

ffData

ffData is an R package which allows the automatic download of financial returns data from the Kenneth R. French Data Library. For now, the implemented datasets include U.S. Research Returns Data, Bivariate sorts, Three-way sorts and Industry Portfolios.

Installation

You can install this version of the package from Github with:

```
install.packages("devtools")
library(devtools)
install_github("antshi/ffData")
library(ffData)
```

Examples

These are basic examples which show you how to use the main function `ffdata.download()`

Example 1

Everything is set to default. The function automatically downloads cleaned for NAs, monthly returns of 3-Fama-French factor portfolios with dividends from 1975/01 till today.

```
library(ffData)
ffDataDownload()
```

Example 2

Download monthly returns with dividends for the 48 Industry Portfolios from January 1990 till December 2018.

```
library(ffData)
ffDataDownload(freq="m", type="Industry", factors.n=48, start="199001", end="201812")
```