

WRDS Exchange Rates - Download

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Preamble

```
rm(list = ls())
options(width = 800)
options(tibble.print_max = 1000)
pklist <- c("tidyverse", "htmltab")
source("/Users/geerolf/Drive/work/code-sample/R/load-packages.R")
setwd("/Users/geerolf/Drive/work/datasets/wrds-exchange-rates")
```

Input data

This was downloaded from WRDS, as CSV file - GZ download.

```
wrds.x.rates <- read_csv("data/d3305013a4c8702a.csv.gz") %>%
  mutate_at(vars(-date), funs(as.numeric)) %>%
  gather(series, value, -date) %>%
  filter(!is.na(value)) %>%
  left_join(htmltab(doc = "data/variablelist.html") %>%
    select(series = "Variable Name", country = "Variable Description"),
    by = "series") %>%
  arrange(series, date) %>%
  mutate_at(vars(series, country), funs(as.factor)) %>%
  select(series, country, date, value) %>%
  mutate(date = date %>% as.character %>% as.Date(format = "%Y%m%d"))
```

Saving

```
save(wrds.x.rates, file = "wrds.x.rates.RData")
```