

The “Live” Code of Lecture 7

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#####
# LECTURE 7: Giving better names to economic variables in SNB data #
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# This is the first of a series of scripts for Lecture 7.
# In this script, we "dress up" our SNB data and then save them
# To the hard disk directly in RData and csv format. So we can use them
# next time directly, without any dressing up.

rm(list = ls())

# Read the data as they come from the SNB website
#####

# REPLACE THE WORKING DIRECTORY BELOW WITH THE ONE FOR YOUR DEVICE
setwd("D:/Dropbox/Mac&Surf/Programmierkurs Dropb/Data")

# Read files, adjust file names to your situation!
rawXrates = read.csv(file =
  "SNB Xrates downloaded clean noEmptyCol.csv")

rawAussen = read.csv(file =
  "SNB Aussenhandel downloaded clean noEmptyCol.csv")

# If you are having troubles with the data, use the following two lines

# load("rawXrates.RData")
# load("rawExpImp.RData"); rawAussen = rawExpImp; rm(rawExpImp)

# You get these data in RData format from the online script on
# https://binswanger.github.io/practicaldata\_hs16/#Problems--What-if-some-numbers-are-automatically-con
# Put these files in your working directory

# Give better name to the "economic variables"
#####

# First for rawAussen

# Make a copy of rawAussen
dataAussen = rawAussen

#rename Do
oldNamesA_D0 = unique(as.character(dataAussen$D0))
# use "as.character", so we really know what we are doing, factors are tricky
newNamesA_D0 = c("Einfuhr", "Ausfuhr", "Handelsbilanzsaldo")
#check
cbind(oldNamesA_D0, newNamesA_D0)

##      oldNamesA_D0 newNamesA_D0
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## [1,] "E"          "Einfuhr"
## [2,] "A"          "Ausfuhr"
## [3,] "H"          "Handelsbilanzsaldo"

# # For developing the function
# df = dataAussen
# colInDf = "D0"
# oldNames = oldNamesA_D0
# newNames = newNamesA_D0

# A function for renaming, so we need to type this 3 times...
rename = function(df, colInDf, oldNames, newNames){
  # In case that the column where we want to change names is a factor
  # first convert the factor to character. Otherwise, it becomes a bit more tricky
  if (is.factor(df[[colInDf]])) {
    df[[colInDf]] = as.character(df[[colInDf]])
  }

  # Now rename
  for (i in 1:length(oldNames)){
    df[[colInDf]] [df[[colInDf]] == oldNames[i]] = newNames[i]
    #dataAussen[["D0"]] [dataAussen[["D0"]] == "E"]
    #dataAussen$D0 [dataAussen$D0 == "E"]
  }
  return(df)
}

dataAussen = rename(dataAussen, "D0", oldNamesA_D0, newNamesA_D0)

# rename D1

oldNamesA_D1 = unique(as.character(dataAussen$D1))
newNamesA_D1= c("Total", "Maschinen, Apparate und Elektronik",
               "Praezisionsinstrumente, Uhren, Bijouterie",
               "Chemikalien", "Textilien, Bekleidung, Schuhe",
               "Fahrzeuge", "Metalle", "Uhren", "Praezisionsinstrumente",
               "Praezisionsinstrumente, Uhren, Bijouterie")

# Check
cbind(oldNamesA_D1, newNamesA_D1)

##      oldNamesA_D1 newNamesA_D1
## [1,] "T"         "Total"
## [2,] "MAE"       "Maschinen, Apparate und Elektronik"
## [3,] "PUB"       "Praezisionsinstrumente, Uhren, Bijouterie"
## [4,] "C"         "Chemikalien"
## [5,] "TBS0"      "Textilien, Bekleidung, Schuhe"
## [6,] "F"         "Fahrzeuge"
## [7,] "M"         "Metalle"
## [8,] "U"         "Uhren"
## [9,] "P"         "Praezisionsinstrumente"
## [10,] "TBS1"     "Praezisionsinstrumente, Uhren, Bijouterie"
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dataAussen = rename(dataAussen, "D1", oldNamesA_D1, newNamesA_D1)

oldNamesA_D2 = unique(as.character(dataAussen$D2))
newNamesA_D2= c("Wert in Millionen Franken",
                "Veraenderung gegenueber dem Vorjahr in \u0025 - nominal",
                "Veraenderung gegenueber dem Vorjahr in \u0025 - real")

# "u0025" is UTF-8 coding

# Check
cbind(oldNamesA_D2, newNamesA_D2)

##      oldNamesA_D2 newNamesA_D2
## [1,] "WMF"       "Wert in Millionen Franken"
## [2,] "N"         "Veraenderung gegenueber dem Vorjahr in % - nominal"
## [3,] "R"         "Veraenderung gegenueber dem Vorjahr in % - real"

dataAussen = rename(dataAussen, "D2", oldNamesA_D2, newNamesA_D2)

# Now the exchange rates

# Copy the data to new data frame
# get rid of end-of-month values of exchange rates
dataXrates = rawXrates[rawXrates$D0 == "MO", ]

oldNamesX_D1 = unique(as.character(dataXrates$D1))

newNamesX_D1 = c(
  "CHF/Euro",
  "CHF/Britisches Pfund",
  "CHF/100 Daenische Kronen",
  "CHF/100 Norwegische Kronen",
  "CHF/100 Tschechische Kronen",
  "CHF/100 Ungarische Forint",
  "CHF/100 Polnische Zloty",
  "CHF/100 Rubel",
  "CHF/100 Schwedische Kronen",
  "CHF/100 Tuerkische Lira",
  "CHF/US Dollar",
  "CHF/Kanadische Dollar",
  "CHF/100 Argentinische Pesos",
  "CHF/100 Brasilianische Real",
  "CHF/100 Mexikanische Pesos",
  "CHF/Suedafrikanischer Rand",
  "CHF/100 Japanische Yen",
  "CHF/Australischer Dollar",
  "CHF/100 Chinesische Yuan",
  "CHF/100 Hongkong Dollars",
  "CHF/100 Koreanische Won",
  "CHF/100 Malaysische Ringgit",
  "CHF/Neuseelaendischer Dollar",
  "CHF/100 Singapur-Dollars",
  "CHF/100 Thailaendische Baht",

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"CHF/Sonderziehungsrecht")

# Check
cbind(oldNamesX_D1, newNamesX_D1)

##      oldNamesX_D1 newNamesX_D1
## [1,] "EUR1"      "CHF/Euro"
## [2,] "GBP1"      "CHF/Britisches Pfund"
## [3,] "DKK100"    "CHF/100 Daenische Kronen"
## [4,] "NOK100"    "CHF/100 Norwegische Kronen"
## [5,] "CZK100"    "CHF/100 Tschechische Kronen"
## [6,] "HUF100"    "CHF/100 Ungarische Forint"
## [7,] "PLN100"    "CHF/100 Polnische Zloty"
## [8,] "RUB100"    "CHF/100 Rubel"
## [9,] "SEK100"    "CHF/100 Schwedische Kronen"
## [10,] "TRY100"   "CHF/100 Tuerkische Lira"
## [11,] "USD1"     "CHF/US Dollar"
## [12,] "CAD1"     "CHF/Kanadische Dollar"
## [13,] "ARS100"   "CHF/100 Argentinische Pesos"
## [14,] "BRL100"   "CHF/100 Brasilianische Real"
## [15,] "MXN100"   "CHF/100 Mexikanische Pesos"
## [16,] "ZAR1"     "CHF/Suedafrikanischer Rand"
## [17,] "JPY100"   "CHF/100 Japanische Yen"
## [18,] "AUD1"     "CHF/Australischer Dollar"
## [19,] "CNY100"   "CHF/100 Chinesische Yuan"
## [20,] "HKD100"   "CHF/100 Hongkong Dollars"
## [21,] "KRW100"   "CHF/100 Koreanische Won"
## [22,] "MYR100"   "CHF/100 Malaysische Ringgit"
## [23,] "NZD1"     "CHF/Neuseeländischer Dollar"
## [24,] "SGD100"   "CHF/100 Singapur-Dollars"
## [25,] "THB100"   "CHF/100 Thailaendische Baht"
## [26,] "XDR1"     "CHF/Sonderziehungsrecht"

dataXrates = rename(dataXrates, "D1", oldNamesX_D1, newNamesX_D1)

# Create unique timeIDs
#####

library(stringr)

calcTimeID = function(df){

  df$year = as.numeric(
    substr(df$Date, start = 1, stop = 4) )

  df$month = as.numeric(
    substr(df$Date, start = 6, stop = 7) )

  df$timeID = df$year +
    (df$month-1)/12

  df$year = NULL

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df$month = NULL

return(df)
}

dataAussen = calcTimeID(dataAussen)
dataXrates = calcTimeID(dataXrates)

# Save data in RData format
save(dataAussen, dataXrates,
      file = "dataforAnalysis.RData")

# Write data to csv (just for fun)

write.table(dataAussen, file = "dataAussen.csv",
            sep = ",", qmethod = "escape", na = "",
            row.names = FALSE)

write.table(dataXrates, file = "dataXrates.csv",
            sep = ",", qmethod = "escape", na = "",
            row.names = FALSE)

```