Import Data - ACF - PACF

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Setting R code chunk options

The first R code chunk is named **setup**. Here we are setting the options for R code chunks. The choice echo=TRUE means both code and output will appear on report. If for a specific chunk you want different options, you can always change that on the first line as we did in the following chunk. We chose include=FALSE which means that nothing related to this chunk (code and output) will appear on the knitted file.

Loading packages and initializing

It's useful to designate one code chunk to load packages on the beginning of the file. You can always add to this chunk as needed. But concentrate the packages needed on only one chunk.

Importing data

For this first example we will import water inflow data for reservoirs in Brazil. We have data for 15 different reservoirs spread all over the country. To import a .txt, .csv or .xlsx file you can use the function read.table(). This function will store the data as a data frame and has useful inputs such as

- file = : use this input to point to yoru data file. If it's on the same folder as your .Rmd then you only need to write the file name. But if it's on another folder you need to point to the path were file is located;
- header = : if your file has a header you should set this to TRUE, o.w. FALSE;
- skip = : if your file has rows explaining the data or any other rows on the top that need to be skipped you should just set skip to be equal to the number of row that should be skipped before reading the data. Mote that if header=TRUE, you should not skip the row with the header. The defaul is skip=0;
- dec = : define dec = : or dec = : or dec = : depending on how it's defined on your set. The default is ".".

```
#Checking data
head(raw_inflow_data)
##
    Month Year HP1 HP2 HP3
## 1
      Jan 1931 4782 4076 2518
     Feb 1931 7323 7681 4188
## 2
## 3
     Mar 1931 8266 5921 3253
## 4
     Apr 1931 6247 4600 2449
     May 1931 3642 2789 1651
## 5
## 6
      Jun 1931 2425 2062 1270
str(raw_inflow_data)
## 'data.frame':
                 972 obs. of 5 variables:
##
   $ Month: chr "Jan" "Feb" "Mar" "Apr" ...
  $ HP1 : int 4782 7323 8266 6247 3642 2425 2158 1854 1839 1896 ...
         : int 4076 7681 5921 4600 2789 2062 1644 1301 1439 1340 ...
  $ HP3 : int 2518 4188 3253 2449 1651 1270 1204 1152 1297 1259 ...
```

Date or time period

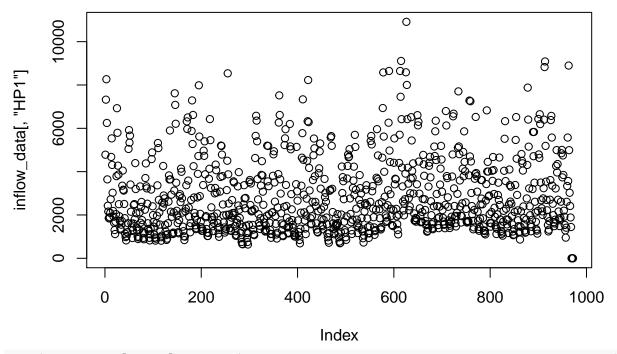
The data sets we will work with will be index by time, remember we are doing TIME series analysis. After importing your data set make sure that you have your dates right. For this specific inflow file our date is spread in two different columns. The first one is the month and the second the year. The best package to handle date conversion in R is lubridate. Let's see how we can use lubridate functions to combine those two columns into one date object. Note that this is only one example for our particular data set, for more info on lubridate function refer to tho this file file also available on our Sakai lessons page for M3.

```
#using package lubridate
my date <- paste(raw inflow data[,1],raw inflow data[,2],sep="-")
my_date <- my(my_date) #function my from package lubridate
head(my date)
## [1] "1931-01-01" "1931-02-01" "1931-03-01" "1931-04-01" "1931-05-01"
## [6] "1931-06-01"
#add that to inflow data
inflow_data <- cbind(my_date,raw_inflow_data[,3:5])</pre>
head(inflow_data)
##
       my_date HP1 HP2 HP3
## 1 1931-01-01 4782 4076 2518
## 2 1931-02-01 7323 7681 4188
## 3 1931-03-01 8266 5921 3253
## 4 1931-04-01 6247 4600 2449
## 5 1931-05-01 3642 2789 1651
## 6 1931-06-01 2425 2062 1270
```

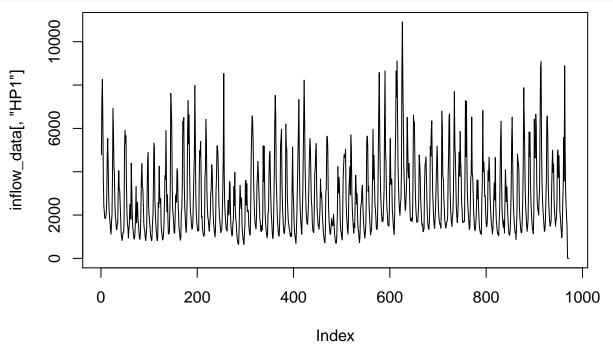
Initial plots with plot() function

A plot of observed values over time is the first you do to start understanding the data set. The default packages on R offer the function plot().

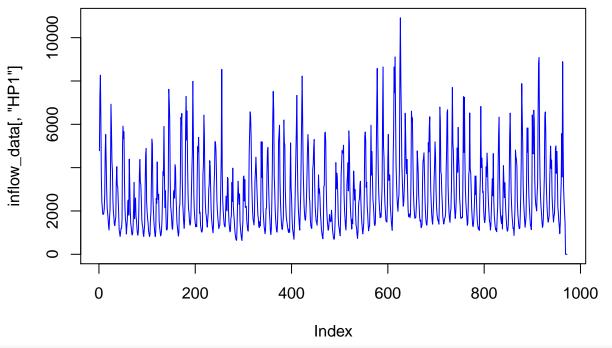
```
#Graph 1: Plot the series for HP1
plot(inflow_data[,"HP1"]) # note that this do not generate a nice plot
```



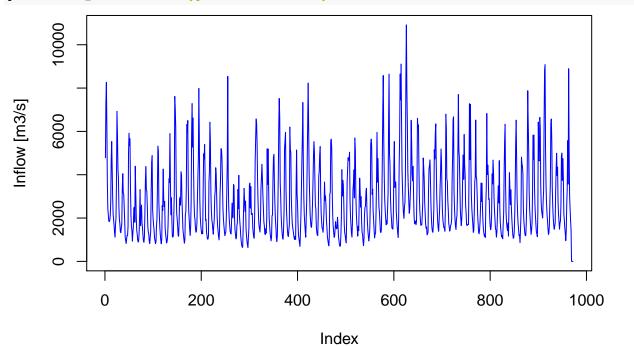
plot(inflow_data[,"HP1"],type="l") #The type "l" tells you want a line plot check help(plot)



#for other types of plots
plot(inflow_data[,"HP1"],type="l",col="blue") #Change the color of the series

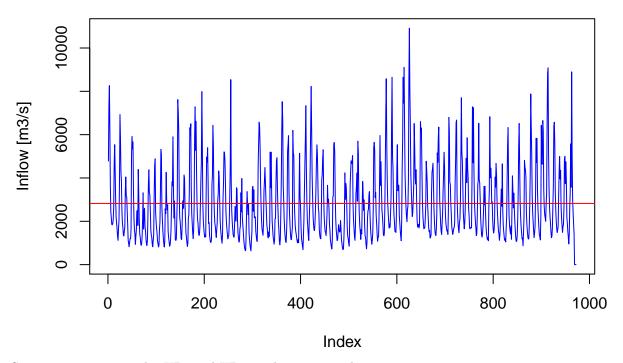


plot(inflow_data[,"HP1"],type="l",col="blue",ylab="Inflow [m3/s]")



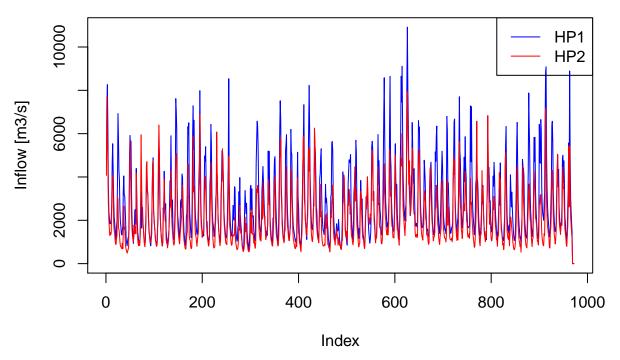
plot(inflow_data[,"HP1"],type="l",col="blue",ylab="Inflow [m3/s]",main="Historical Inflow Data for HP1"
#Additional - Suppose you want to add a line with the mean
abline(h=mean(inflow_data[,"HP1"]),col="red")

Historical Inflow Data for HP1



Suppose you want to plot HP1 and HP2 on the same graph.

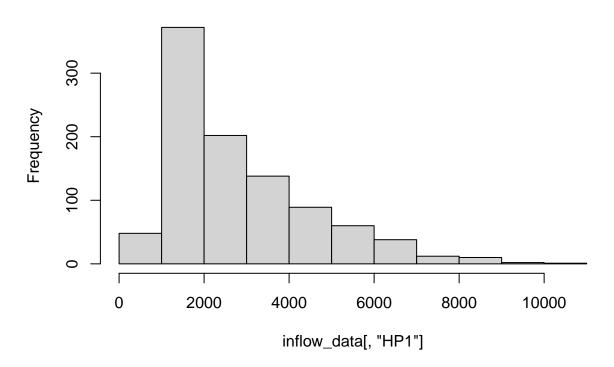
Infow Series for HP1 and HP2



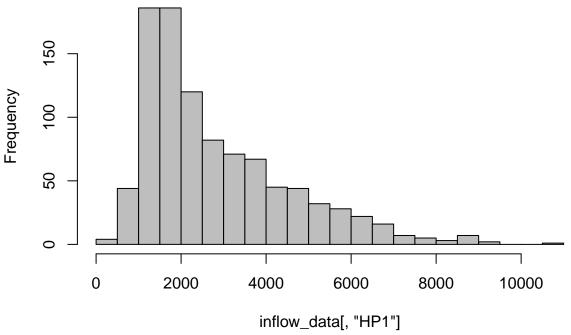
There are other useful plots available for data visualization like histograms and scatter plots. Here are a couple examples.

#Graph 3: Simple Histogram
hist(inflow_data[,"HP1"])

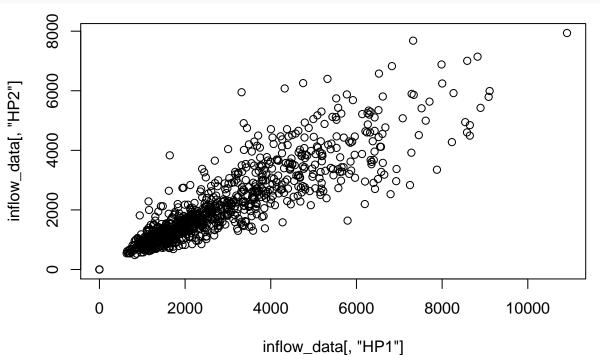
Histogram of inflow_data[, "HP1"]



Histogram of inflow_data[, "HP1"]

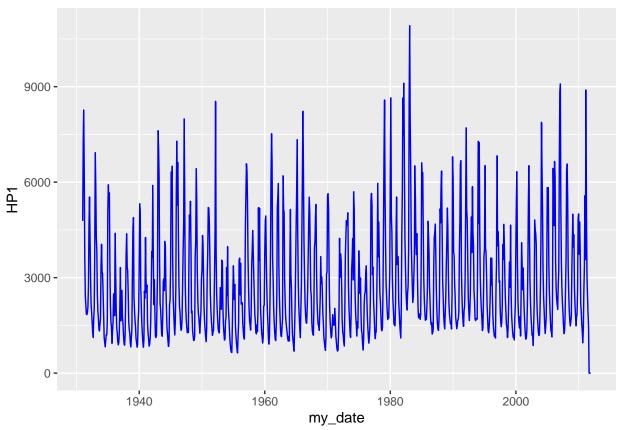


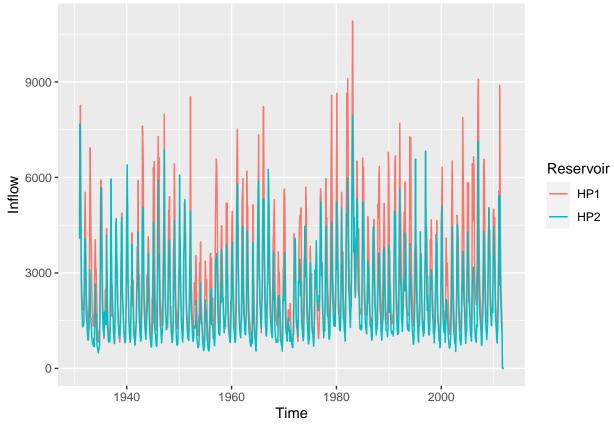
#Graph 4: Scatter Plot of HP1 and HP2
plot(inflow_data[,"HP1"],inflow_data[,"HP2"])



Improving plots with time period information and ggplot

We could improve the plots generated in the previous sections using another package ggplot2. Package ggplot2 offers better looking plots, additional functionalities, easy incorporation of the date labels, legends, etc. Let's see how we would reproduce the plots from the previous section with ggplot2.





Transforming data into time series object

Many of the functions we will use require a time series object. You can transform your data in a time series using the function ts(). Only the columns with reservoir inflow data should be transformed, not the ones with month and year. Your ts object is not a data frame, but like I said we will need it as a ts for some function we will explore in future scripts.

```
##
   Time Series:
##
   Start = 1
## End = 972
##
   Frequency = 1
##
         HP1
               HP2
                    HP3
##
        4782 4076 2518
##
        7323 7681 4188
     2
##
     3
        8266 5921
                   3253
##
     4
              4600
                   2449
        6247
##
     5
        3642 2789 1651
##
     6
        2425 2062 1270
     7
        2158 1644 1204
##
##
     8
        1854 1301 1152
##
     9
        1839 1439 1297
##
        1896 1340 1259
    10
##
    11
        2095 1447 1218
##
    12
        2725 2479 2013
##
    13
        4679 4021 2435
        5535 4082 2262
##
    14
##
    15
        4310 3398 2065
##
        3026 1965 1574
    16
##
    17
        2185 1528 1341
```

```
##
    18
        1919 1431 1387
##
    19
        1640 1092 1146
##
    20
        1302 905 1095
              885
                    895
##
    21
        1118
##
    22
        1688 1193
                    968
##
    23
        2040 1286 1049
##
    24
        3790 3104 2104
    25
        6928 2965 2513
##
##
    26
        5793 1641 2239
##
    27
        4276 1583 1634
##
    28
        3863 1381 1439
##
    29
        2498 1022 1354
##
    30
               827 1178
        1940
##
    31
        1725
               767 1109
##
    32
        1375
               757
                    965
##
    33
        1324
               690
                    925
##
    34
        1551
               943
                    956
##
    35
        1724
               684 1003
##
    36
        3352 1494 1341
##
    37
        4049 2652 1692
##
    38
        3166 1589 1541
##
    39
        3124 1694 1421
##
    40
        2507 1115 1183
##
    41
        1853
               788 1065
##
                    904
    42
        1131
               646
##
    43
         978
               570
                    846
##
    44
         826
               484
                    805
##
    45
        1026
               574
                    764
##
    46
        1203
               639
                    912
##
              743
    47
        1199
                    714
        1621 2642 2101
##
    48
##
    49
        5047 3873 1744
##
        5918 5685 2339
    50
##
        5340 4189 1952
    51
##
    52
        5663 3286 1748
##
    53
        3407 2247 1260
##
    54
        2150 1628 1103
##
    55
        1610 1250
                    966
##
    56
        1430 1133
                    950
         935 1006 1066
##
    57
##
    58
        1305 1774 1824
##
    59
        1606 1383 1047
##
        2458 1726 1224
    60
##
    61
        2503 1691 1758
##
        1804 1372 1299
    62
        4394 4179 2212
##
    63
##
        3197 2481 1399
    64
##
        2079 1681 1054
    65
##
    66
        1424 1114
                    911
                    920
##
    67
        1269
               900
##
    68
        1001
               825
                    936
##
    69
         889 1059 1134
##
    70
         963 836
                    901
        1317 1191 868
##
    71
```

```
##
    72
        2120 2835 1714
##
    73
        3318 5950 2331
##
    74
        1642 3831 1741
        2374 2695 1648
##
    75
##
    76
        2600 2104 1767
##
    77
        1764 1927 1405
##
    78
        1556 1547 1322
        1186 1098
##
    79
                   995
##
    80
         943
              889
                   926
##
             778 830
    81
         878
##
    82
        1153 1401 1184
##
    83
        2243 1916 1428
##
        3706 4496 1443
    84
##
    85
        4379 4711 1520
##
    86
        3323 3497 1303
##
    87
        3227 3199 1312
##
    88
        2519 2144 1146
##
    89
        1617 1872
##
    90
        1359 1428
                   889
##
    91
        1259 1083
                   876
##
    92
         947
              986
                   888
##
    93
         824
             964
                   908
##
        1109 1330 1141
    94
##
    95
        1375 1945 1056
##
    96
        3173 3192 1601
##
    97
        4579 4563 2107
##
    98
        4886 4752 1716
##
    99
        2400 2422 1291
## 100
        1995 2175 1092
## 101
        1671 1682 1066
## 102
        1459 1346
                   983
## 103
        1086 1083
                   877
              928
                   805
## 104
         961
## 105
         816
              798
                   777
## 106
         906
              828
                   751
## 107
        1623 1151 1020
## 108
        1963 2743 1261
## 109
        3368 4912 2119
## 110
        5323 6398 3155
## 111
        5088 5174 1885
## 112
        2698 2899 1203
## 113
        2120 2064 1048
## 114
        1560 1523
                   938
## 115
        1233 1201
                    857
## 116
         973
              968
                    790
                   770
## 117
         813
              825
        1043
              934
## 118
                   766
## 119
        2576 1962 1017
## 120
        2355 2617
                   987
## 121
        4262 3901 1415
## 122
        2899 2357
                   944
        2527 1983 935
## 123
## 124
        2765 1901 1115
## 125
        1540 1100 789
```

```
## 126 1250
              952
## 127
        1069
              908
                   815
## 128
         848
             728
                   723
## 129
         908 1033
                   899
## 130
        1114 1294 1037
## 131
        1617 1569 1154
## 132
        2614 2343 1570
        3825 2651 1616
## 133
## 134
        3636 2606 1925
## 135
        5900 4290 2084
## 136
        3646 2865 1431
## 137
        2151 1930 1011
## 138
        2938 1509 1394
## 139
        1916 1236 1261
## 140
        1150
              982
                   868
## 141
        1117
              854
                   824
## 142
        1189
             914
                   815
## 143
        2117 1588
                   777
## 144
        3126 2266 1387
## 145
        7617 4996 2160
## 146
        7080 5076 2028
## 147
        6210 4638 2041
## 148
        3490 2763 1304
## 149
        2195 1873 957
## 150
        1983 1525 1012
## 151
        1628 1231
                   895
## 152
        1205 1049
                   810
## 153
        1156 916 821
## 154
        1765 1294 1030
        2873 1598 1274
## 155
## 156
        2960 1911 1134
## 157
        2594 2161 1306
## 158
        4140 2932 1492
## 159
        3992 3619 1881
## 160
        2772 2088 1192
                   974
## 161
        2111 1437
## 162
        1460 1105
## 163
        1252
              923
                   832
## 164
        1017
              769
                   758
## 165
         840
              672
                   726
## 166
         998 675
                  644
## 167
        2165 1071 1012
## 168
        2291 1368 911
## 169
        3372 1459 1220
## 170
        6319 4599 2241
        5967 3079 1855
## 171
## 172
        6503 3037 1814
## 173
        3587 1302 1347
## 174
        2344 1118 1318
## 175
        1926 1070 1381
## 176
        1478 783
                  970
## 177
        1200 690
                   882
## 178
        1625 719
                   806
## 179
        2692 1321 1208
```

```
## 180 5877 3323 1771
## 181
        7288 5895 2318
        5275 3314 2450
## 182
## 183
        6616 3579 2796
## 184
        4252 2852 1620
## 185
        2808 1739 1277
## 186
        2094 1334 1213
        1926 1265 1148
## 187
        1521 1007
## 188
                   940
## 189
                   893
        1345 799
## 190
        1390 1066
                   956
## 191
        1764 1286
                   943
## 192
        2809 1465 1146
        3897 3186 1944
## 193
## 194
        4721 3805 2380
## 195
        7986 6882 3258
## 196
        5620 3766 1870
## 197
        2869 2264 1406
## 198
        2051 1740 1165
## 199
        1687 1547 1102
## 200
        1436 1212 1053
## 201
        1269 1509 1017
## 202
        1366 1387 1075
## 203
        1277 1501 825
## 204
        3382 2655 1617
## 205
        4968 3388 2177
## 206
        4728 3886 2414
## 207
        5399 4037 2409
## 208
        3876 2633 1834
## 209
        1893 1727 1222
## 210
        1946 1409 1196
## 211
        1351 1129 1031
## 212
        1183
             997 1037
## 213
        1028
             811 903
## 214
        1030 884
                   904
## 215
        1171 1326
                  928
## 216
        3670 2200 1274
## 217
        4132 2937 1551
## 218
        6425 4653 1959
## 219
        5453 3371 1752
## 220
        3246 2441 1510
## 221
        2353 1745 1169
## 222
        1903 1190 1086
## 223
        1756
             893
                   946
## 224
        1480
              724
                   873
## 225
        1255
              744
                   580
## 226
        1636
              768
                   656
## 227
        1934 1587
                   689
## 228
        2996 2053 1383
## 229
        3247 3246 1715
## 230
        4325 6077 3716
## 231
        4066 4213 3644
## 232
        3033 3066 2129
## 233
        2067 2175 1183
```

```
## 234
        1629 1575 1011
## 235
        1387 1281
                    888
## 236
        1144 1008
                    775
## 237
         990
             827
                    695
## 238
        1435 1079 1025
## 239
        3080 1931
                   958
## 240
        3753 3756 1286
        5205 3816 2626
## 241
## 242
        5183 5301 4184
## 243
        4787 4430 3701
## 244
        3793 3461 1932
## 245
        2486 2116 1110
## 246
        1981 1670 1123
## 247
        1655 1378
                    896
## 248
        1423 1156
                    824
## 249
        1187
              935
                    731
## 250
        1279
              937
                    811
## 251
        1352
             877
                    849
## 252
        2007 1527 1164
## 253
        3147 2033 1234
## 254
        4503 3546 2339
## 255
        8539 4946 1901
## 256
        3877 2989 1789
## 257
        2528 1751
                    841
## 258
        2025 1574
                    925
## 259
        1670 1208
                    910
## 260
        1391
              936
                    684
## 261
        1289
              846
                    649
## 262
        1264
              902 1023
## 263
        1878 1336 1226
## 264
        2689 1327 812
## 265
        2089 1270 1359
## 266
        2006 1277 1313
## 267
        3551 1440 1017
## 268
        3498 2133 1385
## 269
        2098 1094
                   975
## 270
        1496
              903
                    782
## 271
        1250
              778
                    781
## 272
        1037
              651
                    774
## 273
        1080
              657
                    766
## 274
        1643
              722
## 275
        1772 1014 1067
## 276
        3319 1605
                    912
## 277
        2436 1533 1138
## 278
        3976 2679 1797
## 279
        2240 1661 1311
## 280
        1863 1404 1101
## 281
        1573 1459 1101
## 282
        1183 1134 1286
## 283
         924
              811
                    890
## 284
         754
              664
                    817
## 285
                    717
         663
              557
## 286
         647
              616
                    750
## 287
        1443
              736
                    638
```

```
## 288
        2487 1102 701
## 289
        3374 2148 1245
## 290
        2765 1468
## 291
        2309 1851 1099
## 292
        2787 1583
                   858
## 293
        1504
              928
                   776
## 294
        1167
              850
                   771
## 295
         930
              657
                   687
## 296
         751
              570
                   693
## 297
              543
                   809
         635
## 298
        1162
              614
                   567
## 299
        1548
              899
                   833
## 300
        3528 1959
                   868
## 301
        3614 2347 1098
## 302
        2460 1408 842
## 303
        3452 2497 1042
## 304
        2171 1363 1060
## 305
        2164 1366 1561
## 306
        2212 1386 2175
## 307
        1539
             947 1299
## 308
        1321 1090 1493
## 309
        1106
              829 1096
## 310
        1068
              710
                   926
## 311
        2262
             961
                   718
## 312
        4630 2472 741
## 313
        5651 3432 1523
## 314
        6578 3276 2107
## 315
        6355 3612 2279
## 316
        5401 3411 2730
## 317
        3656 2119 1124
## 318
        2720 1551 907
## 319
        2035 1338 1287
## 320
        1639 1087 1157
## 321
        1503 1382 1502
## 322
        1352 1040 1205
## 323
        1849 1652 1249
## 324
        3357 2686 1516
## 325
        3849 2057 1726
## 326
        4484 3726 4135
## 327
        3823 2978 3054
## 328
        3075 2233 2604
## 329
        2470 2114 2037
## 330
        1827 2197 2117
## 331
        1656 1540 1568
## 332
        1279 1110 1302
## 333
        1234 1277 1181
## 334
        1514 1357 973
## 335
        1305 1640 1399
## 336
        1955 1783 1498
        5199 3888 2056
## 337
## 338
        3550 3568 2528
## 339
        5184 2716 2902
## 340
        3327 2761 2252
## 341
        2033 1723 1429
```

```
## 342
        1639 1284 1345
## 343
        1301 1080 1145
## 344
        1120 1013 1124
              835
## 345
         947
                   973
## 346
        1127
              809
                   923
## 347
        2111 1107
                   881
## 348
        2130 1730 1603
        3811 3019 2515
## 349
## 350
        4799 3739 2828
## 351
        4939 3979 3045
## 352
        3501 2196 1983
## 353
        2615 1713 1396
  354
##
        1950 1269 908
## 355
        1591 1160 1016
## 356
        1099 1029 1070
## 357
         912
              815
                   922
## 358
        1174
             844
                   948
## 359
        2350 1354 1176
## 360
        3886 2389 1727
## 361
        6265 4870 3378
## 362
        7520 5411 2615
## 363
        6615 5806 3975
## 364
        3646 3248 2351
## 365
        2988 2727 1843
## 366
        2078 1778 1175
## 367
        1610 1394
                   913
## 368
        1297 1183
                   902
## 369
        1061 1044
                   984
## 370
        1022 962
                   936
## 371
        1547 1489 1252
## 372
        2373 1510 1072
## 373
        5226 2633 1561
## 374
        5537 4469 2343
## 375
        5958 3851 3168
## 376
        3384 2289 1665
## 377
        2416 1723 1171
## 378
        1875 1551 1171
## 379
        1421 1227 1142
## 380
        1179 1069 1070
## 381
        1148 1055 1063
## 382
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           0
                 0
                      0
##
##
  970
           0
                 0
                      0
## 971
           0
                 0
                      0
## 972
           0
                      0
```

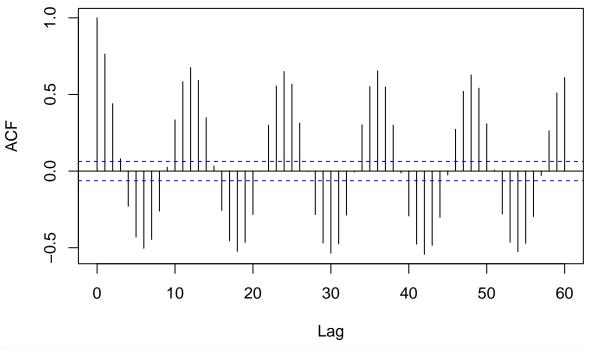
Note that ts_inflow_data has information on start, end and frequency. We will discuss frequency in future lectures, for now let's just keep the default value for frequency which is 1.

Plotting ACF and PACF

There are multiple ways to get acf and pacf plots in R. The default package "stats" have the functions acf() and pacf(). Another option is with the functions Acf() and Pacf() from package "forecast". Package forecast is not a default package. So you need to install and load it on the beginning of your scripts.

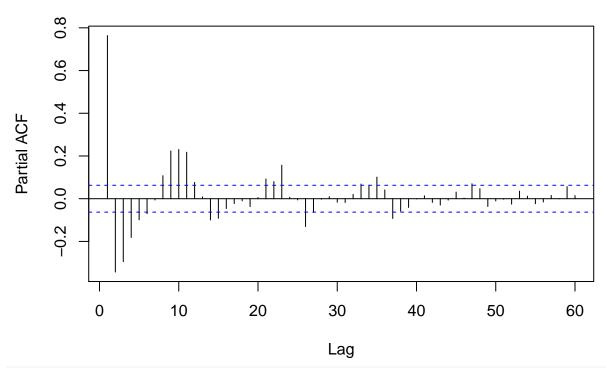
```
# The function acf() and pacf() is from package "stats"
HP1_acf=acf(ts_inflow_data[,1],lag.max=60, type="correlation", plot=TRUE)
```

Series ts_inflow_data[, 1]



HP1_pacf=pacf(ts_inflow_data[,1],lag.max=60, plot=TRUE)

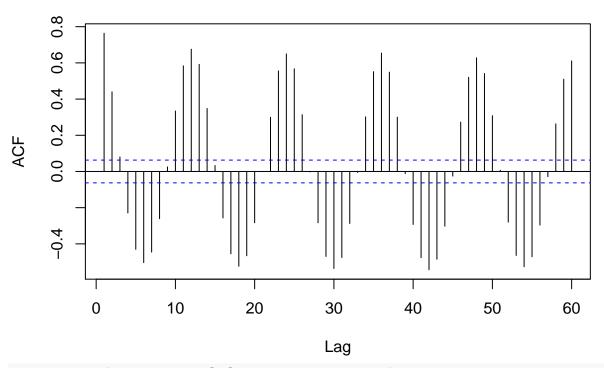
Series ts_inflow_data[, 1]



#Computing ACF and PACF with package forecast (better plots)

#The next line will output a plot since we have plot=TRUE and also store the acf values in the object HP1_acf=Acf(ts_inflow_data[,1],lag.max=60, type="correlation", plot=TRUE)

Series ts_inflow_data[, 1]



HP1_pacf=Pacf(ts_inflow_data[,1],lag.max=60, plot=TRUE)

Series ts_inflow_data[, 1]

