Time Series Database Interface: TSgetSymbol wrapper to getSymbols

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1 Introduction

The code from the vignette that generates this guide can be loaded into an editor with *edit(vignette("TSgetSymbol"))*. This uses the default editor, which can be changed using *options()*. It should be possible to view the pdf version of the guide for this package with *print(vignette("TSgetSymbol"))*.

Once R is started, the functions in this package are made available with

```
> library("TSgetSymbol")
```

This will also load required packages *TSdbi*, *DBI*, *methods*, *tframePlus*, *zoo*, and *quantmod*.

TSgetSymbol is just a wrapper to *getSymbols* in *quantmod*. It does not provide extra functionality, only an interface that is consistent with *TSdbi*. *TSgetSymbol* does not support writing data.

1.1 Examples Using TSgetSymbol with FRED

```
> con <- TSconnect("getSymbol", dbname = "FRED")
> x <- TSget("M2", con)
> plot(x)
> tfplot(x)
> TSrefperiod(x)

NULL

> TSdescription(x)

[1] "M2  from  FRED"
```

It is also possible to specify a connection to be used as the default:

```
> options(TSconnection = con)
> tfplot(TSget(serIDs = "M2"))
```

```
> x2 <- TSget("CPIAUCNS", con)
> tfplot(x2)
> plot(x2)
> TSdescription(x2)

[1] "CPIAUCNS  from  FRED"

> x <- TSget(c("CPIAUCNS", "M2"), con)
> plot(x)
> tfplot(x)
> TSdescription(x)

[1] "CPIAUCNS  from  FRED" "M2  from  FRED"

> TSdates(c("CPIAUCNS", "M2"), con)

      [,1]
[1,] "CPIAUCNS from -20819 1 to 14975 1        1"
[2,] "M2 from 1980-11-03 to 2011-02-28        0.142857142857143"
```

The folowing connects to yahoo and loads Ford. This is a multivariate time series with open, close, etc.

```
> yahoo <- TSconnect("getSymbol", dbname = "yahoo")
> x <- TSget("F", con = yahoo)
> plot(x)
> tfplot(x)
```

See the *TSdbi* vignette for additional details.