Package ‘Quandl’

October 12, 2022

Title API Wrapper for Quandl.com
Version 2.11.0
Date 2021-08-11
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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://docs.quandl.com>. For more help on the package itself go to <https://www.quandl.com/tools/r>.
Imports httr (>= 0.6.1), zoo, jsonlite (>= 0.9.14)
Suggests testthat (>= 0.10.0), roxygen2, timeSeries
Depends R (>= 2.15.0), xts
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URL https://github.com/quandl/quandl-r
BugReports https://github.com/quandl/quandl-r/issues
RoxygenNote 7.1.1
NeedsCompilation no
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Repository CRAN
Date/Publication 2021-08-11 16:00:02 UTC

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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

\texttt{metaData(x)}

Arguments

\begin{itemize}
  \item \texttt{x} \hspace{1cm} A Quandl time series object or search results with attached meta data.
\end{itemize}

Value

Returns a list of metadata about the series or search results.

See Also

\texttt{Quandl, Quandl.search}

Examples

\begin{verbatim}
## Not run:
metaData(ts)
## End(Not run)
\end{verbatim}
Quandl

Retrieves Data from the Quandl Dataset endpoint and formats

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://docs.quandl.com/docs/in-depth-usage#get-time-series-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/profile.

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://docs.quandl.com. For more help on the package itself go to https://www.quandl.com/tools/r.

See Also

Quandl.api_key

Examples

```r
## Not run:
quandldata = Quandl("NSE/OIL", collapse="monthly", start_date="2013-01-01", type="ts")
plot(quandldata[,1])
## End(Not run)
```

quandl.api

**Executes Quandl API calls**

Description

Executes Quandl API calls

Usage

```r
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://docs.quandl.com.

Details

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

Value

Quandl API response.
Quandl.api_key

See Also

Quandl.api_key

Examples

## Not run:
quandldata = quandl.api(path="datasets/NSE/OIL", http="GET")plot(quandldata[,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

## 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.

Value

Returns invisibly the currently set auth_token.

See Also

Quandl

Examples

## Not run:
Quandl.auth("foobar")

## End(Not run)

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

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

## Not run:
Quandl.database.bulk_download_to_file("FOOBAR", "filename")

## End(Not run)
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://docs.quandl.com/docs/parameters-2 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/profile

Value

The filename of the downloaded file.

See Also

Quandl.api_key

Examples

## 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

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://docs.quandl.com/docs/parameters-2 for a full list of parameters.
Quandl.dataset.get

Description

Retrieves Data from the Quandl Dataset endpoint

Usage

Quandl.dataset.get(code, params)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>code</td>
<td>Dataset code on Quandl specified as a string.</td>
</tr>
<tr>
<td>params</td>
<td>A list of parameters to be passed to the Quandl API. Please see <a href="https://docs.quandl.com/docs/in-depth-usage#get-time-series-metadata">https://docs.quandl.com/docs/in-depth-usage#get-time-series-metadata</a> for a full list of 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/profile](https://www.quandl.com/account/profile)

Value

Returns a data.frame of the requested data

See Also

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

## End(Not run)
```

**Quandl.datatable**

**Retrieves Data from the Quandl Datatable endpoint**

### Description
Retrieves Data from the Quandl Datatable endpoint.

### Usage
```r
Quandl.datatable(datatable_code, paginate = FALSE, ...)
```

### Arguments
- **datatable_code**: Datatable code on Quandl specified as a string.
- **paginate**: When set to TRUE, fetches up to 1,000,000 rows of data.
- **...**: 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/profile](https://www.quandl.com/account/profile).

### Value
Returns a data.frame.

### See Also
- `Quandl.api_key`

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

## End(Not run)
```
Quandl.datatable.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**

```r
Quandl.datatable.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/profile](https://www.quandl.com/account/profile)

**Value**

Returns a data.frame.

**See Also**

- `Quandl.api_key`

**Examples**

```r
## Not run:
Quandl.datatable.bulk_download_to_file('ZACKS/EE')

## End(Not run)
```
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://docs.quandl.com/docs/parameters-1](https://docs.quandl.com/docs/parameters-1) 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/profile](https://www.quandl.com/account/profile)

Value
Returns the download url.

See Also

Quandl.api_key

Examples

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

## End(Not run)
```
Quandl.pit.asofdate

Retrieves Point In Time Data from the Quandl PIT endpoint. As of date is used to see the table as it was at a specific point in time in the past.

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. As of date is used to see the table as it was at a specific point in time in the past.

Usage

Quandl.pit.asofdate(datatable_code, start_date, paginate = FALSE, ...)

Arguments

datatable_code Datatable code on Quandl specified as a string.
start_date Lower date as a string.
paginate When set to TRUE, fetches up to 1,000,000 rows of data
... 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/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
Quandl.pit.asofdate('RSM/MSB', '2020-06-11', paginate=TRUE)

## End(Not run)
Quandl.pit.between  

Retrieves Point In Time Data from the Quandl PIT endpoint. Between start and end will show all rows that were visible at any point between two specified points in time. It works inclusively, a row visible exactly at start or exactly at end will be shown too.

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. Between start and end will show all rows that were visible at any point between two specified points in time. It works inclusively, a row visible exactly at start or exactly at end will be shown too.

Usage

Quandl.pit.between(datatable_code, start_date, end_date, paginate = FALSE, ...)

Arguments

datatable_code  Datatable code on Quandl specified as a string.
start_date  Lower date as a string.
end_date  Upper date as a string.
paginate  When set to TRUE, fetches up to 1,000,000 rows of data
...  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/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
Quandl.pit.between('RSM/MSB', '2020-06-11', '2020-06-12', paginate=TRUE)

## End(Not run)
Quandl.pit.fromto  Retrieves Point In Time Data from the Quandl PIT endpoint. From start to end will also show all rows that were visible at any point between two specified points in time, including start, but excluding end.

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. From start to end will also show all rows that were visible at any point between two specified points in time, including start, but excluding end.

Usage

Quandl.pit.fromto(datatable_code, start_date, end_date, paginate = FALSE, ...)

Arguments

datatable_code  Datatable code on Quandl specified as a string.
start_date  Lower date as a string.
end_date  Upper date as a string.
paginate  When set to TRUE, fetches up to 1,000,000 rows of data
...  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/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
Quandl.pit.fromto('RSM/MSB', '2020-06-11', '2020-06-12', paginate=TRUE)

## End(Not run)
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/profile

For instructions on finding your authentication token go to https://www.quandl.com/account/profile

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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