

Package ‘fImport’

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Title Rmetrics - Economic and Financial Data Import

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Depends R (>= 2.6.0), methods, timeDate, timeSeries

Suggests RUnit

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Description Environment for teaching “Financial Engineering and Computational Finance”

NOTE SEVERAL PARTS ARE STILL PRELIMINARY AND MAY BE CHANGED IN THE FUTURE. THIS TYPICALLY INCLUDES FUNCTION AND ARGUMENT NAMES, AS WELL AS DEFAULTS FOR ARGUMENTS AND RETURN VALUES.

LazyLoad yes

LazyData yes

License GPL (>= 2)

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fImport-package *Import Data Package*

Description

Package of functions to download data from the internet or from other sources.

Details

Package: fImport
 Type: Package
 Version: 270.73
 Date: 2008
 License: GPL Version 2 or later
 Copyright: (c) 1999-2008 Diethelm Wuertz and Rmetrics Foundation
 URL: <http://www.rmetrics.org>

Overview:

The package makes functions available to download financial market data from the internet. Functions are available for the following web sites:

1. Data from research.stlouisfed.org
2. Data from www.oanda.com
3. Data from chart.yahoo.com

There are two kinds of functions available, the first kind is called `*Series` which downloads a "timeSeries" object from a web site where the star `*` is a placeholder for the web site (fred, oanda, and yahoo), and the second kind is called `*Import` which downloads an S4 object of class "fWEBDATA" with a `@Data` slot which keeps the "timeSeries" object and further slots which keep additional download information.

We recommend the first kind of functions for easy download of economic and financial time series, whereas we recommend to use the second kind of functions when additional information is required for example for the storage of the data in a data base management system.

IMPORTANT NOTE: The download from the web site www.forecasts.org has been withdrawn since the time series are no longer updated. Note, all the series offered by the "forecasts.org" web site are also available from the FRED St. Louis database.

Downloading a 'timeSeries' Object:

The following functions

1. `fredSeries`
2. `oandaSeries`
3. `yahooSeries`

allow for an easy download of economic and financial time series data as objects of class "`timeSeries`".

Note, with version 280.73 major changes were made in the argument list of the downloading functions. We apologize for any inconveniences caused by these changes. The reason was that now all functions have the same arguments which makes their usage much easier. For details we refer to the help pages of the functions mentioned above.

Importing a 'fWEBDATA' Object:

If you like to keep additional download information, use the functions

1. `fredImport`
2. `oandaImport`
3. `yahooImport`

which return objects of class "`fWEBDATA`".

Key Statistics:

The function `yahooKeystats` allows to download key statistics from Yahoo's web site.

Briefing:

The function `yahooBriefings` allows to download a briefing from Yahoo's web site.

Examples:

Simple examples for downloading time series objects are given in the help pages, more elaborated examples can be found in the unit testing directory.

License:

This Rmetrics package is written for educational usage teaching "Computational Finance and Financial Engineering" and licensed under GPL.

Fred

*Import Market Data from the Fred***Description**

Imports financial time series data from research.stlouisfed.org.

Usage

```
fredSeries(symbols, from = NULL, to = Sys.timeDate(),
           nDaysBack = 366, ...)
```

```
fredImport(query, file = "tempfile", source = NULL, frequency = "daily",
           from = NULL, to = Sys.timeDate(), nDaysBack = NULL,
           save = FALSE, sep = ";", try = TRUE)
```

Arguments

<code>file</code>	a character string with filename, usually having extension ".csv", where to save the downloaded data.
<code>frequency</code>	a character string, one of "auto", "quarterly", "monthly", or "daily", defining the frequency of the data records. Note, the import function tries autodetect the frequency of the time series to be downloaded. This may fail, in such case specify the frequency explicitly.
<code>from</code>	the date from when to extract the time series.
<code>nDaysBack</code>	the number of days back.
<code>query</code>	a character string, denoting the location of the data at the web site.
<code>save</code>	a logical value, if set to TRUE the downloaded data file will be stored under the path and file name specified by the string <code>file</code> . By default FALSE.
<code>sep</code>	a character value specifying the column separator.
<code>source</code>	a character string setting the URL of the source. If NULL, then the URL will be set automatically to its default value.
<code>symbols</code>	a character string with the symbols to be downloaded.
<code>to</code>	the end date of the data download, by default the current date.
<code>try</code>	a logical value, if set to TRUE the Internet access will be checked.
<code>...</code>	optional arguments to be passed.

Value

The function `fredImport` returns an S4 object of class `fWEBDATA` with the following slots:

<code>@call</code>	the function call.
<code>@data</code>	the data as downloaded formatted as a <code>data.frame</code> .

`@param` a character vector whose elements contain the values of selected parameters of the argument list.

`@title` a character string with the name of the download. This can be overwritten specifying a user defined input argument.

`@description` a character string with an optional user defined description. By default just the current date when the test was applied will be returned.

The function `fredSeries` returns an S4 object of class `timeSeries` or alternatively an object specified by the function argument `returnClass`.

Note

Internet Download Functions:

IMPORTANT NOTE: If the service provider changes the data file format it may become necessary to modify and update the functions.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## Not run:
## fredImport -
  DPRIME = fredSeries("DPRIME")
  tail(DPRIME)
## End(Not run)
```

fWEBDATA-class *Class "fWEBDATA"*

Description

The class `fWEBDATA` represents a download from the internet.

Objects from the Class

Objects can be created by calls of the `import` or `series` functions.

Slots

call: Object of class `"call"`: the call of the applied function.

data: Object of class `"data.frame"`: the data as downloaded formatted as a `data.frame`.

param: Object of class `"character"`: a character vector whose elements contain the values of selected parameters of the argument list.

title: Object of class "character": a character string with the name of the download. This can be overwritten specifying a user defined input argument.

description: Object of class " character": a character string with an optional user defined description. By default just the current date and user when the test was applied will be returned.

Methods

show signature(object = "fWEBDATA"): prints an object of class 'fWEBDATA'.

Examples

```
## getClass -
  getClass("fWEBDATA")
```

Oanda

Import FX Market Data from OANDA

Description

Imports FX market data from www.oanda.com.

Usage

```
oandaSeries(symbols, from = NULL, to = Sys.timeDate(),
            nDaysBack = 366, ...)

oandaImport(query, file = "tempfile", source = NULL, frequency = "daily",
            from = NULL, to = Sys.timeDate(), nDaysBack = 366,
            save = FALSE, sep = ";", try = TRUE)
```

Arguments

<code>file</code>	a character string with filename, usually having extension ".csv", where to save the downloaded data.
<code>frequency</code>	a character string, one of "auto", "quarterly", "monthly", or "daily", defining the frequency of the data records. Note, the import function tries autodetect the frequency of the time series to be downloaded. This may fail, in such case specify the frequency explicitly.
<code>from</code>	the date from when to extract the time series.
<code>nDaysBack</code>	the number of days back.
<code>query</code>	a character string, denoting the location of the data at the web site.
<code>save</code>	a logical value, if set to TRUE the downloaded data file will be stored under the path and file name specified by the string <code>file</code> . By default FALSE.
<code>sep</code>	a charcter value specifying the column separator.

<code>source</code>	a character string setting the URL of the source. If <code>NULL</code> , then the URL will be set automatically to its default value.
<code>symbols</code>	a character string with the symbols to be downloaded.
<code>to</code>	the end date of the data download, by default the current date.
<code>try</code>	a logical value, if set to <code>TRUE</code> the Internet access will be checked.
<code>...</code>	optional arguments to be passed.

Value

The function `fredImport` returns an S4 object of class `fWEBDATA` with the following slots:

<code>@call</code>	the function call.
<code>@data</code>	the data as downloaded formatted as a <code>data.frame</code> .
<code>@param</code>	a character vector whose elements contain the values of selected parameters of the argument list.
<code>@title</code>	a character string with the name of the download. This can be overwritten specifying a user defined input argument.
<code>@description</code>	a character string with an optional user defined description. By default just the current date when the test was applied will be returned.

The function `fredSeries` returns an S4 object of class `timeSeries` or alternatively an object specified by the function argument `returnClass`.

Note**Internet Download Functions:**

IMPORTANT NOTE: If the service provider changes the data file format it may become necessary to modify and update the functions.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## Not run:
## oandaImport -
##   oandaSeries("USD/EUR")
## End(Not run)
```

show-methods *WEBDATA Download Show Methods*

Description

Show methods for WEBDATA downloads.

Methods

object = "ANY" Generic function.

object = "fWEBDATA" Print function for objects of class "fWEBDATA".

Examples

```
## Not run:
## print --
  IBM = yahooImport("IBM")
  print(IBM)
## End(Not run)
```

Yahoo *Import Market Data from Yahoo*

Description

Imports financial time series data from chart.yahoo.com.

Usage

```
yahooSeries(symbols, from = NULL, to = Sys.timeDate(),
            nDaysBack = 366, ...)
```

```
yahooImport(query, file = "tempfile", source = NULL,
            frequency = c("daily", "weekly", "monthly"),
            from = NULL, to = Sys.timeDate(), nDaysBack = 366,
            save = FALSE, sep = ";", try = TRUE)
```

Arguments

file	a character string with filename, usually having extension ".csv", where to save the downloaded data.
frequency	a character string, one of "auto", "quarterly", "monthly", or "daily", defining the frequency of the data records. Note, the import function tries autodetect the frequency of the time series to be downloaded. This may fail, in such case specify the frequency explicitly.

<code>from</code>	the date from when to extract the time series.
<code>nDaysBack</code>	the number of days back.
<code>query</code>	a character string, denoting the location of the data at the web site.
<code>save</code>	a logical value, if set to TRUE the downloaded data file will be stored under the path and file name specified by the string <code>file</code> . By default FALSE.
<code>sep</code>	a character value specifying the column separator.
<code>source</code>	a character string setting the URL of the source. If NULL, then the URL will be set automatically to its default value.
<code>symbols</code>	a character string with the symbols to be downloaded.
<code>to</code>	the end date of the data download, by default the current date.
<code>try</code>	a logical value, if set to TRUE the Internet access will be checked.
<code>...</code>	optional arguments to be passed.

Details

Import data from chart.yahoo.com:

The query string is given as

```
s=SYMBOL&a=DD&b=MM&c=CCYY&g=d&q=q&z=SYMBOL&x=.csv
```

where `SYMBOL` has to be replaced by the symbol name of the instrument, and `DD`, `MM`, and `CCYY` by the day, month-1 and century/year when the time series should start.

Here are some examples of symbols:

[query]	Description:
<code>^DJI</code>	Dow Jones 30 Industrial Averages
<code>^NYA</code>	New York Stock Exchange Composite
<code>^NDX</code>	Nasdaq 100 Index
<code>^IXIC</code>	Nasdaq Composite Index
<code>^TYX</code>	US 30Y Treasury Bond Index
<code>IBM</code>	BM DJIA Stock
<code>KO</code>	Coca-Cola DJIA Stock

The meaning of the tokens in the query string are the following:

Token	Description
<code>s</code>	Selected Ticker-Symbol
<code>a</code>	First Quote starts with Month (mm)
<code>b</code>	First Quote starts with Day (dd)
<code>c</code>	First Quote starts with Year (ccyy)
<code>d</code>	Last Quote ends with Month (mm)

e	Last Quote ends with Day (dd)
f	Last Quote ends with Year (ccyy)
z	Selected Ticker-Symbol

Value

The function `yahooImport` returns an S4 object of class `fWEBDATA` with the following slots:

<code>@call</code>	the function call.
<code>@data</code>	the data as downloaded formatted as a <code>data.frame</code> .
<code>@param</code>	a character vector whose elements contain the values of selected parameters of the argument list.
<code>@title</code>	a character string with the name of the download. This can be overwritten specifying a user defined input argument.
<code>@description</code>	a character string with an optional user defined description. By default just the current date when the test was applied will be returned.

The function `yahooSeries` returns an S4 object of class `timeSeries` or alternatively an object specified by the function argument `returnClass`.

The function `keystatsImport` returns a data frame with key statistics downloaded from yahoo's web site.

Note

Internet Download Functions:

IMPORTANT NOTE: If the service provider changes the data file format it may become necessary to modify and update the functions.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## Not run:
## yahooImport -
##   yahooSeries("IBM")
## End(Not run)
```

YahooBriefing *Import Briefings from Yahoo*

Description

Imports briefings from chart.yahoo.com.

Usage

```
yahooBriefing(query, file = "tempfile", source = NULL, save = FALSE,
              try = TRUE)
```

Arguments

<code>file</code>	a character string with filename, usually having extension ".csv", where to save the downloaded data.
<code>query</code>	a character string, denoting the location of the data at the web site.
<code>save</code>	a logical value, if set to TRUE the downloaded data file will be stored under the path and file name specified by the string <code>file</code> . By default FALSE.
<code>source</code>	a character string setting the URL of the source. If NULL, then the URL will be set automatically to its default value.
<code>try</code>	a logical value, if set to TRUE the Internet access will be checked.

Value

returns a data frame with briefings downloaded from yahoo's web site.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## Not run:
## yahooBriefing -
  yahooBriefing("IBM")
## End(Not run)
```

`YahooKeystats`*Import Key Statistics Data from Yahoo*

Description

Imports key statistics from `chart.yahoo.com`.

Usage

```
yahooKeystats(query, file = "tempfile", source = NULL, save = FALSE,
              try = TRUE)
```

Arguments

<code>file</code>	a character string with filename, usually having extension ".csv", where to save the downloaded data.
<code>query</code>	a character string, denoting the location of the data at the web site.
<code>save</code>	a logical value, if set to TRUE the downloaded data file will be stored under the path and file name specified by the string <code>file</code> . By default FALSE.
<code>source</code>	a character string setting the URL of the source. If NULL, then the URL will be set automatically to its default value.
<code>try</code>	a logical value, if set to TRUE the Internet access will be checked.

Value

returns a data frame with key statistics downloaded from yahoo's web site.

Note

Function `yohooKeystats` has been renamed from `keystatsImport`.

Author(s)

Diethelm Wuertz for the Rmetrics R-port.

Examples

```
## Not run:
## yahooKeystats -
  yahooKeystats("IBM")
## End(Not run)
```

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