

Package ‘AlphaVantageClient’

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Title Wrapper for Alpha Vantage API

Version 0.0.1

Maintainer Alex Thompson <alexthompson1991@hotmail.com>

Description Download data from the Alpha Vantage API (<<https://www.alphavantage.co/>>).
Alpha Vantage is a RESTful API which provides various financial data,
including stock prices and technical indicators.
There is documentation for the underlying API available
here: <<https://www.alphavantage.co/documentation/>>. To get access to this API,
the user needs to first claim an API key: <<https://www.alphavantage.co/support/>>.

Author Alex Thompson

Depends R (>= 3.2.1)

Imports httr, xts

Suggests testthat, knitr, rmarkdown, mockery, httpptest

VignetteBuilder knitr

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Encoding UTF-8

LazyData true

URL <https://github.com/athompson1991/AlphaVantageClient>

RoxygenNote 6.0.1

NeedsCompilation no

Repository CRAN

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fetchSeries	<i>Fetch time series data</i>
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Description

This is the main function that pulls data directly from Alpha Vantage into a convenient xts object. This is a general function that reflects exactly the documentation listed [online](#).

Usage

```
fetchSeries(function_nm, ...)
```

Arguments

function_nm	The function name. While case insensitive, this argument needs to be exactly as listed in the documentation. Examples include <code>time_series_daily</code> , <code>sma</code> , and <code>bbands</code> .
...	Other arguments. If a required argument is missing then an error will be thrown. If an optional argument is missing then a warning will be thrown.

Value

A two element list: the first element is the xts object named `xts_object` and the second is the raw http response named `httr_response` (see `httr` package for details on this class)

Examples

```
setAPIKey()
example_prices <- fetchSeries(function_nm = "time_series_daily", symbol = "msft")
example_sma <- fetchSeries(function_nm = "sma", symbol = "msft", interval = "daily",
                           time_period = 10, series_type = "open")
```

setAPIKey	<i>Assign API key to environment.</i>
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Description

Assign API key to environment.

Usage

```
setAPIKey(key = "demo")
```

Arguments

key	The API key from AlphaVantage
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technical_indicator_specification

Required and optional arguments specification.

Description

A listing that replicates the required and optional argument listings from the Alpha Vantage documentation.

Usage

technical_indicator_specification

Format

An object of class list of length 54.

validation_list

Validation listings

Description

A listing that outlines which arguments are acceptable.

Usage

validation_list

Format

An object of class list of length 5.

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