Package ‘Quandl’

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Title API Wrapper for Quandl.com
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Description Functions for interacting directly with the Quandl API to offer data in a number of formats usable in R, downloading a zip with all data from a Quandl database, and the ability to search. This R package uses the Quandl API. For more information go to <https://www.quandl.com/docs/api>. For more help on the package itself go to <https://www.quandl.com/help/r>.
Imports httr (>= 0.6.1), zoo, jsonlite (>= 0.9.14)
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metaData

Retrieve metadata from a Quandl series or search results

Description

Retrieve metadata from a Quandl series or search results

Usage

```
metaData(x)
```

Arguments

```
x
```
A Quandl time series object or search results with attached meta data.

Value

Returns a list of meta data about the series or search results.

See Also

```
Quandl, Quandl.search
```

Examples

```
## Not run:
metaData(ts)

## End(Not run)
```
Description

Retrieves Data from the Quandl Dataset endpoint and formats.

Usage

Quandl(code, type = c("raw", "ts", "zoo", "xts", "timeSeries"),
transform = c("", "diff", "rdiff", "normalize", "cumul", "rdiff_from"),
collapse = c("", "daily", "weekly", "monthly", "quarterly", "annual"),
order = c("desc", "asc"), meta = FALSE, force_irregular = FALSE,
...)

Arguments

code   Dataset code on Quandl specified as a string or an array of strings.
type   Type of data returned specified as string. Can be 'raw', 'ts', 'zoo', 'xts' or 'timeSeries'.
transform Apply Quandl API data transformations.
collapse Collapse frequency of Data.
order   Select if data is given to R in ascending or descending formats. Helpful for the rows parameter.
meta    Adds meta data as an attribute to the returned Data.
force_irregular When set to TRUE, forces the index of the Data to be of date format yyyy-mm-dd.
... Additional named values that are interpreted as Quandl API parameters. Please see https://www.quandl.com/docs/api#retrieve-data-and-metadata for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api.

Value

Depending on the type the class is either data.frame, time series, xts, zoo or timeSeries.

References

This R package uses the Quandl API. For more information go to https://www.quandl.com/docs/api. For more help on the package itself go to https://www.quandl.com/help/r.
quandl.api

Description
Executes Quandl API calls

Usage
quandl.api(path, http = c("GET", "PUT", "POST", "DELETE"),
postdata = NULL, ...)

Arguments
path Path to api resource.
http Type of http request sent.
postdata A character or raw vector that is sent in a body.
... Named values that are interpreted as Quandl API parameters. Please see https://www.quandl.com/docs/api.

Details
Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value
Quandl API response.

See Also
Quandl.api_key
**Quandl.api_key**

**Examples**

```r
## Not run:
quandl_data = quandl.api(path="datasets/NSE/OIL", http="GET")
plot(quandl_data[,1])

## End(Not run)
```

**Quandl.api_key** *Query or set Quandl API key*

**Description**

Query or set Quandl API key

**Usage**

`Quandl.api_key(api_key)`

**Arguments**

- `api_key` 
  Optionally passed parameter to set Quandl `api_key`.

**Value**

Returns invisibly the currently set `api_key`.

**Examples**

```r
## Not run:
Quandl.api_key('foobar')

## End(Not run)
```

**Quandl.auth** *Query or set Quandl API token*

**Description**

Deprecated. Alias of `Quandl.api_key`

**Usage**

`Quandl.auth(auth_token)`

**Arguments**

- `auth_token` 
  Optionally passed parameter to set Quandl `auth_token`.
**Quandl.database.bulk_download_to_file**

Downloads a zip with all data from a Quandl database.

### Description

Downloads a zip with all data from a Quandl database.

### Usage

```r
Quandl.database.bulk_download_to_file(database_code, filename, ...)
```

### Arguments

- `database_code` Database code on Quandl specified as a string.
- `filename` Filename (including path) of file to download.
- `...` Additional named values that are interpreted as Quandl API parameters. Please see [https://www.quandl.com/docs/api#entire-database](https://www.quandl.com/docs/api#entire-database) for a full list of parameters.

### Details

Set your `api_key` with `Quandl.api_key` function. For instructions on finding your `api_key` go to [https://www.quandl.com/account/api](https://www.quandl.com/account/api)

### Value

The filename of the downloaded file.

### See Also

- `Quandl.api_key`
Quandl.database.bulk_download_url

Examples

```r
# Not run:
Quandl.database.bulk_download_to_file("NSE", ".NSE.zip")

# End(Not run)
```

Quandl.database.bulk_download_url

*Returns the bulk download url*

Description

Returns the bulk download url

Usage

```r
Quandl.database.bulk_download_url(database_code, ...)
```

Arguments

- `database_code`: Database code on Quandl specified as a string.
- `...`: Additional named values that are interpreted as Quandl API parameters. Please see [https://www.quandl.com/docs/api#entire-database](https://www.quandl.com/docs/api#entire-database) for a full list of parameters.

Details

Set your `api_key` with `Quandl.api_key` function. For instructions on finding your api key go to [https://www.quandl.com/account/api](https://www.quandl.com/account/api)

Value

Returns the download url.

See Also

`Quandl.api_key`

Examples

```r
# Not run:
url = Quandl.database.download_url("NSE", download_type="partial")

# End(Not run)
```
Quandl.dataset.get  Retrieves Data from the Quandl Dataset endpoint

Description

Retrieves Data from the Quandl Dataset endpoint

Usage

Quandl.dataset.get(code, params)

Arguments

code  Dataset code on Quandl specified as a string.
params  A list of parameters to be passed to the Quandl API. Please see https://www.quandl.com/docs/api#retrieve-data-and-metadata for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

Returns a data.frame of the requested data

See Also

Quandl.api_key, Quandl

Examples

## Not run:
quandldata = Quandl.dataset.get("NSE/OIL", list(rows=5))
plot(quandldata[,1])

## End(Not run)
Quandl.datatable

**Retrieves Data from the Quandl Datatable endpoint**

**Description**

Retrieves Data from the Quandl Datatable endpoint

**Usage**

Quandl.datatable(datatable_code, paginate = FALSE, ...)

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>datatable_code</td>
<td>Datatable code on Quandl specified as a string.</td>
</tr>
<tr>
<td>paginate</td>
<td>When set to TRUE, fetches up to 1,000,000 rows of data</td>
</tr>
<tr>
<td>...</td>
<td>Additional named values that are interpreted as Quandl API parameters.</td>
</tr>
</tbody>
</table>

**Details**

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to [https://www.quandl.com/account/api](https://www.quandl.com/account/api)

**Value**

Returns a data.frame.

**See Also**

Quandl.api_key

**Examples**

```r
## Not run:
Quandl.datatable('ZACKS/FC', paginate=TRUE)
```

## End(Not run)
Quandldatatable.bulk_download_to_file

Downloads a zip with all data requested from a Quandl database

Description

Downloads a zip with all data requested from a Quandl database

Usage

Quandldatatable.bulk_download_to_file(datatable_code, filename, ...)

Arguments

datatable_code  Datatable code on Quandl specified as a string.
filename  Filename (including path) of file to download.
...  Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
Quandldatatable.bulk_download_to_file('ZACKS/EE')

## End(Not run)
Quandl.datatable.bulk_download_url

Generates and returns a bulk download url

Description

Generates and returns a bulk download url

Usage

Quandl.datatable.bulk_download_url(datatable_code, ...)

Arguments

datatable_code  Datatable code on Quandl specified as a string.
...  Additional named values that are interpreted as Quandl API parameters. Please see https://www.quandl.com/docs/api#entire-database for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

Returns the download url.

See Also

Quandl.api_key

Examples

## Not run:
url = Quandl.datatable.bulk_download_url("ZACKS/EE", ticker="AAPL")

## End(Not run)
Quandl.search

Search the Quandl database

Usage

Quandl.search(query, silent = FALSE, per_page = 10, ...)

Arguments

query Search terms
silent Prints the results when FALSE.
per_page Number of results returned per page.
... Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api
For instructions on finding your authentication token go to https://www.quandl.com/account/api

Value

Search results returned as a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
search.results <- Quandl.search("oil")

## End(Not run)
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