FHFA - Download

Datasets

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Contents

Preamble

```
rm(list = ls())
pklist <- c("tidyverse", "curl")
source("https://fgeerolf.github.io/datasets/load-packages.R")
options(tibble.print_max = 100)
```

An updated version of this note is available here: https://fgeerolf.github.io/datasets/fhfa-download.pdf
Resources on the FHFA House Price Dataset: https://www.fhfa.gov/DataTools/Downloads/Pages/House-Price-Index-Datasets.aspx#qpo
Direct Link to Flat File: https://www.fhfa.gov/DataTools/Downloads/Documents/HPI/HPI_master.csv

Download

Crosswalk

```
load("/Users/geerolf/Drive/work/datasets/crosswalks/crosswalk.state.main.RData")
```

Main File

```
curl_download("https://www.fhfa.gov/DataTools/Downloads/Documents/HPI/HPI_master.csv",
              destfile = "HPI_master.csv",
              quiet = FALSE)
```

Loading

State level

```
HPI.state <- "HPI_master.csv" %>%
  read.csv %>%
  filter(level == "State",
         hpi_flavor == "all-transactions",
         hpi_type == "traditional") %>%
  mutate(date = yr + (period - 1)/4) %>%
  mutate(place_id = place_id %>% paste) %>%
  select(state.code = place_id, date, value = index_nsa) %>%
  arrange(state.code, date) %>%
  left_join(crosswalk.state.main, by = "state.code") %>%
  mutate(variable = "HPI",
         variable.desc1 = "House Prices (FHFA)") %>%
  select(variable, variable.desc1, state.code, state.name, date, value)
```

Saving:

```
save(HPI.state, file = "HPI.state.RData")
```

MSA-Yearqtr FHFA House Prices (1975-2018)

```
HPI.msa <- "HPI_master.csv" %>%
  read.csv %>%
  filter(level == "MSA",
         hpi_flavor == "all-transactions",
         hpi_type == "traditional") %>%
  mutate(date = yr + (period - 1)/4) %>%
  select(msa.code = place_id, msa.name = place_name, date, value = index_nsa) %>%
  arrange(msa.code, date) %>%
  mutate(variable = "HPI",
         variable.desc1 = "House Prices (FHFA)") %>%
  select(variable, variable.desc1, msa.code, msa.name, date, value)
```

Saving:

```
save(HPI.msa, file = "HPI.msa.RData")
```

Delete

```
unlink("HPI_master.csv")
```

Computing Environment

```
Sys.time()
```

```
## [1] "2018-09-29 19:40:37 PDT"
```

```
sessionInfo()
```

```
## R version 3.5.1 (2018-07-02)
## Platform: x86_64-apple-darwin15.6.0 (64-bit)
## Running under: macOS High Sierra 10.13.6
##
## Matrix products: default
## BLAS: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRblas.0.dylib
## LAPACK: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRlapack.dylib
##
## locale:
## [1] en_US.UTF-8/en_US.UTF-8/en_US.UTF-8/C/en_US.UTF-8/en_US.UTF-8
##
## attached base packages:
## [1] stats     graphics  grDevices utils     datasets  methods   base
##
## other attached packages:
##  [1] bindrcpp_0.2.2  curl_3.2        forcats_0.3.0   stringr_1.3.1
##  [5] dplyr_0.7.6     purrr_0.2.5     readr_1.1.1     tidyr_0.8.1
##  [9] tibble_1.4.2    ggplot2_3.0.0   tidyverse_1.2.1
##
## loaded via a namespace (and not attached):
##  [1] Rcpp_0.12.18     cellranger_1.1.0 pillar_1.3.0     compiler_3.5.1
##  [5] plyr_1.8.4       bindr_0.1.1      tools_3.5.1      digest_0.6.15
##  [9] lubridate_1.7.4  jsonlite_1.5     evaluate_0.11    nlme_3.1-137
## [13] gtable_0.2.0     lattice_0.20-35  pkgconfig_2.0.2  rlang_0.2.2
## [17] cli_1.0.0        rstudioapi_0.7   yaml_2.2.0       haven_1.1.2
## [21] withr_2.1.2      xml2_1.2.0       httr_1.3.1       knitr_1.20
## [25] hms_0.4.2        rprojroot_1.3-2  grid_3.5.1       tidyselect_0.2.4
## [29] glue_1.3.0       R6_2.2.2         readxl_1.1.0     rmarkdown_1.10
## [33] modelr_0.1.2     magrittr_1.5     backports_1.1.2  scales_1.0.0
## [37] htmltools_0.3.6  rvest_0.3.2      assertthat_0.2.0 colorspace_1.3-2
## [41] stringi_1.2.4    lazyeval_0.2.1   munsell_0.5.0    broom_0.5.0
## [45] crayon_1.3.4
```