Package ‘alfred’

October 12, 2022

Title Downloading Time Series from ALFRED Database for Various Vintages

Version 0.2.0

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)

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Encoding UTF-8

RoxygenNote 7.1.1

Imports dplyr, tidyr, tibble, magrittr, lubridate, jsonlite, rlang, curl, 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 (Accessing ALFRED)

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

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://research.stlouisfed.org/useraccount/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

```r
## 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)
```

Description

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

Usage

```
get_fred_series(
  series_id,
  series_name = NULL,
  observation_start = NULL,
  observation_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.
- `api_key`: You can supply your own apikey obtained via [https://research.stlouisfed.org/useraccount/login/secure/](https://research.stlouisfed.org/useraccount/login/secure/) if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Examples

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

## End(Not run)
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