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.

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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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R topics documented:

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

Description

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

Value

a xts object

See Also

https://www.bundesbank.de/Navigation/EN/Statistics/Time_series_databases/time_series_databases.html

Examples

```
## Not run:
pdfetch_BUNDESBANK(c("BBNZ1.Q.DE.Y.H.0000.A","BBK01.BJ9069"))

## End(Not run)
```

`pdfetch_ECB` *Fetch data from European Central Bank's statistical data warehouse*

Description

Fetch data from European Central Bank's statistical data warehouse

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

See Also

http://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 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

```
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_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

Value

a xts object

See Also

`https://www.insee.fr/`

Examples

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

## End(Not run)
```

`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_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 countrie 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")
```

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)
```