Package 'pathlit'

October 14, 2022

Type Package

Title An SDK for the PathLit Engine

Version 0.1.0

Description This wrapper houses PathLit API endpoints for R. The usage of these endpoints require the use of an API key which can be obtained at <https://www.pathlit.io/docs/cli/>.

License GPL (>= 3)

Encoding UTF-8

RoxygenNote 7.1.1

Depends R (>= 2.10)

Imports httr, jsonlite, timeSeries, parallel, testthat, usethis, utils

URL https://www.pathlit.io

NeedsCompilation no

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Repository CRAN

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R topics documented:

Client *Client*

Description

Sets up client access.

Usage

```
Client(apiKey)
```

Arguments

apiKey   A character string containing the API key.

Value

Returns the status of the local API key registration.

Author(s)

Riasat Ali Istiaque, <riasat.istiaque@pathlit.io>

Examples

```
## Not run:
Client("56gIvzm4dj1vJpNUlv3RJ2CeMd47JETG3bcf5zLS")

## End(Not run)
```

---

get_info *Get Information*

Description

Obtains the current version of the PathLit Engine. See https://www.pathlit.io/docs/api/info/ for more information.

Usage

```
get_info()
```

Value

Returns a message indicating PathLit Engine version number.

Author(s)

Riasat Ali Istiaque, `<riasat.istiaque@pathlit.io>`

Examples

```
## Not run:
get_info()

## End(Not run)
```

---

get_paths   *Get Paths*

Description

Computes the dollar returns of a 100,000 USD portfolio according to the weights computed by
get_weights. See https://www.pathlit.io/docs/api/paths/ for more information.

Usage

```
get_paths(tickers)
```

Arguments

tickers   A character vector of instrument tickers.

Value

Returns a time series of dollar movements across the strategies for the tickers provided.

Author(s)

Riasat Ali Istiaque, `<riasat.istiaque@pathlit.io>`

Examples

```
## Not run:
get_paths(c("AAPL", "HOG", "KO"))

## End(Not run)
```

---

get_tickers   *Get Time Series*

Description

Retrieves the character vector of available tickers. The time series of these tickers can be retrieved via get_timeseries. See `https://www.pathlit.io/docs/api/paths/` for more information.

Usage

```
get_tickers()
```

Value

Returns a character vector of the available tickers.

Author(s)

Riasat Ali Istiaque, `<riasat.istiaque@pathlit.io>`

Examples

```
## Not run:
get_tickers()

## End(Not run)
```

---

get_timeseries   *Get Time Series*

Description

Retrieves the time series of the tickers provided. The comprehensive list of the tickers can be retrieved via get_tickers. See `https://www.pathlit.io/docs/api/paths/` for more information.

Usage

```
get_timeseries(tickers)
```

Arguments

tickers   A character vector of instrument tickers.

Value

Returns a time series of the tickers provided.

Author(s)

Riasat Ali Istiaque, <riasat.istiaque@pathlit.io>

Examples

```
## Not run:
get_timeseries(c("AAPL", "MSFT"))

## End(Not run)
```

---

get_weights   *Get Weights*

Description

Computes the weights to be allocated for a portfolio, under different strategies. See https://www.pathlit.io/docs/api/weights/ for more information.

Usage

```
get_weights(tickers)
```

Arguments

tickers   A character vector of instrument tickers.

Value

Returns a table of weights across the strategies for the tickers provided.

Author(s)

Riasat Ali Istiaque, <riasat.istiaque@pathlit.io>

Examples

```
## Not run:
get_weights(c("AAPL", "HOG", "KO"))

## End(Not run)
```

PROD_HOST   *Global Variables*

Description

Contains global variables used throughout the package.

Usage

```
PROD_HOST
```

Format

An object of class `character` of length 1.

Author(s)

Riasat Ali Istiaque, `<riasat.istiaque@pathlit.io>`

Simulate   *Simulate*

Description

Computes the dollar returns of a 100,000 USD portfolio according to the weights computed by [get_weights](#), but across simulated (normally-distributed) market data. See `https://www.pathlit.io/docs/api/sims/` for more information.

Usage

```
Simulate(tickers, run_count = 10)
```

Arguments

tickers	A character vector of instrument tickers.
run_count	Defaults to 10 runs. An integer defining the number of simulated market data universes.

Value

Returns a list of multiple time series' of dollar movements across the strategies for the tickers provided.

Author(s)

Riasat Ali Istiaque, `<riasat.istiaque@pathlit.io>`

Examples

```
## Not run:
Simulate(c("AAPL", "HOG", "KO"), 5)

## End(Not run)
```

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