

Package ‘BatchGetSymbols’

January 22, 2018

Title Downloads and Organizes Financial Data for Multiple Tickers

Version 2.0

Description Makes it easy to download a large number of trade data from Yahoo or Google Finance.

Date 2018-01-22

Depends R (>= 3.4.0), rvest

Imports stringr, curl, quantmod, XML, dplyr, tidyr

License GPL-2

LazyData true

RoxygenNote 6.0.1

Suggests knitr, rmarkdown, testthat, ggplot2

VignetteBuilder knitr

NeedsCompilation no

Author Marcelo Perlin [aut, cre]

Maintainer Marcelo Perlin <marceloperlin@gmail.com>

Repository CRAN

Date/Publication 2018-01-22 20:09:57 UTC

R topics documented:

BatchGetSymbols	2
calc.ret	3
fix.ticker.name	4
get.clean.data	4
GetIbovStocks	5
GetSP500Stocks	6
myGetSymbols	6
reshape.wide	7

Index	9
--------------	----------

BatchGetSymbols

*Function to download financial datas from a vector of tickers***Description**

This function is designed to make batch downloads of financial data using [getSymbols](#). Based on a set of tickers and a time period, the function will download the data for each ticker and return a report of the process, along with the actual data in the long dataframe format. The main advantage of the function is that it automatically recognizes the source of the dataset from the ticker and structures the resulting data from different sources in the long format. A caching system is also presente, making it very fast.

Usage

```
BatchGetSymbols(tickers, first.date = Sys.Date() - 30,
               last.date = Sys.Date(), thresh.bad.data = 0.75, bench.ticker = "^GSPC",
               type.return = "arit", do.complete.data = FALSE, do.cache = TRUE,
               cache.folder = "BGS_Cache")
```

Arguments

tickers	A vector of tickers. If not sure whether the ticker is available, check the websites of google and yahoo finance. The source for downloading the data can either be Google or Yahoo. The function automatically selects the source webpage based on the input ticker.
first.date	The first date to download data (date or char as YYYY-MM-DD)
last.date	The last date to download data (date or char as YYYY-MM-DD)
thresh.bad.data	A percentage threshold for defining bad data. The dates of the benchmark ticker are compared to each asset. If the percentage of non-missing dates with respect to the benchmark ticker is lower than thresh.bad.data, the function will ignore the asset (default = 0.75)
bench.ticker	The ticker of the benchmark asset used to compare dates. My suggestion is to use the main stock index of the market from where the data is coming from (default = ^GSPC (SP500, US market))
type.return	Type of price return to calculate: 'arit' (default) - arithmetic, 'log' - log returns.
do.complete.data	Return a complete/balanced dataset? If TRUE, all missing pairs of ticker-date will be replaced by NA (default = FALSE)
do.cache	Use caching system? (default = TRUE)
cache.folder	Where to save cache files? (default = 'BGS_Cache')

Value

A list with the following items:

df.control A dataframe containing the results of the download process for each asset

df.tickers A dataframe with the financial data for all valid tickers

Warning

Do notice that adjusted prices are not available from google finance. When using this source, the function will output NA values for this column.

See Also

[getSymbols](#)

Examples

```
tickers <- c('FB', 'NYSE:MMM')

first.date <- Sys.Date()-30
last.date <- Sys.Date()

l.out <- BatchGetSymbols(tickers = tickers,
                        first.date = first.date,
                        last.date = last.date, do.cache=FALSE)

print(l.out$df.control)
print(l.out$df.tickers)
```

calc.ret

Function to calculate returns from a price and ticker vector

Description

Created so that a return column is added to a dataframe with prices in the long (tidy) format.

Usage

```
calc.ret(P, tickers = rep("ticker", length(P)), type.return = "arit")
```

Arguments

P	Price vector
tickers	Ticker of symbols (usefull if working with long dataframe)
type.return	Type of price return to calculate: 'arit' (default) - arithmetic, 'log' - log returns.

Value

A vector of returns

Examples

```
P <- c(1,2,3)
R <- calc.ret(P)
```

fix.ticker.name	<i>Fix name of ticker</i>
-----------------	---------------------------

Description

Removes bad symbols from names of tickers. This is useful for naming files with cache system.

Usage

```
fix.ticker.name(ticker.in)
```

Arguments

ticker.in A bad ticker name

Value

A good ticker name

Examples

```
bad.ticker <- '^GSPC'
good.ticker <- fix.ticker.name(bad.ticker)
good.ticker
```

get.clean.data	<i>Get clean data from yahoo/google</i>
----------------	---

Description

Get clean data from yahoo/google

Usage

```
get.clean.data(tickers, src = "yahoo", first.date, last.date)
```

Arguments

tickers	A vector of tickers. If not sure whether the ticker is available, check the websites of google and yahoo finance. The source for downloading the data can either be Google or Yahoo. The function automatically selects the source webpage based on the input ticker.
src	Source of data (yahoo or google)
first.date	The first date to download data (date or char as YYYY-MM-DD)
last.date	The last date to download data (date or char as YYYY-MM-DD)

Value

A dataframe with the cleaned data

Examples

```
df.sp500 <- get.clean.data('^GSPC',  
                           first.date = as.Date('2010-01-01'),  
                           last.date = as.Date('2010-02-01'))
```

GetIbovStocks	<i>Function to download the current components of the Ibovespa index from Bovespa website</i>
---------------	---

Description

This function scrapes the stocks that constitute tSP500 index from the wikipedia page at <http://bvmf.bmfbovespa.com.br/indicador/>.

Usage

```
GetIbovStocks()
```

Value

A dataframe that includes a column with the list of tickers of companies that belong to the Ibovespa index

Examples

```
## Not run:  
df.ibov <- GetIbovStocks()  
print(df.ibov$tickers)  
  
## End(Not run)
```

GetSP500Stocks *Function to download the current components of the SP500 index from Wikipedia*

Description

This function scrapes the stocks that constitute the SP500 index from the wikipedia page at https://en.wikipedia.org/wiki/List_

Usage

```
GetSP500Stocks()
```

Value

A dataframe that includes a column with the list of tickers of companies that belong to the SP500 index

Examples

```
## Not run:  
df.SP500 <- GetSP500Stocks()  
print(df.SP500$tickers)  
  
## End(Not run)
```

myGetSymbols *An improved version of function [getSymbols](#) from [quantmod](#)*

Description

This is a helper function to [BatchGetSymbols](#) and it should normally not be called directly. The purpose of this function is to download financial data based on a ticker and a time period. The main difference from [getSymbols](#) is that it imports the data as a dataframe with proper named columns and saves data locally with the caching system.

Usage

```
myGetSymbols(ticker, src = "yahoo", first.date, last.date, do.cache = TRUE,  
             cache.folder = file.path(tempdir(), "BGS_Cache"))
```

Arguments

ticker	A single ticker to download data
src	The source of the data ('google' or 'yahoo')
first.date	The first date to download data (date or char as YYYY-MM-DD)
last.date	The last date to download data (date or char as YYYY-MM-DD)
do.cache	Use caching system? (default = TRUE)
cache.folder	Where to save cache files? (default = 'BGS_Cache')

Value

A dataframe with the financial data

See Also

[getSymbols](#) for the base function

Examples

```
ticker <- 'FB'

first.date <- Sys.Date()-30
last.date <- Sys.Date()

## Not run:
df.ticker <- myGetSymbols(ticker,
                          first.date = first.date,
                          last.date = last.date)

## End(Not run)
```

reshape.wide	<i>Transforms a dataframe in the long format to a list of dataframes in the wide format</i>
--------------	---

Description

Transforms a dataframe in the long format to a list of dataframes in the wide format

Usage

```
reshape.wide(df.tickers)
```

Arguments

df.tickers	Dataframe in the long format
------------	------------------------------

Value

A list with dataframes in the wide format

Examples

```
my.f <- system.file( 'extdata/ExampleData.rds', package = 'BatchGetSymbols' )
df.tickers <- readRDS(my.f)
l.wide <- reshape.wide(df.tickers)
l.wide
```


Index

`BatchGetSymbols`, [2](#), [6](#)

`calc.ret`, [3](#)

`fix.ticker.name`, [4](#)

`get.clean.data`, [4](#)

`GetIbovStocks`, [5](#)

`GetSP500Stocks`, [6](#)

`getSymbols`, [2](#), [3](#), [6](#), [7](#)

`myGetSymbols`, [6](#)

`reshape.wide`, [7](#)