Package ‘alfred’

March 21, 2023

Title  Downloading Time Series from ALFRED Database for Various Vintages

Version  0.2.1

Description  Provides direct access to the ALFRED (<https://alfred.stlouisfed.org>) and FRED (<https://fred.stlouisfed.org>) databases. Its functions return tidy data frames for different releases of the specified time series. Note that this product uses the FRED© API but is not endorsed or certified by the Federal Reserve Bank of St. Louis.

Depends  R (>= 3.3.0)

License  MIT + file LICENSE

Encoding  UTF-8

Imports  dplyr, tidyselect, tidy, tibble, magrittr, lubridate, jsonlite, rlang, httr

URL  https://github.com/onnokleen/alfred/

BugReports  https://github.com/onnokleen/alfred/issues

Suggests  testthat, knitr, rmarkdown, ggplot2, covr

NeedsCompilation  no

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Repository  CRAN

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get_alfred_series

Description

This function can pull time series from the ALFRED database: https://alfred.stlouisfed.org. Downloading different vintages for performing real-time analysis is provided.

Usage

```r
get_alfred_series(
  series_id,
  series_name = NULL,
  observation_start = NULL,
  observation_end = NULL,
  realtime_start = NULL,
  realtime_end = NULL,
  api_key = NULL
)
```

Arguments

- **series_id**: FRED times series ID.
- **series_name**: Choose a name for the series column in output. Default: series_id.
- **observation_start**: Date of first observation in "yyyy-mm-dd" format. Default: Earliest observation available.
- **observation_end**: Date of last observation in "yyyy-mm-dd" format. Default: Last observation available.
- **realtime_start**: Date of first real time period in "yyyy-mm-dd" format. Default: First vintage date available.
- **realtime_end**: Date of last real time period in "yyyy-mm-dd" format. Default: Last vintage date available.
- **api_key**: You can supply your own apikey obtained via https://fredaccount.stlouisfed.org/login/secure/) if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Details

FRED time series IDs can be found on the respective site in ALFRED, e.g. https://alfred.stlouisfed.org/series?seid=CPIAUCSL.
get_fred_series

Examples

## Not run:
get_alfred_series("INDPRO", "indpro")

## End(Not run)
## Not run:
get_alfred_series("INDPRO", "indpro",
realtime_start = "2008-10-31", realtime_end = "2009-10-31")

## End(Not run)

get_fred_series Accessing FRED

Description

This function can pull time series from the FRED database: https://fred.stlouisfed.org.

Usage

get_fred_series(
  series_id,
  series_name = NULL,
  observation_start = NULL,
  observation_end = NULL,
  api_key = NULL
)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>series_id</td>
<td>FRED times series ID.</td>
</tr>
<tr>
<td>series_name</td>
<td>Choose a name for the series column in output. Default: series_id.</td>
</tr>
<tr>
<td>observation_start</td>
<td>Date of first observation in &quot;yyyy-mm-dd&quot; format.  Default: Earliest observation available.</td>
</tr>
<tr>
<td>observation_end</td>
<td>Date of last observation in &quot;yyyy-mm-dd&quot; format.  Default: Last observation available.</td>
</tr>
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<td>api_key</td>
<td>You can supply your own apikey obtained via <a href="https://fredaccount.stlouisfed.org/login/secure/">https://fredaccount.stlouisfed.org/login/secure/</a>) if you want to run a large batch of requests. Otherwise you might run into query limits of the API.</td>
</tr>
</tbody>
</table>

Examples

## Not run:
get_fred_series("INDPRO", "indpro")

## End(Not run)
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