Package ‘pdfetch’

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

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.

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

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

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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
to 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.

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
Fetch data from European Central Bank's statistical data warehouse

pdfetch_ECB

Usage

pdfetch_ECB(identifiers)

Arguments

identifiers a vector of ECB series IDs

Value

a xts object

See Also

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

Examples

## 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
pdfetch_EIA(identifiers, api_key)

Arguments
identifiers a vector of EIA series codes
api_key EIA API key

Value
a xts object. Note that for hourly series the time zone will always be set to GMT, whereas the true time zone may be different. If you wish to use the correct time zone you must manually convert it.

See Also
https://www.eia.gov/

Examples
## 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 https://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
pdfetch_EUROSTAT(flowRef, from, to, ...)
Arguments

flowRef  Eurostat dataset code
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
...  optional dimension filters for the dataset

Value

a xts object

Examples

## Not run:
pdfetch_EUROSTAT("namq_gdp_c", FREQ="Q", S_ADJ="NSA", UNIT="MIO_EUR",
INDIC_NA="B1GM", GEO=c("DE","UK"))

## 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
**Value**

a xts object

**See Also**


**Examples**

```r
## Not run:
pdfetch_INSEE(c("000810635"))
## End(Not run)
```

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**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](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**

```r
## 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**

```r
df_fetch_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**

https://data.worldbank.org/

**Examples**

```r
# Not run:
df_fetch_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**

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

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

## End(Not run)
```
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