Package 'RcppQuantuccia'

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Type Package

Title R Bindings to the Calendaring Functionality of 'QuantLib'

Version 0.1.2

Date 2023-11-29

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

URL https://github.com/eddelbuettel/rcppquantuccia, https://dirk.eddelbuettel.com/code/rcpp.quantuccia.html

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

License GPL (>= 2)

Imports Rcpp

LinkingTo Rcpp, BH

RoxygenNote 6.0.1

NeedsCompilation yes

Encoding UTF-8

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R Bindings to the Calendaring Functionality of 'QuantLib'

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Details

The DESCRIPTION file:

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Maintainer

Dirk Eddelbuettel <edd@debian.org>

Author(s)

Dirk Eddelbuettel; the authors and contributors of QuantLib

References

https://www.quantlib.org/

`adjust_cpp` *Compute adjusted dates*

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 *Advance a date*

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)
```

calendars *The* calendars *vector contains all calendar identifiers.*

Description

The calendars vector contains all calendar identifiers.

Examples

```
head(calendars, 10)
```

`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` *Compute holidays or business days*

Description

Compute the number of holidays (or business days) between two dates

Usage

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

getBusinessDays(from, to)
```

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 (or business days) between them according to the active calendar.

Value

A Date vector with holidays or business days between the given dates

Examples

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

---

getName *Get calendar name, or id*

Description

Get calendar name or id

Usage

```
getName()

getId()
```

Details

This function returns the corresponding (full) name (as in the underlying implementationclass) or identification string (used to select it) of the current calendar.

Value

A string with the calendar name

Examples

```
getName()
```

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 *Test for holidays*

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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