

Package ‘TSgetSymbol’

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Title TSdbi extension to connect with getSymbols

Description Provides methods for generics in the TSdbi package to retrieve data with getSymbols, in particular from the Federal Reserve FRED database. Comprehensive examples of all the TS* packages is provided in the vignette Guide.pdf with the TSdata package.

Depends R (>= 2.8.0), TSdbi (>= 2011.11-1), quantmod (>= 0.4-0)

Imports methods, DBI, zoo, tframe (>= 2011.11-1), tframePlus

Suggests tfplot

BuildVignettes true

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getSymbol

Methods to wrap getSymbols for TSdbi Generics

Description

Get a time series (matrix) using getSymbols from package quantmod, for example, from the Federal Reserve FRED database.

Usage

```

getSymbol()
## S4 method for signature 'character,TSgetSymbolConnection'
TSget(
  serIDs, con, TSrepresentation = options()$TSrepresentation,
  tf = NULL, start = tfstart(tf), end = tfend(tf), names=serIDs,
  quote = NULL, quiet = TRUE, repeat.try=3, ...)
## S4 method for signature 'getSymbolDriver,character'
TSconnect(
  drv, dbname, user="", password = "", host="", ...)
## S4 method for signature 'character,TSgetSymbolConnection'
TSdates(
  serIDs, con, vintage=NULL, panel=NULL, ... )
## S4 method for signature 'character,TSgetSymbolConnection'
TSdescription(x, con, ... )
## S4 method for signature 'character,TSgetSymbolConnection'
TSdoc(x, con, ... )
## S4 method for signature 'character,TSgetSymbolConnection'
TSlabel(x, con, ... )
## S4 method for signature 'character,TSgetSymbolConnection'
TSsource(x, con, ... )

## S4 method for signature 'TSgetSymbolConnection'
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 item (e.g. "Close"). See details.
quiet	logical to suppress progress report.
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 getSymbols.

Details

These functions interface to web database (e.g. FRED) using `getSymbols` from the **quantmod** package. `TSget` is just a wrapper to `getSymbols`. No extra functionality is provided, only an interface that is consistent with **TSdbi**. The **TSdbi** function argument `serId` is passed as the series to return, `dbname` is mapped to `getSymbols` argument `src`, and `TSrepresentation` to `return.class`. The `getSymbols` argument `auto.assign` is set to `FALSE` and the series is returned for assignment by the user, as with other `TSget` database interfaces. (See `TSget` in **TSdbi** for more details on how this works.)

The argument `quote` with default `NULL`, is provided to allow automatically extracting part of the multivariate series returned by `getSymbols`. It can be set to any of "Open", "High", "Low", "Close", "Volume", "Adjust". If it is set to `NULL` then all will be returned.

TSgetSymbol does not support writing data to the source.

The classes `getSymbolDriver` and `TSgetSymbolConnection` extend classes `DBIDriver` and `DBIConnection` in the `DBI` package.

See the package vignette for additional examples.

Value

Depends.

See Also

[TSdates](#), [TSget](#), [getSymbols](#) [tfwindow](#),

Examples

```
require("tfplot")
con <- TScconnect("getSymbol", dbname="FRED")
x <- TSget("CPIAUCNS", con)
tfplot(x)
```

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