

Package ‘RcppXts’

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Type Package

Title Interface the xts API via Rcpp

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Description This package provides access to some of the C level functions of the xts package.
In its current state, the package is mostly a proof-of-concept to support adding useful functions, and does not yet add any of its own.

License GPL (>= 2)

Depends methods, Rcpp (>= 0.10.2), xts (>= 0.9-2)

LinkingTo Rcpp, xts

RcppModules xts

Repository CRAN

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NeedsCompilation yes

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Description

This package helps with an Rcpp-based interface to the API of the **xts** package.

Usage

```
xtsIs(x)
xtsIsOrdered(x, increasing, strictly)
xtsNaCheck(x, check)
xtsTry(x)
xtsRbind(x, y, dup)
xtsCoredata(x)
xtsLag(x, k, pad)
```

Arguments

x	an xts object
y	an xts object
increasing	a boolean switch
strictly	a boolean switch
check	a boolean switch
dup	a boolean switch whether to remove duplicates
k	an integer denoting lag length
pad	a boolean switch whether to pad

Author(s)

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See Also

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