Package ‘tsibble’

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Type Package

Title Tidy Temporal Data Frames and Tools

Version 1.1.0

Description Provides a ‘tbl_ts’ class (the ‘tsibble’) for
temporal data in an data- and model-oriented format. The ‘tsibble’
provides tools to easily manipulate and analyse temporal data, such as
filling in time gaps and aggregating over calendar periods.

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URL https://tsibble.tidyverts.org

BugReports https://github.com/tidyverts/tsibble/issues

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ellipsis (>= 0.3.0),
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tsibble-package

The **tsibble** package provides a data class of tbl_ts to represent tidy temporal data. A tsibble consists of a time index, key, and other measured variables in a data-centric format, which is built on top of the tibble.

**Index**

An extensive range of indices are supported by tsibble:

- native time classes in R (such as Date, POSIXct, and difftime)
- tsibble's new additions (such as yearweek, yearmonth, and yearquarter).
- other commonly-used classes: ordered, hms::hms, lubridate::period, and nanotime::nanotime.

For a tbl_ts of regular interval, a choice of index representation has to be made. For example, a monthly data should correspond to time index created by yearmonth, instead of Date or POSIXct. Because months in a year ensures the regularity, 12 months every year. However, if using Date, a month containing days ranges from 28 to 31 days, which results in irregular time space. This is also applicable to year-week and year-quarter.

Tsibble supports arbitrary index classes, as long as they can be ordered from past to future. To support a custom class, you need to define `index_valid()` for the class and calculate the interval through `interval_pull()`.

**Key**

Key variable(s) together with the index uniquely identifies each record:

- Empty: an implicit variable. NULL resulting in a univariate time series.
- A single variable: For example, data(pedestrian) uses Sensor as the key.
- Multiple variables: For example, Declare key = c(Region, State, Purpose) for data(tourism). Key can be created in conjunction with tidy selectors like `starts_with()`.

**Interval**

The `interval` function returns the interval associated with the tsibble.

- Regular: the value and its time unit including "nanosecond", "microsecond", "millisecond", "second", "minute", "hour", "day", "week", "month", "quarter", "year". An unrecognisable time interval is labelled as "unit".
- Irregular: `as_tsibble(regular = FALSE)` gives the irregular tsibble. It is marked with !.
- Unknown: Not determined (?), if it's an empty tsibble, or one entry for each key variable.

An interval is obtained based on the corresponding index representation:

- integerish numerics between 1582 and 2499: "year" (Y). Note the year of 1582 saw the beginning of the Gregorian Calendar switch.
- yearquarter: "quarter" (Q)
• yearmonth: "month" (M)
• yearweek: "week" (W)
• Date: "day" (D)
• difftime: "week" (W), "day" (D), "hour" (h), "minute" (m), "second" (s)
• POSIXt/hms: "hour" (h), "minute" (m), "second" (s), "millisecond" (us), "microsecond" (ms)
• period: "year" (Y), "month" (M), "day" (D), "hour" (h), "minute" (m), "second" (s), "millisecond" (us), "microsecond" (ms)
• nanotime: "nanosecond" (ns)
• other numerics & ordered (ordered factor): "unit" When the interval cannot be obtained due to the mismatched index format, an error is issued.

The interval is invariant to subsetting, such as `filter()`, `slice()`, and `[.tbl_ts. However, if the result is an empty tsibble, the interval is always unknown. When joining a tsibble with other data sources and aggregating to different time scales, the interval gets re-calculated.

**Time zone**

Time zone corresponding to index will be displayed if index is `POSIXct`. ? means that the obtained time zone is a zero-length character "".

**Print options**

The tsibble package fully utilises the `print` method from the tibble. Please refer to `tibble::tibble-package` to change display options.

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**See Also**

Useful links:

• [https://tsibble.tidyverts.org](https://tsibble.tidyverts.org)
• Report bugs at [https://github.com/tidyverts/tsibble/issues](https://github.com/tidyverts/tsibble/issues)
Examples

# create a tsibble w/o a key ----
tsibble(
  date = as.Date("2017-01-01") + 0:9,
  value = rnorm(10)
)

# create a tsibble with one key ----
tsibble(
  qtr = rep(yearquarter("2010-01") + 0:9, 3),
  group = rep(c("x", "y", "z"), each = 10),
  value = rnorm(30),
  key = group
)

as.ts.tbl_ts

Coerce a tsibble to a time series

Description

[Stable]

Usage

## S3 method for class 'tbl_ts'
as.ts(x, value, frequency = NULL, fill = NA_real_, ...)

Arguments

x A tbl_ts object.
value A measured variable of interest to be spread over columns, if multiple measures.
frequency A smart frequency with the default NULL. If set, the preferred frequency is passed to ts().
fill A value to replace missing values.
... Ignored for the function.

Value

A ts object.

Examples

# a monthly series
x1 <- as_tsibble(AirPassengers)
as.ts(x1)
as_tibble.tbl_ts  Coerce to a tibble or data frame

Description

Coerce to a tibble or data frame

Usage

## S3 method for class 'tbl_ts'
as_tibble(x, ...)

Arguments

x  A tbl_ts.
...
Ignored.

Examples

as_tibble(pedestrian)

as_tsibble  Coerce to a tsibble object

Description

[Stable]

Usage

as_tsibble(
  x,
  key = NULL,
  index,
  regular = TRUE,
  validate = TRUE,
  .drop = TRUE,
  ...
)

## S3 method for class 'ts'
as_tsibble(x, ..., tz = "UTC")

## S3 method for class 'mts'
as_tsibble(x, ..., tz = "UTC", pivot_longer = TRUE)
as_tsibble

Arguments

- **x**: Other objects to be coerced to a tsibble (tbl_ts).
- **key**: Variable(s) that uniquely determine time indices. NULL for empty key, and c() for multiple variables. It works with tidy selector (e.g. `dplyr::starts_with()`).
- **index**: A variable to specify the time index variable.
- **regular**: Regular time interval (TRUE) or irregular (FALSE). The interval is determined by the greatest common divisor of index column, if TRUE.
- **validate**: TRUE suggests to verify that each key or each combination of key variables leads to unique time indices (i.e. a valid tsibble). If you are sure that it's a valid input, specify FALSE to skip the checks.
- **.drop**: If TRUE, empty key groups are dropped.
- **...**: Other arguments passed on to individual methods.
- **tz**: Time zone. May be useful when a ts object is more frequent than daily.
- **pivot_longer**: TRUE gives a "longer" form of the data, otherwise as is.

Details

A tsibble is sorted by its key first and index.

Value

A tsibble object.

Index

An extensive range of indices are supported by tsibble:

- native time classes in R (such as Date, POSIXct, and difftime)
- tsibble’s new additions (such as yearweek, yearmonth, and yearquarter).
- other commonly-used classes: ordered, hms::hms, lubridate::period, and nanotime::nanotime.

For a tbl_ts of regular interval, a choice of index representation has to be made. For example, a monthly data should correspond to time index created by yearmonth, instead of Date or POSIXct. Because months in a year ensures the regularity, 12 months every year. However, if using Date, a month containing days ranges from 28 to 31 days, which results in irregular time space. This is also applicable to year-week and year-quarter.

Tsibble supports arbitrary index classes, as long as they can be ordered from past to future. To support a custom class, you need to define `index_valid()` for the class and calculate the interval through `interval_pull()`.

Key

Key variable(s) together with the index uniquely identifies each record:

- Empty: an implicit variable. NULL resulting in a univariate time series.
- A single variable: For example, data(pedestrian) uses Sensor as the key.
- Multiple variables: For example, Declare key = c(Region,State,Purpose) for data(tourism). Key can be created in conjunction with tidy selectors like `starts_with()`.
Interval

The `interval` function returns the interval associated with the tsibble.

- Regular: the value and its time unit including "nanosecond", "microsecond", "millisecond", "second", "minute", "hour", "day", "week", "month", "quarter", "year". An unrecognisable time interval is labelled as "unit".
- Irregular: `as_tsibble(regular = FALSE)` gives the irregular tsibble. It is marked with !.
- Unknown: Not determined (?), if it's an empty tsibble, or one entry for each key variable.

An interval is obtained based on the corresponding index representation:

- integerish numerics between 1582 and 2499: "year" (Y). Note the year of 1582 saw the beginning of the Gregorian Calendar switch.
- `yearquarter`: "quarter" (Q)
- `yearmonth`: "month" (M)
- `yearweek`: "week" (W)
- `Date`: "day" (D)
- `difftime`: "week" (W), "day" (D), "hour" (h), "minute" (m), "second" (s)
- `POSIXt/hms`: "hour" (h), "minute" (m), "second" (s), "millisecond" (us), "microsecond" (ms)
- `period`: "year" (Y), "month" (M), "day" (D), "hour" (h), "minute" (m), "second" (s), "millisecond" (ms), "microsecond" (ms)
- `nanotime`: "nanosecond" (ns)
- other numerics & ordered (ordered factor): "unit" When the interval cannot be obtained due to the mismatched index format, an error is issued.

The interval is invariant to subsetting, such as `filter()`, `slice()`, and `.[tbl_ts]`. However, if the result is an empty tsibble, the interval is always unknown. When joining a tsibble with other data sources and aggregating to different time scales, the interval gets re-calculated.

See Also

- `tsibble`

Examples

```r
# coerce tibble to tsibble w/o a key
tbl1 <- tibble(
  date = as.Date("2017-01-01") + 0:9,
  value = rnorm(10)
)
as_tsibble(tbl1)
# supply the index to suppress the message
as_tsibble(tbl1, index = date)

# coerce tibble to tsibble with a single variable for key
# use "yearquarter()" to represent quarterly data
tbl2 <- tibble(
  qtr = rep(yearquarter("2010 Q1") + 0:9, 3),
  group = rep(c("x", "y", "z"), each = 10),
  value = rnorm(30)
)
# "qtr" is automatically considered as the index var
```
as_tsibble(tbl2, key = group)
as_tsibble(tbl2, key = group, index = qtr)

# create a tsibble with multiple variables for key
# use `yearmonth()` to represent monthly data
tbl3 <- tibble(
mth = rep(yearmonth("2010 Jan") + 0:8, each = 3),
xyz = rep(c("x", "y", "z"), each = 9),
abc = rep(letters[1:3], times = 9),
value = rnorm(27)
)
as_tsibble(tbl3, key = c(xyz, abc))

# coerce ts to tsibble
as_tsibble(AirPassengers)
as_tsibble(sunspot.year)
as_tsibble(sunspot.month)
as_tsibble(austres)
# coerce mts to tsibble
z <- ts(matrix(rnorm(300), 100, 3), start = c(1961, 1), frequency = 12)
as_tsibble(z)
as_tsibble(z, pivot_longer = FALSE)

---

**build_tsibble**  
*Low-level constructor for a tsibble object*

**Description**

`build_tsibble()` creates a tbl_ts object with more controls. It is useful for creating a tbl_ts internally inside a function, and it allows developers to determine if the time needs ordering and the interval needs calculating.

**Usage**

```r
build_tsibble(
x,
  key = NULL,
  key_data = NULL,
  index,
  index2 = index,
  ordered = NULL,
  interval = TRUE,
  validate = TRUE,
  .drop = key_drop_default(x)
)
```

**Arguments**

- `x`  
  A data.frame, tbl_df, tbl_ts, or other tabular objects.

- `key`  
  Variable(s) that uniquely determine time indices. NULL for empty key, and c() for multiple variables. It works with tidy selector (e.g. `dplyr::starts_with()`).

- `key_data`  
  A data frame containing key variables and .rows. When a data frame is supplied, the argument key will be ignored.
index A variable to specify the time index variable.

index2 A candidate of index to update the index to a new one when index_by. By default, it’s identical to index.

ordered The default of NULL arranges the key variable(s) first and then index from past to future. TRUE suggests to skip the ordering as x in the correct order. FALSE checks the ordering and may give a warning.

interval TRUE automatically calculates the interval, and FALSE for irregular interval. Use the specified interval via new_interval() as is.

validate TRUE suggests to verify that each key or each combination of key variables leads to unique time indices (i.e. a valid tsibble). If you are sure that it’s a valid input, specify FALSE to skip the checks.

.drop If TRUE, empty key groups are dropped.

Examples

# Prepare `pedestrian` to use a new index `Date` ----
pedestrian %>%
  build_tsibble(
    key = !!key_vars(.), index = !!index(.), index2 = Date,
    interval = interval(.)
  )

**count_gaps**  
*Count implicit gaps*

Description

Count implicit gaps

Usage

count_gaps(
  .data,
  .full = FALSE,
  .name = c(".from", ".to", ".n"),
  .start = NULL,
  .end = NULL
)

Arguments

.data A tsibble.

.full
  • FALSE inserts NA for each keyed unit within its own period.
  • TRUE fills NA over the entire time span of the data (a.k.a. fully balanced panel).

.start() pad NA to the same starting point (i.e. min(<index>)) across units.

.end() pad NA to the same ending point (i.e. max(<index>)) across units.

.name Strings to name new columns.

.start Set custom starting/ending time that allows to expand the existing time spans.

.end Set custom starting/ending time that allows to expand the existing time spans.
difference

Value

A tibble contains:

- the "key" of the tbl_ts
- ".from": the starting time point of the gap
- ".to": the ending time point of the gap
- ".n": the number of implicit missing observations during the time period

See Also

Other implicit gaps handling: `fill_gaps()`, `has_gaps()`, `scan_gaps()`

Examples

```r
ped_gaps <- pedestrian %>%
  count_gaps(.full = TRUE)
ped_gaps
if (!requireNamespace("ggplot2", quietly = TRUE)) {
  stop("Please install the ggplot2 package to run these following examples."
}
library(ggplot2)
ggplot(ped_gaps, aes(x = Sensor, colour = Sensor)) +
  geom_linerange(aes(ymin = .from, ymax = .to)) +
  geom_point(aes(y = .from)) +
  geom_point(aes(y = .to)) +
  coord_flip() +
  theme(legend.position = "bottom")
```

difference

### Lagged differences

Description

[Stable]

Usage

```r
difference(x, lag = 1, differences = 1, default = NA, order_by = NULL)
```

Arguments

- `x`: Vector of values
- `lag`: A positive integer indicating which lag to use.
- `differences`: A positive integer indicating the order of the difference.
- `default`: Value used for non-existent rows. Defaults to NA.
- `order_by`: Override the default ordering to use another vector or column

Value

A numeric vector of the same length as `x`. 
fill_gaps

Turn implicit missing values into explicit missing values

Description

[Stable]

Usage

fill_gaps(.data, ..., .full = FALSE, .start = NULL, .end = NULL)

Arguments

.data

A tsibble.

...  

A set of name-value pairs. The values provided will only replace missing values that were marked as "implicit", and will leave previously existing NA untouched.

• empty: filled with default NA.
• filled by values or functions.

.full

• FALSE inserts NA for each keyed unit within its own period.
• TRUE fills NA over the entire time span of the data (a.k.a. fully balanced panel).
• start() pad NA to the same starting point (i.e. min(<index>)) across units.
• end() pad NA to the same ending point (i.e. max(<index>)) across units.

.start, .end

Set custom starting/ending time that allows to expand the existing time spans.

See Also

tidyr::fill, tidyr::replace_na for handling missing values NA.

Other implicit gaps handling: count_gaps(), has_gaps(), scan_gaps()
Examples

```r
harvest <- tsibble(  
  fruit = rep(c("kiwi", "cherry"), each = 3),  
  kilo = sample(1:10, size = 6),  
  key = fruit, index = year
)
```

# gaps as default `NA`
fill_gaps(harvest, .full = TRUE)
fill_gaps(harvest, .full = start())
fill_gaps(harvest, .full = end())
fill_gaps(harvest, .start = 2009, .end = 2016)
full_harvest <- fill_gaps(harvest, .full = FALSE)
full_harvest

# replace gaps with a specific value
harvest %>%
  fill_gaps(kilo = 0L)

# replace gaps using a function by variable
harvest %>%
  fill_gaps(kilo = sum(kilo))

# replace gaps using a function for each group
harvest %>%
  group_by_key() %>%
  fill_gaps(kilo = sum(kilo))

# leaves existing `NA` untouched
harvest[2, 3] <- NA
harvest %>%
  group_by_key() %>%
  fill_gaps(kilo = sum(kilo, na.rm = TRUE))

# replace NA
pedestrian %>%
  group_by_key() %>%
  fill_gaps(Count = as.integer(median(Count)))

if (!requireNamespace("tidyr", quietly = TRUE)) {
  stop("Please install the 'tidyr' package to run these following examples.")
}

# use fill() to fill "NA" by previous/next entry
pedestrian %>%
  group_by_key() %>%
  fill_gaps() %>%
  tidyr::fill(Count, .direction = "down")
```

---

**filter_index**

A shorthand for filtering time index for a tsibble

**Description**

This shorthand respects time zones and encourages compact expressions.
Usage

```
filter_index(.data, ..., .preserve = FALSE)
```

Arguments

- `.data` A tsibble.
- `...` Formulas that specify start and end periods (inclusive), or strings.
  - `~ end` or `. ~ end`: from the very beginning to a specified ending period.
  - `start ~ end`: from specified beginning to ending periods.
  - `start ~ .`: from a specified beginning to the very end of the data. Supported index type: POSIXct (to seconds), Date, yearweek, yearmonth/yearmon, yearquarter/yearqtr, hms/difftime & numeric.
- `.preserve` Relevant when the `.data` input is grouped. If `.preserve = FALSE` (the default), the grouping structure is recalculated based on the resulting data, otherwise the grouping is kept as is.

System Time Zone ("Europe/London")

There is a known issue of an extra hour gained for a machine setting time zone to "Europe/London", regardless of the time zone associated with the POSIXct inputs. It relates to `anytime` and `Boost`. Use `Sys.timezone()` to check if the system time zone is "Europe/London". It would be recommended to change the global environment "TZ" to other equivalent names: GB, GB-Eire, Europe/Belfast, Europe/Guernsey, Europe/Isle_of_Man and Europe/Jersey as documented in `?Sys.timezone()`, using `Sys.setenv(TZ = "GB")` for example.

See Also

- `time_in` for a vector of time index

Examples

```
# from the starting time to the end of Feb, 2015
pedestrian %>%
  filter_index(~ "2015-02")

# entire Feb 2015, & from the beginning of Aug 2016 to the end
pedestrian %>%
  filter_index("2015-02", "2016-08" ~ .)

# multiple time windows
pedestrian %>%
  filter_index(~"2015-02", "2015-08" ~ "2015-09", "2015-12" ~ "2016-02")

# entire 2015
pedestrian %>%
  filter_index("2015")

# specific
pedestrian %>%
  filter_index("2015-03-23" ~ "2015-10")
pedestrian %>%
  filter_index("2015-03-23" ~ "2015-10-31")
pedestrian %>%
  filter_index("2015-03-23 10" ~ "2015-10-31 12")
```
group_by_key

Description

[Stable]

Usage

group_by_key(.data, ..., .drop = key_drop_default(.data))

Arguments

... Ignored.
.drop Drop groups formed by factor levels that don’t appear in the data? The default

is TRUE except when .data has been previously grouped with .drop = FALSE. See
group_by_drop_default() for details.

Examples

tourism %>%
  group_by_key()

guess_frequency

Guess a time frequency from other index objects

Description

[Stable]

A possible frequency passed to the ts() function

Usage

guess_frequency(x)

Arguments

x An index object including "yearmonth", "yearquarter", "Date" and others.

Details

If a series of observations are collected more frequently than weekly, it is more likely to have
multiple seasonalties. This function returns a frequency value at its smallest. For example, hourly

data would have daily, weekly and annual frequencies of 24, 168 and 8766 respectively, and hence

it gives 24.

References

https://robjhyndman.com/hyndsight/seasonal-periods/
Examples

\[
\text{guess_frequency(yearquarter("2016 Q1") + 0:7)}
\]
\[
\text{guess_frequency(yearmonth("2016 Jan") + 0:23)}
\]
\[
\text{guess_frequency(seq(as.Date("2017-01-01"), as.Date("2017-01-31"), by = 1))}
\]
\[
\text{guess_frequency(seq(}
\text{as.POSIXct("2017-01-01 00:00"), as.POSIXct("2017-01-10 23:00"),}
\text{by = "1 hour"}
\text{))}
\]

\_
\_
\_

\text{has_gaps}

Does a tsibble have implicit gaps in time?

Description

Does a tsibble have implicit gaps in time?

Usage

\text{has_gaps(.data, .full = FALSE, .name = ".gaps", .start = NULL, .end = NULL)}

Arguments

\text{.data}
\text{.full}
\text{.name}
\text{.start}
\text{.end}

\text{A tsibble.}
\text{FALSE inserts NA for each keyed unit within its own period.}
\text{TRUE fills NA over the entire time span of the data (a.k.a. fully balanced panel).}
\text{start()} pad NA to the same starting point (i.e. min(<index>)) across units.}
\text{end()} pad NA to the same ending point (i.e. max(<index>)) across units.}
\text{Strings to name new columns.}
\text{Set custom starting/ending time that allows to expand the existing time spans.}
\text{Set custom starting/ending time that allows to expand the existing time spans.}

Value

A tibble contains "key" variables and new column .gaps of TRUE/FALSE.

See Also

Other implicit gaps handling: \text{count_gaps()}, \text{fill_gaps()}, \text{scan_gaps()}

Examples

\text{harvest <- tsibble(}
\text{  fruit = rep(c("kiwi", "cherry"), each = 3),}
\text{  kilo = sample(1:10, size = 6),}
\text{  key = fruit, index = year}
\text{)}
\text{has_gaps(harvest)}
\text{has_gaps(harvest, .full = TRUE)}
\text{has_gaps(harvest, .full = start())}
\text{has_gaps(harvest, .full = end())}
Description

Australian national and state-based public holiday

Usage

holiday_aus(year, state = "national")

Arguments

year  A vector of integer(s) indicating year(s).
state A state in Australia including "ACT", "NSW", "NT", "QLD", "SA", "TAS", "VIC", "WA", as well as "national".

Details

Not documented public holidays:

• AFL public holidays for Victoria
• Queen’s Birthday for Western Australia
• Royal Queensland Show for Queensland, which is for Brisbane only

This function requires "timeDate" to be installed.

Value

A tibble consisting of holiday labels and their associated dates in the year(s).

References

Public holidays

Examples

holiday_aus(2016, state = "VIC")
holiday_aus(2013:2016, state = "ACT")
index

Return index variable from a tsibble

Description

Return index variable from a tsibble

Usage

index(x)

index_var(x)

index2(x)

index2_var(x)

Arguments

x A tsibble object.

Examples

index(pedestrian)
index_var(pedestrian)

index_by

Group by time index and collapse with summarise()

Description

[Stable]

index_by() is the counterpart of group_by() in temporal context, but it only groups the time index. The following operation is applied to each partition of the index, similar to group_by() but dealing with index only. index_by() + summarise() will update the grouping index variable to be the new index. Use ungroup() to remove the index grouping vars.

Usage

index_by(.data, ...)

Arguments

.data A tbl_ts.

... If empty, grouping the current index. If not empty, a single expression is required for either an existing variable or a name-value pair. A lambda expression is supported, for example ~ as.Date(.) where . refers to the index variable. The index functions that can be used, but not limited:

- lubridate::year: yearly aggregation
• `yearquarter`: quarterly aggregation
• `yearmonth`: monthly aggregation
• `yearweek`: weekly aggregation
• `as.Date` or `lubridate::as_date`: daily aggregation
• `lubridate::ceiling_date`, `lubridate::floor_date`, or `lubridate::round_date`: fine-resolution aggregation
• Extract time components functions, such as `lubridate::hour()` & `lubridate::day()`
• other index functions from other packages or self-defined functions

Details

• A `index_by()`-ed tibble is indicated by @ in the “Groups” when displaying on the screen.

Examples

pedestrian %>% index_by()
# Monthly counts across sensors
library(dplyr, warn.conflicts = FALSE)
monthly_ped <- pedestrian %>%
  group_by_key() %>%
  index_by(Year_Month = ~ yearmonth(.)) %>%
  summarise(
    Max_Count = max(Count),
    Min_Count = min(Count)
  )
monthly_ped
index(monthly_ped)

# Using existing variable
pedestrian %>%
  group_by_key() %>%
  index_by(Date) %>%
  summarise(
    Max_Count = max(Count),
    Min_Count = min(Count)
  )

# Attempt to aggregate to 4-hour interval, with the effects of DST
pedestrian %>%
  group_by_key() %>%
  index_by(Date_Time4 = ~ lubridate::floor_date(., "4 hour")) %>%
  summarise(Total_Count = sum(Count))

library(lubridate, warn.conflicts = FALSE)
# Annual trips by Region and State
tourism %>%
  index_by(Year = ~ year(.)) %>%
  group_by(Region, State) %>%
  summarise(Total = sum(Trips))

# Rounding to financial year, using a custom function
financial_year <- function(date) {
  year <- year(date)
  ifelse(quarter(date) <= 2, year, year + 1)
}

financial_year(%>%
  index_by(Year = ~ financial_year)) %>%
  group_by(Region, State) %>%
  summarise(Total = sum(Trips))
```
tourism %>%
  index_by(Year = ~ financial_year(.)) %>%
  summarise(Total = sum(Trips))
```

index_valid

Add custom index support for a tsibble

Description

[Stable]
S3 method to add an index type support for a tsibble.

Usage

index_valid(x)

Arguments

x
An object of index type supported by tsibble.

Details

This method is primarily used for adding an index type support in `as_tsibble`.

Value

TRUE/FALSE or NA (unsure)

See Also

`interval_pull` for obtaining interval for regularly spaced time.

Examples

index_valid(seq(as.Date("2017-01-01"), as.Date("2017-01-10"), by = 1))

interval

Meta-information of a tsibble

Description

- `interval()` returns an interval of a tsibble.
- `is_regular` checks if a tsibble is spaced at regular time or not.
- `is_ordered` checks if a tsibble is ordered by key and index.

Usage

interval(x)

is_regular(x)

is_ordered(x)
interval_pull

Arguments

x A tsibble object.

Examples

interval(pedestrian)
is_regular(pedestrian)
is_ordered(pedestrian)

interval_pull Pull time interval from a vector

Description

[Stable]
Assuming regularly spaced time, the interval_pull() returns a list of time components as the "interval" class.

Usage

interval_pull(x)

Arguments

x A vector of index-like class.

Details
Extend tsibble to support custom time indexes by defining S3 generics index_valid() and interval_pull() for them.

Value
An "interval" class (a list) includes "year", "quarter", "month", "week", "day", "hour", "minute", "second", "millisecond", "microsecond", "nanosecond", "unit".

Examples

x <- seq(as.Date("2017-10-01"), as.Date("2017-10-31"), by = 3)
interval_pull(x)
is_duplicated  Test duplicated observations determined by key and index variables

Description

[Stable]

- `is_duplicated()`: a logical scalar if the data exist duplicated observations.
- `are_duplicated()`: a logical vector, the same length as the row number of data.
- `duplicates()`: identical key-index data entries.

Usage

```r
is_duplicated(data, key = NULL, index)
are_duplicated(data, key = NULL, index, from_last = FALSE)
duplicates(data, key = NULL, index)
```

Arguments

- `data`  A data frame for creating a tsibble.
- `key`  Variable(s) that uniquely determine time indices. NULL for empty key, and c() for multiple variables. It works with tidy selector (e.g. `dplyr::starts_with()`).
- `index`  A variable to specify the time index variable.
- `from_last`  TRUE does the duplication check from the last of identical elements.

Examples

```r
harvest <- tibble(
  fruit = c(rep(c("kiwi", "cherry"), each = 3), "cherry"),
  kilo = sample(1:10, size = 7)
)

is_duplicated(harvest, key = fruit, index = year)
are_duplicated(harvest, key = fruit, index = year)
are_duplicated(harvest, key = fruit, index = year, from_last = TRUE)
duplicates(harvest, key = fruit, index = year)
```

is_tsibble  If the object is a tsibble

Description

[Stable]

Usage

```r
is_tsibble(x)
is_grouped_ts(x)
```
Arguments

x  An object.

Value

TRUE if the object inherits from the tbl_ts class.

Examples

# A tibble is not a tsibble ----
tbl <- tibble(
  date = seq(as.Date("2017-10-01"), as.Date("2017-10-31"), by = 1),
  value = rnorm(31)
)

is_tsibble(tbl)

# A tsibble ----
tsbl <- as_tsibble(tbl, index = date)

is_tsibble(tsbl)

key

Return key variables

Description

key() returns a list of symbols; key_vars() gives a character vector.

Usage

key(x)

key_vars(x)

Arguments

x  A tsibble.

Examples

key(pedestrian)
key_vars(pedestrian)

key(tourism)
key_vars(tourism)
### key_data

**Key metadata**

<table>
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<th>Description</th>
<th>Key metadata</th>
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<td>key_size(x)</td>
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</tr>
</tbody>
</table>

**Arguments**

- .data, x
  - A tsibble

**See Also**

- dplyr::group_data

**Examples**

```r
key_data(pedestrian)
```

### measures

**Return measured variables**

<table>
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<th>Return measured variables</th>
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<td></td>
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</tbody>
</table>

**Arguments**

- x
  - A tbl_ts.

**Examples**

```r
measures(pedestrian)
measures(tourism)
measured_vars(pedestrian)
measured_vars(tourism)
```
Description

[Stable]

append_row(): add new rows to the start/end of a tsibble by filling a key-index pair and NA for measured variables.

append_case() is an alias of append_row().

Usage

new_data(.data, n = 1L, ...)  
## S3 method for class 'tbl_ts'
new_data(.data, n = 1L, keep_all = FALSE, ...)

append_row(.data, n = 1L, ...)

Arguments

.data A tbl_ts.
n An integer indicates the number of key-index pair to append. If
  • n > 0, future observations
  • n < 0, past observations
... Passed to individual S3 method.
keep_all If TRUE keep all the measured variables as well as index and key, otherwise only index and key.

Examples

new_data(pedestrian)
new_data(pedestrian, keep_all = TRUE)
new_data(pedestrian, n = 3)
new_data(pedestrian, n = -2)

tsbl <- tsibble(
  date = rep(as.Date("2017-01-01") + 0:2, each = 2),
  group = rep(letters[1:2], 3),
  value = rnorm(6),
  key = group
)
append_row(tsbl)
append_row(tsbl, n = 2)
append_row(tsbl, n = -2)
new_interval

Interval constructor for a tsibble

Description

[Stable]

- `new_interval()` creates an interval object.
- `gcd_interval()` computes the greatest common divisor for the difference of numerics.
- `is_regular_interval()` checks if the interval is regular.

Usage

```r
new_interval(..., .regular = TRUE, .others = list())
```

```r
is_regular_interval(x)
```

```r
gcd_interval(x)
```

Arguments

- `...` A set of name-value pairs to specify default interval units: "year", "quarter", "month", "week", "day", "hour", "minute", "second", "millisecond", "microsecond", "nanosecond", "unit".
- `..regular` Logical. `FALSE` gives an irregular interval, and will ignore the `...` argument.
- `..others` A list name-value pairs that are not included in the `...`, to allow custom interval.
- `x` An interval.

Value

an "interval" class

Examples

```r
(x <- new_interval(hour = 1, minute = 30))
y <- new_interval(.regular = FALSE) # irregular interval
new_interval() # unknown interval
new_interval(.others = list(semester = 1)) # custom interval
is_regular_interval(x)
is_regular_interval(y)
gcd_interval(c(1, 3, 5, 6))
```
new_tsibble

Create a subclass of a tsibble

Description

Create a subclass of a tsibble

Usage

new_tsibble(x, ..., class = NULL)

Arguments

x

A tbl_ts, required.

...  

Name-value pairs defining new attributes other than a tsibble.

class

Subclasses to assign to the new object, default: none.

pedestrian

Pedestrian counts in the city of Melbourne

Description

A dataset containing the hourly pedestrian counts from 2015-01-01 to 2016-12-31 at 4 sensors in the city of Melbourne.

Usage

pedestrian

Format

A tsibble with 66,071 rows and 5 variables:

* Sensor: Sensor names (key)
* Date_Time: Date time when the pedestrian counts are recorded (index)
* Date: Date when the pedestrian counts are recorded
* Time: Hour associated with Date_Time
* Counts: Hourly pedestrian counts

References

Melbourne Open Data Portal
Examples

```r
library(dplyr)
data(pedestrian)
# make implicit missingness to be explicit ----
pedestrian %>% fill_gaps()
# compute daily maximum counts across sensors ----
pedestrian %>%
group_by_key() %>%
index_by(Date) %>%  # group by Date and use it as new index
summarise(MaxC = max(Count))
```

scan_gaps

Scan a tsibble for implicit missing observations

Description

Scan a tsibble for implicit missing observations

Usage

```r
scan_gaps(.data, .full = FALSE, .start = NULL, .end = NULL)
```

Arguments

- **.data** A tsibble.
- **.full**
  - FALSE inserts NA for each keyed unit within its own period.
  - TRUE fills NA over the entire time span of the data (a.k.a. fully balanced panel).
  - `start()` pad NA to the same starting point (i.e. `min(<index>)`) across units.
  - `end()` pad NA to the same ending point (i.e. `max(<index>)`) across units.
- **.start** Set custom starting/ending time that allows to expand the existing time spans.
- **.end** Set custom starting/ending time that allows to expand the existing time spans.

See Also

Other implicit gaps handling: `count_gaps()`, `fill_gaps()`, `has_gaps()`

Examples

```r
scan_gaps(pedestrian)
```
Description

This function respects time zone and encourages compact expressions.

Usage

\[ \text{time_in}(x, \ldots) \]

Arguments

- **x**: A vector of time index, such as classes POSIXct, Date, yearweek, yearmonth, yearquarter, hms/difftime, and numeric.
- **\ldots**: Formulas that specify start and end periods (inclusive), or strings.
  - `~ end` or `. ~ end`: from the very beginning to a specified ending period.
  - `start ~ end`: from specified beginning to ending periods.
  - `start ~ .`: from a specified beginning to the very end of the data. Supported index type: POSIXct (to seconds), Date, yearweek, yearmonth/yearmon, yearquarter/yearqtr, hms/difftime & numeric.

Value

Logical vector

System Time Zone ("Europe/London")

There is a known issue of an extra hour gained for a machine setting time zone to "Europe/London", regardless of the time zone associated with the POSIXct inputs. It relates to anytime and Boost. Use `Sys.timezone()` to check if the system time zone is "Europe/London". It would be recommended to change the global environment "TZ" to other equivalent names: GB, GB-Eire, Europe/Belfast, Europe/Guernsey, Europe/Isle_of_Man and Europe/Jersey as documented in ?Sys.timezone(), using `Sys.setenv(TZ = "GB")` for example.

See Also

- `filter_index` for filtering tsibble

Examples

```r
x <- unique(pedestrian$Date_Time)
lgl1 <- time_in(x, ~"2015-02", "2015-08 ~ "2015-09", "2015-12 ~ "2016-02")
lgl1[1:10]
# more specific
lgl2 <- time_in(x, "2015-03-23 10 ~ "2015-10-31 12")
lgl2[1:10]

library(dplyr)
pedestrian %>%
  filter(time_in(Date_Time, "2015-03-23 10 ~ "2015-10-31 12"))
pedestrian %>%
```
tourism

---

**tourism**  
*Australian domestic overnight trips*

**Description**

A dataset containing the quarterly overnight trips from 1998 Q1 to 2016 Q4 across Australia.

**Usage**

`tourism`

**Format**

A tsibble with 23,408 rows and 5 variables:

- **Quarter**: Year quarter (index)
- **Region**: The tourism regions are formed through the aggregation of Statistical Local Areas (SLAs) which are defined by the various State and Territory tourism authorities according to their research and marketing needs
- **State**: States and territories of Australia
- **Purpose**: Stopover purpose of visit:
  - "Holiday"
  - "Visiting friends and relatives"
  - "Business"
  - "Other reason"
- **Trips**: Overnight trips in thousands

**References**

Tourism Research Australia

**Examples**

```r
tourism <- tourism  

# Total trips over geographical regions

tourism %>%
  group_by(Region, State) %>%
  summarise(Total_Trips = sum(Trips))
```

```r
library(dplyr)
data(tourism)

# Total trips over geographical regions

tourism %>%
  group_by(Region, State) %>%
  summarise(Total_Trips = sum(Trips))
```
tsibble

Create a tsibble object

Description

[Stable]

Usage

tibble(..., key = NULL, index, regular = TRUE, .drop = TRUE)

Arguments

... A set of name-value pairs.
key Variable(s) that uniquely determine time indices. NULL for empty key, and c() for multiple variables. It works with tidy selector (e.g. dplyr::starts_with()).
index A variable to specify the time index variable.
regular Regular time interval (TRUE) or irregular (FALSE). The interval is determined by the greatest common divisor of index column, if TRUE.
.drop If TRUE, empty key groups are dropped.

Details

A tsibble is sorted by its key first and index.

Value

A tsibble object.

Index

An extensive range of indices are supported by tsibble:

• native time classes in R (such as Date, POSIXct, and difftime)
• tsibble’s new additions (such as yearweek, yearmonth, and yearquarter).
• other commonly-used classes: ordered, hms::hms, lubridate::period, and nanotime::nanotime.

For a tbl_ts of regular interval, a choice of index representation has to be made. For example, a monthly data should correspond to time index created by yearmonth, instead of Date or POSIXct. Because months in a year ensures the regularity, 12 months every year. However, if using Date, a month containing days ranges from 28 to 31 days, which results in irregular time space. This is also applicable to year-week and year-quarter.

Tsibble supports arbitrary index classes, as long as they can be ordered from past to future. To support a custom class, you need to define index_valid() for the class and calculate the interval through interval_pull().
Key

Key variable(s) together with the index uniquely identifies each record:

- Empty: an implicit variable. NULL resulting in a univariate time series.
- A single variable: For example, data(pedestrian) uses Sensor as the key.
- Multiple variables: For example, Declare key = c(Region, State, Purpose) for data(tourism). Key can be created in conjunction with tidy selectors like starts_with().

Interval

The interval function returns the interval associated with the tsibble.

- Regular: the value and its time unit including "nanosecond", "microsecond", "millisecond", "second", "minute", "hour", "day", "week", "month", "quarter", "year". An unrecognisable time interval is labelled as "unit".
- Irregular: as_tsibble(regular = FALSE) gives the irregular tsibble. It is marked with !.
- Unknown: Not determined (?), if it's an empty tsibble, or one entry for each key variable.

An interval is obtained based on the corresponding index representation:

- integerish numerics between 1582 and 2499: "year" (Y). Note the year of 1582 saw the beginning of the Gregorian Calendar switch.
- yearquarter: "quarter" (Q)
- yearmonth: "month" (M)
- yearweek: "week" (W)
- Date: "day" (D)
- difftime: "week" (W), "day" (D), "hour" (h), "minute" (m), "second" (s)
- POSIXt/hms: "hour" (h), "minute" (m), "second" (s), "millisecond" (us), "microsecond" (ms)
- period: "year" (Y), "month" (M), "day" (D), "hour" (h), "minute" (m), "second" (s), "millisecond" (ms), "microsecond" (ms)
- nanotime: "nanosecond" (ns)
- other numerics & ordered (ordered factor): "unit" When the interval cannot be obtained due to the mismatched index format, an error is issued.

The interval is invariant to subsetting, such as filter(), slice(), and [.tbl_ts. However, if the result is an empty tsibble, the interval is always unknown. When joining a tsibble with other data sources and aggregating to different time scales, the interval gets re-calculated.

See Also

build_tsibble

Examples

```r
# create a tsibble w/o a key
tsibble(
  date = as.Date("2017-01-01") + 0:9,
  value = rnorm(10)
)

# create a tsibble with a single variable for key
```
tsibble(
    qtr = rep(yearquarter("2010 Q1") + 0:9, 3),
    group = rep(c("x", "y", "z"), each = 10),
    value = rnorm(30),
    key = group
  )

# create a tsibble with multiple variables for key
tsibble(
    mth = rep(yearmonth("2010 Jan") + 0:8, each = 3),
    xyz = rep(c("x", "y", "z"), each = 9),
    abc = rep(letters[1:3], times = 9),
    value = rnorm(27),
    key = c(xyz, abc)
  )

# create a tsibble containing "key" and "index" as column names
tsibble(!!!list(
    index = rep(yearquarter("2010 Q1") + 0:9, 3),
    key = rep(c("x", "y", "z"), each = 10),
    value = rnorm(30)),
    key = key, index = index
)

---

**tsibble-scales**  tsibble scales for ggplot2

**Description**

Defines ggplot2 scales for tsibble custom index: yearweek, yearmonth, and yearquarter.

**Usage**

- `scale_x_yearquarter(...)`
- `scale_y_yearquarter(...)`
- `scale_x_yearmonth(...)`
- `scale_y_yearmonth(...)`
- `scale_x_yearweek(...)`
- `scale_y_yearweek(...)`

**Arguments**

... Arguments passed to `ggplot2::scale_x_date()`.

**Value**

A ggproto object inheriting from Scale
Description

Current dplyr verbs that tsibble has support for:

- `dplyr::filter()`, `dplyr::slice()`, `dplyr::arrange()`
- `dplyr::select()`, `dplyr::transmute()`, `dplyr::mutate()`, `dplyr::relocate()`, `dplyr::summarise()`, `dplyr::group_by()`,
- `dplyr::left_join()`, `dplyr::right_join()`, `dplyr::full_join()`, `dplyr::inner_join()`, `dplyr::semi_join()`, `dplyr::anti_join()`, `dplyr::nest_join()`,
- `dplyr::bind_rows()`, `dplyr::bind_cols()`

Current tidyr verbs that tsibble has support for:

- `tidyr::pivot_longer()`, `tidyr::pivot_wider()`, `tidyr::gather()`, `tidyr::spread()`,
- `tidyr::nest()`, `tidyr::fill()`, `tidyr::drop_na()`

Column-wise verbs

- The index variable cannot be dropped for a tsibble object.
- When any key variable is modified, a check on the validity of the resulting tsibble will be performed internally.
- Use `as_tibble()` to convert tsibble to a general data frame.

Row-wise verbs

A warning is likely to be issued, if observations are not arranged in past-to-future order.

Join verbs

Joining with other data sources triggers the check on the validity of the resulting tsibble.

Examples

```r
library(dplyr, warn.conflicts = FALSE)
# "summarise()" a tsibble always aggregates over time
# Sum over sensors
pedestrian %>%
  index_by() %>%
  summarise(Total = sum(Count))
# shortcut
pedestrian %>%
  summarise(Total = sum(Count))
# Back to tibble
pedestrian %>%
  as_tibble() %>%
  summarise(Total = sum(Count))

library(tidyr)
stocks <- tsibble(
```
```r
library(tsibble)

time = as.Date("2009-01-01") + 0:9,
X = rnorm(10, 0, 1),
Y = rnorm(10, 0, 2),
Z = rnorm(10, 0, 4)
)
(stocksm <- stocks %>%
  pivot_longer(-time, names_to = "stock", values_to = "price"))

stocksm %>%
  pivot_wider(names_from = stock, values_from = price)
```

---

**update_tsibble**

Update key and index for a tsibble

**Description**

Update key and index for a tsibble

**Usage**

```r
update_tsibble(
  x, key = NULL, index, regular = is_regular(x),
  validate = TRUE, .drop = key_drop_default(x)
)
```

**Arguments**

- `x` A tsibble.
- `key` Variable(s) that uniquely determine time indices. NULL for empty key, and c() for multiple variables. It works with tidy selector (e.g. `dplyr::starts_with()`).
- `index` A variable to specify the time index variable.
- `regular` Regular time interval (TRUE) or irregular (FALSE). The interval is determined by the greatest common divisor of index column, if TRUE.
- `validate` TRUE suggests to verify that each key or each combination of key variables leads to unique time indices (i.e. a valid tsibble). If you are sure that it’s a valid input, specify FALSE to skip the checks.
- `.drop` If TRUE, empty key groups are dropped.

**Details**

Unspecified arguments will inherit the attributes from x.
Examples

# update index
library(dplyr)
pedestrian %>%
group_by_key() %>%
mutate(Hour_Since = Date_Time - min(Date_Time)) %>%
update_tsibble(index = Hour_Since)

# update key: drop the variable "State" from the key
tourism %>%
update_tsibble(key = c(Purpose, Region))

Description

[Stable]
Create or coerce using `yearmonth()`.

Usage

```r
yearmonth(x, ...)
```

## S3 method for class 'character'
```r
yearmonth(x, format = NULL, ...)
```

```r
is_yearmonth(x)
```

Arguments

- `x` Other object.
- `...` Further arguments to methods.
- `format` A vector of strings to specify additional formats of `x` (e.g. `%Y%m`), if a warning or an error occurs.

Value

`year-month` (`yearmonth`) objects.

Display

Use `format()` to display `yearweek`, `yearmonth`, and `yearquarter` objects in required formats. Please see `strptime()` details for supported conversion specifications.

See Also

- `scale_x_yearmonth` and others for `ggplot2` scales
- Other index functions: `yearquarter()`, `yearweek()`
**yearquarter**

Represent year-quarter

---

**Examples**

```r
# coerce POSIXct/Dates to yearmonth
x <- seq(as.Date("2016-01-01"), as.Date("2016-12-31"), by = "1 month"
yearmonth(x)

# parse characters
yearmonth(c("2018 Jan", "2018-01", "2018 January"))

# seq() and arithmetic
mth <- yearmonth("2017-11")
seq(mth, length.out = 10, by = 1) # by 1 month
mth + 0:9

# display formats
format(mth, format = "%y %m")

# units since 1970 Jan
as.double(yearmonth("1969 Jan") + 0:24)
```

---

**Description**

[Stable]
Create or coerce using `yearquarter()`.

**Usage**

```r
yearquarter(x, fiscal_start = 1)

is_yearquarter(x)

calendar_year(x)
```

**Arguments**

- `x` Other object.
- `fiscal_start` numeric indicating the starting month of a fiscal year

**Value**

year-quarter (`yearquarter`) objects.

**Display**

Use `format()` to display `yearweek`, `yearmonth`, and `yearquarter` objects in required formats. Please see `strptime()` details for supported conversion specifications.

**See Also**

`scale_x_yearquarter` and others for ggplot2 scales
Other index functions: `yearmonth()`, `yearweek()`
Examples

# coerce POSIXct/Dates to yearquarter
x <- seq(as.Date("2016-01-01"), as.Date("2016-12-31"), by = "1 quarter")
yearquarter(x)
yearquarter(x, fiscal_start = 6)

# parse characters
yearquarter(c("2018 Q1", "2018 Qtr1", "2018 Quarter 1"))

# seq() and arithmetic
qtr <- yearquarter("2017 Q1")
seq(qtr, length.out = 10, by = 1) # by 1 quarter
qtr + 0:9

# display formats
format(qtr, format = "%y Qtr%q")

# `fiscal_year()` helps to extract fiscal year
y <- yearquarter(as.Date("2020-06-01"), fiscal_start = 6)
fiscal_year(y)
lubridate::year(y) # calendar years

yearweek

Represent year-week based on the ISO 8601 standard (with flexible start day)

Description

[Stable]
Create or coerce using yearweek().

Usage

yearweek(x, week_start = getOption("lubridate.week.start", 1))

is_yearweek(x)

is_53weeks(year, week_start = getOption("lubridate.week.start", 1))

Arguments

x

Other object.

week_start

An integer between 1 (Monday) and 7 (Sunday) to specify the day on which week starts following ISO conventions. Default to 1 (Monday). Use options(lubridate.week.start = 7) to set this parameter globally.

year

A vector of integers.

Value

year-week (yearweek) objects.
TRUE/FALSE if the year has 53 ISO weeks.
Display

Use `format()` to display `yearweek`, `yearmonth`, and `yearquarter` objects in required formats. Please see `strptime()` details for supported conversion specifications.

See Also

`scale_x_yearweek` and others for `ggplot2` scales
Other index functions: `yearmonth()`, `yearquarter()`

Examples

```r
# coerce POSIXct/Dates to yearweek
x <- seq(as.Date("2016-01-01"), as.Date("2016-12-31"), by = "1 week")
yearweek(x)
yearweek(x, week_start = 7)

# parse characters
yearweek(c("2018 W01", "2018 Wk01", "2018 Week 1"))

# seq() and arithmetic
wk1 <- yearweek("2017 W50")
wk2 <- yearweek("2018 W12")
seq(from = wk1, to = wk2, by = 2)
wk1 + 0:9

# display formats
format(c(wk1, wk2), format = "%V/%Y")
is_53weeks(2015:2016)
is_53weeks(1969)
is_53weeks(1969, week_start = 7)
```
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