

Package ‘pdfetch’

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Imports httr, zoo, xts, XML, lubridate, jsonlite, reshape2, curl,
xml2, stringr

Type Package

Title Fetch Economic and Financial Time Series Data from Public
Sources

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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.

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URL <https://github.com/abieler/pdfetch>

BugReports <https://github.com/abieler/pdfetch/issues>

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R topics documented:

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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

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

See Also

<https://www.bls.gov/data/>

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

| | |
|--------------------------|------------------------------|
| <code>identifiers</code> | a vector of EIA series codes |
| <code>api_key</code> | 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 | <i>Fetch data from St Louis Fed's FRED database</i> |
|--------------|---|

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 | <i>Fetch data from the French National Institute of Statistics and Economic Studies (INSEE)</i> |
|---------------|---|

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 | <i>Fetch data from World Bank</i> |
|------------|-----------------------------------|

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 | <i>Fetch data from Yahoo Finance</i> |
|---------------|--------------------------------------|

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 = "1d"  
)
```

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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