

Package ‘tidyBdE’

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Title Download Data from Bank of Spain

Version 0.0.1.9000

Description Tools to download data series from 'Banco de España' ('BdE') on 'tibble' format. 'Banco de España' is the national central bank and, within the framework of the Single Supervisory Mechanism ('SSM'), the supervisor of the Spanish banking system along with the European Central Bank. This package is in no way sponsored endorsed or administered by 'Banco de España'.

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Encoding UTF-8

LazyData true

BugReports <https://github.com/dieghernan/tidyBdE/issues>

URL <https://dieghernan.github.io/tidyBdE/>, <https://github.com/dieghernan/tidyBdE>

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Imports tibble (>= 3.0.0),
readr (>= 1.0.0),
dplyr (>= 0.7.0),
ggplot2 (>= 3.3.0),
scales (>= 1.1.0)

Suggests tidyverse (>= 1.3.0),
tinytest,
knitr,
rmarkdown

VignetteBuilder knitr

R topics documented:

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|------------------|-------------------|
| bde_catalog_load | Load BdE catalogs |
|------------------|-------------------|

Description

Load the time-series catalogs provided by BdE.

Usage

```
bde_catalog_load(  
  catalog = "ALL",  
  parse_dates = TRUE,  
  cache_dir = NULL,  
  update_cache = FALSE,  
  verbose = FALSE  
)
```

Arguments

| | |
|--------------|---|
| catalog | A single value indicating the catalogs to be updated or "ALL" as a shorthand. See Details |
| parse_dates | Logical. If TRUE the dates would be parsed using bde_parse_dates() . |
| cache_dir | A path to a cache directory. The directory can also be set via options with <code>options(bde_cache_dir = "path/to/dir")</code> . |
| update_cache | Logical. If TRUE the requested file would be updated on the cache_dir. |
| verbose | Logical, display information useful for debugging. |

Details

Accepted values for catalog are:

| CODE | PUBLICATION | UPDATE FREQUENCY | FREQUENCY |
|------|---|------------------|-----------|
| BE | Statistical Bulletin | Daily | Monthly |
| CF | Financial Accounts of the Spanish Economy | Quarterly | Annual |
| IE | Economic Indicators | Daily | Monthly |
| SI | Summary Indicators | Daily | Daily |
| TC | Exchange Rates | Daily | Daily |
| TI | Interest Rates | Daily | Daily |
| PB | Bank Lending Survey | Quarterly | Quarterly |

Use "ALL" as a shorthand for updating all the catalogs at a glance.

If the requested catalog is not cached [bde_catalog_update\(\)](#) is invoked.

Value

A tibble

Source

Time-series bulk data download

See Also

[bde_catalog_update\(\)](#)

Examples

```
bde_catalog_load("TI", verbose = TRUE)
```

| | |
|--------------------|----------------------------|
| bde_catalog_search | <i>Update BdE catalogs</i> |
|--------------------|----------------------------|

Description

Search for keywords on the time-series catalogs.

Usage

```
bde_catalog_search(pattern, ...)
```

Arguments

| | |
|--------------|---|
| pattern | regex pattern to search See Details and Examples. |
| ... | Arguments passed on to bde_catalog_load |
| catalog | A single value indicating the catalogs to be updated or "ALL" as a shorthand. See Details |
| parse_dates | Logical. If TRUE the dates would be parsed using bde_parse_dates() . |
| update_cache | Logical. If TRUE the requested file would be updated on the cache_dir. |
| cache_dir | A path to a cache directory. The directory can also be set via options with <code>options(bde_cache_dir = "path/to/dir")</code> . |
| verbose | Logical, display information useful for debugging. |

Details

Note that BdE files are only provided in Spanish, for the time being. Therefore search terms should be provided in Spanish as well in order to get search results.

This function uses [grep\(\)](#) function for finding matches on the catalogs. You can pass [regular expressions](#) to broaden the search.

Value

A tibble with the results of the query.

See Also

[bde_catalog_load\(\)](#), [grep\(\)](#)

Examples

```
# Simple search (needs to be in Spanish)
# !! PIB [es] == GDP [en]

PIB <- bde_catalog_search("PIB", catalog = "IE")

names(PIB)[c(2, 3, 5)]

PIB[c(2, 3, 5)]

# More complex - Single
FRA_PIB <- bde_catalog_search("Francia.*)PIB", catalog = "IE")

FRA_PIB[c(2, 3, 5)]

# Even more complex - Double
FRA_ITA_DEU_PIB <-
  bde_catalog_search("Francia.*)PIB|Italia.*)PIB|Alemania.*)PIB",
    catalog = "IE"
  )

FRA_ITA_DEU_PIB[c(2, 3, 5)]

# Search an alias: Exact match
bde_catalog_search("^IE_1.1.$")[c(2, 3, 5)]

# Search a sequential code: Exact match
# Note that this series (sequential code) appears on several tables

bde_catalog_search("^3779313.$")[c(2, 3, 5)]
```

| | |
|--------------------|----------------------------|
| bde_catalog_update | <i>Update BdE catalogs</i> |
|--------------------|----------------------------|

Description

Update the time-series catalogs provided by BdE.

Usage

```
bde_catalog_update(catalog = "ALL", cache_dir = NULL, verbose = FALSE)
```

Arguments

| | |
|-----------|---|
| catalog | A vector of characters indicating the catalogs to be updated or "ALL" as a shorthand. See Details |
| cache_dir | A path to a cache directory. The directory can also be set via options with <code>options(bde_cache_dir = "path/to/dir")</code> . |
| verbose | Logical, display information useful for debugging. |

Details

Accepted values for catalog are:

| CODE | PUBLICATION | UPDATE FREQUENCY | FREQUENCY |
|------|---|------------------|-----------|
| BE | Statistical Bulletin | Daily | Monthly |
| CF | Financial Accounts of the Spanish Economy | Quarterly | Annual |
| IE | Economic Indicators | Daily | Monthly |
| SI | Summary Indicators | Daily | Daily |
| TC | Exchange Rates | Daily | Daily |
| TI | Interest Rates | Daily | Daily |
| PB | Bank Lending Survey | Quarterly | Quarterly |

Use "ALL" as a shorthand for updating all the catalogs at a glance.

Value

Silent. Downloads the catalog file(s) to the local machine.

Source

[Time-series bulk data download](#)

Examples

```
bde_catalog_update("TI", verbose = TRUE)
```

| | |
|-----------------|-------------------------------------|
| bde_ind_gdp_var | <i>Relevant Indicators of Spain</i> |
|-----------------|-------------------------------------|

Description

Set of helper functions for downloading some of the most relevant macroeconomic indicators of Spain.

Usage

```
bde_ind_gdp_var(series_label = "GDP_YoY", ...)

bde_ind_unemployment_rate(series_label = "Unemployment_Rate", ...)

bde_ind_euribor_12m_monthly(series_label = "Euribor_12M_Monthly", ...)

bde_ind_euribor_12m_daily(series_label = "Euribor_12M_Daily", ...)

bde_ind_cpi_var(series_label = "Consumer_price_index_YoY", ...)

bde_ind_ibex(series_label = "IBEX_index_month", ...)
```

Arguments

`series_label` Optional. Character vector or value. Allows to specify a custom label for the series extracted. It should have the same length than `series_code`.

... Arguments passed on to [bde_series_load](#)

`parse_dates` Logical. If TRUE the dates would be parsed using [bde_parse_dates\(\)](#).

`parse_numeric` Logical. If TRUE the columns would be parsed to double (numeric) values. See Note.

`cache_dir` A path to a cache directory. The directory can also be set via options with `options(bde_cache_dir = "path/to/dir")`.

`update_cache` Logical. If TRUE the requested file would be updated on the `cache_dir`.

`verbose` Logical, display information useful for debugging.

`extract_metadata` Logical TRUE/FALSE. On TRUE the output is the meta-data of the requested series.

Details

This functions are convenient wrappers of [bde_series_load\(\)](#) referencing specific series. Use `verbose = TRUE/extract_metadata = TRUE` to see the specification and the source.

See Also

[bde_series_load\(\)](#), [bde_catalog_search\(\)](#)

Examples

```
bde_ind_euribor_12m_monthly()
```

| | |
|-----------------|--------------------|
| bde_parse_dates | <i>Parse dates</i> |
|-----------------|--------------------|

Description

Tries to parse strings representing dates using [as.Date\(\)](#)

Usage

```
bde_parse_dates(dates_to_parse)
```

Arguments

`dates_to_parse` Dates to parse

Value

A class "Date" object.

Note

This function is tailored for the date formatting used on this package, so it may fail if it is used for another datasets. See examples for checking which formats would be considered.

See Also

[as.Date\(\)](#)

Examples

```
# Formats parsed
would_parse <- c(
  "02 FEB2019", "MAR 2020", "ENE2020", "2020",
  "12-1993", "01-02-2014", "01/02/1990"
)

parsed_ok <- bde_parse_dates(would_parse)

class(parsed_ok)

tibble::tibble(raw = would_parse, parsed = parsed_ok)

#-----

# Formats not admitted
wont_parse <- c("JAN2001", "2010-01-12", "01 APR 2017", "01/31/1990")

parsed_fail <- bde_parse_dates(wont_parse)

class(parsed_fail)

tibble::tibble(raw = wont_parse, parsed = parsed_fail)
```

bde_series_full_load *Load BdE full time-series files*

Description

Load a full time-series file provided by BdE.

About BdE file naming:

The series name is a positional code showing the location of the table. For example, table **be_6_1** represents the Table 1, Chapter 6 of the Statistical Bulletin. Although it is a unique value, it is subject to change (i.e. a new table is inserted before).

For that reason, the function [bde_series_load\(\)](#) is more suitable for extracting specific time-series.

Usage

```
bde_series_full_load(
  series_csv,
  parse_dates = TRUE,
  parse_numeric = TRUE,
```

```

    cache_dir = NULL,
    update_cache = FALSE,
    verbose = FALSE,
    extract_metadata = FALSE
  )

```

Arguments

| | |
|-------------------------------|---|
| <code>series_csv</code> | csv file of a series, as defined in the field Nombre del archivo con los valores de la serie of the corresponding catalog. See bde_catalog_load() . |
| <code>parse_dates</code> | Logical. If TRUE the dates would be parsed using bde_parse_dates() . |
| <code>parse_numeric</code> | Logical. If TRUE the columns would be parsed to double (numeric) values. See Note. |
| <code>cache_dir</code> | A path to a cache directory. The directory can also be set via options with <code>options(bde_cache_dir = "path/to/dir")</code> . |
| <code>update_cache</code> | Logical. If TRUE the requested file would be updated on the <code>cache_dir</code> . |
| <code>verbose</code> | Logical, display information useful for debugging. |
| <code>extract_metadata</code> | Logical TRUE/FALSE. On TRUE the output is the metadata of the requested series. |

Value

A tibble with a field "Date" and the alias of the fields series as described on the catalogs. See [bde_catalog_load\(\)](#).

Note

This function tries to coerce the columns to numbers. For some series a warning may be displayed if the parser fails. You can override the default behaviour with `parse_numeric = FALSE`

See Also

[bde_series_load\(\)](#)

Examples

```

# Metadata
bde_series_full_load("TI_1_1.csv", extract_metadata = TRUE)

# Data
bde_series_full_load("TI_1_1.csv")

```

| | |
|-----------------|---------------------------------------|
| bde_series_load | <i>Load a single BdE time-series.</i> |
|-----------------|---------------------------------------|

Description

Load a single time-series provided by BdE.

The series alias is a positional code showing the location (column and/or row) of the series in the table. However, although it is unique, it is not a good candidate to be used as the series ID, as it is subject to change. If a series changes position in the table, its alias will also change.

To ensure series can still be identified, even after these changes, they are assigned a sequential number (series_code on this function) which will remain unchanged throughout the series' lifetime.

Note that a single series could be used on different tables, so it can have several aliases. If you need to search by alias it is recommended to use [bde_series_full_load\(\)](#).

Usage

```
bde_series_load(
  series_code,
  series_label = NULL,
  parse_dates = TRUE,
  parse_numeric = TRUE,
  cache_dir = NULL,
  update_cache = FALSE,
  verbose = FALSE,
  extract_metadata = FALSE
)
```

Arguments

| | |
|------------------|---|
| series_code | a numeric value or vector with time-series code(s), as defined in the field Número secuencial of the corresponding series. See bde_catalog_load() . |
| series_label | Optional. Character vector or value. Allows to specify a custom label for the series extracted. It should have the same length than series_code. |
| parse_dates | Logical. If TRUE the dates would be parsed using bde_parse_dates() . |
| parse_numeric | Logical. If TRUE the columns would be parsed to double (numeric) values. See Note. |
| cache_dir | A path to a cache directory. The directory can also be set via options with <code>options(bde_cache_dir = "path/to/dir")</code> . |
| update_cache | Logical. If TRUE the requested file would be updated on the cache_dir. |
| verbose | Logical, display information useful for debugging. |
| extract_metadata | Logical TRUE/FALSE. On TRUE the output is the metadata of the requested series. |

Value

A tibble with a field "Date" and the series_code of the series as described on the catalogs. See [bde_catalog_load\(\)](#).

Note

This function tries to coerce the columns to numbers. For some series a warning may be displayed if the parser fails. You can override the default behaviour with `parse_numeric = FALSE`

See Also

[bde_series_full_load\(\)](#), [bde_catalog_load\(\)](#), [bde_catalog_search\(\)](#)

Examples

```
# Metadata
bde_series_load(573234, verbose = TRUE, extract_metadata = TRUE)

# Data
bde_series_load(573234, extract_metadata = FALSE)

# Vectorized
bde_series_load(c(573234, 573214),
  series_label = c("US/EUR", "GBP/EUR"),
  verbose = TRUE, extract_metadata = TRUE
)

bde_series_load(c(573234, 573214),
  series_label = c("US/EUR", "GBP/EUR"),
  verbose = TRUE, extract_metadata = FALSE
)
```

bde_vivid_pal

BdE colour palettes

Description

Custom ggplot2 theme based on the publications of BdE.

Usage

```
bde_vivid_pal(...)

bde_scale_colour_vivid(...)

bde_scale_color_vivid(...)

bde_scale_fill_vivid(...)
```

Arguments

... Further arguments of the functions.

See Also

[theme_bde\(\)](#)

Examples

```
scales::show_col(bde_vivid_pal()(6))
```

| | |
|-----------|--------------------------|
| theme_bde | <i>BdE ggplot2 theme</i> |
|-----------|--------------------------|

Description

A custom ggplot2 theme based on the publications of BdE.

Usage

```
theme_bde(...)
```

Arguments

... Ignored.

See Also

[ggplot2::theme\(\)](#)

Examples

```
library(tidyverse)

series_TC <- bde_series_full_load("TC_1_1.csv")

series_TC <- series_TC[c(1, 2)]

series_TC_pivot <- series_TC %>%
  filter(
    Date >= "2020-01-01" & Date <= "2020-12-31",
    !is.na(series_TC[[2]])
  )

names(series_TC_pivot) <- c("x", "y")

ggplot(series_TC_pivot, aes(x = x, y = y)) +
  geom_line(size = 0.8, color = bde_vivid_pal()(1)) +
  labs(
    title = "Title",
    subtitle = "Some metric",
    caption = "Bank of Spain"
  ) +
  theme_bde()
```

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