Package ‘alfred’

July 26, 2021

Title  Downloading Time Series from ALFRED Database for Various Vintages
Version  0.2.0
Description  Provides direct access to the ALFRED (<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)
License  MIT + file LICENSE
Encoding  UTF-8
RoxygenNote  7.1.1
Imports  dplyr, tidyr, tibble, magrittr, lubridate, jsonlite, rlang, curl, httr
URL  https://github.com/onnokleen/alfred/
BugReports  https://github.com/onnokleen/alfred/issues
Suggests  testthat, knitr, rmarkdown, ggplot2, covr
NeedsCompilation  no
Author  Onno Kleen [aut, cre] (<https://orcid.org/0000-0003-4731-4640>)
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Repository  CRAN
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R topics documented:

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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,
  api_key = NULL
)

Arguments

series_id FRED times series ID.
series_name Choose a name for the series column in output. Default: series_id.
optimation_start Date of first observation in "yyyy-mm-dd" format. Default: Earliest observation available.
optimation_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.
api_key You can supply your own apikey obtained via https://research.stlouisfed.org/useraccount/login/secure/ if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Details

FRED time series IDs can be found on the respective site in ALFRED, e.g. https://alfred.stlouisfed.org/series?seid=CPIAUCSL.
get_fred_series

Examples

```r
## Not run:
get_alfred_series("NDPRO", "indpro")
## End(Not run)
## Not run:
get_alfred_series("NDPRO", "indpro",
    realtime_start = "2008-10-31", realtime_end = "2009-10-31")
## End(Not run)
```

Description

This function can pull time series from the FRED database: https://fred.stlouisfed.org.

Usage

```r
get_fred_series(
    series_id,
    series_name = NULL,
    observation_start = NULL,
    observation_end = NULL,
    api_key = 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.
- `api_key`: You can supply your own apikey obtained via https://research.stlouisfed.org/useraccount/login/secure/ if you want to run a large batch of requests. Otherwise you might run into query limits of the API.

Examples

```r
## Not run:
get_fred_series("NDPRO", "indpro")
## End(Not run)
```
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