Package ‘Quandl’

August 29, 2016

Title API Wrapper for Quandl.com
Version 2.8.0
Date 2016-04-05
Maintainer Raymond McTaggart <ray@quandl.com>
Description Functions for interacting directly with the Quandl API to offer
data in a number of formats usable in R, downloading a zip with all data from a
Quandl database, and the ability to search. This R package uses the Quandl API.
For more information go to https://www.quandl.com/docs/api. For more help on the
package itself go to https://www.quandl.com/help/r.
Imports httr (>= 0.6.1), zoo, jsonlite (>= 0.9.14)
Suggests testthat (>= 0.10.0), roxygen2, timeSeries
Depends R (>= 2.15.0), xts
License MIT + file LICENSE
URL https://github.com/quandl/quandl-r
BugReports https://github.com/quandl/quandl-r/issues
RoxygenNote 5.0.1
NeedsCompilation no
Author Raymond McTaggart [aut, cre],
Gergely Daroczi [aut],
Clement Leung [aut],
Quandl Inc. [cph]
Repository CRAN
Date/Publication 2016-04-23 17:27:22

R topics documented:

  metaData .......................................................... 2
  Quandl ............................................................ 3
  quandl.api ......................................................... 4
  Quandl.api_key ................................................... 5
**Retrieves metadata from a Quandl series or search results**

**Description**
Retrieve metadata from a Quandl series or search results

**Usage**

```r
metadata(x)
```

**Arguments**

- `x` A Quandl time series object or search results with attached metadata.

**Value**
Returns a list of metadata about the series or search results.

**See Also**

- `Quandl`
- `Quandl.search`

**Examples**

```r
## Not run:
metadata(ts)

## End(Not run)
```
Description

Retrieves Data from the Quandl Dataset endpoint and formats

Usage

Quandl(code, type = c("raw", "ts", "zoo", "xts", "timeSeries"),
transform = c("", "diff", "rdiff", "normalize", "cumul", "rdiff_from"),
collapse = c("", "daily", "weekly", "monthly", "quarterly", "annual"),
order = c("desc", "asc"), meta = FALSE, force_irregular = FALSE, ...)

Arguments

code        Dataset code on Quandl specified as a string or an array of strings.
type        Type of data returned specified as string. Can be 'raw', 'ts', 'zoo', 'xts' or 'timeSeries'.
transform   Apply Quandl API data transformations.
collapse    Collapse frequency of Data.
order       Select if data is given to R in ascending or descending formats. Helpful for the rows parameter.
meta        Adds meta data as an attribute to the returned Data.
force_irregular

... Additional named values that are interpreted as Quandl API parameters. Please see https://www.quandl.com/docs/api#retrieve-data-and-metadata for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api.

Value

Depending on the type the class is either data.frame, time series, xts, zoo or timeSeries.

References

This R package uses the Quandl API. For more information go to https://www.quandl.com/docs/api. For more help on the package itself go to https://www.quandl.com/help/r.
quandl.api

See Also

   Quandl.api_key

Examples

   ## Not run:
   quandldata = Quandl("NSE/OIL", collapse="monthly", start_date="2013-01-01", type="ts")
   plot(quandldata[,1])

   ## End(Not run)

quandl.api  

   Executes Quandl API calls

Description

   Executes Quandl API calls

Usage

   quandl.api(path, http = c("GET", "PUT", "POST", "DELETE"), postdata = NULL,
              ...)

Arguments

   path  
   http  
   postdata  
   ...  

   Path to api resource.
   Type of http request sent.
   A character or raw vector that is sent in a body.
   Named values that are interpreted as Quandl API parameters. Please see https://www.quandl.com/docs/api.

Details

   Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

   Quandl API response.

See Also

   Quandl.api_key
**Quandl.api_key**

**Examples**

```r
## Not run:
quandlapi_key(api_key)

## End(Not run)
```

**Description**

Query or set Quandl API key

**Usage**

`Quandl.api_key(api_key)`

**Arguments**

- `api_key` Optionally passed parameter to set Quandl `api_key`.

**Value**

Returns invisibly the currently set `api_key`.

**Examples**

```r
## Not run:
quandlapi_key('foobar')

## End(Not run)
```

**Quandl.auth**

**Query or set Quandl API token**

**Description**

Deprecated. Alias of `Quandl.api_key`

**Usage**

`Quandl.auth(auth_token)`

**Arguments**

- `auth_token` Optionally passed parameter to set Quandl `auth_token`.

```r
```
Value

Returns invisibly the currently set auth_token.

See Also

Quandl

Examples

```r
## Not run:
Quandl.auth('foobar')

## End(Not run)
```

---

**Quandl.database.bulk_download_to_file**

*Downloads a zip with all data from a Quandl database*

Description

Downloads a zip with all data from a Quandl database

Usage

```r
Quandl.database.bulk_download_to_file(database_code, filename, ...)
```

Arguments

- `database_code` Database code on Quandl specified as a string.
- `filename` Filename (including path) of file to download.
- `...` Additional named values that are interpreted as Quandl API parameters. Please see [https://www.quandl.com/docs/api#entire-database](https://www.quandl.com/docs/api#entire-database) for a full list of parameters.

Details

Set your `api_key` with Quandl's `api_key` function. For instructions on finding your api key go to [https://www.quandl.com/account/api](https://www.quandl.com/account/api)

Value

The filename of the downloaded file.

See Also

`Quandl.api_key`
Quandl.database.bulk_download_url

**Description**

Returns the bulk download url

**Usage**

```
Quandl.database.bulk_download_url(database_code, ...)  
```

**Arguments**

- `database_code` Database code on Quandl specified as a string.
- `...` Additional named values that are interpreted as Quandl API parameters. Please see [https://www.quandl.com/docs/api#entire-database](https://www.quandl.com/docs/api#entire-database) for a full list of parameters.

**Details**

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to [https://www.quandl.com/account/api](https://www.quandl.com/account/api)

**Value**

Returns the download url.

**See Also**

- Quandl.api_key

**Examples**

```
## Not run:
url = Quandl.database.download_url("NSE", download_type="partial")

## End(Not run)
```
Quandl.dataset.get  

Retrieves Data from the Quandl Dataset endpoint

Description

Retrieves Data from the Quandl Dataset endpoint

Usage

Quandl.dataset.get(code, params)

Arguments

code  
Dataset code on Quandl specified as a string.

params  
A list of parameters to be passed to the Quandl API. Please see https://www.quandl.com/docs/api#retrieve-data-and-metadata for a full list of parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

Returns a data.frame of the requested data

See Also

Quandl.api_key, Quandl

Examples

## Not run:
quandldata = Quandl.dataset.get("NSE/OIL", list(rows=5))
plot(quandldata[,1])

## End(Not run)
Quandl.datatable

Retrieves Data from the Quandl Datatable endpoint

Description

Retrieves Data from the Quandl Datatable endpoint

Usage

Quandl.datatable(code, paginate = FALSE, ...)

Arguments

code  
Datatable code on Quandl specified as a string.
paginate  
When set to TRUE, fetches up to 1,000,000 rows of data
...
Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

Value

Returns a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
Quandl.datatable('ZACKS/FC', paginate=TRUE)

## End(Not run)
Quandl.search

Search the Quandl database

Description

Search the Quandl database

Usage

Quandl.search(query, silent = FALSE, per_page = 10, ...)

Arguments

query Search terms
silent Prints the results when FALSE.
per_page Number of results returned per page.
... Additional named values that are interpreted as Quandl API parameters.

Details

Set your api_key with Quandl.api_key function. For instructions on finding your api key go to https://www.quandl.com/account/api

For instructions on finding your authentication token go to https://www.quandl.com/account/api

Value

Search results returned as a data.frame.

See Also

Quandl.api_key

Examples

## Not run:
search.results <- Quandl.search("oil")

## End(Not run)
Index

metaData, 2
Quandl, 2, 3, 6, 8
quandl.api, 4
Quandl.api_key, 4, 5, 6–10
Quandl.auth, 5
Quandl.database.bulk_download_to_file, 6
Quandl.database.bulk_download_url, 7
Quandl.dataset.get, 8
Quandl.datatable, 9
Quandl.search, 2, 10