

Package ‘pdfetch’

August 29, 2016

Imports httr, zoo, xts, XML, lubridate, jsonlite, reshape2

Type Package

Title Fetch Economic and Financial Time Series Data from Public Sources

Version 0.1.7

Date 2015-07-15

Author Abiel Reinhart <abieler@gmail.com>

Maintainer Abiel Reinhart <abieler@gmail.com>

Description Download economic and financial time series from public sources.

License GPL

NeedsCompilation no

Repository CRAN

Date/Publication 2015-07-19 00:34:03

R topics documented:

pdfetch	2
pdfetch_BLS	2
pdfetch_BOE	3
pdfetch_ECB	3
pdfetch_EIA	4
pdfetch_EUROSTAT	4
pdfetch_EUROSTAT_DSD	5
pdfetch_FRED	6
pdfetch_INSEE	6
pdfetch_ONS	7
pdfetch_WB	7
pdfetch_YAHOO	8

Index	10
--------------	-----------

pdfetch	<i>A package for downloading economic and financial time series from public sources.</i>
---------	--

Description

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

pdfetch_BLS	<i>Fetch data from U.S. Bureau of Labor Statistics</i>
-------------	--

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

Examples

```
tryCatch(pdfetch_BLS(c("EIUIR", "EIUIR100"), 2005, 2010),
  error = function(e) {},
  warning = function(w) {}
)
```

pdfetch_BOE	<i>Fetch data from the Bank of England Interactive Statistical Database</i>
-------------	---

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

Examples

```
tryCatch(pdfetch_BOE(c("LPMVWYR", "LPMVWYR"), "2012-01-01"),
  error = function(e) {},
  warning = function(w) {}
)
```

pdfetch_ECB	<i>Fetch data from European Central Bank's statistical data warehouse</i>
-------------	---

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

Examples

```
tryCatch(pdfetch_ECB("FM.B.U2.EUR.4F.KR.DFR.CHG"),
  error = function(e) {},
  warning = function(w) {}
)
```

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

Examples

```
tryCatch(pdfetch_EIA(c("ELEC.GEN.ALL-AK-99.A", "ELEC.GEN.ALL-AK-99.Q"), EIA_KEY),
  error = function(e) {},
  warning = function(w) {}
)
```

pdfetch_EUROSTAT

*Fetch data from Eurostat***Description**

Eurostat stores its statistics in data cubes, which can be browsed at http://epp.eurostat.ec.europa.eu/portal/page/portal/statistics/search_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

```
tryCatch(pdfetch_EUROSTAT("namq_gdp_c", FREQ="Q", S_ADJ="SWDA", UNIT="MIO_EUR",
  INDIC_NA="B1GM", GEO=c("DE", "UK")),
  error = function(e) {},
  warning = function(w) {}
)
```

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

```
tryCatch(pdfetch_EUROSTAT_DSD("namq_gdp_c"),
  error = function(e) {},
  warning = function(w) {}
)
```

`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

Examples

```
tryCatch(pdfetch_FRED(c("GDPC1", "PCECC96")),
  error = function(e) {},
  warning = function(w) {}
)
```

`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

Examples

```
tryCatch(pdfetch_INSEE(c("000810635")),
  error = function(e) {},
  warning = function(w) {}
)
```

pdfetch_ONS

Fetch data from the UK Office of National Statistics

Description

Fetch data from the UK Office of National Statistics

Usage

```
pdfetch_ONS(identifiers, dataset)
```

Arguments

identifiers	a vector of ONS series codes
dataset	ONS dataset name

Value

a xts object

Examples

```
tryCatch(pdfetch_ONS(c("LF24", "LF2G"), "lms"),
  error = function(e) {},
  warning = function(w) {}
)
```

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

Examples

```
tryCatch(pdfetch_WB("NY.GDP.MKTP.CD", c("BR", "MX")),
  error = function(e) {},
  warning = function(w) {}
)
```

pdfetch_YAHOO

Fetch data from Yahoo Finance

Description

Fetch data from Yahoo Finance

Usage

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

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

Value

a xts object

Examples

```
tryCatch({  
  pdfetch_YAHOO(c("^gspc", "^ixic"))  
  pdfetch_YAHOO(c("^gspc", "^ixic"), "adjclose")  
},  
error = function(e) {},  
warning = function(w) {}  
)
```

Index

pdfetch, [2](#)
pdfetch-package (pdfetch), [2](#)
pdfetch_BLS, [2](#)
pdfetch_BOE, [3](#)
pdfetch_ECB, [3](#)
pdfetch_EIA, [4](#)
pdfetch_EUROSTAT, [4](#)
pdfetch_EUROSTAT_DSD, [5](#)
pdfetch_FRED, [6](#)
pdfetch_INSEE, [6](#)
pdfetch_ONS, [7](#)
pdfetch_WB, [7](#)
pdfetch_YAHOO, [8](#)