

Package: wickraimpact (via r-universe)

October 7, 2026

Type Package

Title Market-Impact Backtesting on the Real Historical Order Book

Version 0.2.0

Description R bindings for wickra-impact over its C ABI hub: replace the fill stage of a backtest with an order-book walk on the real historical L2 book, so slippage is measured, not guessed - byte-identical to the CLI and every other binding.

License MIT + file LICENSE | Apache License 2.0

URL <https://github.com/wickra-lib/wickra-impact>

BugReports <https://github.com/wickra-lib/wickra-impact/issues>

Depends R (>= 4.1)

Encoding UTF-8

NeedsCompilation yes

SystemRequirements the wickra-impact C ABI shared library (WKIMPACT_LIB) and its header (WKIMPACT_INC).

Config/roxygen2/version 8.0.0

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

Date/Publication 2026-10-06 01:36:42 UTC

RemoteUrl <https://github.com/wickra-lib/wickra-impact>

RemoteRef v0.2.0

RemoteSha 033e13c0a8f11acb5bdb7b4cc788dc7fb7e2eafc

RemoteSubdir bindings/r

Contents

wkimpact_command	2
wkimpact_new	2
wkimpact_version	3

Index	4
--------------	----------

wkimpact_command	<i>Apply a command JSON and return the resulting response JSON.</i>
------------------	---

Description

Apply a command JSON and return the resulting response JSON.

Usage

```
wkimpact_command(impact, cmd_json)
```

Arguments

impact	A backtest handle from [wkimpact_new()].
cmd_json	A command JSON string ('set_spec', 'run', 'version').

Value

The response as a JSON string.

wkimpact_new	<i>Build a backtest handle from a spec JSON.</i>
--------------	--

Description

Build a backtest handle from a spec JSON.

Usage

```
wkimpact_new(spec_json)
```

Arguments

spec_json	An 'ImpactSpec' JSON string ("" defers configuration to a later 'set_spec' command).
-----------	--

Value

A 'wickra_impact' handle (an external pointer).

wkimpact_version	<i>The wickra-impact library version.</i>
------------------	---

Description

The wickra-impact library version.

Usage

```
wkimpact_version()
```

Value

A version string.

Index

wkimpact_command, [2](#)
wkimpact_new, [2](#)
wkimpact_version, [3](#)