

When time series meets tibble, it's tsibble!

binding univariate, multivariate, hierarchical & grouped time series into one

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INDEX

Time index can be:

- POSIXct
- Date
- difftime/hms
- yearmonth/zoo::yearmth
- yearquarter/zoo::yearqtr
- numeric

Time interval of data
automatically computed from
index.

Quarter	Region	State	Purpose	Trips ('000)	...
1998 Q1	Melbourne	Victoria	Holiday	428	
1999 Q1	Geelong	Victoria	Business	15.9	
...	
2016 Q4	Sydney	New South Wales	Visiting	921	
2016 Q4	Blue Mountains	New South Wales	Other	4.73	

Australian domestic overnight trips*

```
as_tsibble(tourism, key = id(Region | State, Purpose),
            index = Quarter)

#> # A tsibble: 23,408 x 5 [1QUARTER]
#> # Keys:      Region | State, Purpose [308]
#>   Quarter Region      State      Purpose Trips
#>   <qtr> <chr>      <chr>      <chr>   <dbl>
#> 1 1998 Q1 Sydney      New South Wales Holiday 828
#> 2 1998 Q1 Blue Mountains New South Wales Holiday 104
#> 3 1998 Q1 Capital Country New South Wales Holiday 99.2
#> 4 1998 Q1 Central Coast   New South Wales Holiday 279
#> 5 1998 Q1 Central NSW     New South Wales Holiday 170
#> # ... with 2.34e+04 more rows
```

* Data source: Tourism Research Australia

Each observation is uniquely identified by INDEX & KEY in a tsibble.

Purpose

key = id(Region | State, Purpose)

Australia

VIC

NSW

Melbourne

Geelong

Sydney

Country

State

Region

KEY

Key created via id() --- identifying variable:

- None: an implicit variable id()
- Single: an explicit variable id(Purpose)
- Nested: a nesting variable under another id(Region | State)
- Crossed: a crossing variable with another id(Region, Purpose)

MEASURES

DATA WRANGLING

- ✓ fill_na() turns implicit missing values into explicit missing values.
- ✓ tsummarise() aggregates over calendar periods.
- ✓ slide(), tile(), stretch() perform window calculations.
- ✓ support dplyr common verbs.