Package ‘bdscale’

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Version 2.0.0
Date 2016-03-16
Title Remove Weekends and Holidays from ggplot2 Axes
Depends R (>= 3.2.0)
Imports ggplot2 (>= 2.1.0), scales (>= 0.3.0)
URL http://github.com/dvmlls/bdscale
Description Provides a continuous date scale, omitting weekends and holidays.
License GPL-2
Suggests knitr (>= 1.12.3), testthat (>= 0.11.0), rmarkdown (>= 0.9.5)
VignetteBuilder knitr
LazyData true
RoxygenNote 5.0.1
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bd2t  

*Transform Dates into your business-date scale.*

**Description**

Transform Dates into your business-date scale.

**Usage**

```
bd2t(dates, business.dates)
```

**Arguments**

- `dates` a Date vector for which you want to transform each date into an integer `t` which is the number of business days after the first date in your `business.dates` vector
- `business.dates` a vector of Date objects, sorted ascending

**Value**

returns an integer vector where each element is the number of business days `t` after the first date in your `business.dates` vector

**Examples**

```
monday <- as.Date('2014-10-13')
weekdays <- monday + 0:4
bd2t(monday + c(1, 3), weekdays)
```

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bd_breaks  

*Date breaks corresponding to the first trading day of standard periods*

**Description**

The periods are:

- years
- quarters
- months
- weeks
- days
Usage

bd_breaks(business.dates, n.max = 5)

Arguments

  business.dates  a vector of Date objects, sorted ascending
  n.max          the maximum number of breaks to return

Value

  returns a function function: max => [date range] => breaks that generates the breaks for the interval with the largest number of breaks less than n.max

nyse


Description


Usage

  nyse

Format

  A vector of 16657 Date objects, starting on 1950-01-03 and ending on 2016-03-15

Source

  https://finance.yahoo.com/q/hp?s=SPY+Historical+Prices

scale_x_bd

  Weekend- and holiday-ignoring position scale for a ggplot.

Description

  Weekend- and holiday-ignoring position scale for a ggplot.

Usage

  scale_x_bd(..., business.dates, max.major.breaks = 5,  
              max.minor.breaks = max.major.breaks * 5,  
              breaks = bd_breaks(business.dates))
Arguments

... other arguments passed to `continuous_scale`
business.dates a vector of Date objects, sorted ascending
max.major.breaks maximum major breaks `bd_breaks` will return, default=5
max.minor.breaks maximum minor breaks `bd_breaks` will return, default=major*5
breaks a function max => [date range] => breaks

Examples

```r
## Not run:
ggplot(ts, aes(x=date, y=price)) +
  scale_x_bd(business.dates=yahoo('SPY'), max.major.breaks=10, labels=date_format("%b '%y"))

## End(Not run)
```

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**yahoo**

Get past trading days using close prices of supplied ticker

Description

Get past trading days using close prices of supplied ticker

Usage

`yahoo(ticker = "^GSPC")`

Arguments

- `ticker` The ticker you want to use, defaults to S&P 500: ^GSPC

Value

returns a vector of Dates
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