

Package ‘macrodata’

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Version 1.0

Title Search and download cross country data from Quandl

Description This package includes functions that improves Quandl search, automates the download of cross country data from Quandl and converts xts data to panel data.

Depends R (>= 3.2.2), Quandl, data.table

Imports plyr

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URL <http://github.com/regisely/macrodata>

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requestQ	<i>Downloads cross country data from Quandl</i>
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Description

This function takes as arguments a data.frame object generated by searchQ() function and the rows indicating the variables of interest, and then it requests the data for all countries selected. It returns a list of xts objects with one variable in each element and the countries as columns. It accepts all arguments of the Quandl() function and a specific list of countries such as: Europe, European Union, Euro Area, Eastern Europe, Western Europe, America, Latin America, North America, South America, Asia, Oceania, Africa, MENA, G20 and G7.

Usage

```
requestQ(searchQ, rows = 1, countries = "all", type = "xts", order = "asc", collapse = "annual", ...)
```

Arguments

searchQ	A data.frame object generated by searchQ() function.
rows	A vector with the rows of the variables in the searchQ object. It defaults to the first row.
countries	A vector with country names or a specific group of countries such as: Europe, European Union, Euro Area, Eastern Europe, Western Europe, America, Latin America, North America, South America, Asia, Oceania, Africa, MENA, G20 and G7.
type	Type of the object returned. Either "xts", "raw", "ts", "zoo", "timeSeries". It defaults to "xts".
order	The order of the series. Either "asc" (ascending) or "desc" (descending). It defaults to "asc".
collapse	Collapse frequency of data, either "annual", "monthly", "quarterly", "weekly" or "daily". It defaults to "annual".
...	Other Quandl() arguments

Value

It returns a list of xts objects with one variable in each element.

Author(s)

Regis A. Ely

See Also

[searchQ](#)

Examples

```
## Not run:  
data <- requestQ(search, c(7,11), countries = "G20")  
## End(Not run)
```

`searchQ`*Search Quandl data with specific filters*

Description

This function improves `Quandl.search()` function allowing for more than 100 results and filters by country, frequency and part of the name of a series.

Usage

```
searchQ(pattern = "", country = "", database = "", frequency = "", n = 300, view = TRUE)
```

Arguments

<code>pattern</code>	Search terms.
<code>country</code>	The country name to filter the search.
<code>database</code>	The database code.
<code>frequency</code>	The frequency of the data. Either "annual", "monthly", "quarterly", "weekly" or "daily".
<code>n</code>	Number of terms in the query.
<code>view</code>	A logical argument indicating if you want to view the result of the query or not.

Value

It returns a data frame that contains the result of the query.

Author(s)

Regis A. Ely

See Also

[requestQ](#)

Examples

```
search <- searchQ("gdp per capita start business", country = "Brazil",  
database = "WWDI")
```

xtstopanel	<i>Converts a list of xts objects into a panel data</i>
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Description

This function accepts as argument a list of xts objects with common column names and converts it into a panel data.

Usage

```
xtstopanel(list)
```

Arguments

`list` List of xts objects.

Value

It returns the panel data as a `data.table` object.

Author(s)

Regis A. Ely

See Also

[requestQ](#)

Examples

```
## Not run:  
panel <- xtstopanel(data)  
## End(Not run)
```

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