Package ‘macrocol’

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Type Package

Title Colombian Macro-Financial Time Series Generator

Version 0.1.0

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Description This repository aims to contribute to the econometric models' production with Colombian data, by providing a set of web-scrapping functions of some of the main macro-financial indicators. All the sources are public and free, but the advantage of these functions is that they directly download and harmonize the information in R's environment. No need to import or download additional files. You only need an internet connection!

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Encoding UTF-8

Imports openxlsx,httr,lubridate,readxl,stats,utils,R.utils

URL <https://github.com/pedroCabraAcela/Scrapping-Colombian-Macrodata>

RoxygenNote 7.2.1

NeedsCompilation no

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R topics documented:

get.Acciones *Colombian Assets extraction*

Description

Function to extract the price and volume time series of some Colombian assets from the "Bolsa de Valores de Colombia" (BVC). If it takes more than 5 minutes is because the BVC's Server is not correctly working and it is better to try later.

Usage

```
get.Acciones(accion = "BCOLOMBIA", verbose = FALSE)
```

Arguments

`accion` The asset's ticket.
The assets available are:

- Bancolombia: "BCOLOMBIA";
- Ecopetrol: "ECOPETROL";
- Exito: "EXITO";
- Avianca: "AVIANCA";
- Grupo Sura: "GRUPOSURA";
- Grupo Aval: "GRUPOAVAL";
- ETB: "ETB";

`verbose` print the dates already extracted. Default FALSE. Default is "BCOLOMBIA".

Value

The dataframe with dates and the asset prices and volume.

Examples

```
## Not run:
BCOLOMBIA <- get.Acciones("BCOLOMBIA");
ECOPETROL <- get.Acciones("ECOPETROL");
EXITO <- get.Acciones("EXITO");
AVIANCA <- get.Acciones("AVIANCA");

## End(Not run)
```

`get.Colcap` *Colcap extraction*

Description

Function to extract the Colcaptime serie from the Colombian Central Bank.

Usage

```
get.Colcap()
```

Value

The dataframe with dates and the Colcap.

Examples

```
## Not run:
colcap <- get.Colcap();

## End(Not run)
```

`get.IBR` *IBR extraction*

Description

Function to extract the nominal IBR rate time serie from the Colombian Central Bank.

Usage

```
get.IBR(nom = "ON")
```

Arguments

`nom` The interest rate period.
The periods available are:

- ON: Overnight
- 1M: 1 Month
- 3M: 3 Months
- 6M: 6 Months

Default is "ON".

Value

The dataframe with dates and the IBR.

Examples

```
## Not run:
ON <- get.IBR("ON");
M1 <- get.IBR("1M");
M3 <- get.IBR("3M");
M6 <- get.IBR("6M");

## End(Not run)
```

`get.IPC` *IPC extraction*

Description

Function to extract the Colombian CPI time serie from the Colombian Central Bank.

Usage

```
get.IPC()
```

Value

The dataframe with dates and the Colombian CPI.

Examples

```
## Not run:
IPC <- get.IPC();

## End(Not run)
```

`get.TasaDesempleoCol` *Colombian Unemployment Rate extraction*

Description

Function to extract the Colombian unemployment rate time serie from the Colombian Central Bank.

Usage

```
get.TasaDesempleoCol()
```

Value

The dataframe with dates and the Colombian Unemployment Rate.

Examples

```
## Not run:
unemp <- get.TasaDesempleoCol();

## End(Not run)
```

`get.TasaIntBanRep` *Colombian Central Bank's Policy Rate extraction*

Description

Function to extract the Colombian Central Bank's Policy Rate time serie from the Colombian Central Bank.

Usage

```
get.TasaIntBanRep()
```

Value

The dataframe with dates and the Policy Rate.

Examples

```
## Not run:
intRate <- get.TasaIntBanRep();

## End(Not run)
```

`get.TRM` *TRM extraction*

Description

Function to extract the TRM (COP/USD) time serie from the Colombian Financial Supervision Office.

Usage

```
get.TRM()
```

Value

The dataframe with dates and the TRM.

Examples

```
## Not run:
TRM <- get.TRM();

## End(Not run)
```

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