Package ‘pdfetch’

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Imports httr, zoo, xts, XML, lubridate, jsonlite, xml2, stringr, magrittr, dplyr, tidyr, readr, quantmod

Type Package

Title Fetch Economic and Financial Time Series Data from Public Sources

Version 0.3.3

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Description Download economic and financial time series from public sources, including the St Louis Fed's FRED system, Yahoo Finance, the US Bureau of Labor Statistics, the US Energy Information Administration, the World Bank, Eurostat, the European Central Bank, the Bank of England, the UK's Office of National Statistics, Deutsche Bundesbank, and INSEE.

License GPL

RoxygenNote 7.2.3

URL https://github.com/abielr/pdfetch

BugReports https://github.com/abielr/pdfetch/issues

NeedsCompilation no

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Repository CRAN

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`pdfetch` *A package for downloading economic and financial time series from public sources.*

Description

Download economic and financial time series from public sources

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`pdfetch_BLS` *Fetch data from U.S. Bureau of Labor Statistics*

Description

Fetch data from U.S. Bureau of Labor Statistics

Usage

```
pdfetch_BLS(identifiers, from, to)
```

Arguments

`identifiers`	a vector of BLS time series IDs
`from`	start year
`to`	end year. Note that the request will fail if this is a future year that is beyond the last available data point in the series.

Value

a xts object

Examples

```
## Not run:
pdfetch_BLS(c("EIUIR","EIUIR100"), 2005, 2010)

## End(Not run)
```

pdfetch_BOE — *Fetch data from the Bank of England Interactive Statistical Database*

Description

Fetch data from the Bank of England Interactive Statistical Database

Usage

```
pdfetch_BOE(identifiers, from, to = Sys.Date())
```

Arguments

`identifiers`	a vector of BoE series codes
`from`	start date
`to`	end date; if not given, today's date will be used

Value

a xts object

See Also

http://www.bankofengland.co.uk/boeapps/iadb/

Examples

```
## Not run:
pdfetch_BOE(c("LPMVWYR", "LPMVWYR"), "2012-01-01")

## End(Not run)
```

pdfetch_BUNDESBANK — *Fetch data from the Deutsche Bundesbank*

Description

Fetch data from the Deutsche Bundesbank

Usage

```
pdfetch_BUNDESBANK(identifiers)
```

Arguments

`identifiers`	a vector of series codes

Value

a xts object

See Also

https://www.bundesbank.de/en/statistics/time-series-databases

Examples

```
## Not run:
pdfetch_BUNDESBANK(c("BBNZ1.Q.DE.Y.H.0000.A","BBK01.BJ9069"))

## End(Not run)
```

---

pdfetch_ECB *Fetch data from European Central Bank's statistical data warehouse*

Description

Fetch data from European Central Bank's statistical data warehouse

Usage

```
pdfetch_ECB(identifiers)
```

Arguments

identifiers	a vector of ECB series IDs

Value

a xts object

See Also

http://sdw.ecb.europa.eu/

Examples

```
## Not run:
pdfetch_ECB("FM.B.U2.EUR.4F.KR.DFR.CHG")

## End(Not run)
```

pdfetch_EIA *Fetch data from the US Energy Information Administration*

Description

Fetch data from the US Energy Information Administration

Usage

```
pdfetch_EIA(identifiers, api_key)
```

Arguments

identifiers	a vector of EIA series codes
api_key	EIA API key

Value

a xts object. Note that for hourly series the time zone will always be set to GMT, whereas the true time zone may be different. If you wish to use the correct time zone you must manually convert it.

See Also

https://www.eia.gov/

Examples

```
## Not run:
pdfetch_EIA(c("ELEC.GEN.ALL-AK-99.A","ELEC.GEN.ALL-AK-99.Q"), EIA_KEY)

## End(Not run)
```

pdfetch_EUROSTAT *Fetch data from Eurostat*

Description

Eurostat stores its statistics in data cubes, which can be browsed at https://ec.europa.eu/eurostat/data/database. To access data, specify the name of a data cube and optionally filter it based on its dimensions.

Usage

```
pdfetch_EUROSTAT(flowRef, from, to, ...)
```

Arguments

flowRef	Eurostat dataset code
from	a Date object or string in YYYY-MM-DD format. If supplied, only data on or after this date will be returned
to	a Date object or string in YYYY-MM-DD format. If supplied, only data on or before this date will be returned
...	optional dimension filters for the dataset

Value

a xts object

Examples

```
## Not run:
pdfetch_EUROSTAT("namq_gdp_c", FREQ="Q", S_ADJ="NSA", UNIT="MIO_EUR",
                          INDIC_NA="B1GM", GEO=c("DE","UK"))

## End(Not run)
```

---

pdfetch_EUROSTAT_DSD *Fetch description for a Eurostat dataset*

Description

Fetch description for a Eurostat dataset

Usage

```
pdfetch_EUROSTAT_DSD(flowRef)
```

Arguments

flowRef	Eurostat dataset code

Examples

```
## Not run:
pdfetch_EUROSTAT_DSD("namq_gdp_c")

## End(Not run)
```

pdfetch_FRED — *Fetch data from St Louis Fed's FRED database*

Description

Fetch data from St Louis Fed's FRED database

Usage

```
pdfetch_FRED(identifiers)
```

Arguments

identifiers	a vector of FRED series IDs

Value

a xts object

See Also

https://fred.stlouisfed.org/

Examples

```
## Not run:
pdfetch_FRED(c("GDPC1", "PCECC96"))

## End(Not run)
```

pdfetch_INSEE — *Fetch data from the French National Institute of Statistics and Economic Studies (INSEE)*

Description

Fetch data from the French National Institute of Statistics and Economic Studies (INSEE)

Usage

```
pdfetch_INSEE(identifiers)
```

Arguments

identifiers	a vector of INSEE series codes

Value

a xts object

See Also

https://www.insee.fr/en/accueil

Examples

```
## Not run:
pdfetch_INSEE(c("000810635"))

## End(Not run)
```

---

pdfetch_ONS *Fetch data from the UK Office of National Statistics*

Description

The ONS maintains multiple data products; this function can be used to retrieve data from the Time Series Explorer, see https://www.ons.gov.uk/timeseriestool

Usage

```
pdfetch_ONS(identifiers, dataset)
```

Arguments

identifiers	a vector of ONS series codes
dataset	optional ONS dataset name, only used if a time series is available in multiple datasets.

Value

a xts object

Examples

```
## Not run:
pdfetch_ONS(c("LF24","LF2G"), "lms")

## End(Not run)
```

pdfetch_WB *Fetch data from World Bank*

Description

Fetch data from World Bank

Usage

```
pdfetch_WB(indicators, countries = "all")
```

Arguments

indicators	a vector of World Bank indicators
countries	a vector of country identifiers, which can be 2- or 3-character ISO codes. The special option "all" retrieves all countries.

Value

a xts object

See Also

https://data.worldbank.org/

Examples

```
## Not run:
pdfetch_WB("NY.GDP.MKTP.CD", c("BR","MX"))

## End(Not run)
```

pdfetch_YAHOO *Fetch data from Yahoo Finance*

Description

Fetch data from Yahoo Finance

Usage

```
pdfetch_YAHOO(
  identifiers,
  fields = c("open", "high", "low", "close", "adjclose", "volume"),
  from = as.Date("2007-01-01"),
  to = Sys.Date(),
  interval = c("1d", "1wk", "1mo", "daily", "weekly", "monthly")
)
```

Arguments

identifiers	a vector of Yahoo Finance tickers
fields	can be any of "open", "high", "low", "close", "volume", or "adjclose"
from	a Date object or string in YYYY-MM-DD format. If supplied, only data on or after this date will be returned
to	a Date object or string in YYYY-MM-DD format. If supplied, only data on or before this date will be returned
interval	the frequency of the return data, can be '1d', '1wk', or '1mo'

Value

a xts object

See Also

https://finance.yahoo.com/

Examples

```
## Not run:
pdfetch_YAHOO(c("^gspc","^ixic"))
pdfetch_YAHOO(c("^gspc","^ixic"), "adjclose")

## End(Not run)
```

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