

KEN FRENCH'S DATA LIBRARY

Package Name: frenchdata

Author: IHS EViews

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Description: This add-in fetches and processes zipped data files from Ken French's data library. It can be accessed from both dialogs and the command line.

Add-Ins: frenchdata

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1 Background

The `frenchdata` add-in is designed to make it easier and faster to download data from Ken French’s data library. The data in the library are in zipped `*.txt` or `*.csv` files, many with multiple data sets and mixed date formats that can be tedious to import. This add-in, in contrast, is straightforward and requires minimal input. After downloading and processing each file is put in a separate workfile, multiple datasets in a single file are separated and each one is put in a separate page, data columns are put into series, and date formats are read from the files and applied to the page(s) of the workfile.

2 Use

2.1 GUI

After installation, go to the Add-ins menu item and choose “Ken French’s data library.” A small window will appear listing the data files that can be downloaded. Choose the desired files (multiple files may be chosen), then the OK button (see Fig. 1). EViews will automatically process the data in each file, assigning dates and splitting up multiple sets of data that may be in the same file. The four “International Research Returns Data” contain multiple files, each of which will be placed in a separate workfile.

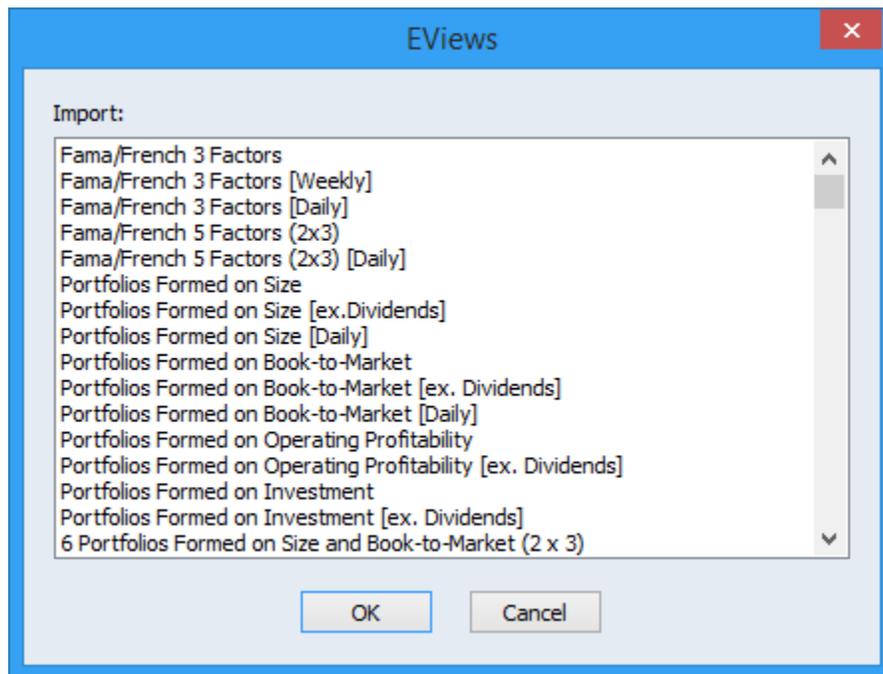


Figure 1: Dialog for choosing files.

2.2 Command line

```
frenchdata " "name1" "name2" "
```

Fetch and process data from Ken French's data library.

2.2.1 Parameters

“ “name1” ” “name2” ” “...” ” : names of files in double quotes

2.2.2 Returns

series : Series corresponding to data columns in file(s). Multiple datasets in a file go in separate pages in the workfile. Multiple files go in separate workfiles.

2.3 Examples

```
frenchdata " "5 Industry Portfolios" "  
frenchdata " "Fama/French 3 Factors" "Fama/French 3 Factors  
[Weekly]" "
```