

# Shiller - Download

Datasets

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## Preamble

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

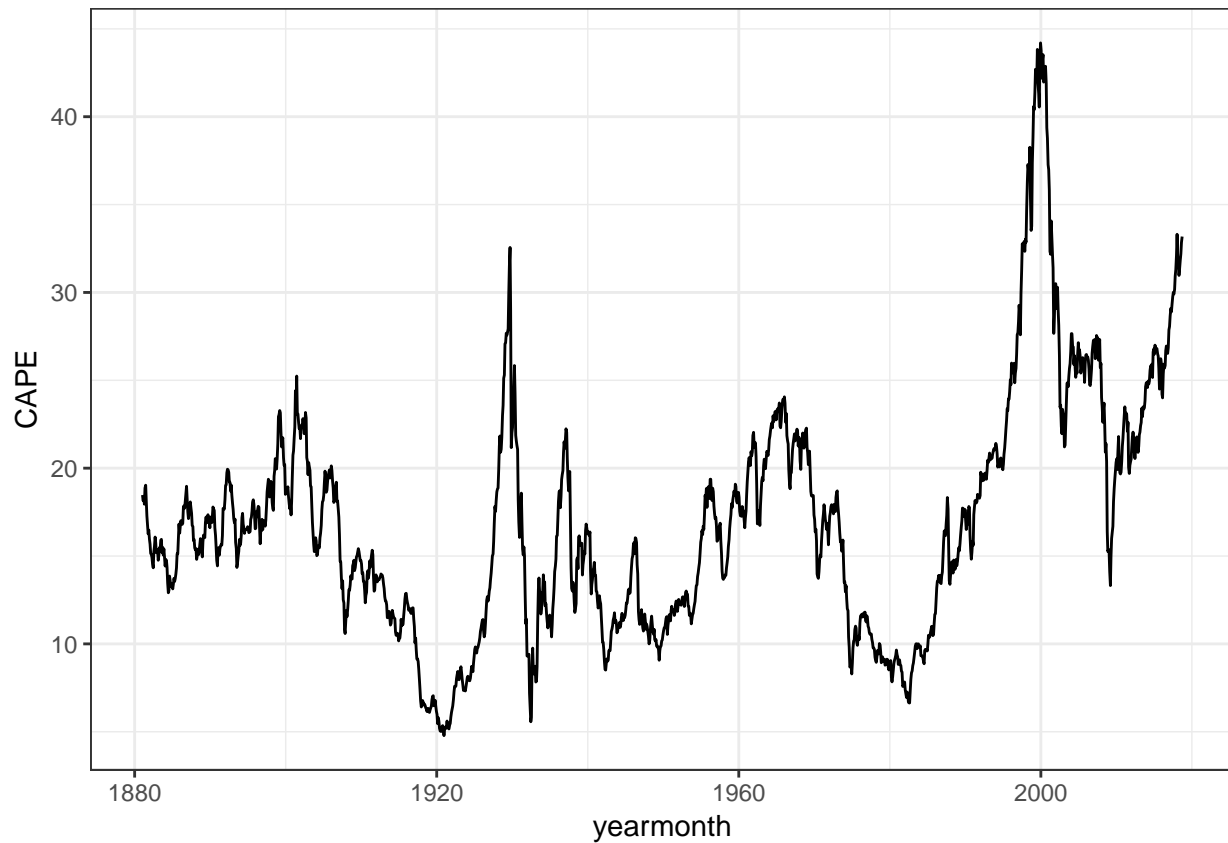
## Loading Datasets

```
load("shiller.RData")
```

## Plots

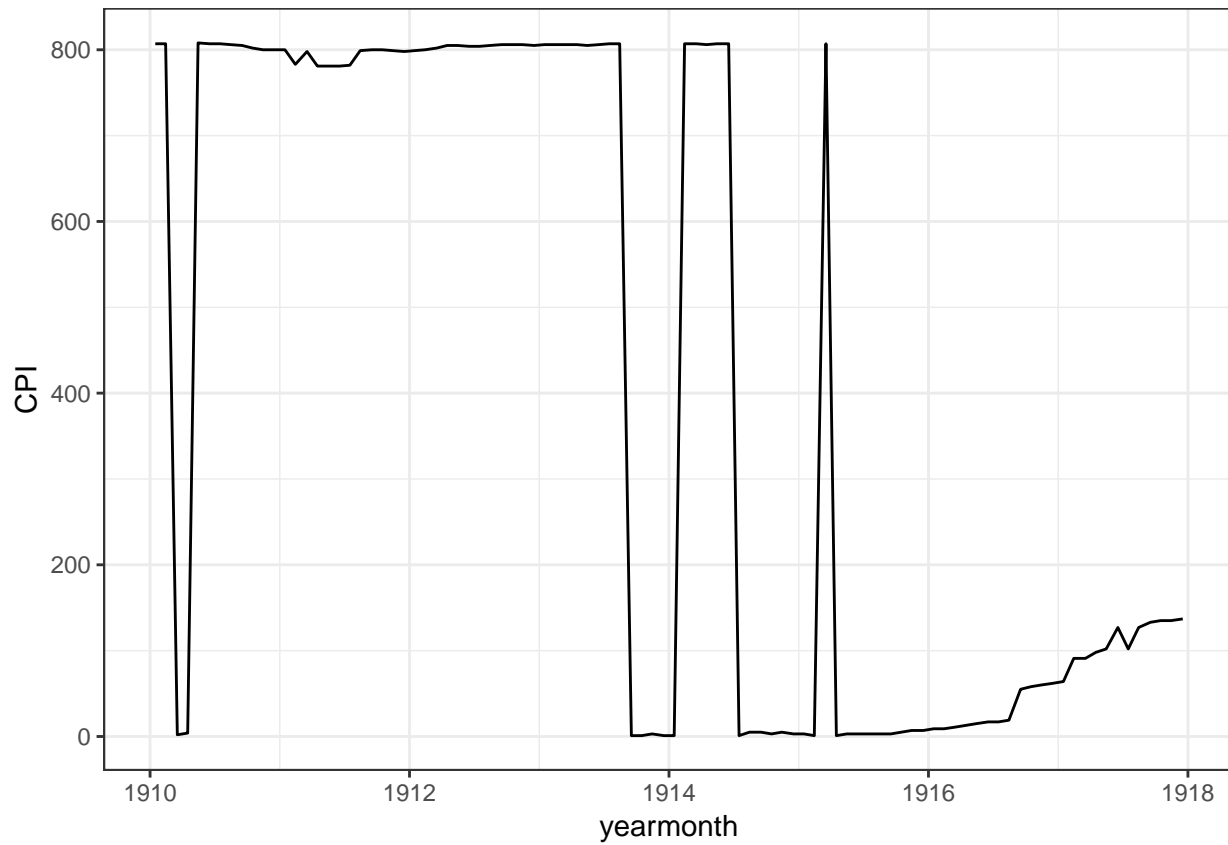
### CAPE

```
shiller %>%
  select(yearmonth = Fraction, CAPE) %>%
  na.omit %>%
  ggplot(aes(x = yearmonth, y = CAPE)) + geom_line() + theme_bw()
```



### Price Level (1910-1918)

```
shiller %>%  
  select(yearmonth = Fraction, CPI) %>%  
  filter(yearmonth <= 1918,  
         yearmonth >= 1910) %>%  
  na.omit %>%  
  ggplot(aes(x = yearmonth, y = CPI)) + geom_line() + theme_bw()
```



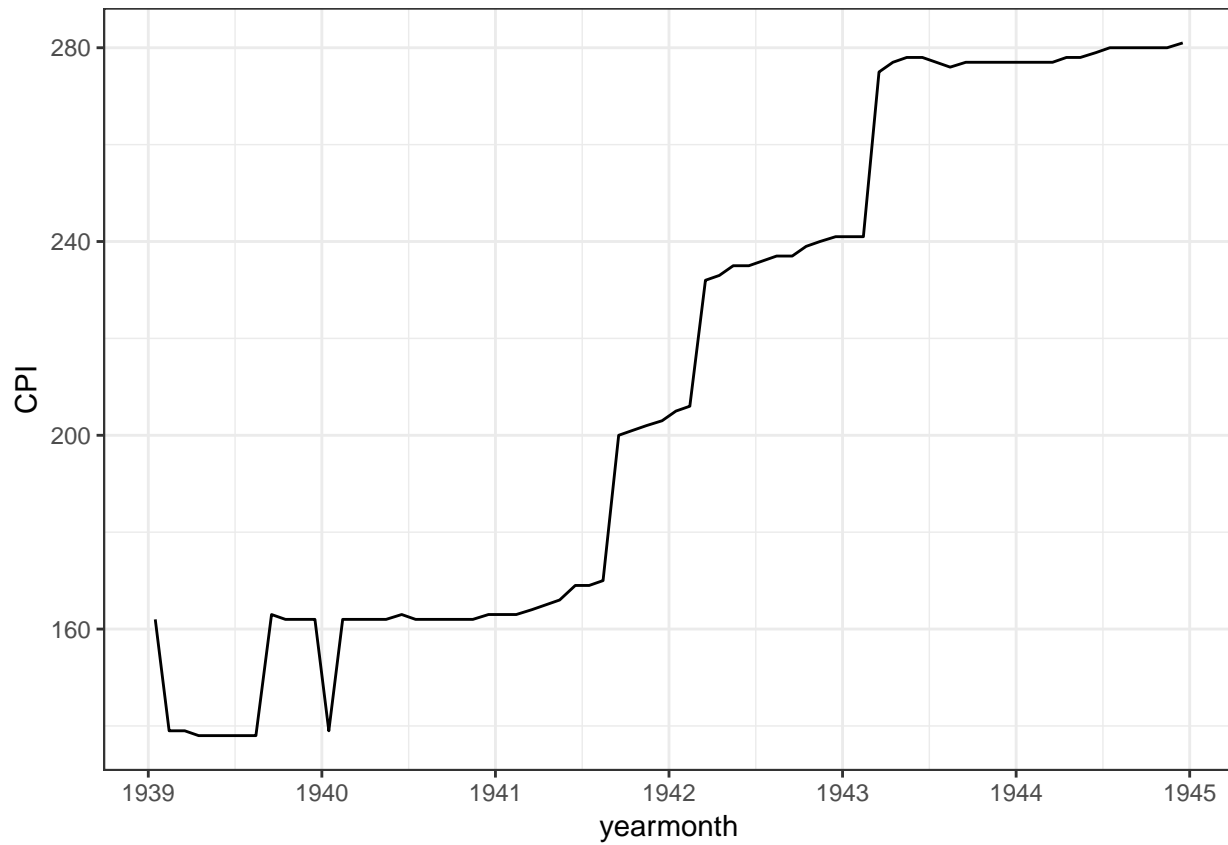
### Price Level (1910-1918)

```
shiller %>%  
  select(yearmonth = Fraction, CPI) %>%  
  filter(yearmonth <= 1939,  
         yearmonth >= 1918) %>%  
  na.omit %>%  
  ggplot(aes(x = yearmonth, y = CPI)) + geom_line() + theme_bw()
```



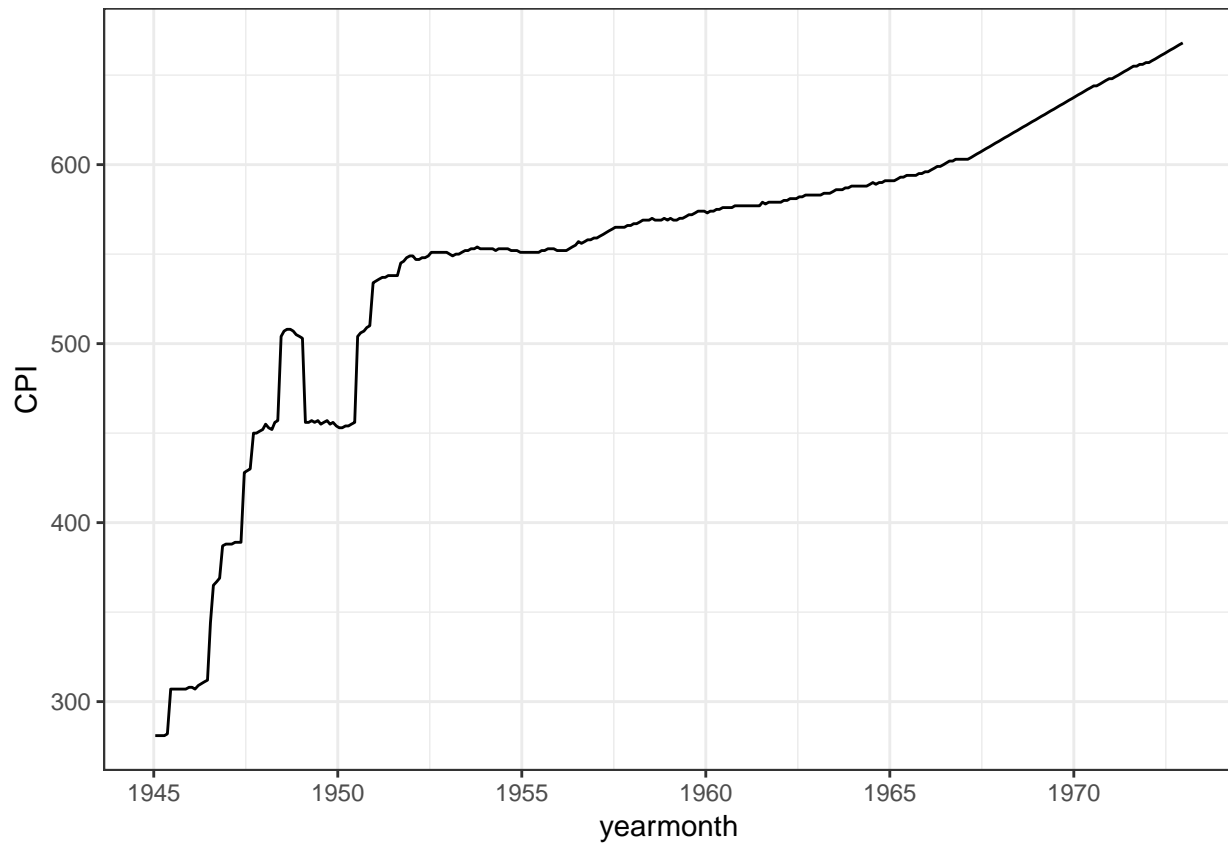
### Price Level (1910-1918)

```
shiller %>%
  select(yearmonth = Fraction, CPI) %>%
  filter(yearmonth <= 1945) %>%
  filter(yearmonth >= 1939) %>%
  na.omit %>%
  ggplot(aes(x = yearmonth, y = CPI)) + geom_line() + theme_bw()
```



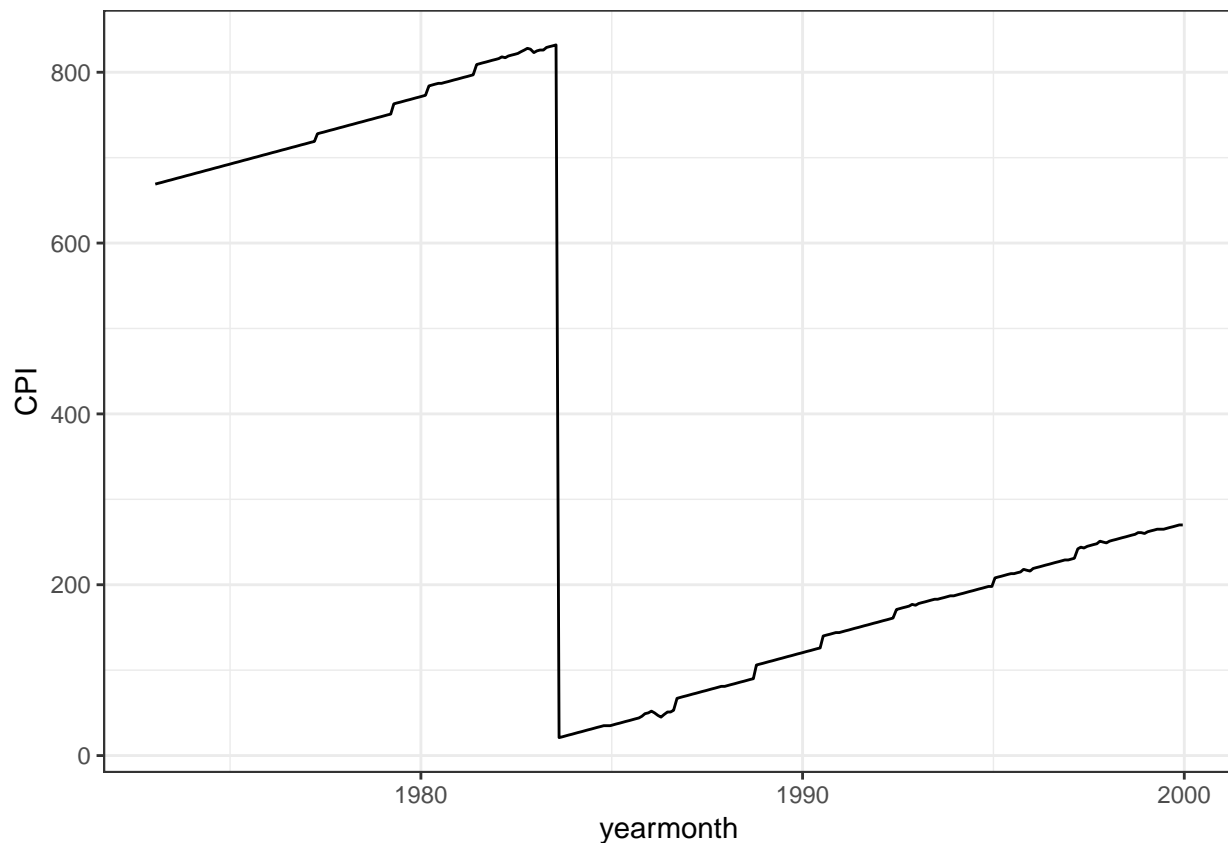
### Price Level (1945-1973)

```
shiller %>%  
  select(yearmonth = Fraction, CPI) %>%  
  filter(yearmonth <= 1973) %>%  
  filter(yearmonth >= 1945) %>%  
  na.omit %>%  
  ggplot(aes(x = yearmonth, y = CPI)) + geom_line() + theme_bw()
```



### Price Level (1973-2000)

```
shiller %>%  
  select(yearmonth = Fraction, CPI) %>%  
  filter(yearmonth <= 2000) %>%  
  filter(yearmonth >= 1973) %>%  
  na.omit %>%  
  ggplot(aes(x = yearmonth, y = CPI)) + geom_line() + theme_bw()
```



## Computing Environment

```
Sys.time()
```

```
## [1] "2018-09-24 23:04:10 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 forcats_0.3.0 stringr_1.3.1 dplyr_0.7.6
## [5] purrr_0.2.5   readr_1.1.1   tidyr_0.8.1   tibble_1.4.2
## [9] 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] labeling_0.3      stringi_1.2.4    lazyeval_0.2.1    munsell_0.5.0
## [45] broom_0.5.0       crayon_1.3.4
```