

# Time Series Analysis & Forecasting Using R

1. Introduction to tsibbles







#### **Outline**

- 1 Time series data and tsibbles
- 2 Example: School students and staff
- 3 Lab Session 1
- 4 Example: Internet vacancy index
- 5 Filtering time series
- 6 Aggregating time series
- 7 Lab Session 2

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# **Tidyverts packages**

# tidyverts.org



# Tidyverts developers





#### **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
library(dplyr)
# Plotting functions
library(ggplot2)
# Time and date manipulation
library(lubridate)
# Time series class
library(tsibble)
# Tidy time series data
library(tsibbledata)
# Time series graphics and statistics
library(feasts)
# Forecasting functions
library(fable)
```

## Class packages

library(fpp3)

```
# Data manipulation
library(dplyr)
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library(ggplot2)
# Time and date manipulation
library(lubridate)
# Time series class
library(tsibble)
# Tidy time series data
library(tsibbledata)
# Time series graphics and statistics
librarv(feasts)
# Forecasting functions
library(fable)
# All of the above
```

#### global\_economy

```
# A tsibble: 15,150 x 9 [1Y]
# Key:
             Country [263]
   Country
               Code
                       Year
                                               CPI Imports Exports Population
                                 GDP Growth
   <fct>
               <fct> <dbl>
                               <dbl>
                                       <dbl> <dbl>
                                                      <dbl>
                                                              <dbl>
                                                                          <dbl>
 1 Afghanistan AFG
                       1960
                              5.38e8
                                          NA
                                                NA
                                                       7.02
                                                               4.13
                                                                        8996351
 2 Afghanistan AFG
                       1961
                              5.49e8
                                          NA
                                                NA
                                                       8.10
                                                               4.45
                                                                        9166764
 3 Afghanistan AFG
                       1962
                              5.47e8
                                          NA
                                                NA
                                                       9.35
                                                               4.88
                                                                        9345868
 4 Afghanistan AFG
                       1963
                              7.51e8
                                          NA
                                                NA
                                                      16.9
                                                               9.17
                                                                        9533954
 5 Afghanistan AFG
                       1964
                              8.00e8
                                          NA
                                                NA
                                                      18.1
                                                               8.89
                                                                        9731361
 6 Afghanistan AFG
                       1965
                                                      21.4
                                                              11.3
                              1.01e9
                                          NA
                                                NA
                                                                        9938414
 7 Afghanistan AFG
                                                      18.6
                                                                       10152331
                       1966
                              1,40e9
                                          NA
                                                NA
                                                               8.57
 8 Afghanistan AFG
                       1967
                              1.67e9
                                          NA
                                                NA
                                                      14.2
                                                               6.77
                                                                       10372630
 9 Afghanistan AFG
                       1968
                              1.37e9
                                          NA
                                                NA
                                                      15.2
                                                               8.90
                                                                       10604346
10 Afghanistan AFG
                       1969
                              1.41e9
                                          NA
                                                NA
                                                      15.0
                                                              10.1
                                                                       10854428
# i 15,140 more rows
```

8

#### global\_economy

```
# A tsibble: 15,150 x 9 [1Y]
# Key:
             Country [263]
   Country
               Code
                                                CPI Imports Exports Population
                       Year
                                  GDP Growth
                <fct> <dbl>
                                <dbl>
                                       <dbl> <dbl>
                                                      <dbl>
                                                               <dbl>
                                                                          <dbl>
   Index
 1 Arguanistan AFG
                       1960
                              5.38e8
                                          NA
                                                 NA
                                                       7.02
                                                                4.13
                                                                        8996351
 2 Afghanistan AFG
                       1961
                              5.49e8
                                          NA
                                                 NA
                                                       8.10
                                                                4.45
                                                                        9166764
 3 Afghanistan AFG
                       1962
                              5.47e8
                                          NA
                                                 NA
                                                       9.35
                                                                4.88
                                                                        9345868
 4 Afghanistan AFG
                       1963
                              7.51e8
                                          NA
                                                 NA
                                                      16.9
                                                                9.17
                                                                        9533954
 5 Afghanistan AFG
                       1964
                              8.00e8
                                          NA
                                                 NA
                                                      18.1
                                                                8.89
                                                                        9731361
 6 Afghanistan AFG
                       1965
                                                      21.4
                              1.01e9
                                          NA
                                                 NA
                                                               11.3
                                                                        9938414
 7 Afghanistan AFG
                                                      18.6
                                                                       10152331
                       1966
                              1,40e9
                                          NA
                                                 NA
                                                                8.57
 8 Afghanistan AFG
                       1967
                              1.67e9
                                          NA
                                                 NA
                                                      14.2
                                                                6.77
                                                                       10372630
 9 Afghanistan AFG
                       1968
                              1.37e9
                                          NA
                                                 NA
                                                      15.2
                                                                8.90
                                                                       10604346
10 Afghanistan AFG
                       1969
                               1.41e9
                                          NA
                                                 NA
                                                      15.0
                                                               10.1
                                                                       10854428
# i 15,140 more rows
```

#### global\_economy

```
# A tsibble: 15,150 x 9 [1Y]
# Key:
             Country [263]
   Country
                Code
                                                CPI Imports Exports Population
                       Year
                                  GDP Growth
                      <dbl>
                                <dbl>
                                       <dbl> <dbl>
                                                      <dbl>
                                                               <dbl>
                                                                           <dbl>
   Index Kev
                       1960
                              5.38e8
                                          NA
                                                 NA
                                                       7.02
                                                                4.13
                                                                        8996351
 1 AIRHANISCAN ALV
 2 Afghanistan AFG
                       1961
                              5.49e8
                                          NA
                                                 NA
                                                       8.10
                                                                4.45
                                                                        9166764
 3 Afghanistan AFG
                       1962
                              5.47e8
                                          NA
                                                 NA
                                                       9.35
                                                                4.88
                                                                        9345868
 4 Afghanistan AFG
                       1963
                              7.51e8
                                          NA
                                                 NA
                                                      16.9
                                                                9.17
                                                                        9533954
 5 Afghanistan AFG
                       1964
                              8.00e8
                                          NA
                                                 NA
                                                      18.1
                                                                8.89
                                                                        9731361
 6 Afghanistan AFG
                       1965
                                                      21.4
                                                               11.3
                              1.01e9
                                          NA
                                                 NA
                                                                        9938414
 7 Afghanistan AFG
                                                      18.6
                                                                       10152331
                       1966
                              1,40e9
                                          NA
                                                 NA
                                                                8.57
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                       1967
                              1.67e9
                                          NA
                                                 NA
                                                      14.2
                                                                6.77
                                                                       10372630
 9 Afghanistan AFG
                       1968
                              1.37e9
                                          NA
                                                 NA
                                                      15.2
                                                                8.90
                                                                       10604346
10 Afghanistan AFG
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                               1.41e9
                                          NA
                                                 NA
                                                      15.0
                                                               10.1
                                                                       10854428
# i 15,140 more rows
```

#### global\_economy

# A tsibble: 15	5,150 x	9 [1Y]						
# Key: Co	ountry	[263]						
Country	Code	Year	GDP	Growth	CPI	Imports	Exports	Population
Index Key	>	<c meas<="" td=""><td>ured vari</td><td>ables</td><td></td><td></td><td><dbl></dbl></td><td><dbl></dbl></td></c>	ured vari	ables			<dbl></dbl>	<dbl></dbl>
1 Arguantscan	AI U	1500	3.3000	IV/	INC	1.02	4.13	8996351
2 Afghanistan	AFG	1961	5.49e8	NA	NA	8.10	4.45	9166764
3 Afghanistan	AFG	1962	5.47e8	NA	NA	9.35	4.88	9345868
4 Afghanistan	AFG	1963	7.51e8	NA	NA	16.9	9.17	9533954
5 Afghanistan	AFG	1964	8.00e8	NA	NA	18.1	8.89	9731361
6 Afghanistan	AFG	1965	1.01e9	NA	NA	21.4	11.3	9938414
7 Afghanistan	AFG	1966	1.40e9	NA	NA	18.6	8.57	10152331
8 Afghanistan	AFG	1967	1.67e9	NA	NA	14.2	6.77	10372630
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10 Afghanistan	AFG	1969	1.41e9	NA	NA	15.0	10.1	10854428
# i 15,140 more	e rows							

8

```
# A tsibble: 24,320 x 5 [10]
# Key:
            Region, State, Purpose [304]
  Ouarter Region State
                                    Purpose
                                             Trips
     <atr> <chr> <chr>
                                    <chr>
                                             <fdb>>
1 1998 01 Adelaide South Australia Business
                                             135.
2 1998 02 Adelaide South Australia Business 110.
3 1998 03 Adelaide South Australia Business
                                             166.
4 1998 04 Adelaide South Australia Business
                                             Domestic visitor
5 1999 Q1 Adelaide South Australia Business
                                             nights in
6 1999 Q2 Adelaide South Australia Business
                                             thousands by
7 1999 Q3 Adelaide South Australia Business
                                             state/region and
8 1999 O4 Adelaide South Australia Business purpose.
9 2000 Q1 Adelaide South Australia Business 154.
10 2000 Q2 Adelaide South Australia Business 169.
# i 24,310 more rows
```

```
# A tsibble: 24,320 x 5 [10]
# Key:
            Region, State, Purpose [304]
  Ouarter Region State
                                    Purpose
                                             Trips
          <chr> <chr>
                                    <chr>
                                             <fdb>>
   Index
1 1220 of Adelaide South Australia Business
                                              135.
2 1998 02 Adelaide South Australia Business
                                              110.
3 1998 03 Adelaide South Australia Business
                                              166.
4 1998 04 Adelaide South Australia Business
                                             Domestic visitor
5 1999 Q1 Adelaide South Australia Business
                                             nights in
6 1999 Q2 Adelaide South Australia Business
                                             thousands by
7 1999 Q3 Adelaide South Australia Business
                                             state/region and
8 1999 O4 Adelaide South Australia Business purpose.
9 2000 Q1 Adelaide South Australia Business 154.
10 2000 02 Adelaide South Australia Business 169.
# i 24,310 more rows
```

```
# A tsibble: 24,320 x 5 [10]
# Key:
             Region, State, Purpose [304]
  Ouarter Region State
                                    Purpose
                                              Trips
                                     <chr>>
                                              <dbl>
   Index
           Kevs
1 1990 of Adecarde South Adstracia Business
                                               135.
2 1998 02 Adelaide South Australia Business
                                               110.
3 1998 03 Adelaide South Australia Business
                                               166.
4 1998 Q4 Adelaide South Australia Business
                                             Domestic visitor
5 1999 Q1 Adelaide South Australia Business
                                             nights in
6 1999 Q2 Adelaide South Australia Business
                                             thousands by
7 1999 Q3 Adelaide South Australia Business
                                             state/region and
8 1999 O4 Adelaide South Australia Business purpose.
9 2000 Q1 Adelaide South Australia Business
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# A tsibble: 24,320 x 5 [10]
# Key:
             Region, State, Purpose [304]
  Ouarter Region State
                                    Purpose
                                              Trips
                                              <dbl>
   Index
           Kevs
                                   Measure
                                               135.
2 1998 Q2 Adelaide South Australia Business
                                               110.
3 1998 03 Adelaide South Australia Business
                                               166.
4 1998 04 Adelaide South Australia Business
                                             Domestic visitor
5 1999 Q1 Adelaide South Australia Business
                                             nights in
6 1999 Q2 Adelaide South Australia Business
                                             thousands by
7 1999 Q3 Adelaide South Australia Business
                                             state/region and
8 1999 O4 Adelaide South Australia Business purpose.
9 2000 Q1 Adelaide South Australia Business
                                              154.
10 2000 Q2 Adelaide South Australia Business 169.
# i 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(</pre>
 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
  2013
        39
  2014
       78
  2015
        52
   2016
          110
```

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

tsbl

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

	1110	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	ODSCI VACIOI
	<n< td=""><td>nth&gt;</td><td><dbl></dbl></td></n<>	nth>	<dbl></dbl>
1	2019	Jan	56
2	2019	Feb	23
3	2019	Mar	34
4	2019	Apr	36
5	2019	Mav	25

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()		

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# **Australian school students**



# Download the data and inspect it

https://www.abs.gov.au/statistics/people/education/schools/latest-release

- Download table 42b from the ABS Schools release.
- Open in your spreadsheet viewer to inspect the structure.

# Download the data and inspect it

https://www.abs.gov.au/statistics/people/education/schools/latest-release

- Download table 42b from the ABS Schools release.
- Open in your spreadsheet viewer to inspect the structure.
  - What's in the data?
    - What information is available in this table?
    - How ready is this data for analysis? Is it 'tidy'?

# **Loading ABS data into R**

Use the readxl package to read the excel spreadsheet into R.



ABS data

Data from the ABS often contains unwanted information in the first few rows. Skip the first 4 rows with read\_excel("data.xlsx", skip = 4).

# **Loading ABS data into R**

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ABS data

Data from the ABS often contains unwanted information in the first few rows. Skip the first 4 rows with read\_excel("data.xlsx", skip = 4).

```
library(readxl)
students_raw <- read_excel(</pre>
  "data/schools/Table 42b Number of Full-time and Part-time Students - 2006-2023.xls
  sheet = 3. skip = 4
```

### Convert the data into a tsibble

Converting into a tsibble

Use as\_tsibble() to convert a dataset into a tsibble. Which column(s) are:

- The index variable
- Identifying key variable(s)
- Measured variable(s)
- Hint: Look at the data

Print students, look at unique values with distinct() or get an overview of the data structure with str().

#### Convert the data into a tsibble

Error in `validate\_tsibble()`:

! A valid tsibble must have distinct rows identified by key and index.

i Please use `duplicates()` to check the duplicated rows.

#### Convert the data into a tsibble

```
Error in `validate_tsibble()`:
```

- ! A valid tsibble must have distinct rows identified by key and index. i Please use `duplicates()` to check the duplicated rows.
  - Safety included!

The tsibble package is strict! This helps make sure your data is correct. Use duplicates() to investigate problems in the data.

# **Detecting duplicates**

# **Detecting duplicates**

#### i Multiple measurements

You can't make two measurements at the exact same time. It looks like the ABS has made a mistake here!

# **De-duplication**

When you encounter problems with the data itself, you should follow up with the data provider.

Often duplicates can be resolved by either:

- filtering to remove duplicates
- aggregating to sum over duplicates
- ♦ How should we fix the data?

Is filtering or aggregation best for fixing this problem?

## Tidy tsibble

```
students <- students raw |>
 # Group by Year and all the character variables
 group_by(Year, across(where(is.character), identity)) |>
 # Add up the duplicate rows
 summarise(across(ends_with("count"), sum), .groups = "drop") |>
 # Convert to a tsibble
 as tsibble(
   key = where(is.character),
   index = Year
students
```

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#### **Lab Session 1**

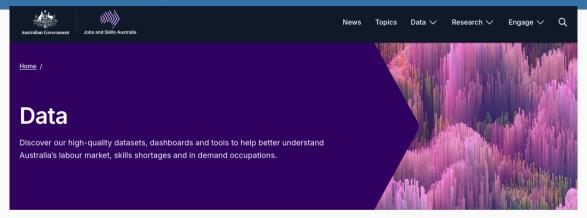
Create a tsibble for the annual number of in-school staff.

- Download table 50a from the ABS Schools release. https://www.abs.gov.au/statistics/people/education/ schools/latest-release
- Look at the data to see what it contains.
- Identify the index and key variables to convert it into a tsibble with as\_tsibble().
- How many time series does this dataset contain?

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## **Internet vacancy index**



https://www.jobsandskills.gov.au/data/

# Download the data and inspect it

Download the data from:

https://www.jobsandskills.gov.au/data/internet-vacancy-index

Inspect the data's structure in a spreadsheet viewer.

- What's in the data?
  - What information is available in this table?
  - How ready is this data for analysis? Is it 'tidy'?

#### Read the data into R

a

Again, using readxl we'll load the data into R.

This time we don't need to skip any rows.

PROFESS~ AUST

```
library(readxl)
read excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
# A tibble: 513 x 228
   Level ANZSCO_CODE Title
                             State '38718' '38749' '38777' '38808' '38838'
   <dbl> <chr>
                    <chr>
                             <chr>
                                     <dbl>
                                             <dbl>
                                                     <dbl>
                                                             <dbl>
                                                                     <dbl>
      1 0
                    AUSTRAL~ AUST
                                   214082, 216621, 218877, 220183, 220369,
      2 1
                    MANAGERS AUST
                                    20817.
                                            21270.
                                                    21684.
                                                            22051.
                                                                    22336.
      3 11
                    Chief E~ AUST
                                      501.
                                              497.
                                                      493.
                                                              488.
                                                                     480.
      3 12
                    Farmers~ AUST
                                      123.
                                                      121.
                                                             119.
                                                                     116.
                                              123.
      3 14
                    Hospita~ AUST
                                             4467.
                                                     4549.
                                                            4625.
                                     4392.
                                                                     4682.
      3 1A
                    Corpora~ AUST
                                     9160.
                                             9349.
                                                     9531.
                                                             9688.
                                                                     9769.
      3 1B
                    Constru~ AUST
                                     4907.
                                             5073.
                                                     5262.
                                                             5456.
                                                                     5634.
      3 1C
                    Health.~ AUST
                                     1671.
                                             1708.
                                                     1749.
                                                             1788.
                                                                     1825.
```

48643

49904

51061

52114

52964

## Tidy the data into a long form

1 0

1 0

1 0

1 0

The time information is in a wide (untidy) format.

AUSTRALIAN TOTAL AUST

AUSTRALIAN TOTAL AUST

AUSTRALIAN TOTAL AUST

AUSTRALIAN TOTAL AUST

We can use the tidyr package to convert it into a long (tidy) format with the pivot\_longer() function.

```
read_excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
  # Tidy into a long form
  pivot longer(matches("\\d{5}\"), names to = "month", values to = "vacancies")
# A tibble: 114,912 x 6
  Level ANZSCO CODE Title
                                     State month vacancies
  <dbl> <chr>
                    <chr>
                                  <chr> <chr>
                                                     <dbl>
                    AUSTRALIAN TOTAL AUST
      1 0
                                           38718
                                                   214082.
   1 0
                    AUSTRALIAN TOTAL AUST
                                           38749
                                                   216621.
```

38777

38808

38838

38869

218877.

220183.

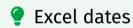
220369.

220428.

## Tidy the time variable

The time variable doesn't look like dates at all.

We can blame excel for this.



Excel stores dates as numbers, the number of days since January 1st 1900. We can convert these numbers back into dates with as.Date(month, origin = "1900-01-01").

```
read_excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
# Tidy into a long form
pivot_longer(matches("\\d{5}"), names_to = "month", values_to = "vacancies") |>
mutate(month = as.Date(as.integer(month), origin = "1900-01-01"))
```

### Tidy the time variable

We also need to use the correct temporal granularity. In this case the data is monthly, so we need to use yearmonth() for the time index.

```
read_excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
# Tidy into a long form
pivot_longer(matches("\\d{5}"), names_to = "month", values_to = "vacancies") |>
mutate(month = yearmonth(as.Date(as.integer(month), origin = "1900-01-01")))
```

```
# A tibble: 114,912 x 6
   Level ANZSCO_CODE Title
                                       State
                                                month vacancies
   <dbl> <chr>
                     <chr>
                                       <chr>
                                                <mth>
                                                           <dbl>
       1 0
                     AUSTRALIAN TOTAL AUST
                                             2006 Jan
                                                        214082.
       1 0
                     AUSTRALIAN TOTAL AUST
                                             2006 Feb
                                                        216621.
       1 0
                     AUSTRALIAN TOTAL AUST
                                             2006 Mar
                                                        218877.
       1 0
                     AUSTRALIAN TOTAL AUST
                                             2006 Apr
                                                        220183.
       1 0
                     AUSTRALIAN TOTAL AUST
                                             2006 Mav
                                                         220369.
                     ALICTDAL TAN TOTAL ALICT
                                             2006 7....
                                                         220420
```

#### **Create the tsibble**

#### The data is now ready to convert into a tsibble.

```
read_excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
# Tidy into a long form
pivot_longer(matches("\\d{5}"), names_to = "month", values_to = "vacancies") |>
mutate(month = yearmonth(as.Date(as.integer(month), origin = "1900-01-01"))) |>
# Convert to a tsibble
as_tsibble(
    key = c(Level, Title, State),
    index = month
)
```

# Removing the aggregates



**ABS** aggregates

Data from the ABS often mixes aggregate values into the data - this is an untidy data pattern which can cause errors when computing your own aggregations.

These mistakes can be tricky to spot because:

- names of these aggregates are inconsistent ("Total", "AUST", etc.)
- more than one type of aggregate can exist in the same column

### Removing the aggregates

```
read excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
 # Tidy into a long form
 pivot_longer(matches("\\d{5}"), names_to = "month", values_to = "vacancies") |>
 mutate(month = yearmonth(as.Date(as.integer(month), origin = "1900-01-01"))) |>
 # Remove aggregates
 filter(Level == 3, State != "AUST") |>
 # Convert to a tsibble
 as tsibble(
   key = c(Title, State),
   index = month
```

```
# A tsibble: 86,016 x 6 [1M]
# Key: Title, State [384]
  Level ANZSCO CODE Title
                                           State
                                                   month vacancies
  <dbl> <chr>
                 <chr>
                                            <chr>>
                                                   <mth>
                                                            <dbl>
     3 21
                 Arts and Media Professionals ACT 2006 Jan
                                                             52.4
     3 21
                  Arts and Media Professionals ACT 2006 Feb
                                                             53.7
      3 21
                  Arts and Media Professionals ACT
                                                 2006 Mar
                                                             55.0
```

## **Adding extra information**

The ANZSCO2 code contains two different levels of categorisation.

Our data currently only contains the titles for level 3 codes, but it is useful to add back their respective level 2 category.

```
anzsco_categories <- read_excel("data/Internet Vacancies, ANZSCO2 Occupations, State
filter(Level == 2) |>
distinct(ANZSCO_CODE, Title)
anzsco_categories

# A tibble: 8 x 2
ANZSCO_CODE Title
<chr> <chr> <chr>
```

TECHNICIANS AND TRADES WORKERS

**PROFFSSTONALS** 

MANAGERS

1 1

2 2

## **Adding extra information**

We can add these categories using a left\_join(), matching the first character of the ANZSCO\_CODE with the earlier table.

```
read excel("data/Internet Vacancies, ANZSCO2 Occupations, States and Territories - A
 # Tidy into a long form
 pivot_longer(matches("\\d{5}"), names_to = "month", values_to = "vacancies") |>
 mutate(month = yearmonth(as.Date(as.integer(month), origin = "1900-01-01"))) |>
 # Remove aggregates
 filter(Level == 3, State != "AUST") |>
 # Add level 2 category information
 mutate(ANZSCO_CODE_CAT = substr(ANZSCO_CODE, 1, 1)) |>
 left_join(anzsco_categories, by = c("ANZSCO_CODE_CAT" = "ANZSCO_CODE"), suffix = c
 select(ANZSCO_CODE, Title_CAT, Title, State, month, vacancies) |>
 # Convert to a tsibble
 as_tsibble(
   key = c(Title CAT, Title, State),
   index = month
  ) -> internet vacancies
```

## **Data cleaning**



Data janitors

Data cleaning can be tiresome and unglamourous. It's the janitorial work of the data world.

Without janitors, the world (or your analysis) will crumble. Starting with quality data is essential for a quality analysis.

To keep this workshop focused on forecasting, I'll be giving you tidy data (and the code I wrote to tidy it) from here on.

## Data cleaning

Experts claim data analysis time is 80% data cleaning and preparation, and if you work with public data that is almost certainly true!

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### i More information

Learning and applying the principles of tidy data prevents problems later in the analysis (or worse, after the analysis is complete!).

Learn more about tidy data here:

https://tidyr.tidyverse.org/articles/tidy-data.html

## **Workshop data**

https://workshop.nectric.com.au/tidyfc2024/labs.zip

Download this ZIP to access all the tidied data.

Open the project by double-clicking 'tidyfc-exercises.Rproj'.

i Alternatively...

usethis::use\_course("https://workshop.nectric.com.au/tidyfc2024/labs.zip")

### **Outline**

- 1 Time series data and tsibbles
- 2 Example: School students and staff
- 3 Lab Session 1
- 4 Example: Internet vacancy index
- 5 Filtering time series
- 6 Aggregating time series
- 7 Lab Session 2

# Manipulating time series data

Since a tsibble is rectangular data (like a data.frame/tibble), we can use existing data tools to manipulate it.

I recommend using the tidyverse (especially dplyr) for this.

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Since a tsibble is rectangular data (like a data.frame/tibble), we can use existing data tools to manipulate it.

I recommend using the tidyverse (especially dplyr) for this.

## i Other data operations

It is also possible to use other data manipulation functions from other packages. The tidyverse is best for tsibble as there is specific methods added to maintain safe temporal operations.

internet\_vacancies |>

A common task is looking at specific time series.

We can use filter() on key variables for this.

```
filter(Title == "Education Professionals")
# A tsibble: 2,016 x 6 [1M]
            Title_CAT, Title, State [9]
# Kev:
  ANZSCO_CODE Title_CAT
                            Title
                                                           month vacancies
                                                   State
  <chr>
              <chr>
                         <chr>
                                                  <chr>
                                                           <mth>
                                                                      <dbl>
               PROFESSIONALS Education Profession~ ACT
 1 24
                                                        2006 Jan
                                                                       16.6
 2 24
               PROFESSIONALS Education Profession~ ACT
                                                                      16.2
                                                        2006 Feb
3 24
               PROFESSIONALS Education Profession~ ACT
                                                        2006 Mar
                                                                      16.4
4 24
               PROFESSIONALS Education Profession~ ACT
                                                        2006 Apr
                                                                      16.5
5 24
               PROFESSIONALS Education Profession~ ACT
                                                        2006 Mav
                                                                      16.7
6 24
               PROFESSIONALS Education Profession~ ACT
                                                        2006 Jun
                                                                       16.9
 7 24
               PROFESSIONALS Education Profession~ ACT
                                                        2006 Jul
                                                                       17.2
 8 24
               PROFESSIONALS Education Profession~ ACT
                                                         2006 Δμσ
                                                                       17 7
```



4 QLD 5 SA

Identifying key variables

To find all the possible values for time series, you can use key\_data() or distinct().

```
internet_vacancies |>
  distinct(State)

# A tibble: 8 x 1
  State
  <chr>
1 ACT
2 NSW
3 NT
```



Looking at ACT

How would we further filter our Education Professionals series to be specific to the ACT?



### Looking at ACT

How would we further filter our Education Professionals series to be specific to the ACT?

```
internet vacancies |>
 filter(
   Title == "Education Professionals",
   State == "ACT"
```

```
# A tsibble: 224 x 6 [1M]
# Kev:
     Title_CAT, Title, State [1]
  ANZSCO CODE Title CAT Title
                                            State
                                                   month vacancies
  <chr> <chr> <chr>
                                            <chr> <mth>
                                                            <dbl>
            PROFESSIONALS Education Profession~ ACT 2006 Jan
1 24
                                                             16.6
```

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The other common task is aggregating time series.

For this we use the group\_by() |> summarise() combination.

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For this we use the group\_by() |> summarise() combination.

Transforming time with the tidyverse

For almost all functions, a tsibble is identical to tibble.

A **key** difference is that tsibbles group the time **index**.

#### Let's compute the total internet vacancies for each ANZSCO2.

```
internet_vacancies |>
  group_by(Title_CAT, Title) |>
  summarise(vacancies = sum(vacancies), .groups = "drop")
# A tsibble: 10,752 x 4 [1M]
# Kev:
          Title CAT, Title [48]
  Title CAT
                                       Title
                                                            month vacancies
   <chr>
                                       <chr>
                                                                       <dbl>
                                                             <mth>
 1 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Jan
                                                                        994.
 2 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Feb
                                                                       1007.
 3 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Mar
                                                                       1020.
 4 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Apr
                                                                       1031.
 5 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 May
                                                                       1039.
 6 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Jun
                                                                       1042.
 7 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Jul
                                                                       1041.
 8 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Aug
                                                                       1039.
 9 CLERICAL AND ADMINISTRATIVE WORKERS Clerical and Off~ 2006 Sep.
                                                                       1041.
```

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This can be combined with filtering, to give the total internet vacancies for education professionals.

```
internet vacancies |>
  filter(Title == "Education Professionals") |>
  group by(Title CAT, Title) |>
  summarise(vacancies = sum(vacancies), .groups = "drop")
# A tsibble: 224 x 4 [1M]
# Key: Title_CAT, Title [1]
  Title_CAT Title
                                           month vacancies
  <chr>
           <chr>
                                           <mth>
                                                     <dbl>
 1 PROFESSIONALS Education Professionals 2006 Jan
                                                     1318.
2 PROFFSSIONALS Education Professionals 2006 Feb
                                                     1306.
 3 PROFESSIONALS Education Professionals 2006 Mar
                                                     1293.
 4 PROFESSIONALS Education Professionals 2006 Apr
                                                     1278.
 5 PROFESSIONALS Education Professionals 2006 May
                                                     1264.
 6 PROFESSIONALS Education Professionals 2006 Jun
                                                     1259.
```

# **Aggregating time**

It is also common to produce temporal aggregates.

For example: aggregating monthly data to annual.

For this, we use the index\_by() function (like group\_by()).

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For this, we use the index\_by() function (like group\_by()).

```
internet_vacancies |>
 filter(Title == "Education Professionals") |>
 index by(Year = year(month)) |>
 group_by(Title_CAT, Title) |>
 summarise(vacancies = sum(vacancies), .groups = "drop")
# A tsibble: 19 x 4 [1Y]
# Key: Title_CAT, Title [1]
  Title CAT Title
                                       Year vacancies
  <chr> <chr>
                                       <dbl> <dbl>
1 PROFESSIONALS Education Professionals 2006 15639.
2 PROFESSIONALS Education Professionals 2007
                                              19218.
```

## **Aggregating time**

Sometimes we want to aggregate over all of time.

In this case we will no longer have a time series.

To do this, we convert back to tibble with as\_tibble().

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### **Lab Session 2**

With the annual number of in-school staff:

- Find which state has the most in-school staff in 2022.
- Create a new tsibble of total in-school staff for each state/territory and school type (affiliation 2).
- What is the typical difference in total number of male and female in-school staff? (try to visualise this!)