

Downloading Federal Reserve Board, Z1

UCLA

François Geerolf

Contents

Preamble	1
Clean	1
Options	1
Packages	1
Load	2
Filenames	2
Download	2
Unzip	2
Datasets	2
FRB Z1	2
FRB Z1 - List of variables	2
Save	3
Clean	3

Preamble

Clean

```
rm(list = ls())
```

Options

```
options(width = 800)
options(tibble.print_max = 1000)
```

Packages

The following **packages** are loaded using function load-packages.R:

```
pklist <- c("tidyverse", "curl")
source("/Users/geerolf/Drive/work/code-sample/R/load-packages.R")
```

Load

Filenames

```
folder.frb.z1 <- "/Users/geerolf/Drive/work/datasets/macro-misc/frb-z1"
url.frb.z1 <- "https://www.federalreserve.gov/releases/z1/20180607/"
filename.zip <- "z1_csv_files.zip"
```

Download

```
setwd(folder.frb.z1)
curl_download(paste(url.frb.z1, filename.zip, sep = ""), filename.zip, quiet = FALSE)
```

Unzip

```
unzip(filename.zip)
```

Datasets

FRB Z1

```
frb.z1 <- data_frame(filename = dir("csv", pattern = "*.csv")) %>%
  mutate(data = map(filename, ~ read_csv(file.path("csv", .))) %>%
    gather(series, value, -date) %>%
    filter(value != "ND") %>%
    mutate(date = date %>% as.character,
           value = value %>% as.numeric,
           series = series %>% as.character))) %>%
  # Dataframe of tibbles to Dataframe
  unnest %>%
  # Remove duplicates
  mutate(series = series %>% substr(1, 13)) %>%
  unique %>%
  # Factor: all but value
  arrange(filename, series, date) %>%
  mutate_at(vars(-value), funs(as.factor))
```

FRB Z1 - List of variables

```
frb.z1.list <- data_frame(filename = dir("data_dictionary", pattern = "*.txt")) %>%
  mutate(data = map(filename, ~ read_delim(file.path("data_dictionary", .), header = FALSE) %>%
    mutate_all(paste))) %>%
  unnest %>%
  rename(series = V1, series.title = V2, pos = V3, title = V4, unit = V5) %>%
  unique
```

Save

```
save(frb.z1, file = "frb.z1.RData")  
save(frb.z1.list, file = "frb.z1.list.RData")
```

Clean

```
unlink(filename.zip)  
unlink("csv", recursive = TRUE)  
unlink("data_dictionary", recursive = TRUE)
```