 4337.00 |
| 2005-02-25 | 2060.90 | 4305.75 |
| 2005-02-28 | 2103.25 | 4388.20 |

and also just for a single date

```
R> m[as.Date("2005-03-10")]
```

| | inrusd | Nifty | Junior |
|------------|--------|---------|---------|
| 2005-03-10 | 43.58 | 2167.40 | 4648.05 |

Handle missing data

Various methods for dealing with NAs are available, including linear interpolation

```
R> interpolated <- na.approx(m)
```

‘last observation carried forward’,

```
R> m <- na.locf(m)
```

```
R> m
```

| | inrusd | Nifty | Junior |
|------------|--------|---------|---------|
| 2005-02-10 | 43.78 | 2063.35 | 4379.20 |
| 2005-02-11 | 43.79 | 2082.05 | 4382.90 |
| 2005-02-14 | 43.72 | 2098.25 | 4391.15 |
| 2005-02-15 | 43.76 | 2089.95 | 4367.25 |
| 2005-02-16 | 43.82 | 2089.95 | 4367.25 |
| 2005-02-17 | 43.74 | 2061.90 | 4320.15 |
| 2005-02-18 | 43.84 | 2055.55 | 4318.15 |
| 2005-02-21 | 43.82 | 2043.20 | 4262.25 |
| 2005-02-22 | 43.72 | 2058.40 | 4326.10 |
| 2005-02-23 | 43.72 | 2057.10 | 4346.00 |
| 2005-02-24 | 43.70 | 2055.30 | 4337.00 |
| 2005-02-25 | 43.69 | 2060.90 | 4305.75 |
| 2005-02-28 | 43.64 | 2103.25 | 4388.20 |
| 2005-03-01 | 43.72 | 2084.40 | 4382.25 |
| 2005-03-02 | 43.70 | 2093.25 | 4470.00 |
| 2005-03-03 | 43.65 | 2128.85 | 4515.80 |
| 2005-03-04 | 43.71 | 2148.15 | 4549.55 |
| 2005-03-07 | 43.69 | 2160.10 | 4618.05 |
| 2005-03-08 | 43.69 | 2168.95 | 4666.70 |
| 2005-03-09 | 43.67 | 2160.80 | 4623.85 |
| 2005-03-10 | 43.58 | 2167.40 | 4648.05 |

and others.

Prices and returns

To compute log-difference returns in %, the following convenience function is defined

```
R> prices2returns <- function(x) 100 * diff(log(x))
```

which can be used to convert all columns (of prices) into returns.

```
R> r <- prices2returns(m)
```

A 10-day rolling window standard deviations (for all columns) can be computed by

```
R> rapply(r, width = 10, FUN = sd)
```

| | inrusd | Nifty | Junior |
|------------|-----------|-----------|-----------|
| 2005-02-18 | 0.1484024 | 0.6827704 | 0.7022275 |
| 2005-02-22 | 0.1497484 | 0.6168169 | 0.9586918 |
| 2005-02-23 | 0.1516702 | 0.8414873 | 0.9659141 |
| 2005-02-24 | 0.1517071 | 0.8838981 | 0.9710362 |
| 2005-02-25 | 0.1389399 | 0.7149261 | 0.8474269 |
| 2005-03-01 | 0.1160404 | 0.7217292 | 0.9557652 |
| 2005-03-02 | 0.1117103 | 0.7051424 | 0.8886226 |

To go from a daily series to the series of just the last-traded-day of each month `aggregate` can be used

```
R> prices2returns(aggregate(m, as.yearmon, tail, 1))
```

| | inrusd | Nifty | Junior |
|----------|------------|-----------|-----------|
| Mar 2005 | -0.1375831 | 3.0044525 | 5.7528657 |

Analogously, the series can be aggregated to the last-traded-day of each week employing a convenience function `nextfri` that computes for each "Date" the next friday.

```
R> nextfri <- function(x) 7 * ceiling(as.numeric(x - 1)/7) + as.Date(1)
R> prices2returns(aggregate(na.locf(m), nextfri, tail, 1))
```

| | inrusd | Nifty | Junior |
|------------|-------------|-------------|-------------|
| 2005-02-18 | 0.11411618 | -1.28095332 | -1.48835360 |
| 2005-02-25 | -0.34273997 | 0.25993286 | -0.28757311 |
| 2005-03-04 | 0.04576659 | 4.14642260 | 5.50769882 |
| 2005-03-11 | -0.29785794 | 0.89212859 | 2.14194498 |

Query Yahoo! Finance

When connected to the internet, Yahoo! Finance can be easily queried using the `get.hist.quote` function in

```
R> library("tseries")
```

From version 0.9-30 on, `get.hist.quote` by default returns "zoo" series with a "Date" attribute (in previous versions these had to be transformed from "ts" 'by hand').

A daily series can be obtained by:

```
R> sunw <- get.hist.quote(instrument = "SUNW", start = "2004-01-01",
+   end = "2004-12-31")
```

A monthly series can be obtained and transformed by

```
R> sunw2 <- get.hist.quote(instrument = "SUNW", start = "2004-01-01",
+   end = "2004-12-31", compression = "m", quote = "Close")
```

Here, "yearmon" dates might be even more useful:

```
R> time(sunw2) <- as.yearmon(time(sunw2))
```

The same series can equivalently be computed from the daily series via

```
R> sunw3 <- aggregate(sunw[, "Close"], as.yearmon, tail, 1)
```

The corresponding returns can be computed via

```
R> r <- prices2returns(sunw3)
```

where `r` is still a "zoo" series.

References

Zeileis A, Grothendieck G (2005). "zoo: S3 Infrastructure for Regular and Irregular Time Series." *Journal of Statistical Software*, 14(6), 1–27. URL <http://www.jstatsoft.org/v14/i06/>.