Package 'RBNZ'

July 28, 2020

Title Download Data from the Reserve Bank of New Zealand Website

Version 1.1.0

Description Provides a convenient way of accessing data published by the Reserve Bank of New Zealand (RBNZ) on their website, <https://www.rbnz.govt.nz/statistics>. A range of financial and economic data is provided in spreadsheet format including exchange and interest rates, commercial lending statistics, Reserve Bank market operations, financial institution statistics, household financial data, New Zealand debt security information, and economic indicators. This package provides a method to download those spreadsheets and read them directly into R.

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Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Depends R (>= 3.5.0)

Imports httr, lubridate, readxl, rvest, xml2

Suggests knitr, rmarkdown

VignetteBuilder knitr

BugReports <https://github.com/rntq472/RBNZ/issues>

NeedsCompilation no

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R topics documented:

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allAvailableSeries   *List All Data Series Available for Download*

Description

List All Data Series Available for Download

Usage

```
allAvailableSeries()
```

Value

Character vector of series names.

Author(s)

Jasper Watson

Examples

```
print(allAvailableSeries())
```

---

getSeries   *Retrieve Data From the Reserve Bank of New Zealand Website*

Description

Retrieves data from https://www.rbnz.govt.nz/statistics for the series specified by the user. This involves downloading one or more spreadsheets and reading them into R.

Usage

```
getSeries(
  series,
  option = getDefaultOption(series),
  replaceColumnNames = TRUE,
  fieldForColumnNames = "Series",
  destDir,
  quiet = TRUE
)
```

Arguments

`series`	Character string giving the name of the data series to retrieve.
`option`	Character string specifying which format of the data series to retrieve, if necessary. For information on the available options see the help file for the particular series name (for example ?B1 will tell you that the B1 series can be downloaded either as daily or monthly data, with the former being the default). This argument is unnecessary for series that only have one data format.
`replaceColumnNames`	
	Logical indicating whether to change the column names of the output data from the Series ID's used in the source spreadsheets to more informative values based on the information in the metadata. Defaults to TRUE.
`fieldForColumnNames`	
	If replaceColumnNames is TRUE then this variable specifies which columns of the meta data file will be used to construct the column names. Defaults to "Series" but sometimes you may want to change it to "Group" or c("Group", "Series"). "SeriesID" is also allowed.
`destDir`	File path to a directory in which to place the downloaded spreadsheets. If not specified they will be placed into tempdir() and deleted on exit.
`quiet`	Logical to be passed to utils::download.file.

Value

For most series a list containing the fields "meta" and "data" which are data frames containing the metadata and actual data, respectively. There are a few series that do not follow this format, and for these the spreadsheets are just downloaded and read into a list of data frames, one for each sheet, with no organising or cleaning.

Author(s)

Jasper Watson

Examples

```
## List the available data series.
print(allAvailableSeries())

## Not run:

## Download exchange rate data and plot NZD vs sterling.
b1 <- getSeries('B1')
plot(b1$data$Date, b1$data$UK_pound_sterling, type = 'l')

## Now use monthly data (previous was daily).
b1_monthly <- getSeries('B1', 'monthly')
plot(b1_monthly$data$Date, b1_monthly$data$UK_pound_sterling,
     type = 'l')
```

```
## End(Not run)
```

RBNZ   *Access Data from the Reserve Bank of New Zealand Website*

Description

Provides a convenient way of accessing data published by the Reserve Bank of New Zealand (RBNZ) on their website, <https://www.rbnz.govt.nz/statistics>. A range of financial and economic data is provided in spreadsheet format including exchange and interest rates, commercial lending statistics, Reserve Bank market operations, financial institution statistics, household financial data, New Zealand debt security information, and economic indicators. This package provides a method to download those spreadsheets and read them directly into R.

Details

The copyright notice for this data can be found at <https://www.rbnz.govt.nz/copyright>.

Author(s)

Jasper Watson

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