

Package ‘tbl2xts’

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Type Package

Title Convert Tibbles or Data Frames to Xts Easily

Description Facilitate the movement between data frames to 'xts'. Particularly useful when moving from 'tidyverse' to the widely used 'xts' package, which is the input format of choice to various other packages. It also allows the user to use a 'spread_by' argument for a character column 'xts' conversion.

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BugReports <https://github.com/nicktz/tbl2xts/issues>

URL <https://tbl2xts.nfkatzke.com>

Depends R (>= 3.3.1)

Encoding UTF-8

Imports xts, zoo, dplyr (>= 0.8.0.0), tibble, rlang

License GPL-3

LazyData TRUE

RoxygenNote 7.3.2

Suggests knitr, rmarkdown, ggplot2, PerformanceAnalytics

Repository CRAN

NeedsCompilation yes

ByteCompile yes

VignetteBuilder knitr

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Description

This function converts data from a tibble format into a xts format. Note that the dataframe must be a data.frame or tibble, and either the first column must be a valid date column, or there must be one column named date, Date or DATE to order by. `tbl_xts` also allows the user to specify the columns to be transformed to xts, as well as an option for spreading by a single character or factor type column. See the example for details.

Usage

```
tbl_xts(  
  tblData,  
  cols_to_xts,  
  spread_by,  
  spread_name_pos,  
  Colnames_Exact = FALSE  
)
```

Arguments

- tblData

A `tbl_df` type dataframe
- cols_to_xts

Specify the columns to be converted to xts format. If not provided, it will by default transform all numeric columns to xts.
- spread_by

A character or factor type column used to create xts series by. See example.
- spread_name_pos

Add the column name of the column used to `spread_by` as a Suffix, Prefix or None. Defaults to Suffix (puts `spread_by` name at end of column name, separated by an underscore).
- Colnames_Exact

Stops xts natively replacing spaces in column names with full stops. Kept `FALSE` as default, as most users expect this behavior.

Value

A xts dataframe, with columns xts series ordered by the first (date) column.

Examples

```
## Not run:  
library(dplyr)  
library(tbl2xts)  
data(TRI)  
tbl_xts(tbl2xts::TRI, cols_to_xts = TRI, spread_by = Country)  
# tbl - xts - tbl:
```

```
tbl_xts(tbl2xts::TRI, cols_to_xts = TRI, spread_by = Country) %>% xts_tbl()

## End(Not run)
```

TRI	<i>This is a toy dataset, which is simply an example of a Total Return Index that can be used in packages requiring xts</i>
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Description

This is a toy dataset, which is simply an example of a Total Return Index that can be used in packages requiring xts

Usage

```
TRI
```

Format

A data frame with 16590 rows and 3 variables:

Date Valid date column

Country Country, by which to spread

TRI Total Returns

Return Simple Returns

xts_tbl	<i>xts_tbl</i>
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Description

This function converts data from a xts object to a tibble. Note that the dataframe must be of type xts and ordered by a date column. This date column will be preserved and save as "date".

Usage

```
xts_tbl(xts, Colnames_Exact = FALSE)
```

Arguments

xts A xts series that will be converted to a tibble.

Colnames_Exact Stops xts natively replacing spaces in column names with full stops. Kept FALSE as default, as most users expect this behavior.

Value

A `tbl_df()` with the first column the "date" column used to order the xts series by.

Examples

```
## Not run:  
library(dplyr)  
data(TRI)  
df_xts_tbl <- TRI %>% tbl_xts(., cols_to_xts = TRI, spread_by = Country) %>% xts_tbl()  
  
## End(Not run)
```

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