R For Data Science *Cheat Sheet*

xts

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xts

eXtensible Time Series (xts) is a powerful package that provides an extensible time series class, enabling uniform handling of many R time series classes by extending zoo.

Load the package as follows:

```
> library(xts)
```

xts Objects

xts objects have three main components:

- **coredata**: always a matrix for xts objects, while it could also be a vector for zoo objects
- **index**: vector of any `Date`, `POSIXct`, `chron`, `yearmon`, `yearqtr`, or `DateTime` classes
- **xtsAttributes**: arbitrary attributes

Creating xts Objects

```
> xts1 <- xts(x=1:10, order.by=Sys.Date()-1:10)
> data <- rnorm(5)
> dates <- seq(as.Date("2017-05-01"),length=5,by="days")
> xts2 <- xts(x=data, order.by=dates)
> xts3 <- xts(x=rnorm(10),
              order.by=as.POSIXct(Sys.Date()+1:10),
              born=as.POSIXct("1899-05-08"))
> xts4 <- xts(x=1:10, order.by=Sys.Date()+1:10)
```

Convert To And From xts

```
> data(AirPassengers)
> xts5 <- as.xts(AirPassengers)
```

Import From Files

```
> dat <- read.csv(tmp_file)
> xts(dat, order.by=as.Date(rownames(dat),"%m/%d/%Y"))
> dat_zoo <- read.zoo(tmp_file,
                      index.column=0,
                      sep=",",
                      format="%m/%d/%Y")
> dat_zoo <- read.zoo(tmp,sep=",",FUN=as.yearmon)
> dat_xts <- as.xts(dat_zoo)
```

Export xts Objects

```
> data_xts <- as.xts(matrix)
> tmp <- tempfile()
> write.zoo(data_xts,sep=",",file=tmp)
```

Replace & Update

```
> xts2[dates] <- 0
> xts5["1961"] <- NA
> xts2["2016-05-02"] <- NA
```

Replace values in `xts2` on `dates` with `0`
Replace dates from `1961` with `NA`
Replace the value at 1 specific index with `NA`

Applying Functions

```
> ep1 <- endpoints(xts4,on="weeks",k=2)
[1]  0  5 10
> ep2 <- endpoints(xts5,on="years")
[1]   0  12  24  36  48  60  72  84  96 108 120 132 144
> period.apply(xts5,INDEX=ep2,FUN=mean)
> xts5_yearly <- split(xts5,f="years")
> lapply(xts5_yearly,FUN=mean)
> do.call(rbind,
          lapply(split(xts5,"years"),
          function(w) last(w,n="1 month")))
> do.call(rbind,
          lapply(split(xts5,"years"),
          cumsum))
> rollapply(xts5, 3, sd)
```

Take index values by time
Calculate the yearly mean
Split `xts5` by year
Create a list of yearly means
Find the last observation in each year in `xts5`
Calculate cumulative annual passengers
Apply sd to rolling margins of `xts5`

Selecting, Subsetting & Indexing

Select

```
> mar55 <- xts5["1955-03"]
```

Get value for March 1955

Subset

```
> xts5_1954 <- xts5["1954"]
> xts5_janmarch <- xts5["1954/1954-03"]
> xts5_janmarch <- xts5["/1954-03"]
> xts4[ep1]
```

Get all data from 1954
Extract data from Jan to March '54
Get all data until March '54
Subset `xts4` using `ep2`

`first()` and `last()`

```
> first(xts4,'1 week')
> first(last(xts4,'1 week'),'3 days')
```

Extract first 1 week
Get first 3 days of the last week of data

Indexing

```
> xts2[index(xts3)]
> days <- c("2017-05-03","2017-05-23")
> xts3[days]
> xts2[as.POSIXct(days,tz="UTC")]
> index <- which(.indexwday(xts1)==0|.indexwday(xts1)==6)
> xts1[index]
```

Extract rows with the index of `xts3`
Extract rows using the vector `days`
Extract rows using `days` as POSIXct
Index of weekend days
Extract weekend days of `xts1`

Missing Values

```
> na.omit(xts5)
> xts_last <- na.locf(xts2)

> xts_last <- na.locf(xts2,
                      fromLast=TRUE)
> na.approx(xts2)
```

Omit NA values in `xts5`
Fill missing values in `xts2` using last observation
Fill missing values in `xts2` using next observation
Interpolate NAs using linear approximation

Arithmetic Operations

`coredata()` or `as.numeric()`

```
> xts3 + as.numeric(xts2)
> xts3 * as.numeric(xts4)
> coredata(xts4) - xts3
> coredata(xts4) / xts3
```

Addition
Multiplication
Subtraction
Division

Shifting Index Values

```
> xts5 - lag(xts5)
> diff(xts5,lag=12,differences=1)
```

Period-over-period differences
Lagged differences

Reindexing

```
> xts1 + merge(xts2,index(xts1),fill=0)
                  e1
2017-05-04 5.231538
2017-05-05 5.829257
2017-05-06 4.000000
2017-05-07 3.000000
2017-05-08 2.000000
2017-05-09 1.000000
> xts1 - merge(xts2,index(xts1),fill=na.locf)
                  e1
2017-05-04 5.231538
2017-05-05 5.829257
2017-05-06 4.829257
2017-05-07 3.829257
2017-05-08 2.829257
2017-05-09 1.829257
```

Addition

Subtraction

Merging

```
> merge(xts2,xts1,join='inner')
                  xts2 xts1
2017-05-05 -0.8382068   10

> merge(xts2,xts1,join='left',fill=0)
                  xts2 xts1
2017-05-01  1.7482704    0
2017-05-02 -0.2314678    0
2017-05-03  0.1685517    0
2017-05-04  1.1685649    0
2017-05-05 -0.8382068   10

> rbind(xts1, xts4)
```

Inner join of `xts2` and `xts1`

Left join of `xts2` and `xts1`, fill empty spots with `0`

Combine `xts1` and `xts4` by rows

Inspect Your Data

```
> core_data <- coredata(xts2)
> index(xts1)
```

Extract core data of objects
Extract index of objects

Class Attributes

```
> indexClass(xts2)
> indexClass(convertIndex(xts,'POSIXct'))
> indexTZ(xts5)
> indexFormat(xts5) <- "%Y-%m-%d"
```

Get index class
Replacing index class
Get index class
Change format of time display

Time Zones

```
> tzone(xts1) <- "Asia/Hong_Kong"
> tzone(xts1)
```

Change the time zone
Extract the current time zone

Periods, Periodicity & Timestamps

```
> periodicity(xts5)
> to.yearly(xts5)
> to.monthly(xts3)
> to.quarterly(xts5)
> to.period(xts5,period="quarters")
> to.period(xts5,period="years")
> nmonths(xts5)
> nquarters(xts5)
> nyears(xts5)
> make.index.unique(xts3,eps=1e-4)
> make.index.unique(xts3,drop=TRUE)
> align.time(xts3,n=3600)
```

Estimate frequency of observations
Convert `xts5` to yearly OHLC
Convert `xts3` to monthly OHLC
Convert `xts5` to quarterly OHLC
Convert to quarterly OHLC
Convert to yearly OHLC
Count the months in `xts5`
Count the quarters in `xts5`
Count the years in `xts5`
Make index unique
Remove duplicate times
Round index time to the next `n` seconds

Other Useful Functions

```
> .index(xts4)
> .indexwday(xts3)

> .indexhour(xts3)
> start(xts3)
> end(xts4)
> str(xts3)
> time(xts1)
> head(xts2)
> tail(xts2)
```

Extract raw numeric index of `xts1`
Value of week(day), starting on Sunday, in index of `xts3`
Value of hour in index of `xts3`
Extract first observation of `xts3`
Extract last observation of `xts4`
Display structure of `xts3`
Extract raw numeric index of `xts1`
First part of `xts2`
Last part of `xts2`