

Package ‘TShistQuote’

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Version 2011.11-1

Title Time Series Database Interface extensions for get.hist.quote

Description Provides methods for generics in the TSdbi package to retrieve data from historical quote URLs.

Depends R (>= 2.8.0), methods, DBI, TSdbi (>= 2011.11-1), tseries,tframe, tframePlus, zoo

Imports methods, DBI, TSdbi (>= 2011.6-1)

Enhances TSdbi

BuildVignettes false

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 histQuote

 Methods to wrap *get.hist.quote* for TSdbi Generics

Description

Get a time series (matrix) from stock quote URL

Usage

```

histQuote()
## S4 method for signature 'character,TShistQuoteConnection'
TSget(
  serIDs, con, TSrepresentation = options()$TSrepresentation,
  tf = NULL, start = tfstart(tf), end = tfend(tf), names=serIDs,
  quote = "Close", quiet = TRUE, repeat.try=3, ...)
## \S4method{TSput}{ANY,character,TShistQuoteConnection}(
## x, serIDs=seriesNames(data), con, ...)
## S4 method for signature 'histQuoteDriver,character'
TSconnect(
  drv, dbname, user="", password = "", host="", ...)
## S4 method for signature 'character,TShistQuoteConnection'
TSdates(
  serIDs, con, vintage=NULL, panel=NULL, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSdescription(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSdoc(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSlabel(x, con, ... )
## S4 method for signature 'character,TShistQuoteConnection'
TSsource(x, con, ... )

## S4 method for signature 'TShistQuoteConnection'
dbDisconnect(conn,...)

```

Arguments

con	a database connection object.
conn	a database connection object.
serIDs	identifiers for series on the database.
vintage	character string indicating vintage of the series on the database (not supported by this database).
panel	character string indicating panel of the series on the database (not supported by this database).
x	time series data(TSput), or identifiers for series on the database (TSdoc and TSdescription).

names	optional character vector to use for series names in the R object.
drv	a database driver object.
dbname	a character string indicating the name of a database.
tf	time frame for trimming data, passed to tfwindow.
start	time frame for trimming data, passed to tfwindow.
end	time frame for trimming data, passed to tfwindow.
TSrepresentation	time representation for returned series. (See TSget in package TSdbi .)
quote	reference time (e.g. "Close") passed to get.hist.quote.
quiet	logical to suppress progress report, passed to get.hist.quote.
repeat.try	integer number of times to attempt retrieval before giving up.
user	(unused) a character string indicating a user id.
password	(unused) a character string indicating a password.
host	(unused) a character string indicating a host computer.
...	Arguments passed to get.hist.quote.

Details

These functions interface to a stock quote URL using `get.hist.quote` from the `tseries` package. Only URLs "yahoo" and "oanda" are supported. **TShistQuote** is just a wrapper to `get.hist.quote`. No extra functionality is provided, only an interface that is consistent with **TSdbi**. The **TSdbi** function argument `dbname` is mapped to `get.hist.quote` argument `provider`, and `serId` to `instrument`. Argument `quote` (ignored for provider 'oanda') is set to "Close" by default, but can be specified. `get.hist.quote` argument `retclass` is replaced by **TSdbi** argument `TSrepresentation`. (See `TSget` in **TSdbi** for more details on how this works.)

TShistQuote does not support writing data to the source URL.

The classes `histQuoteDriver` and `TShistQuoteConnection` extend classes `DBIDriver` and `DBIConnection` in the `DBI` package.

See the package vignette for additional examples.

Value

Depends.

See Also

[TSdates](#), [TSget](#), [get.hist.quote](#) [tfwindow](#),

Examples

```
require("tseries")
con <- TSconnect("histQuote", dbname="yahoo")
x <- TSget("^ftse", con)
tfplot(x)
```

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