Importing and Managing Financial Data in R

***getSymbols()***

In the **quantmod** package.

QQQ <- getSymbols(Symbols = “QQQ”, src = “yahoo”, auto.assign = F)

In the code above, QQQ is stored as an XTS object.

Other data sources (src) include:

Alpha Advantage “av” requires registration to get API key

FRED “FRED”

***Quandl()***

In the **Quandl** package.

GDP <- Quandl(code = “FRED/GDP”, type = “raw”)

In the code above, GDP is stored as a data frame object. Quandl() does not have an auto assignment option (i.e. you must assign the output of Quandl() to a variable).

The type parameter can be used to control the object type returned: raw (data frame), ts, zoo, xts, timeSeries