finreportr: Financial Data from U.S. Securities and Exchange Commission

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Summary

'finreportr' is an R package (R Core Team 2016) that contributes to empirical finance research by automating the download of data relating to the health and transactions of publicly-listed companies, thus simplifying the workflow of financial analysts. It downloads and processes XBRL documents containing financial data from the U.S. Securities and Exchange Commission's EDGAR database. Using a suite of simple functions, data from the Statement of Operations, Balance Sheet, and Statement of Cash Flow of Form 10-Ks may be downloaded, processed, and returned to the user in R dataframes.

The design of functions included in 'finreportr' is inspired by the quantitative finance package 'quantmod' (Ryan, Ulrich, and Thielen 2016). XBRL-processing capabilities of 'finreportr' are mainly powered by the package 'XBRL' (Bertolusso and Kimmel 2016) under the hood.

References

Bertolusso, Roberto, and Marek Kimmel. 2016. *XBRL: Extraction of Business Financial Information from 'Xbrl' Documents*. https://CRAN.R-project.org/package=XBRL.

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