Package ‘RcppXts’

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Type Package
Title Interface the ‘xts’ API via ‘Rcpp’
Version 0.0.5
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Description Access to some of the C level functions of the ‘xts’ package.
In its current state, the package is mostly a proof-of-concept to support
adding useful functions, and does not yet add any of its own.

URL https://github.com/eddelbuettel/rcppxts,
    https://dirk.eddelbuettel.com/code/rcpp.xts.html

BugReports https://github.com/eddelbuettel/rcppxts/issues
License GPL (>= 2)
Depends xts (>= 0.9-6)
Imports methods, Rcpp (>= 0.10.2)
LinkingTo Rcpp, xts
RcppModules xts
NeedsCompilation yes
Repository CRAN
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Description

This package helps with an Rcpp-based interface to the API of the \texttt{xts} package.

Usage

\begin{verbatim}
xtsIs(x)
xtsIsOrdered(x, increasing, strictly)
xtsNaCheck(x, check)
xtsTry(x)
xtsRbind(x, y, dup)
xtsCoredata(x)
xtsLag(x, k, pad)
xtsEndpoints(x, on, k, addlast)
xtsMakeIndexUnique(x, eps)
xtsMakeUnique(x, eps)
xtsMerge(x, y, all, fill, retclass, colnames, suffixes, retside,
         check_names, env, coerce)
xtsNaOmit(x)
xtsNaLocf(x, fromLast, maxgap, limit)
\end{verbatim}

Arguments

\begin{verbatim}
x \hspace{2cm} \text{an xts object}
y \hspace{2cm} \text{an xts object}
increasing \hspace{2cm} \text{a boolean switch}
strictly \hspace{2cm} \text{a boolean switch}
check \hspace{2cm} \text{a boolean switch}
dup \hspace{2cm} \text{a boolean switch whether to remove duplicates}
k \hspace{2cm} \text{an integer denoting lag length, or interval}
pad \hspace{2cm} \text{a boolean switch whether to pad}
on \hspace{2cm} \text{a numeric value for desired distance, measure in seconds, between endpoints}
adddlast \hspace{2cm} \text{a boolean switch whether last value should be included}
eps \hspace{2cm} \text{a numeric value for the desired minimal difference between elements}
all \hspace{2cm} \text{a boolean vector with two elements indication whether left or right joins are desired}
fill \hspace{2cm} \text{a vector with value to be filled at the end, if needed; defaults to NA}
retclass \hspace{2cm} \text{a boolean switch indicating whether the return class attribute should be set; default is TRUE}
colnames \hspace{2cm} \text{a character vector with column names}
\end{verbatim}
suffixes  a character vector with column name suffixes; default is NULL
retside  a boolean switch of size two for the desired return dimension if these need to be set
check_names  a boolean switch to enable name checking
env  an environment, possibly empty
coerce  an integer value indicating if coercion should be forced
fromLast  a boolean variable indicating whether observations should be carried backward rather than forward; default FALSE
maxgap  a double indicating the maximum number of NAs to be retained; default is Inf
limit  a double value for the limit of consecutive NA values; default is Inf

Details

Please use the xts sources as the ultimate reference for these variables. The R functions in package xts set some of these values up, and the RcppXts package could eventually shadow some of this.

Author(s)

Dirk Eddelbuettel

See Also

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