



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



tsibble



tsibbledata



feasts



Sable

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)

tsibble objects

```
global_economy
```

```
## # A tsibble: 15,150 x 6 [1Y]
## # Key:      Country [263]
##   Year Country      GDP Imports Exports Population
##   <dbl> <fct>      <dbl>   <dbl>   <dbl>      <dbl>
## 1  1960 Afghanistan 5377777811.    7.02    4.13    8996351
## 2  1961 Afghanistan 5488888896.    8.10    4.45    9166764
## 3  1962 Afghanistan 5466666678.    9.35    4.88    9345868
## 4  1963 Afghanistan 7511111191.   16.9     9.17    9533954
## 5  1964 Afghanistan 8000000044.   18.1     8.89    9731361
## 6  1965 Afghanistan 10066666638.  21.4    11.3    9938414
## 7  1966 Afghanistan 13999999967.  18.6     8.57   10152331
## 8  1967 Afghanistan 16733333418.  14.2     6.77   10372630
## 9  1968 Afghanistan 13733333367.  15.2     8.90   10604346
## 10 1969 Afghanistan 14088888922.  15.0    10.1   10854428
## # ... with 15,140 more rows
```


tsibble objects

```
global_economy
```

```
## # A tsibble: 15,150 x 6 [1Y]
## # Key:      Country [263]
##   Year Country      GDP Imports Exports Population
##   Index <fct>      <dbl>   <dbl>   <dbl>       <dbl>
## 1  1960 Afghanistan 5377777811.    7.02    4.13    8996351
## 2  1961 Afghanistan 5488888896.    8.10    4.45    9166764
## 3  1962 Afghanistan 5466666678.    9.35    4.88    9345868
## 4  1963 Afghanistan 7511111191.   16.9    9.17    9533954
## 5  1964 Afghanistan 8000000044.   18.1    8.89    9731361
## 6  1965 Afghanistan 10066666638.  21.4   11.3    9938414
## 7  1966 Afghanistan 13999999967.  18.6    8.57   10152331
## 8  1967 Afghanistan 16733333418.  14.2    6.77   10372630
## 9  1968 Afghanistan 13733333367.  15.2    8.90   10604346
## 10 1969 Afghanistan 14088888922.  15.0   10.1   10854428
## # ... with 15,140 more rows
```

tsibble objects

```
global_economy
```

```
## # A tsibble: 15,150 x 6 [1Y]
```

```
## # Key:      Country [263]
```

```
##      Year Country      GDP Imports Exports Population
##      Index  Key      <dbl>   <dbl>   <dbl>         <dbl>
##  1  1960 Afghanistan 5377777811.    7.02    4.13    8996351
##  2  1961 Afghanistan 5488888896.    8.10    4.45    9166764
##  3  1962 Afghanistan 5466666678.    9.35    4.88    9345868
##  4  1963 Afghanistan 7511111191.   16.9    9.17    9533954
##  5  1964 Afghanistan 8000000044.   18.1    8.89    9731361
##  6  1965 Afghanistan 10066666638.   21.4   11.3    9938414
##  7  1966 Afghanistan 13999999967.   18.6    8.57   10152331
##  8  1967 Afghanistan 1673333418.   14.2    6.77   10372630
##  9  1968 Afghanistan 1373333367.   15.2    8.90   10604346
## 10  1969 Afghanistan 1408888922.   15.0   10.1   10854428
## # ... with 15,140 more rows
```

tsibble objects

```
global_economy
```

```
## # A tsibble: 15,150 x 6 [1Y]
```

```
## # Key:      Country [263]
```

```
##      Year Country      GDP Imports Exports Population
```

```
##      Index  Key      Measured variables
```

```
## 1  1960 Afghanistan 5377777811.    7.02    4.13    8996351
```

```
## 2  1961 Afghanistan 5488888896.    8.10    4.45    9166764
```

```
## 3  1962 Afghanistan 546666678.    9.35    4.88    9345868
```

```
## 4  1963 Afghanistan 7511111191.   16.9    9.17    9533954
```

```
## 5  1964 Afghanistan 8000000044.   18.1    8.89    9731361
```

```
## 6  1965 Afghanistan 1006666638.   21.4   11.3    9938414
```

```
## 7  1966 Afghanistan 1399999967.   18.6    8.57   10152331
```

```
## 8  1967 Afghanistan 1673333418.   14.2    6.77   10372630
```

```
## 9  1968 Afghanistan 1373333367.   15.2    8.90   10604346
```

```
## 10 1969 Afghanistan 1408888922.   15.0   10.1   10854428
```

```
## # ... with 15,140 more rows
```

tsibble objects

```
tourism
```

```
## # A tsibble: 24,320 x 5 [1Q]
## # Key:           Region, State, Purpose [304]
##   Quarter Region   State Purpose   Trips
##   <qtr> <chr>      <chr> <chr>    <dbl>
## 1 1998 Q1 Adelaide SA      Business 135.
## 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.
## 7 1999 Q3 Adelaide SA      Business 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
```

tsibble objects

```
tourism
```

```
## # A tsibble: 24,320 x 5 [1Q]
## # Key:           Region, State, Purpose [304]
##   Quarter Region  State Purpose  Trips
##   Index  <chr>    <chr> <chr>    <dbl>
## 1 1998 Q1 Adelaide SA      Business 135.
## 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.
## 7 1999 Q3 Adelaide SA      Business 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
```

tsibble objects

```
tourism
```

```
## # A tsibble: 24,320 x 5 [1Q]
## # Key:      Region, State, Purpose [304]
##   Quarter Region  State Purpose  Trips
##   Index      Keys      <dbl>
## 1 1998 Q1 Adelaide SA      Business 135.
## 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.
## 7 1999 Q3 Adelaide SA      Business 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
```

tsibble objects

```
tourism
```

```
## # A tsibble: 24,320 x 5 [1Q]
```

```
## # Key:           Region, State, Purpose [304]
```

```
##   Quarter Region State Purpose Trips
```

```
##   Index      Keys      Measure
```

```
## 1 1998 Q1 Adelaide SA      Business 135.
```

```
## 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.
```

```
## 7 1999 Q3 Adelaide SA      Business 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
```

tsibble objects

```
tourism
```

```
## # A tsibble: 24,320 x 5 [1Q]
```

```
## # Key:           Region, State, Purpose [304]
```

```
##   Quarter Region State Purpose Trips
```

```
##   Index      Keys      Measure
```

```
## 1 1998 Q1 Adelaide SA      Business 135.
```

```
## 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.
```

```
## 7 1999 Q3 Adelaide SA      Business 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
```

Domestic visitor
nights in thousands
by state/region and
purpose.

tsibble objects

- 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.

The tsibble index

Example

```
mydata <- tsibble(year = 2012:2016,  
  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
```

The tsibble index

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

```
z
```

```
## # A tibble: 5 x 2
##   Month      Observation
##   <chr>         <dbl>
## 1 2019 Jan           50
## 2 2019 Feb           23
## 3 2019 Mar           34
## 4 2019 Apr           30
## 5 2019 May           25
```

The tsibble index

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  
## 5 2019 May           25
```

The tsibble index

Common time index variables can be created with these functions:

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

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

date	state	gender	legal	indigenous	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
2005-03-01	NSW	Female	Remanded	Other	131
2005-03-01	NSW	Female	Sentenced	ATSI	0
2005-03-01	NSW	Female	Sentenced	Other	10
2005-03-01	NSW	Male	Remanded	ATSI	255

Read a csv file and convert to a tibble

```
prison <- readr::read_csv("prison_population.csv")
```

```
## # A tibble: 3,072 x 6
```

```
##   date      state gender legal      indigenous count
##   <date>    <chr> <chr> <chr>    <chr>         <dbl>
## 1 2005-03-01 ACT    Female Remanded ATSI           0
## 2 2005-03-01 ACT    Female Remanded Other         2
## 3 2005-03-01 ACT    Female Sentenced ATSI           0
## 4 2005-03-01 ACT    Female Sentenced Other         0
## 5 2005-03-01 ACT    Male   Remanded ATSI           7
## 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         0
## 9 2005-03-01 NSW    Female Remanded ATSI          51
## 10 2005-03-01 NSW    Female Remanded Other       131
## # ... with 3,062 more rows
```

Read a csv file and convert to a tibble

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

```
## # A tibble: 3,072 x 7
```

##	date	state	gender	legal	indigenous	count	Quarter
##	<date>	<chr>	<chr>	<chr>	<chr>	<dbl>	<qtr>
##	1 2005-03-01	ACT	Female	Rema~	ATSI	0	2005 Q1
##	2 2005-03-01	ACT	Female	Rema~	Other	2	2005 Q1
##	3 2005-03-01	ACT	Female	Sent~	ATSI	0	2005 Q1
##	4 2005-03-01	ACT	Female	Sent~	Other	0	2005 Q1
##	5 2005-03-01	ACT	Male	Rema~	ATSI	7	2005 Q1
##	6 2005-03-01	ACT	Male	Rema~	Other	58	2005 Q1
##	7 2005-03-01	ACT	Male	Sent~	ATSI	0	2005 Q1
##	8 2005-03-01	ACT	Male	Sent~	Other	0	2005 Q1
##	9 2005-03-01	NSW	Female	Rema~	ATSI	51	2005 Q1
##	10 2005-03-01	NSW	Female	Rema~	Other	131	2005 Q1
##	# ... with 3,062 more rows						

Read a csv file and convert to a tibble

```
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
## 2	ACT	Female	Remanded	Other	2	2005 Q1
## 3	ACT	Female	Sentenced	ATSI	0	2005 Q1
## 4	ACT	Female	Sentenced	Other	0	2005 Q1
## 5	ACT	Male	Remanded	ATSI	7	2005 Q1
## 6	ACT	Male	Remanded	Other	58	2005 Q1
## 7	ACT	Male	Sentenced	ATSI	0	2005 Q1
## 8	ACT	Male	Sentenced	Other	0	2005 Q1
## 9	NSW	Female	Remanded	ATSI	51	2005 Q1
## 10	NSW	Female	Remanded	Other	131	2005 Q1

```
## # with 3,062 more rows
```

Read a csv file and convert to a tsibble

```
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 [1Q]  
## # Key:      state, gender, legal, indigenous [64]  
##   state gender legal   indigenous count Quarter  
##   <chr> <chr>  <chr>    <chr>      <dbl>   <qtr>  
## 1 ACT   Female Remanded ATSI         0 2005 Q1  
## 2 ACT   Female Remanded ATSI         1 2005 Q2  
## 3 ACT   Female Remanded ATSI         0 2005 Q3  
## 4 ACT   Female Remanded ATSI         0 2005 Q4  
## 5 ACT   Female Remanded ATSI         1 2006 Q1  
## 6 ACT   Female Remanded ATSI         1 2006 Q2  
## 7 ACT   Female Remanded ATSI         1 2006 Q3  
## 8 ACT   Female Remanded ATSI         0 2006 Q4
```

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 $84 \times 2 \times 2 = 336$ time series.

Working with tibble objects

PBS

```
## # A tibble: 65,219 x 9 [1M]
## # Key:      Concession, Type, ATC1, ATC2 [336]
##           Month Concession Type  ATC1  ATC1_desc ATC2
##           <mth> <chr>      <chr> <chr> <chr>      <chr>
##  1  1991 Jul Concessio~ Co-p~ A      Alimenta~ A01
##  2  1991 Aug Concessio~ Co-p~ A      Alimenta~ A01
##  3  1991 Sep Concessio~ Co-p~ A      Alimenta~ A01
##  4  1991 Oct Concessio~ Co-p~ A      Alimenta~ A01
##  5  1991 Nov Concessio~ Co-p~ A      Alimenta~ A01
##  6  1991 Dec Concessio~ Co-p~ A      Alimenta~ A01
##  7  1992 Jan Concessio~ Co-p~ A      Alimenta~ A01
##  8  1992 Feb Concessio~ Co-p~ A      Alimenta~ A01
##  9  1992 Mar Concessio~ Co-p~ A      Alimenta~ A01
## 10  1992 Apr Concessio~ Co-p~ A      Alimenta~ A01
## # ... with 65,209 more rows, and 3 more variables:
## #   ATC2_desc <chr>, Scripts <dbl>, Cost <dbl>
```

Working with tsibble objects

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
##		<mth>	<chr>	<chr>	<chr>	<chr>	<chr>
##	1	1991 Jul	Concessio~	Co-p~	A	Alimenta~	A10
##	2	1991 Aug	Concessio~	Co-p~	A	Alimenta~	A10
##	3	1991 Sep	Concessio~	Co-p~	A	Alimenta~	A10
##	4	1991 Oct	Concessio~	Co-p~	A	Alimenta~	A10
##	5	1991 Nov	Concessio~	Co-p~	A	Alimenta~	A10
##	6	1991 Dec	Concessio~	Co-p~	A	Alimenta~	A10
##	7	1992 Jan	Concessio~	Co-p~	A	Alimenta~	A10
##	8	1992 Feb	Concessio~	Co-p~	A	Alimenta~	A10
##	9	1992 Mar	Concessio~	Co-p~	A	Alimenta~	A10
##	10	1992 Apr	Concessio~	Co-p~	A	Alimenta~	A10

```
## # with 806 more rows and 2 more variables:
```

Working with `tsibble` objects

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?

Working with tsibble objects

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

```
PBS %>%  
  filter(ATC2=="A10") %>%  
  select(Month, Concession, Type, Cost)
```

```
## # A tsibble: 816 x 4 [1M]  
## # Key:      Concession, Type [4]  
##      Month Concession  Type          Cost  
##      <mtm> <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  
## 10 1992 Apr Concessional Co-payments 2225877
```

Working with tsibble objects

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  
##       <mth>      <dbl>  
## 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  
## 10 1992 Apr      3204780
```

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/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
```

```
##  9 1992 Mar      2.80
```

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/1e6) -> 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
```

```
## 9 1992 Mar      2.89
```

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

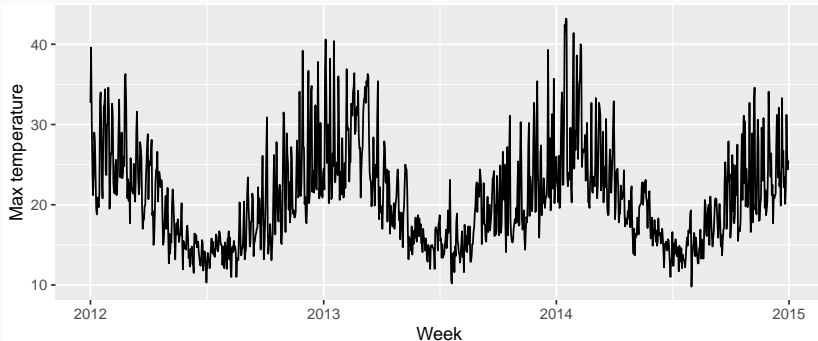
- 1 Download `tourism.xlsx` from <http://robjhyndman.com/data/tourism.xlsx>, and read it into R using `read_excel()` from the `readxl` package.
- 2 Create a `tsibble` which is identical to the `tourism` `tsibble` from the `tsibble` package.
- 3 Find what combination of `Region` and `Purpose` had the maximum number of overnight trips on average.
- 4 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

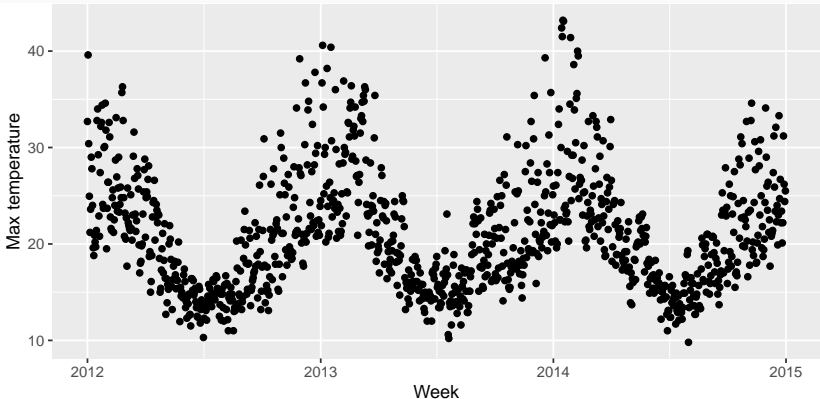
Are line plots best?

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



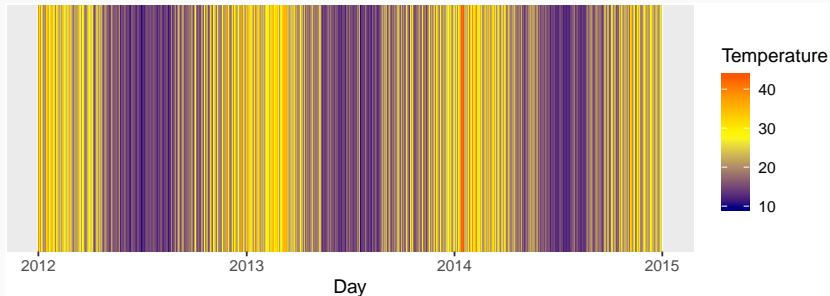
Are line plots best?

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



Are line plots best?

```
maxtemp %>%  
  ggplot(aes(x = Day, y = 1)) +  
  geom_tile(aes(fill = Temperature)) +  
  scale_fill_gradient2(low = "navy", mid = "yellow",  
                       high = "red", midpoint=28) +  
  ylab("") + scale_y_discrete(expand=c(0,0))
```



Are line plots best?



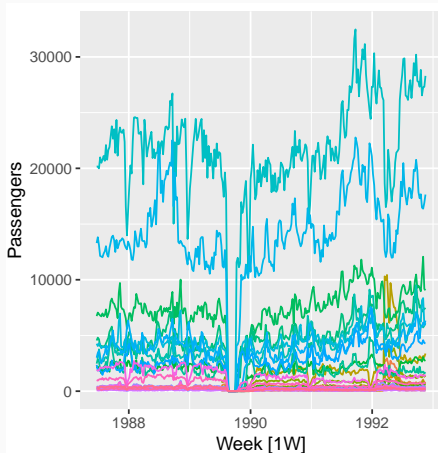
Ansett airlines



Ansett airlines

ansett %>%

autoplot(Passengers)

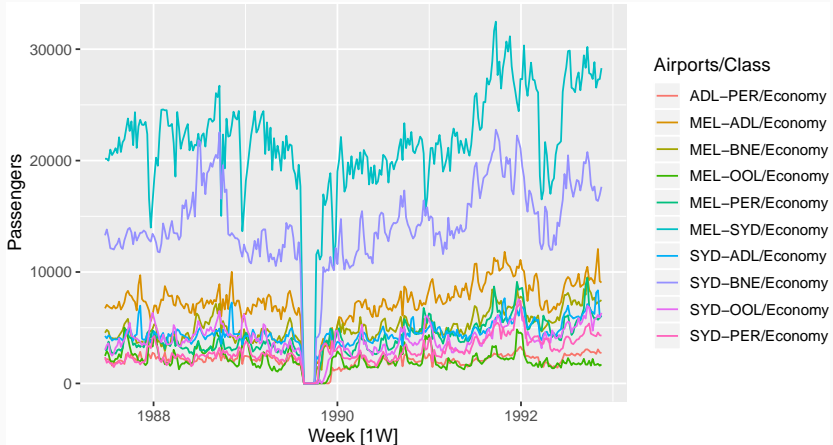


Airports/Class

ADL-PER/Business	MEL-SYD/Economy
MEL-ADL/Business	SYD-ADL/Economy
MEL-BNE/Business	SYD-BNE/Economy
MEL-OOL/Business	SYD-OOL/Economy
MEL-PER/Business	SYD-PER/Economy
MEL-SYD/Business	ADL-PER/First
SYD-ADL/Business	MEL-ADL/First
SYD-BNE/Business	MEL-BNE/First
SYD-OOL/Business	MEL-OOL/First
SYD-PER/Business	MEL-PER/First
ADL-PER/Economy	MEL-SYD/First
MEL-ADL/Economy	SYD-ADL/First
MEL-BNE/Economy	SYD-BNE/First
MEL-OOL/Economy	SYD-OOL/First
MEL-PER/Economy	SYD-PER/First

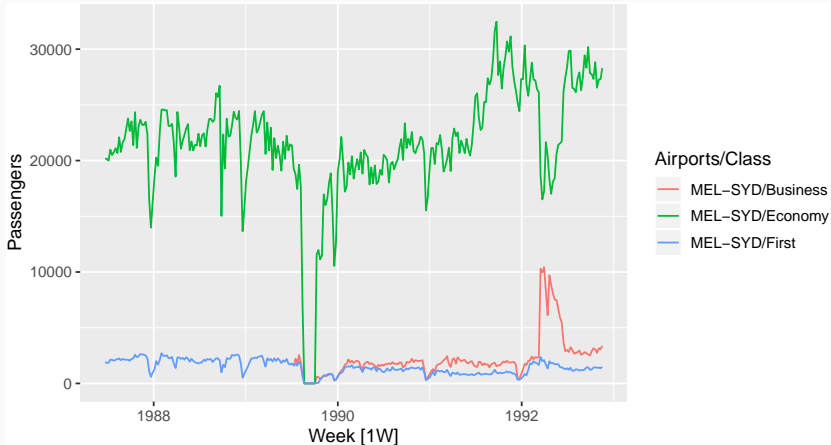
Ansett airlines

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



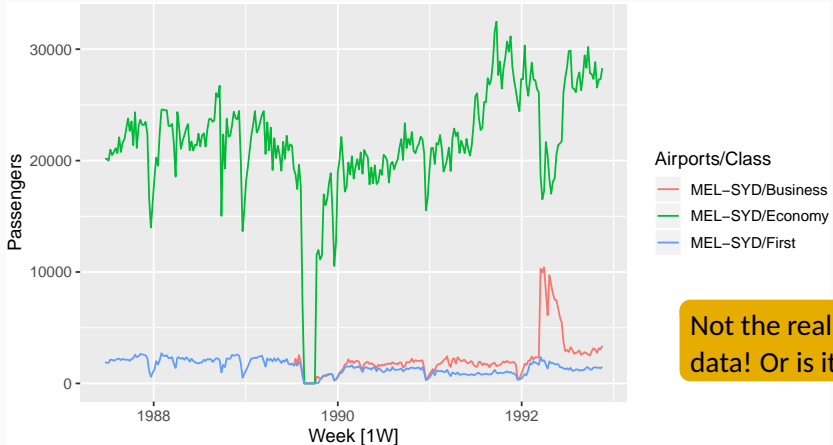
Ansett airlines

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



Ansett airlines

```
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 `pel_t`,
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.