Package: bdscale (via r-universe)

August 24, 2024

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

Repository https://dvmlls.r-universe.dev

RemoteUrl https://github.com/dvmlls/bdscale

RemoteRef HEAD

RemoteSha 300b83e67df794cabe3f552517b0215c0cf18f6e

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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)
```

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

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nyse — *Trading dates for the New York Stock Exchange extracted from the close prices of the S&P 500.*

Description

Trading dates for the New York Stock Exchange extracted from the close prices of the S&P 500.

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

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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

```
## 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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