

Package ‘alfred’

April 6, 2018

Title Downloading Time Series from ALFRED Database for Various Vintages

Version 0.1.6

Description Provides direct access to the AL-FRED (<<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

LazyData true

RoxygenNote 6.0.1

Imports dplyr, tidyr, tibble, magrittr, lubridate, jsonlite

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

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

Suggests testthat, knitr, rmarkdown, ggplot2, covr

VignetteBuilder knitr

NeedsCompilation no

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Repository CRAN

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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)
```

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.

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)
get_alfred_series("INDPRO", "indpro", realtime_start = "2008-10-31", realtime_end = "2009-10-31")
```

get_fred_series	<i>Accessing FRED</i>
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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)
```

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.

Examples

```
get_fred_series("INDPRO", "indpro")
```

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