FRB - NY - Download

Datasets

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Contents

Preamble

```
rm(list = ls())
pklist <- c("tidyverse", "readxl", "curl", "data.table")
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/frb-ny-download.pdf

Download

```
ccp.filename <- "county_report_by_year.xlsx"

"https://www.newyorkfed.org/medialibrary/media/research/national_economy/householdcredit/county_report_
  curl_download(., destfile = ccp.filename, quiet = FALSE)

list.sheets <- excel_sheets(ccp.filename)

for (sheet in list.sheets[1]){
  assign(sheet, read_excel(ccp.filename, sheet = sheet, skip = 4) %>%
          melt(id.vars = c("state", "county", "county_code")) %>%
          mutate(year = as.numeric(substr(paste(variable), 3, 6)) + 0.75) %>%
          select(county_name = county, county_code, year, value) %>%
          arrange(county_code, year))
}

for (sheet in list.sheets[2]){
  assign(sheet, read_excel(ccp.filename, sheet = sheet, skip = 4) %>%
          select(-X__1) %>%
          melt(id.vars = c("state", "county_name", "county_code")) %>%
          mutate(year = as.numeric(substr(paste(variable), 3, 6)) + 0.75) %>%
          select(county_name, county_code, year, value) %>%
          arrange(county_code, year))
}
```

```r
for (sheet in list.sheets[c(-2, -1)]){
  assign(sheet, read_excel(ccp.filename, sheet = sheet, skip = 4) %>%
           melt(id.vars = c("state", "county_name", "county_code")) %>%
           mutate(year = as.numeric(substr(paste(variable), 3, 6)) + 0.75) %>%
           select(county_name, county_code, year, value) %>%
           arrange(county_code, year))
}

household.credit <- auto %>%
  rename(auto = value) %>%
  full_join(auto_delinq %>%
              rename(auto_delinq = value),
            by = c("county_name", "county_code", "year")) %>%
  full_join(creditcard %>%
              rename(creditcard = value),
            by = c("county_name", "county_code", "year")) %>%
  full_join(creditcard_delinq %>%
              rename(creditcard_delinq = value),
            by = c("county_name", "county_code", "year")) %>%
  full_join(mortgage %>%
              rename(mortgage = value),
            by = c("county_name", "county_code", "year")) %>%
  full_join(mortgage_delinq %>%
              rename(mortgage_delinq = value),
            by = c("county_name", "county_code", "year")) %>%
  full_join(population %>%
              rename(population = value),
            by = c("county_name", "county_code", "year")) %>%
  select(-county_name) %>%
  mutate(year = round(year)) %>%
  rename(fips = county_code) %>%
  melt(id.vars = 1:2) %>%
  filter(!is.na(value))

unlink(ccp.filename)
rm(auto, auto_delinq, creditcard, creditcard_delinq, mortgage, mortgage_delinq,
   population, sheet, list.sheets, ccp.filename)
```

Saving:

```r
save(household.credit, file = "household.credit.RData")
```

Computing Environment

```r
Sys.time()
```

```
## [1] "2018-09-25 14:59:44 PDT"
```

```r
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    data.table_1.11.4 curl_3.2
##  [4] readxl_1.1.0      forcats_0.3.0     stringr_1.3.1
##  [7] dplyr_0.7.6       purrr_0.2.5       readr_1.1.1
## [10] tidyr_0.8.1       tibble_1.4.2      ggplot2_3.0.0
## [13] 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         rmarkdown_1.10    reshape2_1.4.3
## [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
```