Package 'Quandl'

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Title API Wrapper for Quandl.com

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Description Functions for interacting directly with the Quandl API to offer data in a number of formats usable in R, downloading a zip with all data from a Quandl database, and the ability to search. This R package uses the Quandl API. For more information go to <https://docs.quandl.com>. For more help on the package itself go to <https://www.quandl.com/tools/r>.

Imports httr (>= 0.6.1), zoo, jsonlite (>= 0.9.14)

Suggests testthat (>= 0.10.0), roxygen2, timeSeries

Depends R (>= 2.15.0), xts

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URL https://github.com/quandl/quandl-r

BugReports https://github.com/quandl/quandl-r/issues

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R topics documented:

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metaData   *Retrieve metadata from a Quandl series or search results*

Description

Retrieve metadata from a Quandl series or search results

Usage

```
metaData(x)
```

Arguments

x   A Quandl time series object or search results with attached meta data.

Value

Returns a list of meta data about the series or search results.

See Also

[Quandl](), [Quandl.search]()

Examples

```
## Not run:
metaData(ts)

## End(Not run)
```

Quandl *Retrieves Data from the Quandl Dataset endpoint and formats*

Description

Retrieves Data from the Quandl Dataset endpoint and formats

Usage

```
Quandl(
  code,
  type = c("raw", "ts", "zoo", "xts", "timeSeries"),
  transform = c("", "diff", "rdiff", "normalize", "cumul", "rdiff_from"),
  collapse = c("", "daily", "weekly", "monthly", "quarterly", "annual"),
  order = c("desc", "asc"),
  meta = FALSE,
  force_irregular = FALSE,
  ...
)
```

Arguments

code	Dataset code on Quandl specified as a string or an array of strings.
type	Type of data returned specified as string. Can be 'raw', 'ts', 'zoo', 'xts' or 'timeSeries'.
transform	Apply Quandl API data transformations.
collapse	Collapse frequency of Data.
order	Select if data is given to R in ascending or descending formats. Helpful for the rows parameter.
meta	Adds meta data as an attribute to the returned Data.
force_irregular	
	When set to TRUE, forces the index of the Data to be of date format yyyy-mm-dd
...	Additional named values that are interpreted as Quandl API parameters. Please see https://docs.quandl.com/docs/in-depth-usage#get-time-series-metadata for a full list of parameters.

Details

Set your `api_key` with `Quandl.api_key` function. For instructions on finding your api key go to https://www.quandl.com/account/profile.

Value

Depending on the type the class is either data.frame, time series, xts, zoo or timeSeries.

References

This R package uses the Quandl API. For more information go to <https://docs.quandl.com>. For more help on the package itself go to <https://www.quandl.com/tools/r>.

See Also

[Quandl.api_key](#)

Examples

```
## Not run:
quandldata = Quandl("NSE/OIL", collapse="monthly", start_date="2013-01-01", type="ts")
plot(quandldata[,1])

## End(Not run)
```

---

quandl.api   *Executes Quandl API calls*

Description

Executes Quandl API calls

Usage

```
quandl.api(
  path,
  http = c("GET", "PUT", "POST", "DELETE"),
  postdata = NULL,
  ...
)
```

Arguments

path	Path to api resource.
http	Type of http request sent.
postdata	A character or raw vector that is sent in a body.
...	Named values that are interpretted as Quandl API parameters. Please see https://docs.quandl.com.

Details

Set your `api_key` with `Quandl.api_key` function. For instructions on finding your api key go to <https://www.quandl.com/account/profile>

Value

Quandl API response.

See Also

Quandl.api_key

Examples

```
## Not run:
quandldata = quandl.api(path="datasets/NSE/OIL", http="GET")
plot(quandldata[,1])

## End(Not run)
```

Quandl.api_key   *Query or set Quandl API key*

Description

Query or set Quandl API key

Usage

```
Quandl.api_key(api_key)
```

Arguments

api_key   Optionally passed parameter to set Quandl api_key.

Value

Returns invisibly the currently set api_key.

Examples

```
## Not run:
Quandl.api_key('foobar')

## End(Not run)
```

Quandl.auth   *Query or set Quandl API token*

Description

Deprecated. Alias of Quandl.api_key

Usage

```
Quandl.auth(auth_token)
```

Arguments

auth_token   Optionally passed parameter to set Quandl auth_token.

Value

Returns invisibly the currently set auth_token.

See Also

Quandl

Examples

```
## Not run:
Quandl.auth('foobar')

## End(Not run)
```

Quandl.database.bulk_download_to_file
                        Downloads a zip with all data from a Quandl database

---

Description

Downloads a zip with all data from a Quandl database

Usage

```
Quandl.database.bulk_download_to_file(database_code, filename, ...)
```

Arguments

database_code	Database code on Quandl specified as a string.
filename	Filename (including path) of file to download.
...	Additional named values that are interpreted as Quandl API parameters. Please see <https://docs.quandl.com/docs/parameters-2> for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to <https://www.quandl.com/account/profile>

Value

The filename of the downloaded file.

See Also

[Quandl.api_key](#)

Examples

```
## Not run:
Quandl.database.bulk_download_to_file("NSE", "./NSE.zip")

## End(Not run)
```

Quandl.database.bulk_download_url
Returns the bulk download url

Description

Returns the bulk download url

Usage

```
Quandl.database.bulk_download_url(database_code, ...)
```

Arguments

database_code	Database code on Quandl specified as a string.
...	Additional named values that are interpreted as Quandl API parameters. Please see <https://docs.quandl.com/docs/parameters-2> for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
<https://www.quandl.com/account/profile>

Value

Returns the download url.

See Also

Quandl.api_key

Examples

```
## Not run:
url = Quandl.database.download_url("NSE", download_type="partial")

## End(Not run)
```

Quandl.dataset.get *Retrieves Data from the Quandl Dataset endpoint*

Description

Retrieves Data from the Quandl Dataset endpoint

Usage

```
Quandl.dataset.get(code, params)
```

Arguments

code   Dataset code on Quandl specified as a string.

params   A list of parameters to be passed to the Quandl API. Please see [https://docs.](https://docs.quandl.com/docs/in-depth-usage#get-time-series-metadata)
              [quandl.com/docs/in-depth-usage#get-time-series-metadata](https://docs.quandl.com/docs/in-depth-usage#get-time-series-metadata) for a full
              list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
<https://www.quandl.com/account/profile>

Value

Returns a data.frame of the requested data

See Also

Quandl.api_key, Quandl

Examples

```
## Not run:
quandldata = Quandl.dataset.get("NSE/OIL", list(rows=5))
plot(quandldata[,1])

## End(Not run)
```

Quandl.datatable   *Retrieves Data from the Quandl Datatable endpoint*

Description

Retrieves Data from the Quandl Datatable endpoint

Usage

```
Quandl.datatable(datatable_code, paginate = FALSE, ...)
```

Arguments

datatable_code	Datatable code on Quandl specified as a string.
paginate	When set to TRUE, fetches up to 1,000,000 rows of data
...	Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
https://www.quandl.com/account/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

```
## Not run:
Quandl.datatable('ZACKS/FC', paginate=TRUE)

## End(Not run)
```

Quandl.datatable.bulk_download_to_file

Downloads a zip with all data requested from a Quandl database

---

Description

Downloads a zip with all data requested from a Quandl database

Usage

```
Quandl.datatable.bulk_download_to_file(datatable_code, filename, ...)
```

Arguments

datatable_code	Datatable code on Quandl specified as a string.
filename	Filename (including path) of file to download.
...	Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
<https://www.quandl.com/account/profile>

Value

Returns a data.frame.

See Also

[Quandl.api_key](#)

Examples

```
## Not run:
Quandl.datatable.bulk_download_to_file('ZACKS/EE')

## End(Not run)
```

Quandl.datatable.bulk_download_url

Generates and returns a bulk download url

Description

Generates and returns a bulk download url

Usage

```
Quandl.datatable.bulk_download_url(datatable_code, ...)
```

Arguments

datatable_code   Datatable code on Quandl specified as a string.

...   Additional named values that are interpreted as Quandl API parameters. Please see https://docs.quandl.com/docs/parameters-1 for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/profile

Value

Returns the download url.

See Also

Quandl.api_key

Examples

```
## Not run:
url = Quandl.datatable.bulk_download_url("ZACKS/EE", ticker="AAPL")

## End(Not run)
```

Quandl.pit.asofdate   *Retrieves Point In Time Data from the Quandl PIT endpoint. As of date is used to see the table as it was at a specific point in time in the past.*

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. As of date is used to see the table as it was at a specific point in time in the past.

Usage

```
Quandl.pit.asofdate(datatable_code, start_date, paginate = FALSE, ...)
```

Arguments

datatable_code	Datatable code on Quandl specified as a string.
start_date	Lower date as a string.
paginate	When set to TRUE, fetches up to 1,000,000 rows of data
...	Additional named values that are interpreted as Quandl API parameters.

Details

Set your `api_key` with `Quandl.api_key` function. For instructions on finding your api key go to <https://www.quandl.com/account/profile>

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

```
## Not run:
Quandl.pit.asofdate('RSM/MSB', '2020-06-11', paginate=TRUE)

## End(Not run)
```

Quandl.pit.between	*Retrieves Point In Time Data from the Quandl PIT endpoint. Between start and end will show all rows that were visible at any point between two specified points in time. It works inclusively, a row visible exactly at start or exactly at end will be shown too.*

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. Between start and end will show all rows that were visible at any point between two specified points in time. It works inclusively, a row visible exactly at start or exactly at end will be shown too.

Usage

```
Quandl.pit.between(datatable_code, start_date, end_date, paginate = FALSE, ...)
```

Arguments

datatable_code	Datatable code on Quandl specified as a string.
start_date	Lower date as a string.
end_date	Upper date as a string.
paginate	When set to TRUE, fetches up to 1,000,000 rows of data
...	Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
https://www.quandl.com/account/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

```
## Not run:
Quandl.pit.between('RSM/MSB', '2020-06-11', '2020-06-12', paginate=TRUE)

## End(Not run)
```

Quandl.pit.fromto	*Retrieves Point In Time Data from the Quandl PIT endpoint. From start to end will also show all rows that were visible at any point between two specified points in time, including start, but excluding end.*

Description

Retrieves Point In Time Data from the Quandl PIT endpoint. From start to end will also show all rows that were visible at any point between two specified points in time, including start, but excluding end.

Usage

```
Quandl.pit.fromto(datatable_code, start_date, end_date, paginate = FALSE, ...)
```

Arguments

datatable_code	Datatable code on Quandl specified as a string.
start_date	Lower date as a string.
end_date	Upper date as a string.
paginate	When set to TRUE, fetches up to 1,000,000 rows of data
...	Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
https://www.quandl.com/account/profile

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

```
## Not run:
Quandl.pit.fromto('RSM/MSB', '2020-06-11', '2020-06-12', paginate=TRUE)

## End(Not run)
```

Quandl.search   *Search the Quandl database*

Description

Search the Quandl database

Usage

```
Quandl.search(query, silent = FALSE, per_page = 10, ...)
```

Arguments

query	Search terms
silent	Prints the results when FALSE.
per_page	Number of results returned per page.
...	Additional named values that are interpretted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to
https://www.quandl.com/account/profile

For instructions on finding your authentication token go to https://www.quandl.com/account/profile

Value

Search results returned as a data.frame.

See Also

Quandl.api_key

Examples

```
## Not run:
search.results <- Quandl.search("oil")

## End(Not run)
```

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