Package 'tsibble'

October 9, 2022

```
Type Package
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      provides tools to easily manipulate and analyse temporal data, such as
      filling in time gaps and aggregating over calendar periods.
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      knitr,
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tsibble-package

tsibble: tidy temporal data frames and tools

Description

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)

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```
• 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
- Report bugs at https://github.com/tidyverts/tsibble/issues

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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.

```
# a monthly series
x1 <- as_tsibble(AirPassengers)
as.ts(x1)</pre>
```

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 $as_tibble.tbl_ts$

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,
    ...
)

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

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

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Arguments

Х Other objects to be coerced to a tsibble (tbl_ts). Variable(s) that uniquely determine time indices. NULL for empty key, and c() key for multiple variables. It works with tidy selector (e.g. dplyr::starts_with()). index A variable to specify the time index variable. Regular time interval (TRUE) or irregular (FALSE). The interval is determined by regular 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. If TRUE, empty key groups are dropped. .drop Other arguments passed on to individual methods. . . . Time zone. May be useful when a ts object is more frequent than daily. tz

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.

pivot_longer

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().

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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.

See Also

tsibble

```
# 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</pre>
```

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```
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 \leftarrow 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

```
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.

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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. If TRUE, empty key groups are dropped. .drop

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

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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

```
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

```
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

See Also

dplyr::lead and dplyr::lag

Examples

```
# examples from base
difference(1:10, 2)
difference(1:10, 2, 2)
x <- cumsum(cumsum(1:10))
difference(x, lag = 2)
difference(x, differences = 2)
# Use order_by if data not already ordered (example from dplyr)
library(dplyr, warn.conflicts = FALSE)
tsbl <- tsibble(year = 2000:2005, value = (0:5)^2, index = year)
scrambled <- tsbl %>% slice(sample(nrow(tsbl)))
wrong <- mutate(scrambled, diff = difference(value))
arrange(wrong, year)
right <- mutate(scrambled, diff = difference(value, order_by = year))
arrange(right, year)</pre>
```

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()
```

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Examples

```
harvest <- tsibble(</pre>
  year = c(2010, 2011, 2013, 2011, 2012, 2014),
  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)</pre>
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.

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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

```
# 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
  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")
```

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group_by_key

Group by key variables

Description

[Stable]

Usage

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

Arguments

.data A tbl_ts object.

... 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

Х

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 seasonalities. 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/

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Examples

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

has_gaps

Does a tsibble have implicit gaps in time?

Description

Does a tsibble have implicit gaps in time?

Usage

```
has_gaps(.data, .full = FALSE, .name = ".gaps", .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, .end 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: count_gaps(), fill_gaps(), scan_gaps()

```
harvest <- tsibble(
   year = c(2010, 2011, 2013, 2011, 2012, 2013),
   fruit = rep(c("kiwi", "cherry"), each = 3),
   kilo = sample(1:10, size = 6),
   key = fruit, index = year
)
has_gaps(harvest)
has_gaps(harvest, .full = TRUE)
has_gaps(harvest, .full = start())
has_gaps(harvest, .full = end())</pre>
```

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holiday_aus

Australian national and state-based public holiday

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).

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)
```

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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 tsibble is indicated by @ in the "Groups" when displaying on the screen.

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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) {</pre>
  year <- year(date)</pre>
  ifelse(quarter(date) <= 2, year, year + 1)</pre>
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.

20 interval

Usage

```
index_valid(x)
```

Arguments

Х

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)
```

Arguments

Χ

A tsibble object.

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

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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

Χ

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 \le 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

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

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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

```
harvest <- tibble(
  year = c(2010, 2011, 2013, 2011, 2012, 2014, 2014),
  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)</pre>
```

is_tsibble

If the object is a tsibble

Description

[Stable]

Usage

```
is_tsibble(x)
is_grouped_ts(x)
```

Arguments

Х

An object.

Value

TRUE if the object inherits from the tbl_ts class.

```
# 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)</pre>
```

key 23

key

Return key variables

Description

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

Usage

```
key(x)
key_vars(x)
```

Arguments

Χ

A tsibble.

Examples

```
key(pedestrian)
key_vars(pedestrian)
key(tourism)
key_vars(tourism)
```

key_data

Key metadata

Description

Key metadata

Usage

```
key_data(.data)
key_rows(.data)
key_size(x)
n_keys(x)
```

Arguments

.data, x

A tsibble

See Also

```
dplyr::group_data
```

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Examples

```
key_data(pedestrian)
```

measures

Return measured variables

Description

Return measured variables

Usage

```
measures(x)
measured_vars(x)
```

Arguments

Х

A tbl_ts.

Examples

```
measures(pedestrian)
measures(tourism)

measured_vars(pedestrian)
measured_vars(tourism)
```

new_data

New tsibble data and append new observations to a tsibble

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, ...)
```

new_interval 25

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)</pre>
```

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

```
new_interval(..., .regular = TRUE, .others = list())
is_regular_interval(x)
gcd_interval(x)
```

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Arguments

A set of name-value pairs to specify default interval units: "year", "quarter", "month", "week", "day", "hour", "minute", "second", "millisecond", "microsecond", "nanosecond", "unit".

Logical. FALSE gives an irregular interval, and will ignore the . . . argument.

A list name-value pairs that are not included in the . . . , to allow custom interval.

An interval.

Value

an "interval" class

Examples

```
(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))</pre>
```

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.

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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

```
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

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

28 time_in

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, .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

```
scan_gaps(pedestrian)
```

time_in

If time falls in the ranges using compact expressions

Description

This function respects time zone and encourages compact expressions.

Usage

```
time_in(x, ...)
```

Arguments

Х

A vector of time index, such as classes POSIXct, Date, yearweek, yearmonth, yearquarter, hms/difftime, and numeric.

. . .

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.

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See Also

filter_index for filtering tsibble

Examples

```
x <- unique(pedestrian$Date_Time)
lgl <- time_in(x, ~"2015-02", "2015-08" ~ "2015-09", "2015-12" ~ "2016-02")
lgl[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 %>%
  filter(time_in(Date_Time, "2015")) %>%
  mutate(Season = ifelse(
    time_in(Date_Time, "2015-03" ~ "2015-08"),
    "Autumn-Winter", "Spring-Summer"
))
```

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

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Examples

```
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

```
tsibble(..., 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 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().

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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.

See Also

build_tsibble

```
# 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
```

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```
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
 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(...)
```

Arguments

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

Value

A ggproto object inheriting from Scale

tsibble-tidyverse 33

tsibble-tidyverse

Tidyverse methods for tsibble

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.

```
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()</pre>
```

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```
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

```
update_tsibble(
    x,
    key,
    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.

yearmonth 35

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))
```

yearmonth

Represent year-month

Description

[Stable]

Create or coerce using yearmonth().

Usage

```
yearmonth(x, ...)
make_yearmonth(year = 1970L, month = 1L)
## S3 method for class 'character'
yearmonth(x, format = NULL, ...)
is_yearmonth(x)
```

Arguments

x Other object.

... Further arguments to methods.

year, month A vector of numerics give years and months.

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()
```

36 yearquarter

Examples

```
# 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)

make_yearmonth(year = 2021, month = 10:11)
make_yearmonth(year = 2020:2021, month = 10:11)</pre>
```

yearquarter

Represent year-quarter

Description

[Stable]

Create or coerce using yearquarter().

Usage

```
yearquarter(x, fiscal_start = 1)
make_yearquarter(year = 1970L, quarter = 1L, fiscal_start = 1)
is_yearquarter(x)
fiscal_year(x)
```

Arguments

```
x Other object.

fiscal_start numeric indicating the starting month of a fiscal year.

year, quarter A vector of numerics give years and quarters.
```

Value

```
year-quarter (yearquarter) objects.
```

yearweek 37

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 \leftarrow 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")
make_yearquarter(year = 2021, quarter = 2:3)
make_yearquarter(year = 2020:2021, quarter = 2:3)
# `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))
make_yearweek(
  year = 1970L,
  week = 1L,
  week_start = getOption("lubridate.week.start", 1)
```

38 yearweek

```
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.starts)

= 7) to set this parameter globally.

year, week A vector of numerics give years and weeks.

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()
```

```
# coerce POSIXct/Dates to yearweek
x \leftarrow 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")
make_yearweek(year = 2021, week = 10:11)
make_yearweek(year = 2020:2021, week = 10:11)
is_53weeks(2015:2016)
is_53weeks(1969)
is_53weeks(1969, week_start = 7)
```

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