

Package ‘frenchdata’

October 13, 2022

Title Download Data Sets from Kenneth's French Finance Data Library Site

Version 0.2.0

Description Download data sets from Kenneth's French finance data library site <http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html>, reads all the data subsets from the file. Allows R users to collect the data as 'tidyverse'-ready data frames.

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URL <https://nareal.github.io/frenchdata/>,
<https://github.com/nareal/frenchdata>

BugReports <https://github.com/nareal/frenchdata/issues>

Depends R (>= 3.3)

Encoding UTF-8

RoxygenNote 7.1.1

Imports utils, magrittr, tibble, dplyr, tidyr (>= 1.0.0), cli, httr,
rvest (>= 1.0.0), stringr, purrr, assertthat, rlang, fs, readr

Suggests markdown, rmarkdown, knitr, lubridate, ggplot2

VignetteBuilder knitr

NeedsCompilation no

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R topics documented:

browse_details_page	2
browse_french_site	2
download_french_data	3

french_dataset-class	4
french_data_list-class	4
get_french_data_list	5
print.french_dataset	6
print.french_data_list	6

Index	8
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browse_details_page	<i>Browse the details webpage of a Kenneth's French data set</i>
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Description

Opens the details webpage of a data set on the default browser.

Usage

```
browse_details_page(fds)
```

Arguments

fds an object of class [french_dataset](#)

Value

Does not return a value. Opens the details webpage of a data set on the default browser window.

Examples

```
if(interactive()){
  ff_3f <- download_french_data('Fama/French 3 Factors')
  browse_details_page(ff_3f)
}
```

browse_french_site	<i>Browse Kenneth's French data library website</i>
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Description

Opens the data library website on the default browser https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html

Usage

```
browse_french_site()
```

Value

Does not return a value. Opens the Kenneth's French data library website with the default browser.

Examples

```
if(interactive()){  
  browse_french_site()  
}
```

download_french_data *Download the data set*

Description

Download the data set

Usage

```
download_french_data(  
  dataset_name,  
  dir = NULL,  
  dest_file = NULL,  
  overwrite = FALSE,  
  max_tries = 3  
)
```

Arguments

dataset_name	string with the data set name. Use <code>get_french_data_list()</code> to get the list of data sets available to download.
dir	character. Should be a valid directory path where to save the compressed downloaded file.
dest_file	character. Should be a valid file name to save the compressed downloaded file. If <code>dir</code> is defined and <code>dest_file</code> is left empty, the original file name will be used.
overwrite	boolean. Overwrite an existing file?
max_tries	numeric. Number of file download trials.

Value

An objects of class `french_dataset` with the following elements:

- `info` - holds the information about when and where the information was retrieved.
- `details_url` - url for the webpage with details on data set.
- `subsets` a tibble with with the subsets contained in the downloaded file, the tibble contains a name and data column.

Examples

```
ff_3f <- download_french_data('Fama/French 3 Factors')
ff_3f
```

french_dataset-class french_dataset *S3 class*

Description

The french_dataset exists to hold the results of reading the files lists of Kenneth's French data library.

It provides a method to print the objects of this class.

Properties of french_dataset

Objects of class french_dataset have:

- A class attribute of french_dataset.
- A base type of "list" with the following elements:
 - info - holds the information about when and where the information was retrieved.
 - details_url - url for the webpage with details on data set.
 - subsets a tibble with with the subsets contained in the downloaded file, the tibble contains a name and data column.

Behavior of french_dataset

- Pretty prints the object.

french_data_list-class
french_data_list *S3 class*

Description

The french_data_list exists to hold the results of reading the files lists of Kenneth's French data library.

It provides a method to print the objects of this class.

Properties of french_data_list

Objects of class french_data_list have:

- A class attribute of french_data_list.
- A base type of "list" with the following elements:
 - info - holds the information about when and were the information was retrieved.
 - files_list a tibble with with a list of files that can be downloaded, the tibble contains a name, file_url and details_url column.

Behavior of french_data_list

- Pretty prints the object.

get_french_data_list *Get list of files available on Kenneth's French data library website*

Description

Extract the list of files along with a description and links to them and additional information from the data library page of Prof. Kenneth French website.

Usage

```
get_french_data_list(max_tries = 3, refresh = FALSE)
```

Arguments

max_tries	a number defining the maximum number of tries to perform when downloading the page.
refresh	logical. If TRUE re-downloads the page and overwrites the cached information. Otherwise use the cached data if a download has been done in the current session.

Value

An object of class `french_data_list` with the following elements:

- info - holds the information about when and were the information was retrieved.
- files_list a tibble with with a list of files that can be downloaded, the tibble contains a name, file_url and details_url column.

Examples

```
files_list <- get_french_data_list()
files_list
```

print.french_dataset *Generic print method for objects of class french_dataset*

Description

Prints an object of class `french_dataset`

Usage

```
## S3 method for class 'french_dataset'  
print(x, ...)
```

Arguments

x an object of class `french_dataset`
... other arguments passed to `print()`

Value

Return a `tbl_df/data.frame` class object from the subsets element of x.

Examples

```
ff_3f <- download_french_data('Fama/French 3 Factors')  
print(ff_3f)  
ff_3f
```

print.french_data_list
 Generic print method for objects of class french_data_list

Description

Prints an object of class `french_data_list`

Usage

```
## S3 method for class 'french_data_list'  
print(x, ...)
```

Arguments

x an object of class `french_data_list`
... other arguments passed to `print()`

print.french_data_list

7

Value

Return a `tbl_df/data.frame` class object from the `files_list` element of `x`.

Examples

```
files_list <- get_french_data_list()
print(files_list)
files_list
```

Index

`browse_details_page`, [2](#)
`browse_french_site`, [2](#)

`download_french_data`, [3](#)

`french_data_list`, [5](#), [6](#)
`french_data_list-class`, [4](#)
`french_dataset`, [2](#), [3](#), [6](#)
`french_dataset-class`, [4](#)

`get_french_data_list`, [5](#)

`print.french_data_list`, [6](#)
`print.french_dataset`, [6](#)