Package 'RcppXts'

May 7, 2026

Type Package

Title Interface the 'xts' API via 'Rcpp'

Version 0.0.6

Date 2022-11-01

Author Dirk Eddelbuettel

Maintainer Dirk Eddelbuettel <edd@debian.org>

Description 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.

URL https://github.com/eddelbuettel/rcppxts,
https://dirk.eddelbuettel.com/code/rcpp.xts.html

BugReports https://github.com/eddelbuettel/rcppxts/issues

License GPL (>= 2)

Depends xts (>= 0.9-6)

Imports methods, Rcpp (>= 0.10.2)

LinkingTo Rcpp, xts

RcppModules xts

NeedsCompilation yes

Repository CRAN

Date/Publication 2022-11-01 13:42:58 UTC

Contents

RcppXts-package *Interface to the C API of xts*

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)
xtsEndpoints(x, on, k, addlast)
xtsMakeIndexUnique(x, eps)
xtsMakeUnique(x, eps)
xtsMerge(x, y, all, fill, retclass, colnames, suffixes, retside,
         check_names,env, coerce)
xtsNaOmit(x)
xtsNaLocf(x, fromLast, maxgap, limit)
```

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, or interval
pad	a boolean switch whether to pad
on	a numeric value for desired distance, measure in seconds, between endpoints
addlast	a boolean switch whether last value should be included
eps	a numeric value for the desired minimal difference between elements
all	a boolean vector with two elements indication whether left or right joins are desired
fill	a vector with value to be filled at the end, if needed; defaults to NA
retclass	a boolean switch indicating whether the return class attribute should be set; default is TRUE
colnames	a character vector with column names

`suffixes`	a character vector with column name suffixes; default is NULL
`retside`	a boolean switch of size two for the desired return dimension if these need to be set
`check_names`	a boolean switch to enable name checking
`env`	an environment, possibly empty
`coerce`	an integer value indicating if coercion should be forced
`fromLast`	a boolean variable indicating whether observations should be carried backward rather than forward; default FALSE
`maxgap`	a double indicating the maximum number of NAs to be retained; default is Inf
`limit`	a double value for the limit of consecutive NA values; default is Inf

Details

Please use the **xts** sources as the ultimate reference for these variables. The R functions in package **xts** set some of these values up, and the **RcppXts** package could eventually shadow some of this.

Author(s)

Dirk Eddelbuettel

See Also

`xts`

Index