

Package ‘epuR’

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Type Package

Title Collect and Process Economic Policy Uncertainty Data

Version 0.1

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Description Provides functions to collect the economic policy uncertainty and related index data from the official website <<https://www.policyuncertainty.com/index.html>> in real time. Deals with date format and returns an time series object to facilitate further data manipulation and analysis.

License GPL-3

URL <https://github.com/Lingbing/epuR>

BugReports <https://github.com/Lingbing/epuR/issues>

Encoding UTF-8

LazyData true

Imports openxlsx, xts, zoo, stats, stringr, lubridate, data.table, utils

RoxygenNote 7.1.0

VignetteBuilder knitr

Suggests knitr, rmarkdown, dygraphs

NeedsCompilation no

Repository CRAN

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get_EMV	<i>Get US Equity Market Volatility Index (EMV) data</i>
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Description

Get US Equity Market Volatility Index (EMV) data

Usage

```
get_EMV(all = T)
```

Arguments

all logical, if TRUE return all EMV categories.

Value

an xts data object

References

https://www.policyuncertainty.com/EMV_monthly.html

See Also

[xts](#)

Examples

```
## Not run:
## it take about 15 seconds to run this example
emv_data <- get_EMV(all = FALSE)
plot(emv_data)

## End(Not run)
```

get_EPU	<i>Get Economic Policy Uncertainty (EPU) data</i>
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Description

EPU index from the official website while processing the dates and output formats.

Usage

```
get_EPU(region = "all")
```

Arguments

region a character indicating the region of the EPU. The default is "all" regions. The region names has to be one of the options in the EPU country list

Value

an xts data object containing the EPU for the chosen region.

References

<https://www.policyuncertainty.com/>

See Also

[xts](#)

Examples

```
data <- get_EPU()
# it is an xts object so it can be plotted directly
plot(data)
# use dygraphs for interactive ts plot
library(dygraphs)
dygraph(data)
# get country-wise data using specific region name
china_epu <- get_EPU("China")
dygraph(china_epu)
```

`get_FSI`*Get Financial Stress Indicator (FSI) data*

Description

Get Financial Stress Indicator (FSI) data

Usage

```
get_FSI(freq = "monthly")
```

Arguments

`freq` either "monthly" or "quarterly".

Value

an xts data object.

References

https://www.policyuncertainty.com/financial_stress.html

See Also

[xts](#)

Examples

```
# for monthly FSI
fsi_mon <- get_FSI()
plot(fsi_mon)
fsi_quar <- get_FSI("quarterly")
plot(fsi_quar)
```

`get_GPR`*Get Geopolitical Risk Index (GPR) data*

Description

Get Geopolitical Risk Index (GPR) data

Usage

```
get_GPR(type = 1)
```

Arguments

type a numeric indicating the type. 1 for quarterly GRI, 2 for GPRH, 3 for GPR of countries, and 4 for GPR words.

Value

an xts data object

References

<https://www.matteoiacoviello.com/gpr.htm>

See Also

[xts](#)

Examples

```
gpr <- get_GPR(1)
plot(gpr$GPR)
```

get_IRI

Get Immigration Related Index (IRI) data

Description

Get Immigration Related Index (IRI) data

Usage

```
get_IRI(region = "all")
```

Arguments

region choose from UK, USA, Germany, France for Migrant related EPU and IRI for the specified region. Default returns all regions data.

Value

an xts data object

References

https://www.policyuncertainty.com/immigration_fear.html

See Also

[xts](#)

Examples

```
usa_iri <- get_IRI("USA")
plot(usa_iri)
```

get_OMI

Get Oxford-Man Institute (OMI) data

Description

Realized volatility data from the Oxford-Man Institute of Quantitative Finance website

Usage

```
get_OMI(index = "AEX")
```

Arguments

index, a character string of the index name needed.

Value

an xts data object

References

<https://realized.oxford-man.ox.ac.uk/>

See Also

[xts](#)

Examples

```
## Not run:
## it take about 30-60 seconds to run this example
## Its size is about 15Mb in zip
aex_data <- get_OMI("AEX")
str(aex_data)

## End(Not run)
```

get_TPU	<i>Get Trade Policy Uncertainty (TPU) data</i>
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Description

Get Trade Policy Uncertainty (TPU) data

Usage

```
get_TPU(region = "China")
```

Arguments

region a character indicating the region of the TPU, default is "China", can be "Japan" or "US".

Value

an xts data object containing the TPU for the chosen region

References

https://www.policyuncertainty.com/trade_uncertainty.html

See Also

[xts](#)

Examples

```
china_tpu <- get_TPU()
plot(china_tpu)
# get Japan TPU
jap_tpu <- get_TPU("Japan")
library(dygraphs)
dygraph(jap_tpu)
```

`get_WUI`*Get World Uncertainty Index (WUI) data*

Description

Get World Uncertainty Index (WUI) data

Usage

```
get_WUI(type = "F1")
```

Arguments

`type` sheet option from the official excel file.

Value

an xts data object

References

<https://worlduncertaintyindex.com/data/>

See Also

[xts](#)

Examples

```
wui_ave <- get_WUI("F1")  
plot(wui_ave)
```


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