Package ‘pdfetch’

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

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**Description**

Download economic and financial time series from public sources

**pdfetch_BLS**

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**

```r
## 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**

```r
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/](http://www.bankofengland.co.uk/boeapps/iadb/)

**Examples**

```r
## 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**

```r
pdfetch_BUNDESBANK(identifiers)
```

**Arguments**

- `identifiers` a vector of series codes
pdfetch_ECB

Value

a xts object

See Also


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

---

**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/](https://www.eia.gov/)

**Examples**

```r
## 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](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 YYY-MM-DD format. If supplied, only data on or after this date will be returned
to       a Date object or string in YYY-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

```r
## 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

```r
## 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**
```r
pdfetch_FRED(identifiers)
```

**Arguments**
- `identifiers`: a vector of FRED series IDs

**Value**
a `xts` object

**See Also**
https://fred.stlouisfed.org/

**Examples**
```r
## 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**
```r
dafetch_INSEE(identifiers)
```

**Arguments**
- `identifiers`: a vector of INSEE series codes
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("000810635"))
## End(Not run)
**pdfetch_WB**  
*Fetch data from World Bank*

**Description**

Fetch data from World Bank

**Usage**

```r
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**

```r
## 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**

```r
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

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

## End(Not run)
```
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