Package ‘GBcurves’

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Type Package
Title Yield Curves of Brazil, China, and Russia
Version 0.1.2
Date 2021-03-21
Maintainer Werley Cordeiro <werleycordeiro@gmail.com>
Description Downloads and interpolates the Brazilian, Chinese, and Russian yield curves di-
spectively.
Depends R (>= 3.6.0)
License GPL-2
Encoding UTF-8
BugReports https://github.com/werleycordeiro/GBcurves/issues
URL https://github.com/werleycordeiro/GBcurves/
LazyData true
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xml2, xts
Suggests knitr,rmarkdown,testthat
RoxygenNote 7.1.1
VignetteBuilder knitr
NeedsCompilation no
Author Werley Cordeiro [aut, cre] (<https://orcid.org/0000-0001-8394-0417>)
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Description

This function downloads daily yield curves data of Brazil, China, and Russia. If necessary, it interpolates with spline function for unavailable maturities.

Usage

\[
\text{yields}(\text{init}, \text{fin}, \text{mty}, \text{ctry})
\]

Arguments

- **init**: Initial date in format "YYYY-MM-DD"
- **fin**: Final date in format "YYYY-MM-DD"
- **mty**: Maturities specified by months
- **ctry**: Countries available: "BR", "CN" or "RU"

Value

A matrix that contains daily yield curves in percent in each row and maturities in months by columns.

Source


Examples

```r
init <- "2020-05-10"
fin <- "2020-05-17"
mty <- c(3,6,12,120,360)
ctry <- "BR"

## Not run:
yields(init = init, fin = fin, mty = mty, ctry = ctry)
## End(Not run)
```
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