Package: factorweave (via r-universe)

June 5, 2026

Type Package

Title Factor Weave Quant-Factor Data API Client

Version 0.1.0

Description R client for the Factor Weave quant-factor data API (<https://factorweave.com/>). Daily factor scores, vector similarity search, leak-free forward-return labels, and derived market analytics (factor dispersion, regime, risk-cluster tags, 32-D embeddings) for ~12,000 US-listed tickers. Factor Weave is a research substrate: factor similarity does not forecast returns (cross-sectional information coefficient is statistically zero on a leak-free test); only risk-coherence shows a meaningful signal.

License MIT + file LICENSE

URL https://factorweave.com/, https://github.com/Blazing-Customs/factorweave-tools

BugReports https://github.com/Blazing-Customs/factorweave-tools/issues

Encoding UTF-8

LazyData true

Imports httr2 (>= 1.0.0), jsonlite (>= 1.8.0)

Suggests tibble, testthat (>= 3.0.0)

RoxygenNote 7.3.0

Config/pak/sysreqs libssl-dev

Repository https://blazing-customs.r-universe.dev

Date/Publication 2026-06-05 02:15:21 UTC

RemoteUrl https://github.com/Blazing-Customs/factorweave-tools

RemoteRef main

RemoteSha 57b9e89318fd543c0dd6a61c236431f5d618d623

RemoteSubdir r