

Package ‘bdscale’

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Title Remove Weekends and Holidays From ggplot2 Axes

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Depends R (>= 3.1.0)

Imports ggplot2, scales

URL <http://github.com/dvmlls/bdscale>

Description Provides a continuous date scale, omitting weekends and holidays.

License GPL-2

Suggests knitr

VignetteBuilder knitr

NeedsCompilation no

Repository CRAN

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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`

<code>scale_x_bd</code>	<i>Weekend and holiday ignoring position scale for a ggplot.</i>
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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)
```

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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