Time Series Database Interface: TSzip for Interface to zipped csv file

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1 Introduction

The code from the vignette that generates this guide can be loaded into an editor with *edit(vignette("TSzip"))*. This uses the default editor, which can be changed using *options()*. It should be possible to view the pdf version of the guide for this package with *print(vignette("TSzip"))*.

Once R is started, the functions in this package are made available with

```
> library("TSzip")
```

This will also load required packages *TSdbi*, *DBI*, *methods*, *tframePlus*, and *zoo*.

TSzip provides methods for the *TSdbi* interface, allowing the use of zipped files that can be read by *read.table* as if each file is a database series (or group of series such as high, low, open, close, for a stock). The *dbname* is a directory or *url*. *TSzip* does not support writing data to the database.

1.1 Examples using Πtrading data

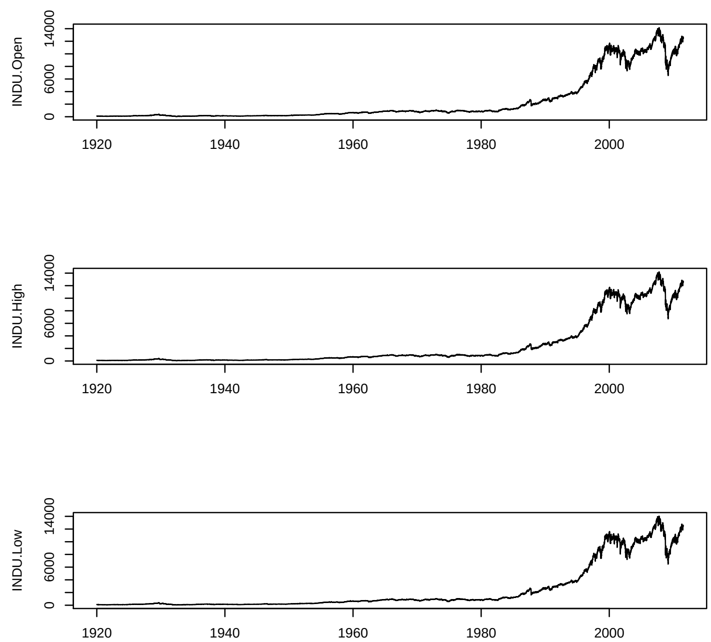
The following retrieves zipped files from *http://pitrading.com/free_market_data.htm* which provides some end of day data free of charge. (Disclaimer: This site is used as an example. Other than using this free data, I have no association with the company.)

```
> con <- TSconnect("zip", dbname = "http://pitrading.com/free_eod_data")
```

Once the connection is established, data can be read from it with the same functions as for other *TSdbi* packages.

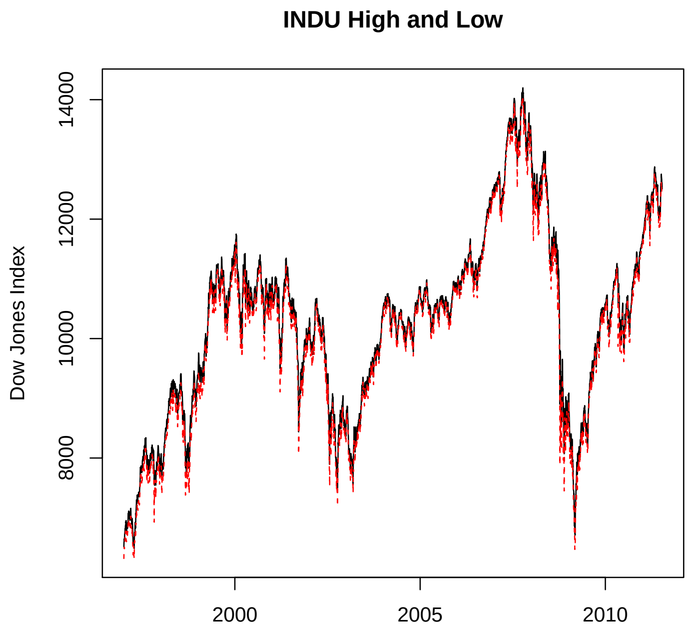
```
> z <- TSget("INDU", con)
> tfplot(z, graphs.per.page = 3)
> z <- TSget(c("EURUSD", "GBPUSD"), con)
> tfplot(z, graphs.per.page = 3)
> z <- TSget(c("EURUSD", "GBPUSD"), con, select = "Close")
```

```
> tfplot(z, Title = "EURUSD and GBPUSD closing values from pitrading",
      start = "1995-01-01")
> TSrefperiod(z)

NULL

> TSdescription(z)

[1] "EURUSD.Close  from  http://pitrading.com/free_eod_data"
[2] "GBPUSD.Close  from  http://pitrading.com/free_eod_data"
```



It is also possible to specify a connection to be used as the default, so it is then not necessary to specify the *con* when the default is used:

```
> options(TSconnection = con)
> tfplot(TSget(serIDs = "INDU", select = "High"), TSget(serIDs = "INDU",
      select = "Low"), Title = "INDU High and Low", ylab = "Dow Jones Index",
      start = "1997-01-01")
```



See the *TSdbi* vignette for additional details on using other features of the *TSdbi* interface.