Package 'timeseriesdb'

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Type Package

Version 1.0.0-1.1.2

Title A Time Series Database for Official Statistics with R and PostgreSQL

Description Archive and manage times series data from official statistics. The 'timeseriesdb' package was designed to manage a large catalog of time series from official statistics which are typically published on a monthly, quarterly or yearly basis. Thus timeseriesdb is optimized to handle updates caused by data revision as well as elaborate, multi-lingual meta information.

Depends R (>= 3.0.0),

Imports RPostgres (>= 1.2.0), jsonlite (>= 1.1), data.table (>= 1.9.4), utils, xts, DBI,

Suggests openxlsx, rstudioapi, dygraphs, rmarkdown, knitr

VignetteBuilder knitr

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URL https://github.com/mbannert/timeseriesdb

BugReports https://github.com/mbannert/timeseriesdb/issues

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as.meta

Convert a List into a Metadata Object

Description

Create timeseriesdb specific metadata class. Typically one list per natural language is converted to a meta description object.

Usage

as.meta(x)

Arguments

x list of meta data.

as.tsmeta

Convert a List into a Metadata Object

Description

Create timeseriesdb specific metadata class. Typically one list per natural language is converted to a meta description object.

Usage

```
as.tsmeta(meta, ...)
```

Arguments

meta list containing meta information. List elements are character strings.
... additional arguments, passed on to metthods below.

change_access_level

Change the Access Level of a Time Series

Description

Change the Access Level of a Time Series

```
db_ts_change_access(
   con,
   ts_keys,
   access_level,
   valid_from = NULL,
   schema = "timeseries"
)

db_dataset_change_access(
   con,
   dataset,
   access_level,
   valid_from = NULL,
   schema = "timeseries"
)
```

create_meta 5

Arguments

con RPostgres connection object.

ts_keys **character** vector of time series identifiers.

access_level character describing the access level of the time series or dataset.

valid_from character representation of a date in the form of 'YYYY-MM-DD'. valid_from

starts a new version

schema character name of the database schema. Defaults to 'timeseries'

dataset character name of the dataset. Datasets are group of time series.

Value

returns a list containing the parsed JSON status feedback from the DB.

returns a list containing the parsed JSON status feedback from the DB.

See Also

Other access levels functions: db_access_level_create(), db_access_level_delete(), db_access_level_list(), db_access_level_set_default(), db_ts_find_keys()

create_meta	Create Meta Data Objects

Description

Create list based S3 objects to store meta data. Meta data objects can be passed on to a plethora of functions including storing to database.

Usage

```
create_meta(...)
```

Arguments

arguments passed on the respective method.

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create_tsmeta

Meta in

Description

Meta in

Usage

```
create_tsmeta(...)
```

Arguments

... arguments passed on the respective method.

date_to_index

Convert date-likes to time index

Description

Convert date-likes to time index

Usage

```
date_to_index(x)
```

Arguments

Χ

The Date or Y-m-d string to convert

Value

The numeric representation of the date that can be used with ts

```
## Not run: date_to_index("2020-07-01")
```

```
{\tt db\_access\_level\_create}
```

Create a New Role (Access Level)

Description

Creates a new role in the database. Roles represent access levels and together with the assignment of roles to time series, versions of time series or datasets define who is allowed to access a particular series.

Usage

```
db_access_level_create(
  con,
  access_level_name,
  access_level_description = NULL,
  access_level_default = NULL,
  schema = "timeseries"
)
```

Arguments

Value

returns a list containing the parsed JSON status feedback from the DB.

See Also

```
Other access levels functions: change_access_level, db_access_level_delete(), db_access_level_list(), db_access_level_set_default(), db_ts_find_keys()
```

db_access_level_list

db_access_level_delete

Delete a role in access levels table

Description

Delete a role in access levels table

Usage

```
db_access_level_delete(con, access_level, schema = "timeseries")
```

Arguments

con RPostgres connection object.

access_level character describing the access level of the time series or dataset.

schema character name of the database schema. Defaults to 'timeseries'

Value

returns a list containing the parsed JSON status feedback from the DB.

See Also

```
Other access levels functions: change_access_level, db_access_level_create(), db_access_level_list(), db_access_level_set_default(), db_ts_find_keys()
```

Description

Gets an overview of roles and shows whether a role (aka access level) is the default level for series stored without an explicitly specified access level.

Usage

```
db_access_level_list(con, schema = "timeseries")
```

Arguments

con RPostgres connection object.

schema character name of the database schema. Defaults to 'timeseries'

```
db_access_level_set_default
```

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Value

access levels data.frame with columns 'role' and 'description' and 'is_default'

See Also

```
Other access levels functions: change_access_level, db_access_level_create(), db_access_level_delete(), db_access_level_set_default(), db_ts_find_keys()
```

```
db_access_level_set_default

Set the Default Access Level
```

Description

Changes the default access level. Apparently only one access level can be the default level at a time.

Usage

```
db_access_level_set_default(con, access_level, schema = "timeseries")
```

Arguments

con RPostgres connection object.

access_level character describing the access level of the time series or dataset.

schema character name of the database schema. Defaults to 'timeseries'

Value

returns a list containing the parsed JSON status feedback from the DB.

See Also

```
Other access levels functions: change_access_level, db_access_level_create(), db_access_level_delete(), db_access_level_list(), db_ts_find_keys()
```

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db_call_function

Helper to construct SQL function calls

Description

Calls function 'schema'. 'fname' with the given 'args', returning the result.

Usage

```
db_call_function(con, fname, args = NULL, schema = "timeseries")
```

Arguments

con RPostgres connection object.

fname character Name of the function to be called

args list of function arguments. A single, unnested list.

schema character name of the database schema. Defaults to 'timeseries'

Details

Args may be named to enable postgres to decide which candidate to choose in case of overloaded functions. If any args are named, all of them must be.

Value

value of 'dbGetQuery(con, "SELECT * FROM schema.fname(\$args)")\$fname'

db_collection_add_ts Bundles Keys into an Existing Collection or Adds a New Collection

Description

Collections are user specific compilations of time series keys. Similar to a playlist in a music app, collections help to come back to a previously stored selection of time series. This functions adds more time series to existing bundles (collections).

```
db_collection_add_ts(
  con,
  collection_name,
  ts_keys,
  description = NULL,
  user = Sys.info()["user"],
  schema = "timeseries"
)
```

db_collection_delete 11

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

ts_keys character vector of time series identifiers.

description character description of the collection.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema character name of the database schema. Defaults to 'timeseries'

See Also

Other collections functions: db_collection_delete(), db_collection_get_keys(), db_collection_get_last_updatedb_collection_list(), db_collection_remove_ts()

Examples

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")

db_collection_add_ts(
    con = connection,
    collection_name = "barometer and departures zurich",
    ts_keys = c(
        "ch.zrh_airport.departure.total",
        "ch.zrh_airport.departure.total",
        "ch.kof.barometer"
    ),
    schema = "schema"
)

## End(Not run)
```

db_collection_delete Remove an Entire Time Series Key Collection

Description

Remove an Entire Time Series Key Collection

db_collection_delete

Usage

```
db_collection_delete(
  con,
  collection_name,
  user = Sys.info()["user"],
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema character name of the database schema. Defaults to 'timeseries'

See Also

Other collections functions: db_collection_add_ts(), db_collection_get_keys(), db_collection_get_last_updatedb_collection_list(), db_collection_remove_ts()

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")
db_collection_add_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 ts_keys = c(
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.departure.total",
    "ch.kof.barometer"
 ),
 schema = "schema"
)
db_collection_delete(
 con = connection,
 collection_name = "barometer and departures zurich",
 schema = "schema"
## End(Not run)
```

```
db_collection_get_keys
```

Get All Keys in a User Collection

Description

Reads all keys in the given collection and returns them in a vector

Usage

```
db_collection_get_keys(
  con,
  collection_name,
  user = Sys.info()["user"],
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other collections functions: db_collection_add_ts(), db_collection_delete(), db_collection_get_last_update() db_collection_list(), db_collection_remove_ts()
```

```
db_collection_get_last_update
```

Get the last update of a collection for a specific User

Description

Get the last update of a collection for a specific User

Usage

```
db_collection_get_last_update(
  con,
  collection_name,
  user = Sys.info()["user"],
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema character name of the database schema. Defaults to 'timeseries'

See Also

Other collections functions: db_collection_add_ts(), db_collection_delete(), db_collection_get_keys(), db_collection_list(), db_collection_remove_ts()

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")
db_collection_add_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 ts_k = c(
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.departure.total",
    "ch.kof.barometer"
 ),
 schema = "schema"
)
db_collection_get_last_update(
 con = connection,
 collection_name = "barometer and departures zurich",
 schema = "schema"
)
## End(Not run)
```

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db_collection_list

List All Available Collections for a Specific User

Description

List All Available Collections for a Specific User

Usage

```
db_collection_list(con, user = Sys.info()["user"], schema = "timeseries")
```

Arguments

con RPostgres connection object.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema **character** name of the database schema. Defaults to 'timeseries'

See Also

```
Other collections functions: db_collection_add_ts(), db_collection_delete(), db_collection_get_keys(), db_collection_get_last_update(), db_collection_remove_ts()
```

```
## Not run:
ts1 <- list(ts(rnorm(100), start = c(1990, 1), frequency = 4))
names(ts1) \leftarrow c("ts1")
db_ts_store(con = connection, ts1, schema = "schema")
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")
db_collection_add_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 ts_k = c(
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.departure.total",
    "ch.kof.barometer"
 ),
 schema = "schema"
)
db_collection_add_ts(
 con = connection,
 collection_name = "ts1 and departures zurich",
 ts_keys = c(
```

```
"ch.zrh_airport.departure.total",
 ),
 schema = "schema"
)
db_collection_list(
 con = connection,
 schema = "schema"
)
## End(Not run)
```

db_collection_read_metadata

Read Metadata for a Collection

Description

Read Metadata for a Collection

Usage

```
db_collection_read_metadata(
  con,
  collection_name,
  collection_owner,
  valid_on = NULL,
  locale = NULL,
  schema = "timeseries"
)
```

Arguments

RPostgres connection object. con

collection_name

character name of the collection.

collection_owner

character name of the collection owner.

valid_on character representation of a date in the form of 'YYYY-MM-DD'. valid on

selects the version of a time series that is valid at the specified time.

locale character indicating the language of the meta information to be store. We rec-

ommend to use ISO country codes to represent languages. Defaults to NULL. When local is set to NULL, metadata are stored without localization. Note that, when localizing meta information by assigning a language, multiple meta infor-

mation objects can be stored for a single time series.

character name of the database schema. Defaults to 'timeseries' schema

db_collection_read_ts

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Value

list of all available meta descriptions for a particular collection and language.

See Also

```
Other metadata functions: db_dataset_read_metadata(), db_meta_get_latest_validity(), db_metadata_read(), db_metadata_store()
```

db_collection_read_ts Read all Time Series in a User Collection

Description

Read all Time Series in a User Collection

Usage

```
db_collection_read_ts(
   con,
   collection_name,
   collection_owner,
   valid_on = NULL,
   respect_release_date = FALSE,
   schema = "timeseries",
   chunksize = 10000
)
```

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that contain time series keys.

collection_owner

character username that is the owner of a collection.

valid_on **character** representation of a date in the form of 'YYYY-MM-DD'. valid_on

selects the version of a time series that is valid at the specified time.

respect_release_date

boolean indicating if it should the release embargo of a time series be respected. Defaults to FALSE. This option makes sense when the function is used in an API. In that sense, users do not have direct access to this function and therefore cannot simply switch parameters.

schema **character** name of the database schema. Defaults to 'timeseries' chunksize set a limit of the number of time series requested in the function.

Details

Collections are identified by their name and owner. Several collections with the same name but different owners may exist, therefore both need to be supplied in order to uniquely identify a collection.

See Also

```
Other time series functions: db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

Examples

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")
db_collection_add_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 ts_k = c(
    "ch.zrh_airport.departure.total",
    "{\tt ch.zrh\_airport.departure.total"},\\
    "ch.kof.barometer"
 ),
 schema = "schema"
)
db_collection_read_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 collection_owner = "user_name",
 schema = "schema"
)
## End(Not run)
```

```
db_collection_remove_ts
```

Remove Keys From a User's Collection

Description

Removes a vector of time series keys from a user specific compilation.

Usage

```
db_collection_remove_ts(
  con,
  collection_name,
  ts_keys,
  user = Sys.info()["user"],
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

ts_keys **character** vector of time series identifiers.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

schema **character** name of the database schema. Defaults to 'timeseries'

See Also

```
Other collections functions: db_collection_add_ts(), db_collection_delete(), db_collection_get_keys(), db_collection_get_last_update(), db_collection_list()
```

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_store(con = connection, kof_ts, schema = "schema")
db_collection_add_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.departure.total",
    "ch.kof.barometer"
 ),
 schema = "schema"
)
db_collection_remove_ts(
 con = connection,
 collection_name = "barometer and departures zurich",
 ts_keys = "ch.zrh_airport.departure.total",
 schema = "schema"
```

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```
)
## End(Not run)
```

db_connection_close

Close an Existing Database Connection

Description

Close database connection given a connection object.

Usage

```
db_connection_close(con, ...)
```

Arguments

con RPostgres connection object.
... passed on to RPostgres::dbDisconnect

Description

Connects to the PostgreSQL database backend of timeseriesdb. This function is convenience wrapper around DBI's dbConnect. It's less general than the DBI function and only works for PostgreSQL, but it is a little more convenient because of its defaults / assumptions.

```
db_connection_create(
  dbname,
  user = Sys.info()[["user"]],
  host = "localhost",
  passwd = NULL,
  passwd_from_file = FALSE,
  line_no = 1,
  passwd_from_env = FALSE,
  connection_description = "timeseriesdb",
  port = 5432
)
```

db_dataset_create 21

Arguments

dbname character name of the database.

user character name of the database user. Defaults to the user of the R session. this is

often the user for the database, too so you do not have to specify your username

explicitly if that is the case.

host character denoting the hostname. Defaults to localhost.

passwd character password, file or environment name. Defaults to NULL triggering an

R Studio function that asks for your passwords interactively if you are on R

Studio. Make sure to adapt the boolean params correspondingly.

passwd_from_file

boolean if set to TRUE the passwd param is interpreted as a file location for a password file such as .pgpass. Make sure to be very restrictive with file permis-

sions if you store a password to a file.

line_no integer specify line number of password file that holds the actual password.

passwd_from_env

boolean if set to TRUE the passwd param is interpreted as the name of an envi-

ronment variable from which to get the password

connection_description

character connection description describing the application that connects to the database. This is mainly helpful for DB admins and shows up in the pg_stat_activity

table. Defaults to 'timeseriesdb'. Avoid spaces as this is a psql option.

port integer defaults to 5432, the PostgreSQL standard port.

Description

A dataset is a family of time series that belong to the same topic. By default all series stored with 'db_store_ts' belong to a default set. In order to assign them a different set, it must first be created with 'db_dataset_create' after which the series may be moved with db_ts_assign_dataset.

```
db_dataset_create(
  con,
  set_name,
  set_description = NULL,
  set_md = NULL,
  schema = "timeseries"
)
```

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Arguments

```
con RPostgres connection object.

set_name character name of a dataset.

set_description character description about the set. Default to NA.

set_md meta information data about the set. Default to NA.

schema character name of the database schema. Defaults to 'timeseries'
```

Value

character name of the created set

See Also

```
Other datasets functions: db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

Examples

```
## Not run:

db_dataset_create(
   con = connection,
   set_name = "zrh_airport_data",
   set_description = "Zurich airport arrivals and departures ",
   schema = "schema"
)

## End(Not run)
```

db_dataset_delete

Irrevocably Delete All Time Series in a Set and the Set Itself

Description

This function cannot be used in batch mode as it needs user interaction. It asks the user to manually input confirmation to prevent unintentional deletion of datasets.

```
db_dataset_delete(con, set_name, schema = "timeseries")
```

db_dataset_get_keys 23

Arguments

con RPostgres connection object.

set_name character name of a dataset.

schema character name of the database schema. Defaults to 'timeseries'

Value

character name of the deleted set, NA in case of an error.

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

Examples

```
## Not run:

db_dataset_create(
   con = connection,
   set_name = "zrh_airport_data",
   set_description = "Zurich airport arrivals and departures ",
   schema = "schema"
)

db_dataset_delete(
   con = connection,
   set_name = "zrh_airport_data",
   schema = "schema"
)

## End(Not run)
```

db_dataset_get_keys Get All Time Series Keys in a Given Set

Description

Get All Time Series Keys in a Given Set

```
db_dataset_get_keys(con, set_name = "default", schema = "timeseries")
```

Arguments

con RPostgres connection object. set_name character name of a dataset.

schema character name of the database schema. Defaults to 'timeseries'

Value

character A vector of ts keys contained in the set

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

Examples

```
## Not run:

db_dataset_get_keys(
   con = connection,
   set_name = "zrh_airport_data",
   set_description = "Zurich airport arrivals and departures ",
   schema = "schema"
)

## End(Not run)
```

```
db_dataset_get_last_update
```

Get the dataset last update

Description

Get the dataset last update

Usage

```
db_dataset_get_last_update(con, set_id, schema = "timeseries")
```

Arguments

con RPostgres connection object.

set_id character name of the set to get the last update

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

```
## Not run:
# Storing different versions of the data, use parameter valid_from
# different versions are stored with the same key
ch.kof.barometer <- kof_ts["baro_2019m11"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2019-12-01",
  schema = "schema"
)
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2020-01-01",
  schema = "schema"
)
db_dataset_create(
  con = connection,
  set_name = "barometer",
  set_description = "KOF Barometer",
  schema = "schema"
db_ts_assign_dataset(
  con = connection,
  ts_keys = "ch.kof.barometer",
  set_name = "barometer",
  schema = "schema"
)
db_dataset_get_last_update(
  con = connection,
  set_id = "barometer",
  schema = "schema"
)
## End(Not run)
```

```
db_dataset_get_latest_release
```

Get the latest Release for Given Datasets

Description

Get the latest Release for Given Datasets

Usage

```
db_dataset_get_latest_release(con, set_ids, schema = "timeseries")
```

Arguments

con RPostgres connection object. set_ids Sets to get release dates for

schema character name of the database schema. Defaults to 'timeseries'

Value

data.frame with columns 'set_id', 'release_id', 'release_date'

See Also

Other calendar functions: db_dataset_get_next_release(), db_dataset_get_release(), db_release_cancel(), db_release_list(), db_release_update()

```
db_dataset_get_next_release
```

Get Next Release Date for Given Datasets

Description

Get Next Release Date for Given Datasets

Usage

```
db_dataset_get_next_release(con, set_ids, schema = "timeseries")
```

Arguments

con RPostgres connection object.
set_ids Sets to get release dates for

schema character name of the database schema. Defaults to 'timeseries'

db_dataset_get_release

Value

```
data.frame with columns 'set_id', 'release_id', 'release_date'
```

See Also

```
Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_release(), db_release_cancel(), db_release_create(), db_release_list(), db_release_update()
```

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```
db_dataset_get_release
```

Get the latest Release for Given Datasets

Description

Get the latest Release for Given Datasets

Usage

```
db_dataset_get_release(
  con,
  set_ids,
  target_year = year(Sys.Date()),
  target_period = month(Sys.Date()),
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.
set_ids Sets to get release dates for
target_year Year of the desired release
target_period Period of the desired release

schema character name of the database schema. Defaults to 'timeseries'

Value

```
data.frame with columns 'set_id', 'release_id', 'release_date'
```

See Also

```
Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_next_release(), db_release_cancel(), db_release_create(), db_release_list(), db_release_update()
```

28 db_dataset_list

db_dataset_list

Get All Available Datasets and Their Description

Description

Get All Available Datasets and Their Description

Usage

```
db_dataset_list(con, schema = "timeseries")
```

Arguments

con RPostgres connection object.

schema character name of the database schema. Defaults to 'timeseries'

Value

data.frame with columns 'set_id' and 'set_description'

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_trim_history(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

```
## Not run:

db_dataset_create(
    con = connection,
    set_name = "zrh_airport_data",
    set_description = "Zurich airport arrivals and departures ",
    schema = "schema"
)

db_dataset_list(
    con = connection,
    schema = "schema"
)

## End(Not run)
```

db_dataset_read_metadata

Read Dataset Meta Information

Description

Read Dataset Meta Information

Usage

```
db_dataset_read_metadata(
  con,
  dataset_id,
  valid_on = NULL,
  locale = NULL,
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.
dataset_id character name of the dataset.

valid_on character representation of a date in the form of 'YYYY-MM-DD'. valid_on

selects the version of a time series that is valid at the specified time.

locale character ISO-2 country locale.

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other metadata functions: db_collection_read_metadata(), db_meta_get_latest_validity(), db_metadata_read(), db_metadata_store()
```

db_dataset_read_ts

Read all Time Series in a Dataset

Description

Read all Time Series in a Dataset

30 db_dataset_read_ts

Usage

```
db_dataset_read_ts(
  con,
  datasets,
  valid_on = NULL,
  respect_release_date = FALSE,
  schema = "timeseries",
  chunksize = 10000
)
```

Arguments

con RPostgres connection object.

datasets character vector of the datasets. Dataset is a group of time series.

valid_on **character** representation of a date in the form of 'YYYY-MM-DD'. valid_on

selects the version of a time series that is valid at the specified time.

respect_release_date

boolean indicating if it should the release embargo of a time series be respected. Defaults to FALSE. This option makes sense when the function is used in an API. In that sense, users do not have direct access to this function and therefore

cannot simply switch parameters.

schema **character** name of the database schema. Defaults to 'timeseries' chunksize set a limit of the number of time series requested in the function.

See Also

```
Other time series functions: db_collection_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

```
db_dataset_trim_history
```

Remove Vintages from the Beginning of Dataset

Description

Removes any vintages of the given dataset that are older than a specified date.

Usage

```
db_dataset_trim_history(con, set_id, older_than, schema = "timeseries")
```

Arguments

con RPostgres connection object.
set_id character Name of the set to trim

older_than Date cut off point

schema character name of the database schema. Defaults to 'timeseries'

Details

In some cases only the last few versions of time series are of interest. This function can be used to trim off old vintages that are no longer relevant. It may be helpful to use this function with high frequency data to save disk space of versions are not needed.

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_update_metadata(), db_ts_assign_dataset(), db_ts_get_dataset()
```

```
## Not run:

# Storing different versions of the data, use parameter valid_from
# different versions are stored with the same key
ch.kof.barometer <- kof_ts["baro_2019m11"]
names(ch.kof.barometer) <- c("ch.kof.barometer")
db_ts_store(
  con = connection,
    ch.kof.barometer,
    valid_from = "2019-12-01",
    schema = "schema"
)
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
```

```
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2020-01-01",
  schema = "schema"
)
db_dataset_create(
  con = connection,
  set_name = "barometer",
  set_description = "KOF Barometer",
  schema = "schema"
db_ts_assign_dataset(
  con = connection,
  ts_keys = "ch.kof.barometer",
  set_name = "barometer",
  schema = "schema"
)
db_dataset_trim_history(
  con = connection,
  set_id = "barometer",
  older_than = "2019-12-31",
  schema = "schema"
)
## End(Not run)
```

 $db_dataset_update_metadata$

Update Description and/or Metadata of a Dataset

Description

Update Description and/or Metadata of a Dataset

```
db_dataset_update_metadata(
  con,
  set_name,
  description = NULL,
  metadata = NULL,
  metadata_update_mode = "update",
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.
set_name character name of a dataset.

description character New description. If set to NA (default) the description is left un-

touched

metadata_update_mode

character one of "update" or "overwrite". If set to "update", new fields in the list are added to the existing metadata and existing fields overwritten. If NA nothing happens in update mode. If set to "overwrite" ALL existing metadata is

replaced.

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_ts_assign_dataset(), db_ts_get_dataset()
```

Examples

```
## Not run:

db_dataset_update_metadata(
   con = connection,
   set_name = "zrh_airport_data",
   description = "updating description Zurich airport arrivals and departures",
   schema = "schema"
)

## End(Not run)
```

db_get_installed_version

Get the Currently Installed Version of Timeseriesdb

Description

Get the Currently Installed Version of Timeseriesdb

```
db_get_installed_version(con, schema = "timeseries")
```

34 db_metadata_read

Arguments

con RPostgres connection object.

schema character name of the database schema. Defaults to 'timeseries'

Value

character The version number of timeseriesdb currently installed on the given schema

db_grant_to_admin GRANT all rights on a (temp) table to schema admin

Description

The SECURITY DEFINER functions do not have access to tables that are stored via dbWriteTable. Usage rights on these tables must be granted for them to be usable inside the db functions

Usage

```
db_grant_to_admin(con, table, schema = "timeseries")
```

Arguments

con RPostgres connection object.
table which table to grant rights on

schema character name of the database schema. Defaults to 'timeseries'

db_metadata_read Read Time Series Metadata

Description

Read meta information given a vector of time series identifiers.

```
db_metadata_read(
  con,
  ts_keys,
  valid_on = NULL,
  regex = FALSE,
  locale = NULL,
  schema = "timeseries"
)
```

db_metadata_store 35

Arguments

con	RPostgres connection object.
ts_keys	character vector of time series identifiers.
valid_on	character representation of a date in the form of 'YYYY-MM-DD'. valid_on selects the version of a time series that is valid at the specified time.
regex	boolean indicating if ts_keys should be interpreted as a regular expression pattern. Defaults to FALSE.
locale	character indicating the language of the meta information to be store. We recommend to use ISO country codes to represent languages. Defaults to NULL. When local is set to NULL, metadata are stored without localization. Note that, when localizing meta information by assigning a language, multiple meta information objects can be stored for a single time series.
schema	character name of the database schema. Defaults to 'timeseries'

Value

list of tsmeta objects.

See Also

```
Other metadata functions: db_collection_read_metadata(), db_dataset_read_metadata(), db_meta_get_latest_validity(), db_metadata_store()
```

db_metadata_store

Store Time Series Metadata to PostgreSQL

Description

The most basic way to store meta information is to assign non-translated (unlocalized) descriptions, but it also can be stored in different languages (localized) using the parameter **locale**. See also basic usage.

```
db_metadata_store(
  con,
  metadata,
  valid_from,
  locale = NULL,
  on_conflict = "update",
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

metadata object of class tsmeta that contains the metadata to be stored.

valid_from character representation of a date in the form of 'YYYY-MM-DD'. It should

always be explicitly specified.

locale **character** indicating the language of the meta information to be store. We rec-

ommend to use ISO country codes to represent languages. Defaults to NULL. When local is set to NULL, metadata are stored without localization. Note that, when localizing meta information by assigning a language, multiple meta infor-

mation objects can be stored for a single time series.

on_conflict character either "update": add new fields and update existing ones or "over-

write": completely replace existing record.

schema character name of the database schema. Defaults to 'timeseries'

Value

status list created from DB status return JSON.

See Also

```
Other metadata functions: db_collection_read_metadata(), db_dataset_read_metadata(), db_meta_get_latest_validity(), db_metadata_read()
```

Examples

```
## Not run:
sum("a")
## End(Not run)
```

```
db_meta_get_latest_validity
```

Get Latest Validity for Metadata of a Given Time Series

Description

Because metadata are only loosely coupled with their respective time series in order to keep metadata records constant over multiple version of time series if the data description does not change, it comes in handy to find out the last time meta information was updated. This function automagickally finds exactly this date.

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Usage

```
db_meta_get_latest_validity(
  con,
  ts_keys,
  regex = FALSE,
  locale = NULL,
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

regex **boolean** indicating if ts_keys should be interpreted as a regular expression pat-

tern. Defaults to FALSE.

locale **character** indicating the language of the meta information to be store. We rec-

ommend to use ISO country codes to represent languages. Defaults to NULL. When local is set to NULL, metadata are stored without localization. Note that, when localizing meta information by assigning a language, multiple meta infor-

mation objects can be stored for a single time series.

schema character name of the database schema. Defaults to 'timeseries'

Value

data.table of latest validity

See Also

```
Other metadata functions: db_collection_read_metadata(), db_dataset_read_metadata(), db_metadata_read(), db_metadata_store()
```

db_release_cancel

Cancel a Scheduled Release

Description

Attempts to cancel a release that has already passed will result in an error.

Usage

```
db_release_cancel(con, release_id, schema = "timeseries")
```

Arguments

con RPostgres connection object.
release_id character ID of the release to cancel

schema **character** name of the database schema. Defaults to 'timeseries'

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See Also

```
Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_next_release(), db_dataset_get_release(), db_release_list(), db_release_update()
```

db_release_create

Create an Entry in the Release Calendar

Description

The idea of the release calendar is to set a release date for some time series that might be in the database already but should not be publicly available before a specific date, e.g., a press release. Since publishing is simply a matter of changing the access level, an update of the access levels could be triggered based on the release information in a release table. Only timeseries admins may create and modify releases.

Usage

```
db_release_create(
  con,
  id,
  title,
  release_date,
  datasets,
  target_year = year(release_date),
  target_period = month(release_date),
  target_frequency = 12,
  note = NULL,
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

id Identifier for the release e.g. 'gdb_may_2020'

title Display title for the release

release_date Timestamp when the release is to occur

datasets character vector of the datasets. Dataset is a group of time series.

target_year Year observed in the data

target_period Period observed in the data (e.g. month, quarter)

target_frequency

Frequency of the data (e.g. 4 for quarterly)

note Additional remarks about the release.

schema character name of the database schema. Defaults to 'timeseries'

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Details

target_period changes meaning depending on the frequency of the release. e.g. period 2 for quarterly data (reference_frequency = 4) means Q2 whereas period 2 for monthly data (frequency 12) means February In other words: target_year and target_period mark the end of the time series in the release.

Value

a status list

See Also

Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_next_release(), db_dataset_get_release(), db_release_list(), db_release_update()

db_release_list

List Data on Registered Releases

Description

List Data on Registered Releases

Usage

```
db_release_list(con, include_past = FALSE, schema = "timeseries")
```

Arguments

con RPostgres connection object.

include_past Should past releases be included? Defaults to FALSE

schema **character** name of the database schema. Defaults to 'timeseries'

Value

```
data.frame with columns 'id', 'title', 'note', 'release_date', 'reference_year', 'reference_period', 'reference_frequency'
```

```
Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_next_release(), db_dataset_get_release(), db_release_create(), db_release_update()
```

40 db_release_update

db_release_update

Update an Existing Release Record

Description

Any parameters provided to this function will overwrite the corresponding fields in the database. Parameters set to NA (default) will leave the corresponding fields untouched. For details see db_release_create.

Usage

```
db_release_update(
  con,
  id,
  title = NULL,
  release_date = NULL,
  datasets = NULL,
  target_year = NULL,
  target_period = NULL,
  target_frequency = NULL,
  note = NULL,
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

id Identifier for the release e.g. 'gdb_may_2020'

title Display title for the release

release_date Timestamp when the release is to occur

datasets character vector of the datasets. Dataset is a group of time series.

target_year Year observed in the data

target_period Period observed in the data (e.g. month, quarter)

target_frequency

Frequency of the data (e.g. 4 for quarterly)

note Additional remarks about the release.

schema character name of the database schema. Defaults to 'timeseries'

Value

a status list

```
Other calendar functions: db_dataset_get_latest_release(), db_dataset_get_next_release(), db_dataset_get_release(), db_release_cancel(), db_release_create(), db_release_list()
```

db_ts_assign_dataset 41

Description

'db_ts_assign_dataset' returns a list with status information. status "ok" means all went well. status "warning" means some keys are not in the catalog. The vector of those keys is in the 'offending_keys' field.

Usage

```
db_ts_assign_dataset(con, ts_keys, set_name, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

set_name character name of a dataset.

schema character name of the database schema. Defaults to 'timeseries'

Details

Trying to assign keys to a non-existent dataset is an error.

Value

list A status list

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata db_ts_get_dataset()
```

Examples

```
## Not run:

db_dataset_create(
   con = connection,
   set_name = "zrh_airport_data",
   set_description = "Zurich airport arrivals and departures ",
   schema = "schema"
)

db_ts_assign_dataset(
   con = connection,
```

db_ts_delete

```
ts_keys = c(
   "ch.zrh_airport.departure.total",
   "ch.zrh_airport.arrival.total"
),
   set_name = "zrh_airport_data",
   schema = "schema"
)
## End(Not run)
```

db_ts_delete

Remove Time Series from the Database

Description

This function completely removes a time series from the database, including all vintages and metadata.

Usage

```
db_ts_delete(con, ts_keys, schema = "timeseries", skip_checks = FALSE)
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

schema character name of the database schema. Defaults to 'timeseries'

skip_checks boolean should checks be skipped? Use with caution and only in batch mode!

Defaults to FALSE.

Details

Due to the potentially severe consequences of such a deletion only timeseries admins may perform this action and should do so very diligently.

See Also

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

Examples

```
## Not run:
# Store zrh_airport data
db_ts_store(con = connection, zrh_airport, schema = "schema")
# Deleting one key
```

```
db_ts_delete(
  con = connection,
  ts_keys = "ch.zrh_airport.departure.total",
  schema = "schema"
)

# Deleting multiple keys
db_ts_delete(
  con = connection,
  ts_keys = c(
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.arrival.total"
  ),
  schema = "schema"
)

## End(Not run)
```

db_ts_delete_latest_version

Delete the Latest Vintage of a Time Series

Description

Vintages of time series should not be deleted as they are versions and represent a former status of a time series that may not be stored elsewhere, even not with their original provider. To benchmark forecasts it is essential to keep the versions to evaluate real time performance of forecasts. However, when operating at current edge of a time series, i.e., its last update, mistakes may happen. Hence timeseriesdb allows to update / delete the last iteration. Do not loop recursively through iterations to delete an entire time series. There are admin level functions for that.

Usage

```
db_ts_delete_latest_version(con, ts_keys, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys **character** vector of time series identifiers.

schema character name of the database schema. Defaults to 'timeseries'

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

db_ts_find_keys

Examples

```
## Not run:
# Store different versions of the time series data
ch.kof.barometer <- kof_ts["baro_2019m11"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2019-12-01",
  schema = "schema"
)
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2020-01-01",
  schema = "schema"
)
db_ts_delete_latest_version(
  con = connection,
  ts_keys = "ch.kof.barometer",
  schema = "schema"
)
## End(Not run)
```

db_ts_find_keys

Get All keys that follow a pattern

Description

Get All keys that follow a pattern

Usage

```
db_ts_find_keys(con, pattern, schema = "timeseries")
```

Arguments

con RPostgres connection object.

pattern character that represents a regular expression to find keys

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other access levels functions: change_access_level, db_access_level_create(), db_access_level_delete(), db_access_level_list(), db_access_level_set_default()
```

Examples

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
# get all keys that start with "ch"
db_ts_find_keys(
  con = connection,
    "^ch",
    schema = "schema")
## End(Not run)
```

```
db_ts_get_access_level
```

Find Out About the Access Level of a Vintage

Description

Provide the function with vector of time series keys and find out which access level is necessary to access the supplied keys.

Usage

```
db_ts_get_access_level(con, ts_keys, valid_on = NULL, schema = "timeseries")
```

Arguments

con	RPostgres connection object.
ts_keys	character vector of time series identifiers.
valid_on	character representation of a date in the form of 'YYYY-MM-DD'. valid_on selects the version of a time series that is valid at the specified time.
schema	character name of the database schema. Defaults to 'timeseries'

db_ts_get_dataset

db_ts_get_dataset

Find Datasets Given a Set

Description

Return set identifiers associated with a vector of keys. If a ts key does not exist in the catalog, set_id will be NA.

Usage

```
db_ts_get_dataset(con, ts_keys, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

schema character name of the database schema. Defaults to 'timeseries'

Value

data.frame with columns 'ts_key' and 'set_id'

See Also

```
Other datasets functions: db_dataset_create(), db_dataset_delete(), db_dataset_get_keys(), db_dataset_get_last_update(), db_dataset_list(), db_dataset_trim_history(), db_dataset_update_metadata db_ts_assign_dataset()
```

Examples

```
## Not run:

# one key
db_ts_get_dataset(
    con = connection,
    ts_keys = "ch.zrh_airport.departure.total",
    schema = "schema"
)

# multiple keys
db_ts_get_dataset(
    con = connection,
    ts_keys = c(
      "ch.zrh_airport.departure.total",
      "ch.zrh_airport.arrival.total"
),
    schema = "schema"
```

```
db_ts_get_last_update 47

)

## End(Not run)

db_ts_get_last_update Get the times series last update
```

Description

Get the times series last update

Usage

```
db_ts_get_last_update(con, ts_keys, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

schema character name of the database schema. Defaults to 'timeseries'

See Also

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_read_history(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

Examples

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
# get last update for one key
db_ts_get_last_update(
 con = connection,
 ts_keys = "ch.zrh_airport.departure.total",
 schema = "schema")
# get last update for multiple keys
db_ts_get_last_update(
 con = connection,
 ts_k = c(
    "ch.zrh_airport.departure.total",
    "ch.zrh_airport.arrival.total"
 ),
 schema = "schema"
)
## End(Not run)
```

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db_ts_read

Read Time Series From PostgreSQL into R

Description

Read specific version of a time series given time series key (unique identifier) and validity. By default, this function returns the most recent version of a time series.

Usage

```
db_ts_read(
  con,
  ts_keys,
  valid_on = NULL,
  regex = FALSE,
  respect_release_date = FALSE,
  schema = "timeseries",
  chunksize = 10000
)
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

valid_on character representation of a date in the form of 'YYYY-MM-DD'. valid_on

selects the version of a time series that is valid at the specified time.

regex **boolean** indicating if ts_keys should be interpreted as a regular expression pat-

tern. Defaults to FALSE.

respect_release_date

boolean indicating if it should the release embargo of a time series be respected. Defaults to FALSE. This option makes sense when the function is used in an API. In that sense, users do not have direct access to this function and therefore

cannot simply switch parameters.

schema **character** name of the database schema. Defaults to 'timeseries' chunksize set a limit of the number of time series requested in the function.

Value

list of time series. List elements vary depending on nature of time series, i.e., regular vs. irregular time series.

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_store(), db_ts_trim_history()
```

db_ts_read_history 49

Examples

```
## Not run:
db_ts_store(con = connection, zrh_airport, schema = "schema")
db_ts_read(con = connection, ts_keys = "ch.zrh_airport.departure.total", schema = "schema")
## End(Not run)
```

db_ts_read_history

Read the Entire History of a Time Series

Description

This function returns a list whose keys correspond to the date on which the contained version of the time series took effect.

Usage

```
db_ts_read_history(
  con,
  ts_key,
  respect_release_date = FALSE,
  schema = "timeseries"
)
```

Arguments

con RPostgres connection object.

ts_key character The identifier of the time series to read.

respect_release_date

boolean indicating if it should the release embargo of a time series be respected. Defaults to FALSE. This option makes sense when the function is used in an API. In that sense, users do not have direct access to this function and therefore

cannot simply switch parameters.

schema character name of the database schema. Defaults to 'timeseries'

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read(), db_ts_store(), db_ts_trim_history()
```

db_ts_rename

Examples

```
## Not run:
# Storing different versions of the data, use parameter valid_from
# different versions are stored with the same key
ch.kof.barometer <- kof_ts["baro_2019m11"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(con = connection,
                  ch.kof.barometer,
                  valid_from = "2019-12-01",
                  schema = "schema")
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(con = connection,
                  ch.kof.barometer,
                  valid_from = "2020-01-01",
                  schema = "schema")
# Reading all versions
db_ts_read_history(con = connection,
                          ts_key = "ch.kof.barometer",
                          schema = "schema")
## End(Not run)
```

db_ts_rename

Rename Time Series by Assigning a New Key

Description

Rename Time Series by Assigning a New Key

Usage

```
db_ts_rename(con, ts_key, ts_key_new, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_key character Vector of keys to rename

ts_key_new character Vector of new names

schema character name of the database schema. Defaults to 'timeseries'

db_ts_store 51

db_ts_store	Store a Time Series to the Database	

Description

Stores one or more time series to the database.

Usage

```
db_ts_store(
  con,
  x,
  access = NULL,
  valid_from = NULL,
  release_date = NULL,
  pre_release_access = NULL,
  schema = "timeseries"
)
```

Arguments

con	RPostgres connection object.	
X	Object containing time series to store. Single ts or xts objects are allowed as well as objects of type list, tslist, and data.table.	
access	character Access level for all ts to be stored. If set to NA (default) the database set it to 'main' access.	
valid_from	character representation of a date in the form of 'YYYY-MM-DD'. valid_from starts a new version	
release_date	character date from which on this version of the time series should be made available when release date is respected. Applies to all time series in x .	
pre_release_access		
	character Only allow access to the series being stored ahead of the release date to users with this access level. NULL (default) allows everybody. See respect_release_date in db_ts_read.	
schema	character name of the database schema. Defaults to 'timeseries'	

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_trim_history()
```

52 db_ts_trim_history

Examples

```
## Not run:
# storing zrh_airport data that is a list with two xts objects.
db_ts_store(con = connection, zrh_airport, schema = "schema")
# to store different versions of the data, use parameter valid_from
# different versions are stored with the same key
ch.kof.barometer <- kof_ts["baro_2019m11"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2019-12-01",
  schema = "schema"
)
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
  con = connection,
  ch.kof.barometer,
  valid_from = "2020-01-01",
  schema = "schema"
)
## End(Not run)
```

db_ts_trim_history

Remove Vintages from the Beginning

Description

Removes any vintages of the given time series that are older than a specified date.

Usage

```
db_ts_trim_history(con, ts_keys, older_than, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

older_than Date cut off point

schema character name of the database schema. Defaults to 'timeseries'

db_with_tmp_read 53

Details

In some cases only the last few versions of time series are of interest. This function can be used to trim off old vintages that are no longer relevant.

See Also

```
Other time series functions: db_collection_read_ts(), db_dataset_read_ts(), db_ts_delete_latest_version(), db_ts_delete(), db_ts_get_last_update(), db_ts_read_history(), db_ts_read(), db_ts_store()
```

Examples

```
## Not run:
# Store different versions of the time series data
ch.kof.barometer <- kof_ts["baro_2019m11"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
 con = connection,
 ch.kof.barometer,
 valid_from = "2019-12-01",
 schema = "schema"
)
ch.kof.barometer <- kof_ts["baro_2019m12"]</pre>
names(ch.kof.barometer) <- c("ch.kof.barometer")</pre>
db_ts_store(
 con = connection,
 ch.kof.barometer,
 valid_from = "2020-01-01",
 schema = "schema"
)
db_ts_trim_history(
 con = connection,
 ts_keys = "ch.kof.barometer",
 older_than = "2019-12-31",
 schema = "schema"
)
## End(Not run)
```

 $db_with_tmp_read$

Helper to Create and Populate a Temporary Table for Fast Reading

Description

This function is not exported. It creates a tempory table containing the keys that should be read to join them against the time series storage. This is much faster for larger selections than simple where clauses.

54 index_to_date

Usage

```
db_with_tmp_read(con, ts_keys, regex = FALSE, code, schema = "timeseries")
```

Arguments

con RPostgres connection object.

ts_keys character vector of time series identifiers.

regex logical if set to TRUE, the ts_keys parameter is interpreted as a regular expres-

sion pattern.

code expression Code to be evaluated after populating the temporary table on the

database of a time series that is valid from the specified date.

schema character name of the database schema. Defaults to 'timeseries'

has_depth_2 Test if a list has exactly depth 2

Description

Test if a list has exactly depth 2

Usage

has_depth_2(x)

Arguments

x The list to check

Description

This function is not exported. Helper function to convert time series indices of the form 2005.75 to a date representation like 2005-07-01. Does not currently support sub-monthly frequencies.

Usage

```
index_to_date(x, as.string = FALSE)
```

Arguments

x numeric A vector of time series time indices (e.g. from stats::time)

as.string logical If as.string is TRUE the string representation of the Date is returned,

otherwise a Date object.

install_timeseriesdb 55

Examples

```
## Not run: index_to_date(2020.25)
```

 $in stall_time series db \quad \textit{Install time series} db$

Description

Install timeseriesdb in a given PostgreSQL schema. Make sure the database user has sufficient rights to perform the necessary operations on the schema. In the process tables, roles, triggers and functions will be created. Also extensions will be installed and rights will be granted and revoked from the freshly created roles. Note also, that the functions created are created as SECURITY DEFINER roles.

Usage

```
install_timeseriesdb(
  con,
  schema = "timeseries",
  verbose = FALSE,
  install_tables = TRUE,
  install_functions = TRUE)
```

Arguments

con RPostgres connection object.

schema **character** name of the database schema. Defaults to 'timeseries' verbose boolean Should progress messages be printed? Default FALSE install_tables boolean Should the tables be created? Default TRUE install_functions

boolean Should the functions be installed? Default TRUE

Details

install_tables and install_functions can be used to install components of timeseriesdb independently (e.g. only update function definitions without touching the table structure). They are used mainly for development purposes. 56 kof_ts

Description

This function is not exported.

Usage

```
json_to_ts(jsn, as.dt = FALSE)
```

Arguments

jsn JSON string to convert

as.dt boolean Should the result be returned as a data.table?

Value

R time series representation of class ts, xts or data.table depending on parameter setting and nature of time series. Regular time series can be returned as 'ts' objects whereas irregular time series use 'xts' objects.

kof_ts

KOF indicators

Description

KOF indicators

Usage

kof_ts

Format

A list with four time series objects:

ch.kof.barometer Indicator for the Swiss Business Cycle.

baro Vintages (versions) of the KOF Barometer Indicator.

ch.kof.ie.retro.ch_total.ind.d11 KOF Employment Indicator for Switzerland

Source

KOF Swiss Economic Institute - KOF indicators. https://kof.ethz.ch/en/forecasts-and-indicators/indicators.html

param_defs 57

Examples

```
## Not run:
  kof_ts
## End(Not run)
```

param_defs

Common parameters

Description

Common parameters

Arguments

con RPostgres connection object.

schema character name of the database schema. Defaults to 'timeseries'

ts_keys **character** vector of time series identifiers.

dataset character name of the dataset. Datasets are group of time series.

datasets character vector of the datasets. Dataset is a group of time series.

valid_on **character** representation of a date in the form of 'YYYY-MM-DD'. valid_on

selects the version of a time series that is valid at the specified time.

valid_from character representation of a date in the form of 'YYYY-MM-DD'. valid_from

starts a new version

code expression Code to be evaluated after populating the temporary table on the

database of a time series that is valid from the specified date.

collection_name

character name of a collection to read. Collection are bookmark lists that con-

tain time series keys.

access_level character describing the access level of the time series or dataset.

set_name character name of a dataset.

regex **boolean** indicating if ts_keys should be interpreted as a regular expression pat-

tern. Defaults to FALSE.

locale **character** indicating the language of the meta information to be store. We rec-

ommend to use ISO country codes to represent languages. Defaults to NULL. When local is set to NULL, metadata are stored without localization. Note that, when localizing meta information by assigning a language, multiple meta infor-

mation objects can be stored for a single time series.

respect_release_date

boolean indicating if it should the release embargo of a time series be respected. Defaults to FALSE. This option makes sense when the function is used in an API. In that sense, users do not have direct access to this function and therefore

cannot simply switch parameters.

setup_sql_extentions

chunksize set a limit of the number of time series requested in the function. collection_owner

character username that is the owner of a collection.

user

character name of the database user. Defaults to the user of the R session. this is often the user for the database, too so you do not have to specify your username explicitly if that is the case.

print.meta

Print Method for meta Object

Description

Print Method for meta Object

Usage

```
## S3 method for class 'meta'
print(x, ...)
```

Arguments

x a metadata object.... list of print options.

Description

Installs schema, uuid-ossp, btree_gist. This function must be run with a connection of a database level admin.

Usage

```
setup_sql_extentions(con, schema = "timeseries")
```

Arguments

con RPostgres connection object.

schema schema character schema name, defaults to 'timeseries'.

setup_sql_functions 59

setup_sql_functions In

Install timeseriesdb System Functions

Description

Installs functions needed to operated timeseriesdb in a given PostgreSQL schema. The functions uses a default SQL file installed with the package to generate SQL functions. The default schema 'timeseries' can be replaced using the 'schema' parameter.

Usage

```
setup_sql_functions(con, schema = "timeseries", prnt = identity)
```

Arguments

con PostgreSQL connection object created by the RPostgres package.

schema character schema name, defaults to 'timeseries'.

prnt function log printing function

setup_sql_grant_rights

Grant execute on timeseriesdb functions

Description

Grant execute on timeseriesdb functions

Usage

```
setup_sql_grant_rights(con, schema = "timeseries", prnt = identity)
```

Arguments

con RPostgres connection object

schema character schema name, defaults to 'timeseries'

prnt function log printing function

setup_sql_tables

	-	-
setup	sal	roles

Create Roles needed for operation of timeseriesdb

Description

This function must be run with a connection of a database level admin.

Usage

```
setup_sql_roles(con, schema = "timeseries")
```

Arguments

con RPostgres connection object

schema schema character schema name, defaults to 'timeseries'.

setup_sql_tables

Install timeseriesdb System Tables

Description

Installs tables needed to operated timeseriesdb in a given PostgreSQL schema. The tables use a default SQL file installed with the package to generate SQL tables. The default schema 'timeseries' can be replaced using the 'schema' parameter.

Usage

```
setup_sql_tables(con, schema = "timeseries", prnt = identity)
```

Arguments

con PostgreSQL connection object created by the RPostgres package.

schema character schema name, defaults to 'timeseries'.

prnt function log printing function

setup_sql_triggers 61

ers Install timeseriesdb Triggers

Description

Installs functions needed for timeseriesdb triggers and sets up these triggers in a given PostgreSQL schema. The functions uses a default SQL file installed with the package to generate SQL functions. The default schema 'timeseries' can be replaced using the 'schema' parameter.

Usage

```
setup_sql_triggers(con, schema = "timeseries", prnt = identity)
```

Arguments

con PostgreSQL connection object created by the RPostgres package.

schema character schema name, defaults to 'timeseries'.

prnt function log printing function

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