

Tidy Time Series & Forecasting in R



1. Introduction to tsibbles

robjhyndman.com/workshop2020

Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

Tidyverts packages

tidyverts.org



Time series data

- Four-yearly Olympic winning times
- Annual Google profits
- Quarterly Australian beer production
- Monthly rainfall
- Weekly retail sales
- Daily IBM stock prices
- Hourly electricity demand
- 5-minute freeway traffic counts
- Time-stamped stock transaction data

Class packages

```
# Data manipulation and plotting functions
library(tidyverse)
# Time series manipulation
library(tsibble)
# Forecasting functions
library(fable)
# Time series graphics and statistics
library(feasts)
# Tidy time series data
library(tsibbledata)
```

Class packages

```
# Data manipulation and plotting functions
library(tidyverse)
# Time series manipulation
library(tsibble)
# Forecasting functions
library(fable)
# Time series graphics and statistics
library(feasts)
# Tidy time series data
library(tsibbledata)
```

```
# All of the above and more
library(fpp3)
```

```
A tsibble: 15,150 \times 6 [1Y]
##
  # Kev:
                Country [263]
##
      Year Country
                                GDP Imports Exports Population
##
      <dbl> <fct>
                              <dbl>
                                      <dbl>
                                              <dbl>
                                                         <dbl>
       1960 Afghanistan 537777811.
                                       7.02
                                               4.13
                                                       8996351
##
       1961 Afghanistan
                                       8.10
                                               4.45
                                                       9166764
##
                         548888896.
##
    3
       1962 Afghanistan
                         546666678.
                                       9.35
                                               4.88
                                                       9345868
       1963 Afghanistan
                                      16.9
                                               9.17
                                                       9533954
##
                         751111191.
                                               8.89
                                                       9731361
##
    5
       1964 Afghanistan
                         800000044.
                                      18.1
       1965 Afghanistan 1006666638.
##
    6
                                      21.4
                                              11.3
                                                       9938414
##
       1966 Afghanistan 1399999967.
                                      18.6
                                               8.57
                                                      10152331
##
       1967 Afghanistan 1673333418.
                                      14.2
                                               6.77
                                                      10372630
##
    9
       1968 Afghanistan 1373333367.
                                      15.2
                                               8.90
                                                      10604346
##
       1969 Afghanistan 1408888922.
                                      15.0
                                              10.1
                                                      10854428
  # ... with 15,140 more rows
```

```
A tsibble: 15,150 x 6 [1Y]
##
    Key:
                Country [263]
##
       Year Country
                                GDP Imports Exports Population
##
      Index <fct>
                              <dbl>
                                      <dbl>
                                              <dbl>
                                                         <dbl>
       1960 Afghanistan 537777811.
                                       7.02
                                               4.13
                                                       8996351
##
       1961 Afghanistan
                                       8.10
                                               4.45
                                                       9166764
##
                         548888896.
##
    3
       1962 Afghanistan
                         546666678.
                                       9.35
                                               4.88
                                                       9345868
       1963 Afghanistan
                                      16.9
                                               9.17
                                                       9533954
##
    4
                         751111191.
                                               8.89
                                                       9731361
##
    5
       1964 Afghanistan
                         800000044.
                                      18.1
##
    6
       1965 Afghanistan 1006666638.
                                      21.4
                                              11.3
                                                       9938414
##
       1966 Afghanistan 1399999967.
                                      18.6
                                               8.57
                                                       10152331
##
       1967 Afghanistan 1673333418.
                                      14.2
                                               6.77
                                                       10372630
##
    9
       1968 Afghanistan 1373333367.
                                      15.2
                                               8.90
                                                       10604346
##
       1969 Afghanistan 1408888922.
                                      15.0
                                              10.1
                                                       10854428
##
   # ... with 15,140 more rows
```

```
A tsibble: 15,150 x 6 [1Y]
##
     Key:
                Country [263]
##
       Year Country
                                GDP Imports Exports Population
##
      Index
             Kev
                              <dbl>
                                       <dbl>
                                               <dbl>
                                                          <dbl>
       1960 Afghanistan
                         537777811.
                                       7.02
                                                4.13
                                                        8996351
##
       1961 Afghanistan
                                       8.10
                                                4.45
                                                        9166764
##
    2
                         548888896.
##
    3
       1962 Afghanistan
                         546666678.
                                       9.35
                                                4.88
                                                        9345868
       1963 Afghanistan
                                      16.9
                                                9.17
                                                        9533954
##
    4
                         751111191.
                                                8.89
                                                        9731361
##
    5
       1964 Afghanistan
                         800000044.
                                      18.1
       1965 Afghanistan 1006666638.
##
    6
                                      21.4
                                               11.3
                                                        9938414
##
       1966 Afghanistan 1399999967.
                                      18.6
                                                8.57
                                                       10152331
##
       1967 Afghanistan 1673333418.
                                      14.2
                                                6.77
                                                       10372630
##
    9
       1968 Afghanistan 1373333367.
                                      15.2
                                                8.90
                                                       10604346
##
       1969 Afghanistan 1408888922.
                                      15.0
                                               10.1
                                                       10854428
##
   # ... with 15,140 more rows
```

```
A tsibble: 15,150 x 6 [1Y]
##
     Key:
                Country [263]
##
       Year Country
                                 GDP Imports Exports Population
                          Measured variables
##
      Index
             Kev
       1960 Afghanistan
                         537777811.
                                        7.02
                                                4.13
                                                        8996351
##
       1961 Afghanistan
                                        8.10
                                                4.45
                                                        9166764
##
                         548888896.
##
    3
       1962 Afghanistan
                         546666678.
                                        9.35
                                                4.88
                                                        9345868
       1963 Afghanistan
                                       16.9
                                                9.17
                                                        9533954
##
                         751111191.
                         800000044.
                                                        9731361
##
    5
       1964 Afghanistan
                                       18.1
                                                8.89
##
    6
       1965 Afghanistan 1006666638.
                                       21.4
                                               11.3
                                                        9938414
##
       1966 Afghanistan 139999967.
                                       18.6
                                                8.57
                                                       10152331
##
       1967 Afghanistan 1673333418.
                                       14.2
                                                6.77
                                                       10372630
##
    9
       1968 Afghanistan 1373333367.
                                       15.2
                                                8.90
                                                       10604346
##
       1969 Afghanistan 1408888922.
                                       15.0
                                               10.1
                                                       10854428
   # ... with 15,140 more rows
```

```
## # A tsibble: 24,320 x 5 [10]
##
  # Kev:
               Region, State, Purpose [304]
##
     Quarter Region State Purpose Trips
##
       <qtr> <chr> <chr> <chr> <chr>
                                    <dbl>
                            Business 135.
##
   1 1998 Q1 Adelaide SA
##
   2 1998 Q2 Adelaide SA
                           Business 110.
   3 1998 Q3 Adelaide SA Business 166.
##
##
   4 1998 Q4 Adelaide SA
                            Business 127.
   5 1999 Q1 Adelaide SA
                            Business 137.
##
##
   6 1999 Q2 Adelaide SA
                            Business
                                     200.
                            Business 169.
##
   7 1999 Q3 Adelaide SA
##
   8 1999 Q4 Adelaide SA
                            Business 134.
##
   9 2000 Q1 Adelaide SA
                            Business 154.
  10 2000 Q2 Adelaide SA
                            Business
                                     169.
## # ... with 24,310 more rows
```

```
## # A tsibble: 24,320 x 5 [10]
##
  # Kev:
               Region, State, Purpose [304]
##
     Quarter Region State Purpose
                                    Trips
             <chr> <chr> <chr>
##
     Index
                                    <dbl>
                           Business 135.
##
   1 1998 Q1 Adelaide SA
##
   2 1998 Q2 Adelaide SA
                           Business 110.
   3 1998 Q3 Adelaide SA
                           Business 166.
##
##
   4 1998 Q4 Adelaide SA
                           Business 127.
   5 1999 Q1 Adelaide SA
                           Business
##
                                    137.
##
   6 1999 O2 Adelaide SA
                           Business
                                     200.
                           Business
##
   7 1999 Q3 Adelaide SA
                                     169.
##
   8 1999 Q4 Adelaide SA
                           Business 134.
##
   9 2000 Q1 Adelaide SA
                           Business 154.
  10 2000 Q2 Adelaide SA
                           Business
                                     169.
## # ... with 24,310 more rows
```

```
## # A tsibble: 24,320 x 5 [10]
##
  # Kev:
               Region, State, Purpose [304]
##
     Quarter Region State Purpose
                                     Trips
                                     <fdb>
##
      Index
              Kevs
                            Business
##
   1 1998 Q1 Adelaide SA
                                      135.
##
   2 1998 O2 Adelaide SA
                            Business
                                     110.
   3 1998 Q3 Adelaide SA
                            Business 166.
##
##
   4 1998 Q4 Adelaide SA
                            Business 127.
   5 1999 Q1 Adelaide SA
##
                            Business
                                     137.
##
   6 1999 O2 Adelaide SA
                            Business
                                      200.
                            Business
##
   7 1999 Q3 Adelaide SA
                                      169.
##
   8 1999 Q4 Adelaide SA
                            Business 134.
##
   9 2000 Q1 Adelaide SA
                            Business
                                     154.
  10 2000 Q2 Adelaide SA
                            Business
                                      169.
  # ... with 24,310 more rows
```

```
## # A tsibble: 24,320 x 5 [10]
##
  # Kev:
               Region, State, Purpose [304]
##
     Quarter Region State Purpose
                                     Trips
##
      Index
              Kevs
                                      Measure
                            Business
##
   1 1998 Q1 Adelaide SA
                                      135.
##
   2 1998 O2 Adelaide SA
                            Business
                                     110.
   3 1998 Q3 Adelaide SA
                            Business 166.
##
##
   4 1998 Q4 Adelaide SA
                            Business 127.
   5 1999 Q1 Adelaide SA
##
                            Business
                                     137.
##
   6 1999 O2 Adelaide SA
                            Business
                                      200.
                            Business
##
   7 1999 Q3 Adelaide SA
                                      169.
##
   8 1999 Q4 Adelaide SA
                            Business 134.
##
   9 2000 Q1 Adelaide SA
                            Business
                                     154.
  10 2000 Q2 Adelaide SA
                            Business
                                      169.
  # ... with 24,310 more rows
```

```
## # A tsibble: 24,320 x 5 [10]
##
   # Kev:
                Region, State, Purpose [304]
##
      Quarter Region State Purpose
                                       Trips
##
      Index
               Kevs
                                        Measure
                              Business
##
    1 1998 Q1 Adelaide SA
                                        135.
##
    2 1998 O2 Adelaide SA
                              Business
                                        110.
                                               Domestic visitor
    3 1998 Q3 Adelaide SA
                              Business
                                        166.
##
                                               nights in thousands
                              Business
                                        127.
##
    4 1998 Q4 Adelaide SA
                                               by state/region and
    5 1999 Q1 Adelaide SA
##
                              Business
                                        137.
                                               purpose.
##
    6 1999 Q2 Adelaide SA
                              Business
                                        200.
                              Business
                                        169.
##
    7 1999 Q3 Adelaide SA
##
    8 1999 Q4 Adelaide SA
                              Business
                                        134.
##
    9 2000 Q1 Adelaide SA
                              Business
                                        154.
   10 2000 Q2 Adelaide SA
                              Business
                                        169.
   # ... with 24,310 more rows
```

- A tsibble allows storage and manipulation of multiple time series in R.
- It contains:
 - An index: time information about the observation
 - Measured variable(s): numbers of interest
 - Key variable(s): optional unique identifiers for each series
- It works with tidyverse functions.

Example

```
mydata <- tsibble(year = 2012:2016,</pre>
 y = c(123,39,78,52,110), index = year)
mydata
## # A tsibble: 5 x 2 [1Y]
## year y
## <int> <dbl>
## 1 2012 123
## 2 2013 39
## 3 2014 78
## 4 2015 52
## 5 2016 110
```

For observations more frequent than once per year, we need to use a time class function on the index.

Z

For observations more frequent than once per year, we need to use a time class function on the index.

```
z %>%
  mutate(Month = yearmonth(Month)) %>%
  as_tsibble(index = Month)
## # A tsibble: 5 x 2 [1M]
        Month Observation
##
##
        <mth>
                   <dbl>
## 1 2019 Jan
                        50
## 2 2019 Feb
                        23
## 3 2019 Mar
                        34
## 4 2019 Apr
                        30
                        25
## 5 2019 May
```

12

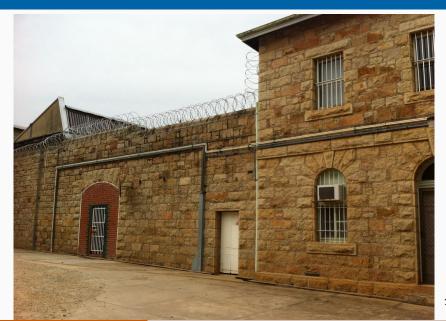
Common time index variables can be created with these functions:

Frequency	Function
Annual	start:end
Quarterly	yearquarter()
Monthly	yearmonth()
Weekly	yearweek()
Daily	as_date(),ymd()
Sub-daily	as_datetime()

Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

Australian prison population



Create a tsibble from a csv

NSW

NSW

NSW

data

2005-03-01

2005-03-01

2005-03-01

uate	State	gender	legal	maigenous	Count
2005-03-01	ACT	Female	Remanded	ATSI	0
2005-03-01	ACT	Female	Remanded	Other	2
2005-03-01	ACT	Female	Sentenced	ATSI	0
2005-03-01	ACT	Female	Sentenced	Other	0
2005-03-01	ACT	Male	Remanded	ATSI	7
2005-03-01	ACT	Male	Remanded	Other	58
2005-03-01	ACT	Male	Sentenced	ATSI	0
2005-03-01	ACT	Male	Sentenced	Other	0
2005-03-01	NSW	Female	Remanded	ATSI	51

Female Remanded

Female Sentenced

Female Sentenced

indigenous count

131

Other

Other

ATSI

Danasalad ATCI

state gonder logal

prison <- readr::read_csv("prison_population.csv")</pre>

```
## # A tibble: 3,072 x 6
##
     date
              state gender legal indigenous count
##
     <date> <chr> <chr> <chr> <chr>
                                               <fdb>>
   1 2005-03-01 ACT Female Remanded ATST
##
                                                   0
##
   2 2005-03-01 ACT Female Remanded Other
##
   3 2005-03-01 ACT Female Sentenced ATSI
   4 2005-03-01 ACT Female Sentenced Other
##
   5 2005-03-01 ACT Male Remanded ATST
##
   6 2005-03-01 ACT Male Remanded Other
##
                                                  58
   7 2005-03-01 ACT Male Sentenced ATSI
##
                                                   0
##
   8 2005-03-01 ACT Male Sentenced Other
   9 2005-03-01 NSW Female Remanded ATSI
                                                 51
##
## 10 2005-03-01 NSW Female Remanded
                                    Other
                                                 131
## # ... with 3,062 more rows
```

```
prison <- readr::read_csv("prison_population.csv") %>%
    mutate(Quarter = yearquarter(date))
```

```
## # A tibble: 3,072 x 7
##
     date
                state gender legal indigenous count
                                                       Ouarter
     <date> <chr> <chr> <chr> <chr>
                                              <dbl>
##
                                                         <qtr>
   1 2005-03-01 ACT
                      Female Rema~ ATSI
                                                       2005 01
##
##
   2 2005-03-01 ACT Female Rema~ Other
                                                       2005 01
##
   3 2005-03-01 ACT Female Sent~ ATST
                                                       2005 Q1
   4 2005-03-01 ACT Female Sent~ Other
##
                                                       2005 Q1
   5 2005-03-01 ACT
                      Male Rema~ ATST
                                                       2005 01
##
   6 2005-03-01 ACT
                      Male Rema~ Other
                                                 58
                                                       2005 01
##
                      Male Sent~ ATSI
##
   7 2005-03-01 ACT
                                                       2005 01
##
   8 2005-03-01 ACT
                      Male Sent~ Other
                                                       2005 Q1
   9 2005-03-01 NSW Female Rema~ ATST
##
                                                 51
                                                       2005 01
##
  10 2005-03-01 NSW Female Rema~ Other
                                                131
                                                       2005 Q1
## # ... with 3,062 more rows
                                                              18
```

```
prison <- readr::read_csv("prison_population.csv") %>%
   mutate(Quarter = yearquarter(date)) %>%
   select(-date)
```

```
## # A tibble: 3,072 x 6
     state gender legal indigenous count Quarter
##
##
     <chr> <chr> <chr> <chr>
                                      <dbl>
                                              <qtr>
##
   1 ACT Female Remanded ATSI
                                          0 2005 Q1
          Female Remanded
##
   2 ACT
                           Other
                                          2 2005 Q1
   3 ACT Female Sentenced ATSI
                                          0 2005 01
##
##
   4 ACT
           Female Sentenced Other
                                          0 2005 01
           Male Remanded ATSI
##
   5 ACT
                                          7 2005 01
##
   6 ACT
           Male Remanded
                           Other
                                         58 2005 Q1
   7 ACT
           Male Sentenced ATST
##
                                          0 2005 Q1
   8 ACT
           Male Sentenced Other
##
                                          0 2005 Q1
##
   9 NSW
           Female Remanded ATSI
                                         51 2005 01
  10 NSW
           Female Remanded Other
                                        131 2005 01
##
```

with 3 062 more rows

```
prison <- readr::read_csv("prison_population.csv") %>%
  mutate(Quarter = yearquarter(date)) %>%
  select(-date) %>%
  as_tsibble(index=Quarter,
    key=c(state, gender, legal, indigenous))
```

```
## # A tsibble: 3,072 x 6 [10]
  # Key: state, gender, legal, indigenous [64]
##
##
     state gender legal indigenous count Quarter
##
     <chr> <chr> <chr> <chr> <chr> <chr>
                                             <atr>
   1 ACT Female Remanded ATSI
##
                                         0 2005 01
   2 ACT Female Remanded ATST
                                         1 2005 02
##
##
   3 ACT
           Female Remanded ATSI
                                         0 2005 03
   4 ACT
           Female Remanded ATSI
                                        0 2005 04
##
##
   5 ACT
           Female Remanded ATSI
                                         1 2006 01
##
   6 ACT
           Female Remanded ATST
                                         1 2006 Q2
           Female Remanded ATST
##
   7 ACT
                                         1 2006 03
## 0 ACT
           Fomala Domandad ATCT
                                         0 2006 04
```

20

Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

Australian Pharmaceutical Benefits Scheme



Australian Pharmaceutical Benefits Scheme

The **Pharmaceutical Benefits Scheme** (PBS) is the Australian government drugs subsidy scheme.

Australian Pharmaceutical Benefits Scheme

The **Pharmaceutical Benefits Scheme** (PBS) is the Australian government drugs subsidy scheme.

- Many drugs bought from pharmacies are subsidised to allow more equitable access to modern drugs.
- The cost to government is determined by the number and types of drugs purchased. Currently nearly 1% of GDP.
- The total cost is budgeted based on forecasts of drug usage.
- Costs are disaggregated by drug type (ATC1 x15 / ATC2 84), concession category (x2) and patient type (x2), giving 84 × 2 × 2 = 336 time series.

PBS

```
## # A tsibble: 65.219 x 9 [1M]
               Concession, Type, ATC1, ATC2 [336]
  # Key:
##
          Month Concession Type
                                   ATC1 ATC1 desc ATC2 ATC2 desc Scripts Cost
                                                                      <fdb> <fdb>
##
          <mth> <chr>
                             <chr> <chr> <chr>
                                                    <chr> <chr>
##
       1991 Jul Concession~ Co-pa~ A
                                         Alimenta~ A01
                                                          STOMATOL~
                                                                     18228 67877
       1991 Aug Concession~ Co-pa~ A
                                         Alimenta~ A01
                                                          STOMATOL~
##
                                                                     15327 57011
##
       1991 Sep Concession~ Co-pa~ A
                                         Alimenta~ A01
                                                          STOMATOL ~
                                                                      14775 55020
                                          Alimenta~ A01
##
       1991 Oct Concession~ Co-pa~ A
                                                          STOMATOL~
                                                                      15380 57222
       1991 Nov Concession~ Co-pa~ A
                                          Alimenta~ A01
                                                          STOMATOL~
                                                                      14371 52120
##
   5
       1991 Dec Concession~ Co-pa~ A
                                          Alimenta~ A01
##
   6
                                                          STOMATOL~
                                                                      15028 54299
                                          Alimenta~ A01
##
   7
       1992 Jan Concession~ Co-pa~ A
                                                          STOMATOL~
                                                                      11040 39753
##
       1992 Feb Concession~ Co-pa~ A
                                          Alimenta~ A01
                                                          STOMATOL~
                                                                      15165 54405
       1992 Mar Concession~ Co-pa~ A
                                          Alimenta~ A01
                                                          STOMATOL~
                                                                      16898 61108
##
   9
       1992 Apr Concession~ Co-pa~ A
                                          Alimenta~ A01
                                                          STOMATOL~
##
  10
                                                                      18141 65356
  # ... with 65,209 more rows
```

We can use the filter() function to select rows.

```
PBS %>%
 filter(ATC2=="A10")
## # A tsibble: 816 x 9 [1M]
  # Key: Concession, Type, ATC1, ATC2 [4]
          Month Concession Type ATC1 ATC1 desc ATC2 ATC2 desc Scripts Cost
##
          <dbl> <dbl>
##
       1991 Jul Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                89733 2.09e6
##
       1991 Aug Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                77101 1.80e6
##
       1991 Sep Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                76255 1.78e6
##
##
       1991 Oct Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                78681 1.85e6
##
       1991 Nov Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                70554 1.69e6
       1991 Dec Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                75814 1.84e6
##
       1992 Jan Concession~ Co-p~ A
                                      Alimenta~ A10
##
                                                     ANTIDIAB~
                                                                64186 1.56e6
##
       1992 Feb Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                75899 1.73e6
       1992 Mar Concession~ Co-p~ A
                                      Alimenta~ A10
                                                     ANTIDIAB~
                                                                89445 2.05e6
##
   9
                                                                97315 2.23<del>2</del>6
                                      Alimenta~ A10
                                                     ANTIDIAB~
## 10
       1992 Apr Concession~ Co-p~ A
       with one mare rows
```

We can use the select() function to select columns.

```
PBS %>%

filter(ATC2=="A10") %>%

select(Cost)

Selecting index: "Month"

Error: The result is not a valid tsibble.

Do you need as tibble() to work with data frame?
```

10 1002 Apr Concossional Co-payments 2225077

We can use the select() function to select columns.

```
PBS %>%
 filter(ATC2=="A10") %>%
  select(Month, Concession, Type, Cost)
  # A tsibble: 816 x 4 [1M]
  # Kev:
           Concession, Type [4]
##
         Month Concession
                           Type
                                           Cost
         <mth> <chr>
##
                            <chr>
                                          <dbl>
    1 1991 Jul Concessional Co-payments 2092878
##
##
    2 1991 Aug Concessional Co-payments 1795733
##
    3 1991 Sep Concessional Co-payments 1777231
   4 1991 Oct Concessional Co-payments 1848507
##
   5 1991 Nov Concessional Co-payments 1686458
##
##
   6 1991 Dec Concessional Co-payments 1843079
   7 1992 Jan Concessional Co-payments 1564702
##
   8 1992 Feb Concessional Co-payments 1732508
##
   9 1992 Mar Concessional Co-payments 2046102
```

Working with tsibble objects

10 1002 Apr

2204700

We can use the summarise() function to summarise over keys.

```
PBS %>%
 filter(ATC2=="A10") %>%
  select(Month, Concession, Type, Cost) %>%
 summarise(total cost = sum(Cost))
## # A tsibble: 204 x 2 [1M]
        Month total cost
##
                    <dbl>
##
        <mth>
   1 1991 Jul 3526591
##
   2 1991 Aug 3180891
##
##
   3 1991 Sep 3252221
##
   4 1991 Oct
                 3611003
   5 1991 Nov
                  3565869
   6 1991 Dec
##
                  4306371
   7 1992 Jan
                  5088335
##
   8 1992 Feb
                  2814520
##
##
   9 1992 Mar
                  2985811
```

Working with tsibble objects

0 1002 Mar

We can use the mutate() function to create new variables.

```
PBS %>%
 filter(ATC2=="A10") %>%
 select(Month, Concession, Type, Cost) %>%
 summarise(total cost = sum(Cost)) %>%
 mutate(total cost = total cost/1e6)
## # A tsibble: 204 x 2 [1M]
        Month total_cost
##
        <mth>
                  <dbl>
##
   1 1991 Jul 3.53
##
##
   2 1991 Aug 3.18
##
   3 1991 Sep 3.25
   4 1991 Oct
                   3.61
   5 1991 Nov
                   3.57
##
   6 1991 Dec
                   4.31
##
   7 1992 Jan
                   5.09
##
##
   8 1992 Feb
                    2.81
```

Working with tsibble objects

We can use the mutate() function to create new variables.

```
PBS %>%
  filter(ATC2=="A10") %>%
  select(Month, Concession, Type, Cost) %>%
  summarise(total_cost = sum(Cost)) %>%
  mutate(total_cost = total_cost/le6) -> a10
```

```
## # A tsibble: 204 x 2 [1M]
       Month total_cost
##
       <mth>
                 <dbl>
##
   1 1991 Jul 3.53
##
##
   2 1991 Aug 3.18
##
   3 1991 Sep 3.25
   4 1991 Oct 3.61
   5 1991 Nov
                  3.57
##
   6 1991 Dec
                  4.31
##
  7 1992 Jan
                  5.09
##
##
   8 1992 Feb
                  2.81
## 0 1002 Mar
```

Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

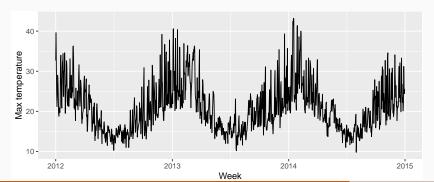
Lab Session 1

- Download tourism.xlsx from http://robjhyndman.com/data/tourism.xlsx, and read it into R using read_excel() from the readxl package.
- Create a tsibble which is identical to the tourism tsibble from the tsibble package.
- Find what combination of Region and Purpose had the maximum number of overnight trips on average.
- Create a new tsibble which combines the Purposes and Regions, and just has total trips by State.

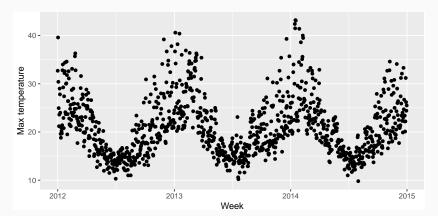
Outline

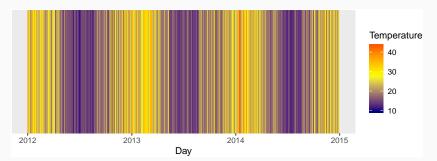
- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

```
maxtemp <- vic_elec %>%
  index_by(Day = date(Time)) %>%
  summarise(Temperature = max(Temperature))
maxtemp %>%
  autoplot(Temperature) +
  xlab("Week") + ylab("Max temperature")
```



```
maxtemp %>%
  ggplot(aes(x = Day, y = Temperature)) +
  geom_point() +
  xlab("Week") + ylab("Max temperature")
```

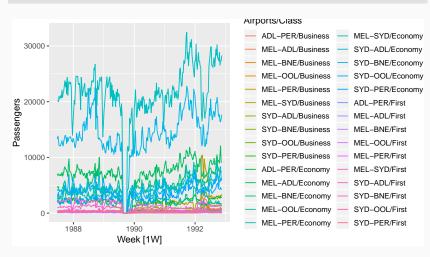




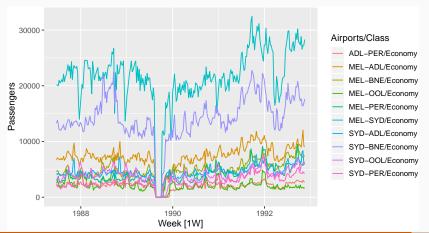




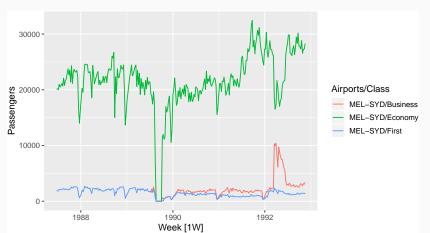
ansett %>% autoplot(Passengers)



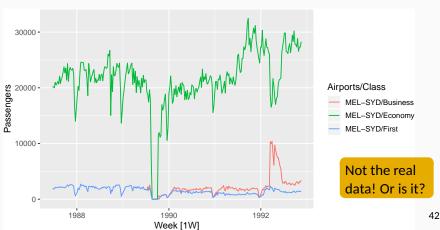
```
ansett %>%
filter(Class=="Economy") %>%
autoplot(Passengers)
```



```
ansett %>%
  filter(Airports=="MEL-SYD") %>%
  autoplot(Passengers)
```



```
ansett %>%
  filter(Airports=="MEL-SYD") %>%
  autoplot(Passengers)
```



Outline

- 1 Time series data and tsibbles
- 2 Example: Australian prison population
- 3 Example: Australian pharmaceutical sales
- 4 Lab Session 1
- 5 Time plots
- 6 Lab Session 2

Lab Session 2

- Create time plots of the following time series: Beer from aus_production, Lynx from pelt, Close from gafa_stock
- Use help() to find out about the data in each series.
- For the last plot, modify the axis labels and title.