Package 'dsa'

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Title Seasonal Adjustment of Daily Time Series

Version 1.0.12

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Description Seasonal- and calendar adjustment of time series with daily frequency using the DSA approach developed by Ollech, Daniel (2018): Seasonal adjustment of daily time series. Bundesbank Discussion Paper 41/2018.

License GPL-3

Depends R (>= 3.1.0)

Suggests knitr, rmarkdown, stR

VignetteBuilder knitr

Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Imports ggplot2, xts, zoo, R2HTML, grid, tools, tsoutliers, htmlwidgets, forecast, rJava, timeDate, dygraphs, gridExtra, reshape2, stats, seastests

NeedsCompilation no

Author Daniel Ollech [aut, cre]

Repository CRAN

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R topics documented:

`daily_data` *Exemplary time series*

Description

Three time series that have been analysed by Ollech (2021) and their seasonally and calendar adjusted variants.

Usage

```
daily_data
```

Format

An xts data set containing 3 time series:

currency_circulation Currency in circulation in Germany, in billion Euros, sum of small denominations: i.e. 5 Euro + 10 Euro + 20 Euro + 50 Euro. Series compiled by Deutsche Bundesbank

elec_consumption Electricity consumption in Germany in GWh. Compiled by Bundesnetzagentur (German Federal Network Agency)

no2 Nitrogen dioxide (NO2) immissions averaged over all available measuring stations in Europe that are made available by the European Environment Agency (EEA) #'

currency_circulation_sa Seasonally and calendar adjusted version using dsa of currency_circulation

elec_consumption_sa Seasonally and calendar adjusted version using dsa of elec_consumption

no2_sa Seasonally and calendar adjusted version using dsa of no2

Author(s)

Daniel Ollech

Source

Own calculations, Deutsche Bundesbank, Bundesnetzagentur, EEA

References

Ollech, Daniel (2021). Seasonal Adjustment of Daily Time Series. Journal of Time Series Econometrics (forthcoming).

`daily_sim` *Create a simple, exemplary, seasonal, daily time series*

Description

Create a seasonal daily time series and its seasonal and non-seasonal components

Usage

```
daily_sim(
  n = 8,
  week_effect = 1,
  month_effect = 1,
  year_effect = 1,
  model = c(3, 1, 1),
  ar = c(-0.2, 0.5, 0.1),
  ma = -0.4,
  moving = T,
  week_cycles = 2,
  month_cycles = 3,
  year_cycles = 8
)
```

Arguments

`n`	length of time series in years
`week_effect`	increase size of seasonal factor for day-of-the-week
`month_effect`	increase size of seasonal factor for day-of-the-month
`year_effect`	increase size of seasonal factor for day-of-the-year
`model`	ARIMA model for trend and irregular component of series
`ar`	coefficients for AR terms
`ma`	coefficients for MA terms
`moving`	should seasonal factors be moving (=T) or constant (=F)

week_cycles	number of cycles per week
month_cycles	number of cycles per month
year_cycles	number of cycles per year

Details

The output is an xts time series containing the time series, the true seasonally adjusted series, the day-of-the-week seasonal component, the day-of-the-month seasonal component and the day-of-the-year seasonal component.

Author(s)

Daniel Ollech

Examples

```
time_series <- daily_sim(n=4, year_effect=3)
xtsplot(time_series[,1]) # Plot of the time series
xtsplot(time_series[,3:5]) # Plot of the seasonal factors
```

---

del_names *Delete name of xts*

Description

Delete name of xts

Usage

```
del_names(x)
```

Arguments

x	xts time series

Details

This function can be helpful if one xts is created to be equal to another xts and then changed afterwards. In these cases the new xts inherits the column name of the old xts.

Author(s)

Daniel Ollech

Examples

```
timeseries <- dsa::daily_sim()$original # timeseries inherits name from original
colnames(timeseries)
colnames(del_names(timeseries))
y <- del_names(timeseries)
colnames(merge(timeseries, y))
```

`Descaler` *Invert taking logs and differences of a time series*

Description

For a series that has been logged and/or differenced, this function reverses these transformations.

Usage

```
Descaler(x, y = NA, Diff = 0, Sdiff = 0, Log = FALSE, Lag = NA)
```

Arguments

`x`	time series
`y`	time series used as benchmark
`Diff`	number of differences to be taken
`Sdiff`	number of seasonal differences to be taken
`Log`	Should time series be logarithmised
`Lag`	Lag for Sdiff can be specified

Details

The time series used as a benchmark (y) is necessary, if regular or seasonal differences have to be inversed, because the first values of this series are used to reconstruct the original values or benchmark the new series.

Author(s)

Daniel Ollech

Examples

```
a = ts(rnorm(100, 100, 10), start=c(2015,1), frequency=12)
b = Scaler(a, Diff=1, Log=TRUE)
Descaler(b,a, Diff=1, Log=TRUE)
```

dsa *Seasonally Adjust Daily Time Series*

Description

Seasonally adjust daily time series using the dsa approach

Usage

```
dsa(
  series,
  span.start = NULL,
  model = NULL,
  Log = FALSE,
  automodel = "reduced",
  ic = "bic",
  include.constant = FALSE,
  fourier_number = 24,
  max_fourier = 30,
  s.window1 = 53,
  s.window2 = 53,
  s.window3 = 13,
  t.window1 = NULL,
  t.window2 = NULL,
  t.window3 = NULL,
  cval = 7,
  robust1 = TRUE,
  robust2 = TRUE,
  robust3 = TRUE,
  regressor = NULL,
  forecast_regressor = NULL,
  reg_create = NULL,
  reg_dummy = NULL,
  outlier = TRUE,
  outlier_types = c("AO", "LS", "TC"),
  delta = 0.7,
  model_span = NULL,
  feb29 = "sfac",
  trend_month = 3,
  outer3 = NULL,
  inner3 = NULL,
  h = 365,
  reiterate3 = NULL,
  scaler = 1e+07,
  mean_correction = TRUE,
  progress_bar = TRUE
)
```

Arguments

series	Input time series in xts format
span.start	Define when seasonal adjustment should begin
model	ARIMA order of non-seasonal part
Log	Boolean. Should multiplicate or additive model be used
automodel	Set of models to be considered for automatic model detection. Either "full" or "reduced" set of fourier regressors included
ic	Information criterion that is used for automodelling. One of "bic", "aic" or "aicc"
include.constant	Should drift be allowed for model that includes differencing
fourier_number	Number of trigometric regressors to model annual and monthly seasonality
max_fourier	Maximum number of trigonometric regressors allowed if the number is selected automatically, i.e. fourier_number=NULL
s.window1	STL parameter s.window for the day of the week effect
s.window2	STL parameter s.window for the day of the month effect
s.window3	STL parameter s.window for the day of the year effect
t.window1	STL parameter t.window for the day of the week effect
t.window2	STL parameter t.window for the day of the month effect
t.window3	STL parameter t.window for the day of the year effect
cval	Critical value for outlier adjustment
robust1	Boolean. Should robust STL be used for the day of the week effect
robust2	Boolean. Should robust STL be used for the day of the month effect
robust3	Boolean. Should robust STL be used for the day of the year effect
regressor	Pre-specified regressors
forecast_regressor	Pre-specified regressors to be used for forecasting
reg_create	Names of Holidays for which regressors will be created
reg_dummy	If specified dummy variables of specified length are created and used as regressors
outlier	Should an outlier adjustment be conducted?
outlier_types	The following are possible: "LS", "TC", "AO", "IO"
delta	The decay rate for TC outliers
model_span	Last x years used for regARIMA modelling
feb29	How should February 29th be derived: interpolation of adjusted series ("sa") or combined factor ("sfac")
trend_month	Length of support period for trend estimation
outer3	Number of iterations of outer loop in STL for day of the year effect
inner3	Number of iterations of inner loop in STL for day of the year effect
h	Forecast horizon in number of days

reiterate3	Number of total iterations of STL for the day of the year effect
scaler	for additive model, if max(abs(series)) > 1e5, scale series
mean_correction	Boolean. Should seasonal factors be standardised so that their mean (over all full cycles) is 0 for additive and 1 for multiplicative models
progress_bar	Boolean. Should a progress bar be displayed

Details

This function can be used to seasonally and calendar adjust daily time series and decomposing the series into a seasonally adjusted series, a day-of-the-week, a moving holiday, a day-of-the-month and a day-of-the-year component.

If mean_correction=TRUE (default), the seasonal and calendar factors are corrected, so that over all full years, the mean of the components is 0 in additive models. They will be close to 1 if a multiplicative decomposition (i.e. Log=TRUE) is used. Deviations from 1 may result, because the mean correction is applied to the components before inverting taking logs.

For long series, the ARIMA modelling and the outlier adjustment may take a long time. It may therefore be a good idea, to specify the ARIMA model used, e.g. model=c(3,1,0). If the series does not contain influential outliers, the outlier adjustment could be skipped by setting outlier=FALSE.

See vignette for further examples.

Value

`dsa` returns a `daily` object which contains the output of the seasonal adjustment of a daily time series.

output Contains the calendar and seasonally adjusted series, original series, implicit calendar and seasonal component, and Loess based trend as an `xts` object

fourier_terms The number of sine and cosine terms used to model the seasonal pattern in the RegARIMA model

reg RegARIMA results

info Basic information on transformation (Log/Level), differencing and forecast horizon

stl A list of length 3, containing the STL results of the day-of-week, day-of-the-month and day-of-the-year adjustment, respectively

outlier Result of the outlier adjustment

sa_result The original series and the intermediate adjustment results after the day-of-week adjustment (s1_adjusted), calendar adjustment (s1k1_adjusted), day-of-the-month adjustment (s1k1s2_adjusted), and the final adjusted series after the day-of-the-year adjustment (seas_adj) as an `xts` object

sa_result2 The original series only adjusted for single components as an `xts` object. Namely the original series itself (original), the original only adjusted for the day-of-the week (s1_adjusted), calendar (k1_adjusted), day-of-the-month (s2_adjusted), and day-of-the-year (s3_adjusted)

sfac_result The seasonal and calendar components as an `xts` object. Namely, the day-of-the-week (s1_fac), calendar (cal_fac), day-of-the-month (s2_fac), and day-of-the-year component (s3_fac)

Author(s)

Daniel Ollech

References

Ollech, Daniel (2018). Seasonal adjustment of daily time series. Bundesbank Discussion Paper 41/2018.

Ollech, Daniel (2021). Seasonal Adjustment of Daily Time Series. Journal of Time Series Econometrics (forthcoming).

Examples

```
x = daily_sim(n=4)$original # series with length 4 years
res <- dsa(x, cval=7, model=c(3,1,0),fourier_number = 13)
```

---

dsa_examples *Exemplary dsa outputs*

Description

The dsa results for the three time series that have been analysed by Ollech (2021). Details on the specification can be found in the vignette.

Usage

```
dsa_examples
```

Format

A list containing the following three objects

cic_dsa Results from a call to dsa() for the currency in circulation in Germany, in billion Euros, sum of small denominations: i.e. 5 Euro + 10 Euro + 20 Euro + 50 Euro. Series compiled by Deutsche Bundesbank.

elec_dsa Results from a call to dsa() for the electricity consumption in Germany in GWh. Compiled by Bundesnetzagentur (German Federal Network Agency)

no2_dsa Results from a call to dsa() for the nitrogen dioxide (NO2) immissions averaged over all available measuring stations in Europe that are made available by the European Environment Agency (EEA)

Author(s)

Daniel Ollech

Source

Own calculations, Deutsche Bundesbank, Bundesnetzagentur, EEA

References

Ollech, Daniel (2021). Seasonal Adjustment of Daily Time Series. Journal of Time Series Econometrics (forthcoming).

`freq_xts` *Obtain the frequency of an xts time series*

Description

Estimate the number of periods per year of an xts time series

Usage

```
freq_xts(series)
```

Arguments

`series`	time series

Author(s)

Daniel Ollech

Examples

```
x <- xts::xts(rnorm(100), seq.Date(from=as.Date("2010-01-01"), by="months", length.out=100))
frequency(x)
```

`get_original` *Get Original Time Series*

Description

Get the original time series from a seasonal adjustment object created by the dsa function. Can deviate from the input data as missings are filled up, usually using zoo::na.locf().

Usage

```
get_original(daily.object, forecast = FALSE)
```

Arguments

`daily.object`	Output from dsa
`forecast`	Include forecast of component

Author(s)

Daniel Ollech

See Also

get_sa, get_trend

Examples

```
set.seed(123)
x = daily_sim(n=4)$original # series with length 4 years
res <- dsa(x, cval=7, model=c(3,1,0),fourier_number = 13)
get_original(res)
```

---

get_sa *Get Seasonally Adjusted Series*

Description

Get the calendar- and seasonally adjusted series from a seasonal adjustment object created by the dsa function

Usage

```
get_sa(daily.object, forecast = FALSE)
```

Arguments

daily.object	Output from dsa
forecast	Include forecast of component

Author(s)

Daniel Ollech

See Also

get_trend, get_original

Examples

```
set.seed(123)
x = daily_sim(n=4)$original # series with length 4 years
res <- dsa(x, cval=7, model=c(3,1,0),fourier_number = 13)
get_sa(res)
```

`get_trend` *Get Trend-Cycle*

Description

Calculate the trend-cycle based on a seasonally adjusted series obtained from a seasonal adjustment object created by the dsa function

Usage

```
get_trend(daily.object, trend_length = 93, forecast = FALSE)
```

Arguments

`daily.object`	Output from dsa
`trend_length`	Number of neighbouring points to use, in days
`forecast`	Include forecast of component

Details

If not odd the parameter trend_length is set to the next highest odd number.

Author(s)

Daniel Ollech

See Also

get_sa, get_original

Examples

```
set.seed(123)
x = daily_sim(n=4)$original # series with length 4 years
res <- dsa(x, cval=7, model=c(3,1,0),fourier_number = 13)
get_trend(res)
```

`holidays` *Data set for frequently used regressors*

Description

Daily time series in xts format containing many regressors for holidays potentially used in the adjustment of daily time series

Usage

```
holidays
```

Format

An xts data set containing 131 regressors for the time span 1950 to 2075:

AllSaints AllSaints, Nov 1

Ascension Ascension

AscensionAft1Day Captures the first day after Ascension

AscensionBef1Day Captures the last day before Ascension

AssumptionOfMary Assumption of Mary, Aug 15

Aug15ZZZ Captures if Assumption of Mary, Aug 15, is a certain weekday (Monday to Sunday)

Base Regressor made up of 0s, can be used to create other regressors

BoxingDay Boxing Day, Dec 26

CarnivalMonday Carnival Monday

ChristmasDay Christmas Day, Dec 25

ChristmasEve Christmas Eve, Dec 24

CorpusChristi Corpus Christi

CorpusChristiAft1Day Captures the first day after Corpus Christi

CorpusChristiBef1Day Captures the last day before Corpus Christi

Dec24ZZZ Captures if Dec 24 is a certain weekday (Monday to Sunday)

Dec25ZZZ Captures if Dec 25 is a certain weekday (Monday to Sunday)

Dec26ZZZ Captures if Dec 26 is a certain weekday (Monday to Sunday)

Dec31ZZZ Captures if Dec 31 is a certain weekday (Monday to Sunday)

Dst Daylight Saving Time, Spring=-1, Autumn=1

DstAutumn Daylight Saving Time, Autumn=1

DstSpring Daylight Saving Time, Spring=1

EasterMonday Easter Monday

EasterMondayAft1Day Captures the first day after Easter Monday

EasterPeriod Captures all days from Holy Thursday to Easter Monday

EasterSunday Easter Sunday

Epiphany Epiphany, Jan 6

GermanUnity German Unity, Oct 3

GoodFriday Good Friday

HolyThursday Holy Thursday

HolySaturday Holy Saturday

Jan1ZZZ Captures if Jan 1 is a certain weekday (Monday to Sunday)

Jan6ZZZ Captures if Jan 1 is a certain weekday (Monday to Sunday)

LabourDay Labour Day, May 1

LabourBridge Captures the bridge days created by May 1, i.e. if surrounding days are either a Monday or Friday

MardiGras Mardi Gras

May1ZZZ Captures if Labour Day, May 1, is a certain weekday (Monday to Sunday)

NewYearsDay New Years Day, Jan 1

NewYearsEve New Years Eve, Dec 31

Nov1ZZZ Captures if Nov 1 is a certain weekday (Monday to Sunday)

Nov1Bridge Captures the bridge days created by Nov 1, i.e. if surrounding days are either a Monday or Friday

Oct3ZZZ Captures if German Unity, Oct 3, is a certain weekday (Monday to Sunday)

Oct3Bridge Captures the bridge days created by Nov 1, i.e. if surrounding days are either a Monday or Friday

Oct31ZZZ Captures if Reformation Day, Oct 31, is a certain weekday (Monday to Sunday)

Oct31Bridge Captures the bridge days created by Reformation Day, i.e. if surrounding days are either a Monday or Friday

Pentecost Pentecost Monday

PentecostAft1Day Captures the first day after Pentecost Monday

PentecostBef1Day Captures the last day before Pentecost Monday

PentecostMonday Alias for Pentecost Monday

PentecostPeriod Period spanning three days from Pentecost Sunday to Tuesday after Pentecost Monday

PostNewEveSat1w Captures Saturdays in the period from Dec 31 to Jan 6

PostNewEveSun1w Captures Sundays in the period from Dec 31 to Jan 6

PostXmasSat1w Captures Saturdays in the period from Dec 27 to Jan 2

PostXmasSun1w Captures Sundays in the period from Dec 27 to Jan 2

PostXmasSat10d Captures Saturdays in the period from Dec 27 to Jan 5

PostXmasSun10d Captures Sundays in the period from Dec 27 to Jan 5

PreXmasSat3d Captures Saturdays in the three days leading up to Christmas

PreXmasSun3d Captures Sundays in the three days leading up to Christmas

ReformationDay Reformation Day, Oct 31

ReformationDay2017 Reformation Day, Oct 31 2017 (National holiday that year)

XmasPeriodZZZ Captures weekdays (Monday to Sunday) in the Christmas period from Dec 21 to Jan 5

Author(s)

Daniel Ollech

Source

Own calculations

`make_cal` *Creating holiday regressor that increases linearly up to holiday and decreases afterwards*

Description

Creating holiday regressor that increases linearly up to holiday and decreases afterwards

Usage

```
make_cal(holidays = NULL, h = 365, original = NA, original2 = NA)
```

Arguments

`holidays`	Holidays for which regressor will be created
`h`	Forecast horizon
`original`	xts time series which characteristics will be used
`original2`	ts time series which characteristics will be used

Details

This function is used internally in dsa()

Author(s)

Daniel Ollech

Examples

```
a <- daily_sim(n=8)$original
## Not run: make_cal(holidays="Easter", original=a, original2=xts2ts(a, freq=365))
```

`make_dummy` *Creating set of dummy variables for specified Holidays*

Description

Creating set of dummy variables for specified Holidays

Usage

```
make_dummy(
  holidays = NULL,
  from = -5,
  to = 5,
  h = 365,
  original = NA,
  original2 = NA
)
```

Arguments

`holidays`	holidays for which dummy variables will be created
`from`	start of holiday regressor. Relative to specified holiday
`to`	end of holiday regressor. Relative to specified holiday
`h`	forecast horizon
`original`	xts time series which characteristics will be used
`original2`	ts time series which characteristics will be used

Details

This function is used internally in dsa()

Author(s)

Daniel Ollech

`make_holiday` *Creating Holiday dummy*

Description

This function uses the Holiday dates of the timeDate::timeDate package to create dummies on a specified holiday.

Usage

```
make_holiday(dates = timeDate::Easter(2000:2030), shift = 0)
```

Arguments

dates	Holiday and period for which dummy shall be created
shift	shifting point in time for dummy

Details

With shift the user can specify for how many days before (negative value) or after (positive value) the holiday a dummy will be created.

Author(s)

Daniel Ollech

Examples

```
make_holiday(dates=timeDate::Easter(2000:2030), shift=-1)
```

---

multi_xts2ts *Change multiple xts to a multivariate ts*

Description

Change multiple xts to a multivariate ts

Usage

```
multi_xts2ts(x, short = FALSE)
```

Arguments

x	xts time series
short	Is series too short for xts2ts to work?

Details

If the ts are used for forecasting

Author(s)

Daniel Ollech

Examples

```
x <- dsa::daily_sim()$original
y <- dsa::daily_sim()$original
multi_xts2ts(merge(x,y))
```

`output` *Creating Output for dsa*

Description

This function creates HTML output in a specified folder for objects of class daily

Usage

```
output(
  daily_object,
  path = getwd(),
  short = FALSE,
  SI = TRUE,
  SI365.seed = 3,
  spec = TRUE,
  outlier = TRUE,
  Factor = "auto",
  every_day = TRUE,
  seasonals = FALSE,
  spectrum_linesize = 0.5,
  seasonality_tests = TRUE,
  progress_bar = TRUE
)
```

Arguments

`daily_object`	output of dsa() function
`path`	Path that HTML file is written to
`short`	Boolean. If true only short version of output is produced
`SI`	Including graphs of SI-ratios
`SI365.seed`	This seed influences which days of the year are shown as SI-ratios
`spec`	Boolean. Inclusion of spectral plots
`outlier`	Boolean. Inclusion of outlier plots
`Factor`	Scaling factor for series with large values
`every_day`	Boolean. Inclusion of table that summarizes daily results
`seasonals`	Boolean. Plots of seasonal factors as interactive instead of static graph
`spectrum_linesize`	Width of lines in spectrum

seasonality_tests	Boolean. Inclusion of seasonality tests
progress_bar	Should a progress bar be displayed?

Details

This function can be used to create plots and tables necessary for the analysis of seasonally and calendar adjusted daily time series. Uses the output of dsa() as an input.

Author(s)

Daniel Ollech

Examples

```
res <- dsa(daily_sim(4)$original, cval=7, model=c(3,1,0),fourier_number = 13)
## Not run: output(res)
```

---

plot.daily *Plot daily time series*

Description

Plotting output for objects of class "daily"

Usage

```
## S3 method for class 'daily'
plot(x, dy = TRUE, trend = FALSE, ...)
```

Arguments

x	Result of dsa() that will be plotted
dy	should dygraphs be used for plotting
trend	Boolean. Inclusion of a trend estimate.
...	Other plot parameters (only if dy=FALSE)

Details

The original series is plotted in black, the seasonally adjusted series is colored in red, and if trend=T, a blue trend line is added.

Author(s)

Daniel Ollech

Examples

```
x <- daily_sim(3)$original
## Not run: res<- dsa(x, fourier_number = 24, outlier.types="AO", reg.create=NULL, model=c(3,1,0))
## Not run: plot(res, dy=FALSE)
```

`plot_spectrum` *Plot the periodogram of a daily time series*

Description

Plot the periodogram of a daily time series

Usage

```
plot_spectrum(
  x,
  xlog = FALSE,
  size = 1,
  color = "black",
  vline_color = "#6F87B2"
)
```

Arguments

`x`	xts or ts, daily timeseries
`xlog`	should x-axis be log transformed
`size`	linesize
`color`	color of line
`vline_color`	color of vertical lines

Details

Plot uses ggplot2 and can be changed accordingly. The spectrum is build around the spec.pgram() function

Author(s)

Daniel Ollech

Examples

```
x <- daily_sim(3)$original
plot_spectrum(x)
```

print.daily *Print daily time series*

Description

Print output for objects of class "daily"

Usage

```
## S3 method for class 'daily'
print(x, ...)
```

Arguments

x	Result of dsa() that will be printed
...	further arguments handed to print()

Author(s)

Daniel Ollech

Examples

```
x <- daily_sim(3)$original
## Not run: res<- dsa(x, fourier_number = 24, outlier.types="AO", reg.create=NULL, model=c(3,1,0))
## Not run: print(res)
```

Scaler *Take logs and differences of a time series*

Description

Logarithmise and / or difference a time series

Usage

```
Scaler(x, Diff = 0, Sdiff = 0, Log = FALSE)
```

Arguments

x	time series
Diff	number of differences to be taken
Sdiff	number of seasonal differences to be taken
Log	Should time series be logarithmised

Details

Function is used in dsa to let the user decide whether logs and differences should be taken.

Author(s)

Daniel Ollech

Examples

```
a = ts(rnorm(100, 100, 10), start=c(2015,1), frequency=12)
Scaler(a, Diff=1, Log=TRUE)
```

---

to_weekly *Change a daily to a weekly differenced time series*

Description

This function computes the weekly aggregates or differences (by default Friday to Friday) for any daily time series in the xts format.

Usage

```
to_weekly(x, incl_forecast = T, forecast_length = 365, diff = T, dayofweek = 5)
```

Arguments

x	input series
incl_forecast	whether the series contains a forecast that shall be omitted
forecast_length	length of forecast
diff	should series be differenced
dayofweek	which day of the week (friday=5)

Author(s)

Daniel Ollech

Examples

```
to_weekly(xts::xts(rnorm(365, 10,1), seq.Date(as.Date("2010-01-01"), length.out=365, by="days")))
```

ts2xts *Change ts to xts*

Description

Change the format of a time series from ts to xts. Has been optimised for the use in dsa(), i.e. for daily time series.

Usage

```
ts2xts(x_ts)
```

Arguments

x_ts	ts series to be changed to xts

Details

This function is used internally in dsa(). Does not create values for the 29th of February.

Author(s)

Daniel Ollech

Examples

```
ts2xts(stats::ts(rnorm(1000, 10,1), start=c(2001,1), freq=365))
```

ts_sum *Add time series*

Description

Sequentially add a set of time series

Usage

```
ts_sum(...)
```

Arguments

...	list of ts time series that are added together

Details

This function is used internally in dsa()

Author(s)

Daniel Ollech

Examples

```
ts_sum(list(ts(rnorm(100,10,1)), ts(rnorm(100,10,1)), ts(rnorm(100,10,1))))
```

---

xts2ts *Change xts to ts*

Description

Change the format of a time series from xts to ts. Has been optimised for the use in dsa(), i.e. for daily time series.

Usage

```
xts2ts(series, freq = NULL)
```

Arguments

series	xts series to be changed to ts
freq	frequency of ts series

Details

This function is used internally in dsa(). Does not create values for the 29th of February.

Author(s)

Daniel Ollech

Examples

```
xts2ts(xts::xts(rnorm(1095, 10,1), seq.Date(as.Date("2010-01-01"), length.out=1095, by="days")))
```

`xtsplot` *Create a plot for xts series*

Description

Creates a plot using an xts series

Usage

```
xtsplot(
  xts,
  transform = "none",
  type = "line",
  years = NA,
  scale = 1,
  names = NA,
  color = NA,
  main = "",
  legend = NA,
  textsize = 1,
  textsize_x = NA,
  textsize_y = NA,
  textsize_legend = NA,
  textsize_title = NA,
  linesize = 1.1,
  WeekOfYear = F,
  date_breaks = NA,
  date_labels = NA,
  submain = NULL
)
```

Arguments

`xts`	one or many series
`transform`	one of "none","diff", "change" (can be abbreviated)
`type`	either "bar", "bar2" or "line"
`years`	number of years to include
`scale`	by what factor should data be scaled.
`names`	change names of series
`color`	color of the series
`main`	title of the plot
`legend`	alignment of legend. "horizontal" or "vertical"
`textsize`	scale the size of all the text
`textsize_x`	scale size of x-axis labels

textsize_y	scale size of y-axis labels
textsize_legend	scale size of legend text
textsize_title	scale size of title
linesize	scale the size of the lines
WeekOfYear	should x axis be week of year
date_breaks	distance between labels (see examples)
date_labels	format of the date label for x-axis
submain	subtitle of the plot

Details

This function uses the ggplot2 package. The difference between type="bar" and type="bar2" is that the former produces barcharts with bars of the second series in front of the bars of the first series (and accordingly for more than two series), while "bar2" creates side-by-side barcharts. If a scale is supplied, the data will be divided by this number.

Author(s)

Daniel Ollech

Examples

```
x <- xts::xts(rnorm(100), seq.Date(as.Date("2010-01-01"), length.out=100, by="months"))
y <- xts::xts(runif(100), seq.Date(as.Date("2010-01-01"), length.out=100, by="months"))
xtsplot(y, transform="diff", type="bar")
xtsplot(y, transform="diff", type="bar", date_breaks="24 months")
xtsplot(merge(x,y), names=c("Gaussian", "Uniform"), main="Simulated series")
```

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