Package ‘OpenSourceAP.DownloadR’

January 17, 2026

Title Download Open Source Asset Pricing (OpenAP) Data Directly

Version 0.1.0

Description Convenient download functions enabling access Open Source Asset Pricing (OpenAP) data. This package enables users to download predictor portfolio returns (over 200 cross-sectional predictors with multiple portfolio construction methods) and firm characteristics (over 200 characteristics replicated from the academic asset pricing literature). Center for Research in Security Prices (CRSP)-based variables such as Price, Size, and Short-term Reversal can be downloaded with a Wharton Research Data Services (WRDS, <https://wrds-www.wharton.upenn.edu/>) subscription. For a full list of what is available, see <https://www.openassetpricing.com/>.

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Encoding UTF-8

RoxygenNote 7.3.2

Suggests knitr, rmarkdown, testthat (>= 3.0.0)

Config/testthat/edition 3

Depends R (>= 4.1.0)

Imports httr, rvest, stringr, jsonlite, magrittr, dplyr, data.table, R6, withr, lubridate, DBI, RPostgres, getPass

NeedsCompilation no

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