Package ‘yfhist’

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Type Package

Title Yahoo Finance 'history' API

Version 0.1.3

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Description Simple and efficient access to Yahoo Finance's historical data API <https://finance.yahoo.com/> for querying and retrieval of financial data. The core functionality of the 'yfhist' package abstracts the complexities of interacting with Yahoo Finance APIs, such as session management, crumb and cookie handling, query construction, date validation, and interval management. This abstraction allows users to focus on retrieving data rather than managing API details. Use cases include historical data across a range of security types including equities & ETFs, indices, and other tickers. The package supports flexible query capabilities, including customizable date ranges, multiple time intervals, and automatic data validation. It automatically manages interval-specific limitations, such as lookback periods for intraday data and maximum date ranges for minute-level intervals. The implementation leverages standard HTTP libraries to handle API interactions efficiently and provides support for both R and 'Python' to ensure accessibility for a broad audience.

License GPL (>= 2)

Encoding UTF-8

URL https://github.com/jasonjfoster/hist

BugReports https://github.com/jasonjfoster/hist/issues

Depends R (>= 3.5.0)

Imports curl, jsonlite

Suggests covr, testthat

LazyData true

RoxygenNote 7.3.3

NeedsCompilation no

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Contents

`data_intervals` *Intervals Data for the Yahoo Finance API*

Description

A data frame with the available intervals data for the Yahoo Finance API.

Usage

```
data_intervals
```

Format

A data frame.

`get_col` *Get a Column from the Yahoo Finance API*

Description

A function to get a column from the Yahoo Finance API for symbols using a date range and interval.

Usage

```
get_col(data, col)
```

Arguments

`data`	data frame or list. Data that contains an `index` column and the requested column created using the `get_data` function.
`col`	string. Column name to get (i.e., "open", "high", "low", "close", "adjclose", "volume").

Value

A data frame with rows as the `index` and columns as the symbols.

Examples

```
## Not run:
data <- get_data(c("AAPL", "MSFT"))

adj <- get_col(data, "adjclose")

## End(Not run)
```

`get_data` *Get Data from the Yahoo Finance API*

Description

A function to get data from the Yahoo Finance API for symbols using a date range and interval.

Usage

```
get_data(symbols, from_date = "2007-01-01", to_date = NULL,
  interval = "1d")
```

Arguments

`symbols`	string. Symbol or vector of symbols.
`from_date`	string. Start date in "`YYYY-MM-DD`" format (e.g., "`2007-01-01`").
`to_date`	string. End date in "`YYYY-MM-DD`" format.
`interval`	string. Data interval (see "`data_intervals`").

Value

A data frame or list of data frame(s) that contains data from the Yahoo Finance API for the specified symbol(s).

Examples

```
## Not run:
data <- get_data(c("AAPL", "MSFT"))

## End(Not run)
```

get_session — *Get the Crumb, Cookies, and Handle for Yahoo Finance API*

Description

A function to get the crumb, cookies, and handle required to authenticate and interact with the Yahoo Finance API.

Usage

```
get_session()
```

Value

A list containing the following elements:

`handle`	A curl handle object for subsequent requests.
`crumb`	A string representing the crumb value for authentication.
`cookies`	A data frame of cookies for the request.

Examples

```
session <- get_session()
```

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