

Package ‘RcppQuantuccia’

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Type Package

Title R Bindings to the 'Quantuccia' Header-Only Essentials of 'QuantLib'

Version 0.0.3

Date 2019-08-19

Author Dirk Eddelbuettel; the authors and contributors of QuantLib

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Description 'QuantLib' bindings are provided for R using 'Rcpp' and the header-only 'Quantuccia' variant (put together by Peter Caspers) offering an essential subset of 'QuantLib'. See the included file 'AUTHORS' for a full list of contributors to both 'QuantLib' and 'Quantuccia'.

License GPL (>= 2)

Imports Rcpp

LinkingTo Rcpp, BH

RoxygenNote 6.0.1

NeedsCompilation yes

Encoding UTF-8

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RcppQuantuccia-package

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Package Content

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  Essentials of 'QuantLib'
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advanceUnits_cpp Compute adjusted dates
businessDaysBetween Compute number of business dates between
                 calendar dates

```

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getHolidays	Compute holidays
isBusinessDay	Test for business days
isEndOfMonth	Test for end-of-month
isHoliday	Test for holidays
isWeekend	Test for weekends
setCalendar	Set a calendar

Maintainer

Dirk Eddelbuettel <edd@debian.org>

Author(s)

Dirk Eddelbuettel; the authors and contributors of QuantLib

References

<http://www.quantlib.org>

adjust_cpp	<i>Compute adjusted dates</i>
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Description

Adjust a vector of dates following a business-day convention

Usage

```
adjust_cpp(dates, bdc = 0L)
```

```
adjust(dates, bdc = c("Following", "ModifiedFollowing", "Preceding",
  "ModifiedPreceding", "Unadjusted", "HalfMonthModifiedFollowing", "Nearest"))
```

Arguments

dates	A Date vector with dates
bdc	A character variable describing one of several supported values, the C++ version implements expects a corresponding integer value

Details

This function takes a vector of dates and returns another vector of dates of the same length returning at each position the adjusted date according to the selected business-day convention. Currently supported values for the business day convention are (starting from zero): 'Following', 'ModifiedFollowing', 'Preceding', 'ModifiedPreceding', 'Unadjusted', 'HalfModifiedFollowing' and 'Nearest'.

Value

A Date vector with dates adjust according to business-day convention

Examples

```
adjust(Sys.Date()+0:6)
```

advanceDate	<i>Advance a date</i>
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Description

Advance a date to the next business day plus an optional shift

Usage

```
advanceDate(rd, days = 0L)
```

Arguments

rd	A Date object describing the date to be advanced to the next business day.
days	An optional integer offset applied to the date

Details

This function takes a given date and advances it to the next business day under the current (global) calendar setting. If an optional offset value is given it is applied as well.

Value

The advanced date is returned

Examples

```
advanceDate(Sys.Date(), 2) # today to the next biz day, plus 2 days
```

advanceUnits_cpp *Compute adjusted dates*

Description

Advance a vector of dates by a given number of time units

Usage

```
advanceUnits_cpp(dates, n, unit, bdc, emr)
```

```
advanceUnits(dates, n, unit = c("Days", "Weeks", "Months", "Years", "Hours",
  "Minutes", "Seconds", "Milliseconds", "Microseconds"), bdc = c("Following",
  "ModifiedFollowing", "Preceding", "ModifiedPreceding", "Unadjusted",
  "HalfMonthModifiedFollowing", "Nearest"), emr = FALSE)
```

Arguments

dates	A Date vector with dates
n	An integer variable with the number of units to advance
unit	A character variable describing one of several supported values; the C++ version implements expects a corresponding integer value
bdc	A character variable describing one of several supported values, the C++ version implements expects a corresponding integer value
emr	A boolean variable select end-of-month, default is 'FALSE'

Details

This function takes a vector of dates and returns another vector of dates of the same length returning at each position the date advanced by the given number of steps in the selected time unit, also respecting a business day convention and and of month boolean switch. Currently supported values for the time unit are 'Days', 'Weeks', 'Months', 'Years', 'Hours', 'Seconds', 'Milliseconds' and 'Microseconds'; all are specified as integers. Note that intra-daily units are not currently supported for advancing 'Date' objects. Currently supported values for the business day convention are (starting from zero): 'Following', 'ModifiedFollowing', 'Preceding', 'ModifiedPreceding', 'Unadjusted', 'HalfModifiedFollowing' and 'Nearest'.

Value

A Date vector with dates advanced according to the selected inputs

Examples

```
advanceUnits(Sys.Date()+0:6, 5, "Days", "Following")
```

businessDaysBetween *Compute number of business dates between calendar dates*

Description

Compute the number of business days between dates

Usage

```
businessDaysBetween(from, to, includeFirst = TRUE, includeLast = FALSE)
```

Arguments

from	A Date vector with interval start dates
to	A Date vector with interval end dates
includeFirst	A boolean indicating if the start date is included, default is 'TRUE'
includeLast	A boolean indicating if the end date is included, default is 'FALSE'

Details

This function takes two vectors of start and end dates and returns another vector of the number of business days between each corresponding date pair according to the active calendar.

Value

A numeric vector with the number of business dates between the corresponding date pair

Examples

```
businessDaysBetween(Sys.Date() + 0:6, Sys.Date() + 3 + 0:6)
```

getEndOfMonth *Compute end-of-month*

Description

Compute a vector of dates with end-of-month

Usage

```
getEndOfMonth(dates)
```

Arguments

dates	A Date vector with dates
-------	--------------------------

Details

This function takes a vector of dates and returns another vector of dates of the same length returning at each position whether the corresponding end-of-month date in the currently active (global) calendar.

Value

A Date vector with dates which are end-of-month

Examples

```
getEndOfMonth(Sys.Date()+0:6)
```

getHolidays	<i>Compute holidays</i>
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Description

Compute the number of holidays between two dates

Usage

```
getHolidays(from, to, includeWeekends = FALSE)
```

Arguments

- from A Date object with the start date
- to A Date object with the end date
- includeWeekends A boolean indicating if weekends should be included, default is 'FALSE'

Details

This function takes a start and end date and returns a vector of holidays between them according to the active calendar.

Value

A Date vector with holidays between the given dates

Examples

```
getHolidays(Sys.Date(), Sys.Date() + 30)
```

isBusinessDay *Test for business days*

Description

Test a vector of dates for business day

Usage

```
isBusinessDay(dates)
```

Arguments

dates A Date vector with dates to be examined

Details

This function takes a vector of dates and returns a logical vector of the same length indicating at each position whether the corresponding date is a business day in the currently active (global) calendar.

Value

A logical vector indicating which dates are business days

Examples

```
isBusinessDay(Sys.Date()+0:6)
```

isEndOfMonth *Test for end-of-month*

Description

Test a vector of dates for end-of-month

Usage

```
isEndOfMonth(dates)
```

Arguments

dates A Date vector with dates to be examined

Details

This function takes a vector of dates and returns a logical vector of the same length indicating at each position whether the corresponding date is at the end of a month in the currently active (global) calendar.

Value

A logical vector indicating which dates are end-of-month

Examples

```
isEndOfMonth(Sys.Date()+0:6)
```

isHoliday	<i>Test for holidays</i>
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Description

Test a vector of dates for holiday

Usage

```
isHoliday(dates)
```

Arguments

dates A Date vector with dates to be examined

Details

This function takes a vector of dates and returns a logical vector of the same length indicating at each position whether the corresponding date is a holiday in the currently active (global) calendar.

Value

A logical vector indicating which dates are holidays

Examples

```
isHoliday(Sys.Date()+0:6)
```

isWeekend *Test for weekends*

Description

Test a vector of dates for weekends

Usage

```
isWeekend(dates)
```

Arguments

dates A Date vector with dates to be examined

Details

This function takes a vector of dates and returns a logical vector of the same length indicating at each position whether the corresponding date is a weekend in the currently active (global) calendar.

Value

A logical vector indicating which dates are weekends

Examples

```
isWeekend(Sys.Date()+0:6)
```

setCalendar *Set a calendar*

Description

Set a calendar

Usage

```
setCalendar(calstr)
```

Arguments

calstr A character variable containing the market for which a calendar is to be set

Details

This function sets a calendar to the given market or country convention. Note that at present only the default 'TARGET' and 'UnitedStates' are supported.

Value

Nothing is returned but the global state is changed

Examples

```
setCalendar("UnitedStates")
```

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