Rblpapi Revisited: One Year Later

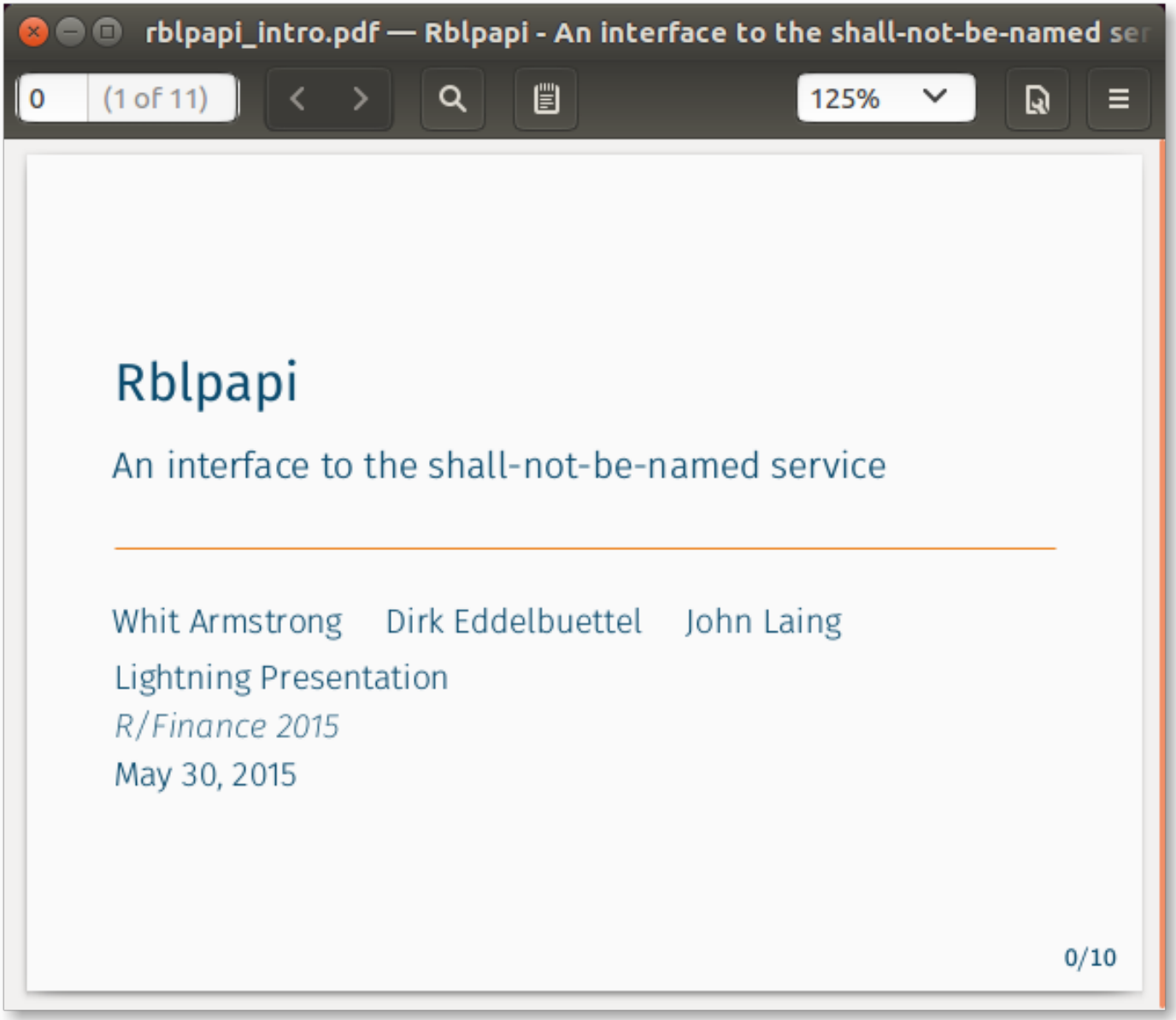
Joint work with Whit Armstrong and John Laing

Dirk Eddelbuettel

R/Finance 2016 Lightning Talk

Ketchum Trading; Debian and R Projects

One Year Ago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Rblpapi
An interface to the shall-not-be-named service
Whit Armstrong Dirk Eddelbuettel John Laing
Lightning Presentation
R/Finance 2015
May 30, 2015
0/10

One Year Ago

And I called it

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

One Year Ago

And I called it

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

and so I lied

One Year Ago

And I called it

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

and so I lied

Bloomberg has been very cooperative

One Year Ago

And I said

> *builds on “that other OS” very difficult*

One Year Ago

And I said

> *builds on “that other OS” very difficult*

and so I lied

One Year Ago

And I said

> *builds on “that other OS” very difficult*

and so I lied

We got a fabulous pull request establishing Windows builds.

One Year Ago

And I said

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

One Year Ago

And I said

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

and so I lied

One Year Ago

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

One Year Ago

And I said

> *More features: subscriptions, screens, portfolios...*

One Year Ago

And I said

> *More features: subscriptions, screens, portfolios...*

and so we did not lie

One Year Ago

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

All The Time

Bloomberg tells us

> *You can only run this on the same machine*

All The Time

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

Summary

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