Package: wickra (via r-universe)

June 11, 2026

Type Package

Title Streaming-First Technical Indicators

Version 0.8.8

Description R bindings for the Wickra technical-analysis library over its C ABI hub. Exposes 514 indicators, each an O(1) streaming state machine shared with the Rust core and the other language bindings, so that live and historical evaluation use the exact same implementation.

License MIT + file LICENSE | Apache License 2.0

URL https://github.com/wickra-lib/wickra, https://docs.wickra.org, https://wickra-lib.r-universe.dev

BugReports https://github.com/wickra-lib/wickra/issues

X-schema.org-keywords technical-analysis, indicators, streaming, trading, finance, quant, algorithmic-trading, backtesting, time-series, ta-lib, candlestick, market-data

Encoding UTF-8

NeedsCompilation yes

SystemRequirements the Wickra C ABI shared library, downloaded automatically at install time from the matching GitHub release and bundled into the package. Set WICKRA_INCLUDE_DIR and WICKRA_LIB_DIR to build against a locally built C ABI instead (e.g. after `cargo build -p wickra-c --release`).

Roxygen list(markdown = TRUE)

Depends R (>= 2.10)

Suggests testthat (>= 3.0.0), knitr, rmarkdown

VignetteBuilder knitr

LazyData true

Config/testthat/edition 3

Config/roxygen2/version 8.0.0

Config/pak/sysreqs libclang-dev

Repository https://wickra-lib.r-universe.dev

Date/Publication 2026-06-11 20:44:47 UTC

RemoteUrl https://github.com/wickra-lib/wickra

RemoteRef HEAD

RemoteSha 806ae22abe5c88b6dc47723b04146fb5a5c1fb40

RemoteSubdir bindings/r

Contents

`batch` *Run an indicator over a whole series in one call*

Description

Available for scalar indicators. The result is identical to feeding the same inputs through `update()` one at a time, with `NA` at warmup positions.

Usage

```
batch(object, ...)

## S3 method for class 'wickra_indicator'
batch(object, ...)
```

Arguments

`object`	A `wickra_indicator`.
`...`	The input vector(s).

Value

A numeric vector the same length as the input.

Examples

```
batch(Sma(3), c(1, 2, 3, 4, 5)) # NA NA 2 3 4
```

reset — *Reset an indicator to its warmup state*

Description

Reset an indicator to its warmup state

Usage

```
reset(object)

## S3 method for class 'wickra_indicator'
reset(object)
```

Arguments

`object`	A `wickra_indicator`.

Value

The indicator, invisibly.

Examples

```
sma <- Sma(3)
update(sma, 1)
reset(sma)
```

sample_ohlcv — *Synthetic daily OHLCV sample series*

Description

A deterministic, synthetic daily OHLCV (open / high / low / close / volume) price series for use in the examples, the *Getting started* vignette, and tests. It is a seeded random walk, **not** real market data. Regenerate with `data-raw/sample_ohlcv.R`.

Usage

```
sample_ohlcv
```

Format

A data frame with 250 rows and 6 columns:

date Trading date (`Date`).

open Opening price.

high Session high.

low Session low.

close Closing price.

volume Traded volume.

`update.wickra_indicator` *Update an indicator with one observation*

Description

Update an indicator with one observation

Usage

```
## S3 method for class 'wickra_indicator'
update(object, ...)
```

Arguments

`object`	A `wickra_indicator` created by an indicator constructor.
`...`	The observation: a single value for scalar indicators, the OHLCV fields plus a timestamp for candle indicators, or two values for pairwise indicators.

Value

The indicator value: a numeric scalar; a named numeric vector for multi-output indicators (`NA` during warmup); a matrix of completed bars for bar builders; or a list / numeric vector for profile indicators (`NULL` during warmup).

Examples

```
sma <- Sma(3)
for (x in c(1, 2, 3, 4, 5)) v <- update(sma, x)
v # 4
```

Index