

Package ‘alfred’

October 12, 2022

Title Downloading Time Series from ALFRED Database for Various Vintages

Version 0.2.0

Description Provides direct access to the ALFRED (<<https://alfred.stlouisfed.org>>) and FRED (<<https://fred.stlouisfed.org>>) databases. Its functions return tidy data frames for different releases of the specified time series. Note that this product uses the FRED© API but is not endorsed or certified by the Federal Reserve Bank of St. Louis.

Depends R (>= 3.3.0)

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Encoding UTF-8

RoxygenNote 7.1.1

Imports dplyr, tidyr, tibble, magrittr, lubridate, jsonlite, rlang, curl, httr

URL <https://github.com/onnokleen/alfred/>

BugReports <https://github.com/onnokleen/alfred/issues>

Suggests testthat, knitr, rmarkdown, ggplot2, covr

NeedsCompilation no

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Repository CRAN

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R topics documented:

get_alfred_series	2
get_fred_series	3
Index	4

get_alfred_series *Accessing ALFRED*

Description

This function can pull time series from the ALFRED database: <https://alfred.stlouisfed.org>. Downloading different vintages for performing real-time analysis is provided.

Usage

```
get_alfred_series(  
  series_id,  
  series_name = NULL,  
  observation_start = NULL,  
  observation_end = NULL,  
  realtime_start = NULL,  
  realtime_end = NULL,  
  api_key = NULL  
)
```

Arguments

series_id	FRED times series ID.
series_name	Choose a name for the series column in output. Default: series_id.
observation_start	Date of first observation in "yyyy-mm-dd" format. Default: Earliest observation available.
observation_end	Date of last observation in "yyyy-mm-dd" format. Default: Last observation available.
realtime_start	Date of first real time period in "yyyy-mm-dd" format. Default: First vintage date available.
realtime_end	Date of last real time period in "yyyy-mm-dd" format. Default: Last vintage date available.
api_key	You can supply your own apikey obtained via https://research.stlouisfed.org/useraccount/login/secure/ if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Details

FRED time series IDs can be found on the respective site in ALFRED, e.g. <https://alfred.stlouisfed.org/series?seid=CPIAUCSL>.

Examples

```
## Not run:
  get_alfred_series("INDPRO", "indpro")

## End(Not run)
## Not run:
  get_alfred_series("INDPRO", "indpro",
    realtime_start = "2008-10-31", realtime_end = "2009-10-31")

## End(Not run)
```

get_fred_series *Accessing FRED*

Description

This function can pull time series from the FRED database: <https://fred.stlouisfed.org>.

Usage

```
get_fred_series(
  series_id,
  series_name = NULL,
  observation_start = NULL,
  observation_end = NULL,
  api_key = NULL
)
```

Arguments

series_id	FRED times series ID.
series_name	Choose a name for the series column in output. Default: series_id.
observation_start	Date of first observation in "yyyy-mm-dd" format. Default: Earliest observation available.
observation_end	Date of last observation in "yyyy-mm-dd" format. Default: Last observation available.
api_key	You can supply your own apikey obtained via https://research.stlouisfed.org/useraccount/login/secure/ if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Examples

```
## Not run:
  get_fred_series("INDPRO", "indpro")

## End(Not run)
```

Index

* **alfred**

[get_alfred_series, 2](#)

* **fred**

[get_fred_series, 3](#)

[get_alfred_series, 2](#)

[get_fred_series, 3](#)