

Package ‘tframePlus’

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Title Time Frame coding kernel extensions

Description Extensions and additional tframe utilities.

Depends R (>= 2.5.0), tframe

Imports tframe

Suggests zoo, its, WriteXLS(>= 1.7.0)

LazyLoad yes

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as.quarterly *Aggregate Time Series*

Description

Convert series to quarterly or annual.

Usage

```
as.quarterly(x, FUN=sum, na.rm=FALSE, ...)
as.annually(x, FUN=sum, na.rm=FALSE, ...)
as.weekly(x, FUN=sum, na.rm=FALSE, foldFrom=end(x), periodicity = 7)
```

Arguments

x	a tframed object. (Only montly is currently working)
FUN	the function to use for aggregating.
na.rm	Logical indicating if NA should be removed from the beginning and end of a series
foldFrom	a date which is used to determine the end of weeks.
periodicity	the number of periods in a week.
...	additional arguments passed to aggregate

Details

Functions `as.quarterly` and `as.annually` uses `aggregate`, but shifts the data to match usual economic and financial quarters or years (whereas `aggregate` simply groups together a number of periods corresponding to the new frequency starting with the first observation). These functions should give the same result as `aggregate` if the data starts and ends on quarter (annual) boundaries. If the data does not start and end on quarter (annual) boundaries then NA will be put in where data is incomplete, and the quarter (year) removed if `na.rm=TRUE`.

Monthly to annual gives the aggregate by converting first to quarterly, which is not exactly correct.

To weekly by `periodicity` groupings from `foldFrom`. Partial weeks in the beginning or end are padded with NA and dropped if `na.rm=FALSE`. (`as.weekly` has been tested only with daily 7 day weeks.)

Value

time series

See Also

[tfwindow aggregate](#)

Examples

```
z <- ts(1:10, start = c(1999,2), frequency=4)
as.annually(z)
as.annually(z, na.rm=TRUE)

z <- ts(1:30, start = c(1999,2), frequency=12)
as.annually(z)
as.annually(z, na.rm=TRUE)
as.quarterly(z)
as.quarterly(z, na.rm=TRUE)
```

rollAggregate	<i>Rolling Time Series Aggregate</i>
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Description

Aggregate time series using a rolling window.

Usage

```
rollAggregate(x, FUN=sum, na.rm=FALSE, aggPeriods=4, ...)
```

Arguments

x	a time series object.
FUN	the function to use for aggregating.
na.rm	Logical indicating if NA should be removed from the beginning and end of a series
aggPeriods	the number of observations to use in the rolling window.
...	additional arguments passed to apply

Details

Functions `rollAggregate` uses `apply` with `FUN` on a rolling window set by `aggPeriods`. Partial windows may result in NA, depending on `FUN`. NA in the beginning or end are dropped if `na.rm=TRUE`. The frequency of the resulting series remains the same as the original, but the result will be `aggPeriods` shorter (i.e. have NAs). The default will be a four period moving sum (which roughly converts weekly data to something approximating monthly, but at a weekly frequency).

Value

time series

See Also

[as.annually](#), [as.quarterly](#), [as.weekly](#), [apply](#)

Examples

```
rollAggregate(ts(1:20, start = c(1999,1), frequency=1))
rollAggregate(ts(1:20, start = c(1999,1), frequency=12), aggPeriods=3)

if(require("zoo")) {
  z <- zoo(rnorm(100), order.by = Sys.Date() + 1:100)
  rollAggregate(as.weekly(z), aggPeriods=4, FUN=mean)
  tfplot(as.weekly(z), rollAggregate(as.weekly(z), aggPeriods=4,
    FUN=mean, na.rm=TRUE))
  tfplot(z, rollAggregate(z, aggPeriods=28, FUN=mean))
}
```

 tfI

Integrate Multivariate Time Series

Description

Integrate multivariate time series using cumsum

Usage

```
tfI (x, I=rep(TRUE, NCOL(x)), t0=rep(0, NCOL(x)))
```

Arguments

x	a multivariate time series object.
I	a logical of length equal the number of series in x indicating which series to integrate, default all.
t0	a vector of length equal the number of series in x indicating initial (time zero) values, defaults to zero.

Details

This function first prepends t0 to x and then applies cumsum to each series indicated by I. The first value is then dropped from the result.

Value

a multivariate time series object of the same dimension as x.

See Also

[tfL](#) [tfwindow](#) [aggregate](#) [cumsum](#) [as.quarterly](#)

tfpersp *Plot Series With persp*

Description

Plot series with persp

Usage

```
tfpersp (x, tf=tfspan(x), start=tfstart(tf), end=tfend(tf),
        theta = -30, phi = 15, scale = FALSE,
        xlab = "Time", ylab = "", zlab = "",
        aspect= c(0.5, 0.5), #y/time, z/time,
        ticktype="detailed", ltheta = -120, lphi = 15,
        ...)
```

Arguments

x	multivariate time series (a tframed object).
tf	a tframe to set the start and end of the plot.
start	start period for the plot.
end	end period for the plot.
theta	argument passed to persp
phi	argument passed to persp
scale	argument passed to persp
xlab	argument passed to persp
ylab	argument passed to persp
zlab	argument passed to persp
aspect	argument passed to persp
ticktype	argument passed to persp
ltheta	argument passed to persp
lphi	argument passed to persp
...	additional arguments passed to persp

Details

This function uses passes a multivariate time series to persp.

Value

Depends

See Also

[tfwindow persp](#)

TWriteXLS

Write Time Series to an .xls Spreadsheet File

Description

Write one or more time series to a .xls spreadsheet file

Usage

```
TWriteXLS(x, ..., FileName="R.xls", SheetNames=NULL,  
          verbose = FALSE)
```

Arguments

x	a time series or matrix of time series.)
...	additional time series objects (like x).
FileName	a string to use for the file name.
SheetNames	Logical indicating if NA should be removed from the beginning and end of a series
verbose	logical passed to WriteXLS.

Details

This functions uses `WriteXLS` to write time series data to an .xls spreadsheet file. If the object `x` has multiple series then they will be put on the same sheet. Additional objects in `...` will be put on additional pages.

If `SheetNames` is `NULL` (the default) then the sheet names will be generated from the first series name in each object. If `SheetNames` is supplied then it should have an element for `x` and for each object in `...`

If `WriteXLS` does not find a version of perl with appropriate modules then a work around is attempted using `save`.

Value

logical

See Also

[WriteXLS](#)

Examples

```
tofile <- tempfile()

z <- ts(1:10, start=c(1999,2), freq=12)
seriesNames(z) <- "ser 1"
TWriteXLS(z, FileName=tofile)

zz <- tbind(z, diff(z))
seriesNames(zz) <- c("ser 1", "diff")
TWriteXLS(zz, FileName=tofile, SheetNames="2 series")

zz <- ts(1:10, start=c(1999,1), freq=1)
seriesNames(zz) <- "annual ser"
TWriteXLS(z, zz, FileName=tofile, SheetNames=c("monthly", "annual"))

unlink(tofile)
```

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