Package ‘alfred’

April 1, 2019

Title  Downloading Time Series from ALFRED Database for Various Vintages
Version  0.1.7
Description  Provides direct access to the AL-FRED (<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
LazyData  true
RoxygenNote  6.1.1
Imports  dplyr, tidyr, tibble, magrittr, lubridate, jsonlite
URL  https://github.com/onnokleen/alfred/
BugReports  https://github.com/onnokleen/alfred/issues
Suggests  testthat, knitr, rmarkdown, ggplot2, covr
VignetteBuilder  knitr
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)

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.

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

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

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

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)

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 "yyy-mm-dd" format. Default: Earliest observation available.
observation_end Date of last observation in "yyy-mm-dd" format. Default: Last observation available.

Examples
get_fred_series("INDPRO", "indpro")
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