Package ‘pdfetch’

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Imports  httr, zoo, xts, XML, lubridate, jsonlite, reshape2, readr, curl, xml2

Type  Package

Title  Fetch Economic and Financial Time Series Data from Public Sources

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Description  Download economic and financial time series from public sources, including the St Louis Fed's FRED system, Yahoo Finance, the US Bureau of Labor Statistics, the US Energy Information Administration, the World Bank, Eurostat, the European Central Bank, the Bank of England, the UK's Office of National Statistics, Deutsche Bundesbank, and INSEE.

License  GPL

RoxygenNote  6.1.1

URL  https://github.com/abielr/pdfetch

BugReports  https://github.com/abielr/pdfetch/issues

NeedsCompilation  no

Repository  CRAN

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pdfetch
A package for downloading economic and financial time series from public sources.

pdfetch_BLS
Fetch data from U.S. Bureau of Labor Statistics

Description
Fetch data from U.S. Bureau of Labor Statistics

Usage
pdfetch_BLS(identifiers, from, to)

Arguments
identifiers   a vector of BLS time series IDs
from          start year
end year. Note that the request will fail if this is a future year that is beyond the last available data point in the series.
to

Value
a xts object

See Also
https://www.bls.gov/data/

Examples
## Not run:
pdfetch_BLS(c("EIUIR","EIUIR100"), 2005, 2010)
## End(Not run)
pdfetch_BOE  Fetch data from the Bank of England Interactive Statistical Database

Description
Fetch data from the Bank of England Interactive Statistical Database

Usage
pdfetch_BOE(identifiers, from, to = Sys.Date())

Arguments

identifiers  a vector of BoE series codes
from          start date
  to           end date; if not given, today’s date will be used

Value
a xts object

See Also
http://www.bankofengland.co.uk/boeapps/iadb/

Examples

## Not run:
pdfetch_BOE(c("LPMVWYR", "LPMVWYR"), "2012-01-01")  
## End(Not run)

pdfetch_BUNDESBANK  Fetch data from the Deutsche Bundesbank

Description
Fetch data from the Deutsche Bundesbank

Usage
pdfetch_BUNDESBANK(identifiers)

Arguments

identifiers  a vector of series codes
**pdfetch_ECB**

Fetch data from European Central Bank's statistical data warehouse

**Description**

Fetch data from European Central Bank’s statistical data warehouse

**Usage**

```r
pdfetch_ECB(identifiers)
```

**Arguments**

- `identifiers` a vector of ECB series IDs

**Value**

a xts object

**See Also**

http://sdw.ecb.europa.eu/

**Examples**

```r
## Not run:
pdfetch_ECB("FM.B.U2.EUR.4F.KR.DFR.CHG")
## End(Not run)
```
pdfetch_EIA  

*Fetch data from the US Energy Information Administration*

**Description**

Fetch data from the US Energy Information Administration

**Usage**

```r
pdfetch_EIA(identifiers, api_key)
```

**Arguments**

- `identifiers`: a vector of EIA series codes
- `api_key`: EIA API key

**Value**

a xts object

**See Also**

http://www.eia.gov/

**Examples**

```r
## Not run:
pdfetch_EIA(c("ELEC.GEN.ALL-AK-99.A","ELEC.GEN.ALL-AK-99.Q"), EIA_KEY)
```

## End(Not run)

---

pdfetch_EUROSTAT  

*Fetch data from Eurostat*

**Description**

Eurostat stores its statistics in data cubes, which can be browsed at [http://ec.europa.eu/eurostat/data/database](http://ec.europa.eu/eurostat/data/database). To access data, specify the name of a data cube and optionally filter it based on its dimensions.

**Usage**

```r
pdfetch_EUROSTAT(flowRef, from, to, ...)
```
pdfetch_EUROSTAT_DSD

Fetch description for a Eurostat dataset

Description
Fetch description for a Eurostat dataset

Usage
pdfetch_EUROSTAT_DSD(flowRef)

Arguments

flowRef Eurostat dataset code

Examples

## Not run:
pdfetch_EUROSTAT_DSD("namq_gdp_c")

## End(Not run)
pdfetch_FRED

Fetch data from St Louis Fed’s FRED database

Description
Fetch data from St Louis Fed’s FRED database

Usage
pdfetch_FRED(identifiers)

Arguments
identifiers a vector of FRED series IDs

Value
a xts object

See Also
https://fred.stlouisfed.org/

Examples
## Not run:
pdfetch_FRED(c("GDPC1", "PCECC96"))
## End(Not run)

pdfetch_INSEE

Fetch data from the French National Institute of Statistics and Economic Studies (INSEE)

Description
Fetch data from the French National Institute of Statistics and Economic Studies (INSEE)

Usage
pdfetch_INSEE(identifiers)

Arguments
identifiers a vector of INSEE series codes
pdfetch_ONS

Fetch data from the UK Office of National Statistics

Description

The ONS maintains multiple data products; this function can be used to retrieve data from the Time Series Explorer, see https://www.ons.gov.uk/timeseriestool

Usage

pdfetch_ONS(identifiers, dataset)

Arguments

identifiers a vector of ONS series codes

dataset optional ONS dataset name, only used if a time series is available in multiple datasets.

Value

a xts object

Examples

## Not run:
pdfetch_INSEE(c("000810635"))

## End(Not run)

## Not run:
pdfetch_ONS(c("LF24","LF2G"), "lms")

## End(Not run)
pdfetch_WB  

Fetch data from World Bank

Description

Fetch data from World Bank

Usage

pdfetch_WB(indicators, countries = "all")

Arguments

indicators  
a vector of World Bank indicators

countries  
a vector of country identifiers, which can be 2- or 3-character ISO codes. The special option "all" retrieves all countries.

Value

a xts object

See Also

http://data.worldbank.org/

Examples

## Not run:
pdfetch_WB("NY.GDP.MKTP.CD", c("BR","MX"))

## End(Not run)

pdfetch_YAHOO  

Fetch data from Yahoo Finance

Description

Fetch data from Yahoo Finance

Usage

pdfetch_YAHOO(identifiers, fields = c("open", "high", "low", "close", "adjclose", "volume"), from = as.Date("2007-01-01"), to = Sys.Date(), interval = "1d")
pdfetch_YAHOO

Arguments

  identifiers  a vector of Yahoo Finance tickers
  fields      can be any of "open", "high", "low", "close", "volume", or "adjclose"
  from        a Date object or string in YYYY-MM-DD format. If supplied, only data on or
              after this date will be returned
  to          a Date object or string in YYYY-MM-DD format. If supplied, only data on or
              before this date will be returned
  interval    the frequency of the return data, can be '1d', '1wk', or '1mo'

Value

  a xts object

See Also

  https://finance.yahoo.com/

Examples

  ## Not run:
  pdfetch_YAHOO(c("^gspc","^ixic"))
  pdfetch_YAHOO(c("^gspc","^ixic"), "adjclose")

  ## End(Not run)