

# Package: alphavantager (via r-universe)

June 23, 2024

**Title** Lightweight Interface to the Alpha Vantage API

**Version** 0.1.3

**Description** Alpha Vantage has free historical financial information.

All you need to do is get a free API key at

<<https://www.alphavantage.co>>. Then you can use the R interface to retrieve free equity information. Refer to the Alpha Vantage website for more information.

**URL** <https://github.com/business-science/alphavantager>

**BugReports** <https://github.com/business-science/alphavantager/issues>

**License** GPL (>= 3)

**Encoding** UTF-8

**Depends** R (>= 3.3.0)

**Imports** dplyr (>= 0.7.0), glue (>= 1.1.1), httr (>= 1.2.1), jsonlite (>= 1.5), purrr (>= 0.2.2.2), readr (>= 1.1.1), stringr (>= 1.2.0), tibble (>= 1.3.3), tidyr (>= 0.6.3), timetk (>= 0.1.1.1)

**Suggests** testthat, knitr

**RoxygenNote** 7.2.3

**Roxygen** list(markdown = TRUE)

**Repository** <https://business-science.r-universe.dev>

**RemoteUrl** <https://github.com/business-science/alphavantager>

**RemoteRef** HEAD

**RemoteSha** 73abe14cd9c2af91b850aeb099e9f6bc9af882e9

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alphavantager

*alphavantager: A lightweight R interface to the Alpha Vantage API*

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### Description

A lightweight R interface to the Alpha Vantage API

### Details

The alphavantager package provides a lightweight interface to the Alpha Vantage API. Alpha Vantage is a free source for financial data that in many cases is more accurate than Yahoo Finance and Google Finance. Get a free API KEY at <https://www.alphavantage.co>. Then use the R interface functions `av_api_key("YOUR_KEY")` to set the API key and the `av_get()` function to get financial data.

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av\_api\_key

*Set the Alpha Vantage API Key*

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### Description

Set the Alpha Vantage API Key

### Usage

```
av_api_key(api_key)
```

### Arguments

`api_key` A character string with your Alpha Vantage API Key.

### Details

The Alpha Vantage API key must be set prior to using `av_get()`. You can obtain an API key at the [Alpha Vantage Website](#).

### Value

Invisibly returns API key once set. Use print method to view.

### See Also

[av\\_get\(\)](#)

## Examples

```
## Not run:
av_api_key("YOUR_API_KEY")
av_get(symbol = "MSFT", av_fun = "TIME_SERIES_INTRADAY", interval = "15min", outputsize = "full")

## End(Not run)
```

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 av\_get

*Get financial data from the Alpha Vantage API*


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## Description

Get financial data from the Alpha Vantage API

## Usage

```
av_get(symbol, av_fun, ...)
```

## Arguments

symbol	A character string of an appropriate stock or fund. See parameter "symbol" in <a href="#">Alpha Vantage API documentation</a> .
av_fun	A character string matching an appropriate Alpha Vantage "function". See parameter "function" in <a href="#">Alpha Vantage API documentation</a> .
...	Additional parameters passed to the Alpha Vantage API. For a list of parameters, visit the <a href="#">Alpha Vantage API documentation</a> .

## Details

**The av\_fun argument replaces the API parameter “function”** because function is a reserved name in R. All other arguments match the Alpha Vantage API parameters.

**There is no need to specify the apikey parameter** as an argument to av\_get(). The required method is to set the API key using av\_api\_key("YOUR\_API\_KEY").

**There is no need to specify the datatype parameter** as an argument to av\_get(). The function will return a tibble data frame.

**Some data sets only return 100 rows by default.** Change the parameter outputsize = "full" to get the full dataset.

**Get more than one symbol.** The Alpha Vantage API is setup to return one symbol per API call. Use the tidyquant::: tq\_get() API to get multiple symbols.

**ForEx "FROM/TO" symbol details.** FOREX symbols in the av\_get() function are supplied in "FROM/TO" format, which are then parsed in the Alpha Vantage API into from\_currency and to\_currency API parameters. Usage example: av\_get(symbol = "EUR/USD", av\_fun = "FX\_DAILY")

**Value**

Returns a tibble of financial data

**See Also**

[av\\_api\\_key\(\)](#)

**Examples**

```
## Not run:

# SETUP API KEY
av_api_key("YOUR_API_KEY")

# ---- 1.0 STOCK TIME SERIES ----

# 1.1 TIME SERIES INTRADAY
av_get("MSFT", av_fun = "TIME_SERIES_INTRADAY", interval = "5min", outputsize = "full")

# 1.2 TIME SERIES DAILY ADJUSTED
av_get("MSFT", av_fun = "TIME_SERIES_DAILY_ADJUSTED", outputsize = "full")

# 1.3 QUOTE ENDPOINTS
av_get("MSFT", av_fun = "GLOBAL_QUOTE")

# ---- 2.0 FOREX ----

# 2.1 CURRENCY EXCHANGE RATES
av_get("EUR/USD", av_fun = "CURRENCY_EXCHANGE_RATE")

# 2.2 FX INTRADAY
av_get("EUR/USD", av_fun = "FX_INTRADAY", interval = "5min", outputsize = "full")

# 2.3. FX DAILY
av_get("EUR/USD", av_fun = "FX_DAILY", outputsize = "full")

# ---- 3.0 TECHNICAL INDICATORS ----

# 3.1 SMA
av_get("MSFT", av_fun = "SMA", interval = "weekly", time_period = 10, series_type = "open")

# ---- 4.0 SECTOR PERFORMANCE ----

# 4.1 Sector Performance
av_get(av_fun = "SECTOR")

## End(Not run)
```

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