Package 'citmre'

April 19, 2024

Type Package

Title Colombian Index Tool Market Rate Exchange

Version 0.1.0

Description Downloads the Representative Market Rate Exchange (RMRE) from the <www.datos.gov.co> source. Allows setting the data series in time frequencies, splitting the time series through start and end functions, transforming the data set in log returns or levels, and making a Dynamic graph.

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Encoding UTF-8

Imports dplyr, httr, jsonlite, lubridate, plotly, rvest, stats, xml2, xts

RoxygenNote 7.3.1

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

Config/testthat/edition 3

VignetteBuilder knitr

URL <https://github.com/DavRodEcon/citmre>, <https://davrodecon.github.io/citmre/>

BugReports <https://github.com/DavRodEcon/citmre/issues>

NeedsCompilation no

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Repository CRAN

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rmre_data   *rmre_data (Representative Market Rate Exchange) dataset*

Description

Download the colombian RMRE source: Portal de Datos Abiertos <www.datos.gov.co>

Usage

```
rmre_data(
  start_date = NULL,
  end_date = NULL,
  log_return = FALSE,
  plot_data = FALSE,
  frequency = 365,
  type = "last_date"
)
```

Arguments

start_date   An initial date in the "YYYY-MM-DD" type; by default, the series starts on the
                first date of the resource

end_date   A final date in the "YYYY-MM-DD" form; by default, it shows the updated last
                date on the resource.

log_return   Show the log return of the RMRE (Representative Market Rate Exchange) dataset;
                if it is TRUE, show the log return dataset; if it is FALSE, show the level dataset;
                in default, show the level dataset

plot_data   Show a Plotly linear graph data set; by default, the argument is false, and the
                graph is built in the Viewer option. You can use the basic plot if the user does
                not use the plot_data option.

frequency   Show frequencies for the data set in daily (365), month (12), quarter (4), and
                half-year (2); in default, the dataset is the daily frequency.

type   It works only with 12,4,2 frequencies, showing the dataset using the last date
                ("last_date") or doing a mean ("mean") in the frequency series. By default, the
                type is "last_date".

Value

dataset in xts and zoo type

Examples

```
# Show full series dataset
rmre_serie <- rmre_data()

# Show monthly dataset with Plotly Graph
```

```
rmre_splited <- rmre_data(frequency = 12, log_return = F, plot_data = T)

# Show quaterly log_return dataset with Plotly Graph
rmre_splited <- rmre_data(frequency = 4, log_return = T, plot_data = T, type = "mean")

# Show splited log return dataset
rmre_splited <- rmre_data("2000-01-01", "2023-12-31", log_return = TRUE)
```

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