

# Package ‘pdfetch’

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**Imports** httr, zoo, xts, XML, lubridate, jsonlite, reshape2, readr,  
curl, xml2

**Type** Package

**Title** Fetch Economic and Financial Time Series Data from Public  
Sources

**Version** 0.2.3

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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.

**License** GPL

**RoxygenNote** 6.0.1

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

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

**NeedsCompilation** no

**Repository** CRAN

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pdfetch *A package for downloading economic and financial time series from public sources.*

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### Description

A package for downloading economic and financial time series from public sources.

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pdfetch\_BLS *Fetch data from U.S. Bureau of Labor Statistics*

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### 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
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**Value**

a xts object

**See Also**

[https://www.bundesbank.de/Navigation/EN/Statistics/Time\\_series\\_databases/time\\_series\\_databases.html](https://www.bundesbank.de/Navigation/EN/Statistics/Time_series_databases/time_series_databases.html)

**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*

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**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

**See Also**

<http://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)
```

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`pdfetch_EUROSTAT`*Fetch data from Eurostat*

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**Description**

Eurostat stores its statistics in data cubes, which can be browsed at <http://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*

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**Description**

Fetch description for a Eurostat dataset

**Usage**

```
pdfetch_EUROSTAT_DSD(flowRef)
```

**Arguments**

flowRef	Eurostat dataset code
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**Examples**

```
## Not run:
pdfetch_EUROSTAT_DSD("namq_gdp_c")

## End(Not run)
```

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pdfetch_FRED	<i>Fetch data from St Louis Fed's FRED database</i>
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**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)
```

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

**Examples**

```
## Not run:  
pdfetch_INSEE(c("000810635"))  
  
## End(Not run)
```

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pdfetch\_ONS

*Fetch data from the UK Office of National Statistics*

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**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)
```



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pdfetch_WB	<i>Fetch data from World Bank</i>
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**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**

<http://data.worldbank.org/>

**Examples**

```
## Not run:  
pdfetch_WB("NY.GDP.MKTP.CD", c("BR", "MX"))  
  
## End(Not run)
```

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pdfetch_YAHOO	<i>Fetch data from Yahoo Finance</i>
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**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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