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://docs.quandl.com>. For more help on the package itself go to <https://www.quandl.com/tools/r>.
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R topics documented:

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metaData

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
...

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

## 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

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

```r
## 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

```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`.

**Value**

Returns invisibly the currently set `auth_token`.

**See Also**

- `Quandl`

**Examples**

```r
## 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, ...)`
Quandl.database.bulk_download_url

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
- code: Dataset code on Quandl specified as a string.
- params: A list of parameters to be passed to the Quandl API. Please see https://docs.quandl.com/docs/in-depth-usage#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
Returns a data.frame of the requested data

See Also
Quandl.api_key, Quandl
Quandl.datatable

Examples

```r
## Not run:
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

`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

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

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

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

## End(Not run)
Generates and returns a bulk download url

**Description**

Generates and returns a bulk download url

**Usage**

```r
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

```r
## 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)
Quandl.search

Description

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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