

# Package ‘tbl2xts’

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**Version** 0.1.3

**Date** 2019-08-01

**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** <http://tbl2xts.nfkatzke.com>

**Depends** R (>= 3.2.1)

**Imports** xts, zoo, dplyr, lazyeval, PerformanceAnalytics

**License** GPL-3

**LazyData** TRUE

**RoxygenNote** 6.1.1

**Suggests** knitr, rmarkdown

**Repository** CRAN

**NeedsCompilation** yes

**ByteCompile** yes

**VignetteBuilder** knitr

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tbl_xts	<i>tbl_xts</i>
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### Description

This function converts data from a `tbl_df()` format into a `xts` format. Note that the dataframe must be a `data.frame` or `tbl_df`, 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 = "Suffix")
```

### Arguments

<code>tblData</code>	A <code>tbl_df</code> type dataframe
<code>cols_to_xts</code>	Specify the columns to be converted to <code>xts</code> format. If not provided, it will by default transform all numeric columns to <code>xts</code> .
<code>spread_by</code>	A character or factor type column used to create <code>xts</code> series by. See example.
<code>spread_name_pos</code>	Add the column name of the column used to <code>spread_by</code> as a Suffix, Prefix or None. Defaults to Suffix (puts <code>spread_by</code> name at end of colname, separated by an underscore).

### 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(TRI, cols_to_xts = "TRI", spread_by = "Country")
# In a pipe:
# tbl - xts - tbl:
TRI %>% tbl_xts(., spread_by = "Country") %>% PerformanceAnalytics::Return.calculate(.) %>%
xts::apply.yearly(., FUN = PerformanceAnalytics::StdDev.annualized) %>% xts_tbl

## End(Not run)
```

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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** Value to xts

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xts_tbl	<i>xts_tbl</i>
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### Description

This function converts data from a xts object to a tbl\_df(). 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)
```

### Arguments

**xts** A xts series that will be converted to a tbl\_df().

### 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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