



RBLPAPI REVISITED: ONE YEAR LATER

JOINT WORK WITH WHIT ARMSTRONG AND JOHN LAING

Dirk Eddebuettel

R/Finance 2016 Lightning Talk

Ketchum Trading; Debian and R Projects

The image shows a PDF viewer window with the title bar "rblpapi_intro.pdf — Rblpapi - An interface to the shall-not-be-named ser". The viewer interface includes a page number "0" and "(1 of 11)", navigation arrows, a search icon, a document icon, a zoom level of "125%", a print icon, and a menu icon. The main content area displays the title "Rblpapi" in a large blue font, followed by the subtitle "An interface to the shall-not-be-named service" in a smaller blue font. A horizontal orange line separates the title from the author information. The authors listed are "Whit Armstrong", "Dirk Eddebuettel", and "John Laing". Below the authors, it says "Lightning Presentation", "R/Finance 2015", and "May 30, 2015". In the bottom right corner of the page, the text "0/10" is visible.

rblpapi_intro.pdf — Rblpapi - An interface to the shall-not-be-named ser

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Rblpapi

An interface to the shall-not-be-named service

Whit Armstrong Dirk Eddebuettel John Laing

Lightning Presentation

R/Finance 2015

May 30, 2015

0/10

And I called it

'An interface to the shall-not-be-named service'

And I called it

'An interface to the shall-not-be-named service'

and so I lied

And I called it

'An interface to the shall-not-be-named service'

and so I lied

Bloomberg has been very cooperative

And I said

builds on “that other OS” very difficult

And I said

builds on “that other OS” very difficult

and so I lied

And I said

builds on “that other OS” very difficult

and so I lied

We got a fabulous pull request establishing Windows builds.

And I said

We prefer Open Source; package may not go on CRAN as is

And I said

We prefer Open Source; package may not go on CRAN as is

and so I lied

And I said

We prefer Open Source; package may not go on CRAN as is

and so I lied

- With Windows buildable we engineered hybrid CRAN / GitHub
- CRAN was helpful and cooperative
 - they only store open source code (ours)
 - download Bloomberg library and headers at build-time
 - useful for us all to have GitHub to rely on

And I said

More features: subscriptions, screens, portfolios...

And I said

More features: subscriptions, screens, portfolios...

and so we did not lie

And I said

More features: subscriptions, screens, portfolios...

and so we did not lie

- Number of useful pull requests
- Feature set now richer than predecessor R / Bloomberg packages

Bloomberg tells us

You can only run this on the same machine

Bloomberg tells us

You can only run this on the same machine

and that is mostly true

- License implications: Use data on the machine with Bloomberg
- But use of **bbcomm.exe** has implications
- Default port 8194 receives traffic

State Of The World

- Rblpapi has morphed into a rather useful package
- Very useful feedback from the community
- Being on CRAN has tangible benefits for
 - reach and
 - visibility
- Bloomberg API documentation is very good
- We all could do with more *content documentation* and examples