

Freddie Mac - Download

Datasets

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Preamble

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

Crosswalk

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

Main File

The data is available monthly here: http://www.freddiemac.com/research/docs/fmhpi_master_file.csv

```
curl_download("http://www.freddiemac.com/research/docs/fmhpi_master_file.csv",
  destfile = "fmhpi_master_file.csv",
  quiet = FALSE)
```

Loading

State level

```
freddie.mac.state <- "fmhpi_master_file.csv" %>%
  read.csv %>%
  mutate(date = Year + (Month-1)/12) %>%
  mutate_at(vars("GEO_Type", "GEO_Name", "GEO_Code"), funs(paste(.))) %>%
```

```

filter(GEO_Type == "State") %>%
rename(state.code = GEO_Name) %>%
left_join(crosswalk.state.main, by = "state.code") %>%
select(state.code, state.name, date, Index_NSA, Index_SA) %>%
gather(variable, value, -state.code, -state.name, -date) %>%
mutate(variable = ifelse(variable == "Index_NSA", "HOUSE_FREDDIE_NSA", "HOUSE_FREDDIE_SA"),
       variable.desc1 = ifelse(variable == "HOUSE_FREDDIE_NSA",
                                "Freddie Mac House Prices (Non Seasonally Adjusted)",
                                "Freddie Mac House Prices (Seasonally Adjusted)")) %>%
select(variable, variable.desc1, state.code, state.name, date, value)

save(freddie.mac.state, file = "freddie.mac.state.RData")

```

MSA level

```

freddie.mac.msa <- "fmhpi_master_file.csv" %>%
read.csv %>%
mutate(date = Year + (Month-1)/12) %>%
mutate_at(vars("GEO_Type", "GEO_Name", "GEO_Code"), funs(paste(.))) %>%
filter(GEO_Type == "CBSA") %>%
rename(cbsa.name = GEO_Name, cbsa.code = GEO_Code) %>%
select(cbsa.code, cbsa.name, date, Index_NSA, Index_SA) %>%
gather(variable, value, -cbsa.code, -cbsa.name, -date) %>%
mutate(variable = ifelse(variable == "Index_NSA", "HOUSE_FREDDIE_NSA", "HOUSE_FREDDIE_SA"),
       variable.desc1 = ifelse(variable == "HOUSE_FREDDIE_NSA",
                                "Freddie Mac House Prices (Non Seasonally Adjusted)",
                                "Freddie Mac House Prices (Seasonally Adjusted)"),
       cbsa.code = cbsa.code %>% as.numeric) %>%
select(variable, variable.desc1, cbsa.code, cbsa.name, date, value)

save(freddie.mac.msa, file = "freddie.mac.msa.RData")

```

Delete

```
unlink("fmhpi_master_file.csv")
```

Computing Environment

```
Sys.time()
```

```
## [1] "2018-09-29 20:14:32 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
```