Package ‘tsibble’

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Type Package

Title Tidy Temporal Data Frames and Tools

Version 0.8.6

Description Provides a 'tbl_ts' class (the 'tsibble') for
temporal data in an data- and model-oriented format. The 'tsibble' provides
tools to easily manipulate and analyse temporal data, such as filling in
time gaps and aggregating over calendar periods.

License GPL-3

URL https://tsibble.tidyverts.org

BugReports https://github.com/tidyverts/tsibble/issues

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VignetteBuilder knitr

RdMacros lifecycle


R topics documented:

tibble-package ........................................... 3
as.ts.tbl_ts .............................................. 5
as_tibble.tbl_ts .......................................... 6
as_tibble .................................................. 6
build_tibble .............................................. 8
count_gaps .................................................. 9
difference ................................................... 10
fill_gaps .................................................... 11
filter_index ............................................... 12
future_slide() ............................................. 14
future_stretch() .......................................... 14
future_tile() .............................................. 15
group_by_key ............................................. 15
guess_frequency ........................................... 16
has_gaps .................................................... 16
holiday_aus ............................................... 17
index ....................................................... 18
index_by ................................................. 18
index_valid ............................................... 20
interval ..................................................... 21
interval_pull ............................................. 21
is_duplicated ............................................ 22
is_tibble .................................................. 23
key ........................................................ 23
measures ................................................... 24
new_data ................................................... 24
new_interval ............................................. 25
new_tibble ................................................. 26
partial_slider ............................................ 26
pedestrian ............................................... 27
scan_gaps ................................................... 28
slide ....................................................... 28
slide2 ...................................................... 31
slider ....................................................... 34
slide_tibble ............................................... 35
stretch ..................................................... 36
stretch2 .................................................... 38
stretcher .................................................. 40
stretch_tibble ............................................ 41
tile ........................................................ 42
tile2 ........................................................ 43
**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`) and tsibble's new additions (such as `yearweek`, `yearmonth`, and `year-quarter`). Some commonly-used classes have built-in support too, including `ordered`, `hms::hms`, `zoo::yearmon`, `zoo::yearqtr`, and `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` or `zoo::yearmon`, 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)` use the bare `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", "milliseconds", "second", "minute", "hour", "day", "week", "month", "quarter", "year". An unrecognisable time interval is labelled as "unit".
• Irregular: \texttt{as_tsibble(regular = FALSE)} gives the irregular tsibble. It is marked with \texttt{!}.

• 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.

• \texttt{yearquarter/yearqtr: "quarter" (Q)}

• \texttt{yearmonth/yearmon: "month" (M)}

• \texttt{yearweek: "week" (W)}

• \texttt{Date: "day" (D)}

• \texttt{difftime: "week" (W), "day" (D), "hour" (h), "minute" (m), "second" (s)}

• \texttt{POSIXt/hms: "hour" (h), "minute" (m), "second" (s), "millisecond" (ms), "microsecond" (ms)}

• \texttt{nanotime: "nanosecond" (ns)}

• other numerics \& \texttt{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 \texttt{filter()}, \texttt{slice()}, and \texttt{[,tbl_ts}. But 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 \texttt{tibble::tibble-package} to change display options.

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**See Also**

Useful links:

• \texttt{https://tsibble.tidyverts.org}

• Report bugs at \texttt{https://github.com/tidyverts/tsibble/issues}
as.ts.tbl_ts

Examples

# create a tsibble w/o a key ----
tibble(
  date = as.Date("2017-01-01") + 0:9,
  value = rnorm(10)
)

# create a tsibble with one key ----
tibble(
  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.

Examples

# a monthly series
x1 <- as_tsibble(AirPassengers)
as.ts(x1)

# equally spaced over trading days, not smart enough to guess frequency
x2 <- as_tsibble(EuStockMarkets)
head(as.ts(x2, frequency = 260))
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'
\texttt{as\.tibble(x, \ldots)}

## S3 method for class 'tbl_ts'
\texttt{as\.data\.frame(x, row\.names = NULL, optional = FALSE, \ldots)}

Arguments
\begin{itemize}
\item \texttt{x} \hspace{1cm} A \texttt{tbl_ts}.
\item \texttt{\ldots} \hspace{1cm} Ignored.
\item \texttt{row\.names} \hspace{1cm} NULL or a character vector giving the row names for the data frame. Missing values are not allowed.
\item \texttt{optional} \hspace{1cm} logical. If \texttt{TRUE}, setting row names and converting column names (to syntactic names: see \texttt{make\.names}) is optional. Note that all of \texttt{R}'s \texttt{base} package \texttt{as\.data\.frame()} methods use \texttt{optional} only for column names treatment, basically with the meaning of \texttt{data\.frame(*,check\.names = !optional)}. See also the \texttt{make\.names} argument of the \texttt{matrix} method.
\end{itemize}

Examples
\texttt{as\.tibble(pedestrian)}

as_tsibble  Coerce to a tsibble object

Description
Stable

Usage
\begin{verbatim}
\texttt{as\.tsibble(}
\hspace{1cm} \texttt{x,}
\hspace{1cm} \texttt{key = NULL,}
\hspace{1cm} \texttt{index,}
\hspace{1cm} \texttt{regular = TRUE,}
\hspace{1cm} \texttt{validate = TRUE,}
\hspace{1cm} \texttt{.drop = TRUE,}
\hspace{1cm} \texttt{\ldots}
\hspace{1cm} )
\end{verbatim}
## S3 method for class 'data.frame'

```
as_tsibble(
  x,
  key = NULL,
  index,
  regular = TRUE,
  validate = TRUE,
  .drop = TRUE,
  ...
)
```

## S3 method for class 'ts'

```
as_tsibble(x, ..., tz = "UTC")
```

## S3 method for class 'mts'

```
as_tsibble(x, ..., tz = "UTC", pivot_longer = TRUE, gather = deprecated())
```

### Arguments

- **x**
  Other objects to be coerced to a tsibble (tbl_ts).
- **key**
  Unquoted 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 bare (or unquoted) 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.
- **...**
  Other arguments passed on to individual methods.
- **tz**
  Time zone. May be useful when a ts object is more frequent than daily.
- **pivot_longer**
  TRUE gives a "longer" form of the data, otherwise as is.
- **gather**
  Defunct Please use pivot_longer instead.

### Value

A tsibble object.

### See Also

tibble

### Examples

```r
# 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
# "date" is automatically considered as the index var, and "group" is the key
tbl2 <- tibble(
    mth = rep(yearmonth("2017-01") + 0:9, 3),
    group = rep(c("x", "y", "z"), each = 10),
    value = rnorm(30)
)
as_tsibble(tbl2, key = group)
as_tsibble(tbl2, key = group, index = mth)

# create a tsibble with multiple variables for key
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 <- 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**

```r
build_tsibble(
  x,
  key = NULL,
  key_data = NULL,
  index,
  index2 = index,
  ordered = NULL,
  interval = TRUE,
  validate = TRUE,
  .drop = key_drop_default(x)
)
```
count_gaps

Arguments

x
A data.frame, tbl_df, tbl_ts, or other tabular objects.

key
Unquoted 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.

index
A bare (or unquoted) 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.

.drop
If TRUE, empty key groups are dropped.

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"))

Arguments

.data
A tbl_ts.

.full
FALSE to find gaps for each series within its own period. TRUE to find gaps over the entire time span of the data.

.name
Strings to name new columns.
difference

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

```r
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

```r
difference(x, lag = 1, differences = 1, default = NA, order_by = NULL)
```

Arguments

- `x` A numeric vector.
- `lag` An positive integer indicating which lag to use.
- `differences` An 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.

Value

A numeric vector of the same length as `x`. 
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)

---

fill_gaps  

Turn implicit missing values into explicit missing values

Description

Stable

Usage

fill_gaps(.data, ..., .full = FALSE)

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 to insert NA for each series within its own period. TRUE to fill NA over the entire time span of the data (a.k.a. fully balanced panel).

See Also
tidyr::fill, tidyr::replace_na for handling missing values NA.
Other implicit gaps handling: count_gaps(), has_gaps(), scan_gaps()
Examples

```r
library(dplyr)
harvest <- tsibble(
  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)
full_harvest <- fill_gaps(harvest, .full = FALSE)
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.
filter_index

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 when FALSE (the default), the grouping structure is recalculated based on the resulting data, otherwise it 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

Examples

# 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
pedestrian %>%
  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")
Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Multiprocessing equivalents of `slide()`, `tile()`, `stretch()` prefixed by `future_`.

- Variants for corresponding types: `future_*_lgl()`, `future_*_int()`, `future_*_dbl()`, `future_*_chr()`, `future_*_dfr()`, `future_*_dfc()`.
- Extra arguments `.progress` and `.options` for enabling progress bar and the future specific options to use with the workers.

Details

It requires the package `furrr` to be installed. Please refer to `furrr` for performance and detailed usage.

Examples

```r
if (!requireNamespace("furrr", quietly = TRUE)) {  
  stop("Please install the furrr package to run these following examples.")
}
## Not run:
library(furrr)
plan(multiprocess)
my_diag <- function(...) {  
  data <- list(...)  
  fit <- lm(Count ~ Time, data = data)  
  tibble(fitted = fitted(fit), resid = residuals(fit))
}
pedestrian %>%
group_by_key() %>%
  nest() %>%
  mutate(diag = future_map(data, ~ future_pslide_dfr(., my_diag, .size = 48)))
## End(Not run)
```

# nocov start

future_stretch()

Stretching window in parallel
future_tile()

Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Multiprocessing equivalents of `slide()`, `tile()`, `stretch()` prefixed by `future_`.

- Variants for corresponding types: `future_*_lgl()`, `future_*_int()`, `future_*_dbl()`, `future_*_chr()`, `future_*_dfr()`, `future_*_dfc()`.
- Extra arguments `.progress` and `.options` for enabling progress bar and the future specific options to use with the workers.

```r
future_tile() Tiling window in parallel
```

description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package. Multiprocessing equivalents of `slide()`, `tile()`, `stretch()` prefixed by `future_`.

- Variants for corresponding types: `future_*_lgl()`, `future_*_int()`, `future_*_dbl()`, `future_*_chr()`, `future_*_dfr()`, `future_*_dfc()`.
- Extra arguments `.progress` and `.options` for enabling progress bar and the future specific options to use with the workers.

group_by_key

Group by key variables

Description

Stable

Usage

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

Arguments

- `.data` A tbl_ts object.
- `...` Ignored.
- `.drop` When `.drop = TRUE`, empty groups are dropped. See `group_by_drop_default()` for what the default value is for this argument.

Examples

```r
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**

- `x` 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 seasonalties. 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/](https://robjhyndman.com/hyndsight/seasonal-periods/)

**Examples**

```r
guess_frequency(yearquarter(seq(2016, 2018, by = 1 / 4)))
guess_frequency(yearmonth(seq(2016, 2018, by = 1 / 12)))
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")`
Arguments

.data A tbl_ts.
.full FALSE to find gaps for each series within its own period. TRUE to find gaps over
the entire time span of the data.
.name Strings to name new columns.

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()

Examples

harvest <- tsibble(
  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)

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).

References

Public holidays

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)
```

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.

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) {
  year <- year(date)
  ifelse(quarter(date) <= 2, year, year + 1)
}

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.

**Usage**

index_valid(x)

**Arguments**

- `x` An object of index type that the tsibble supports.

**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 tibble**

**Description**
- `interval()` returns an interval of a tibble.
- `is_regular` checks if a tibble is spaced at regular time or not.
- `is_ordered` checks if a tibble is ordered by key and index.

**Usage**

```r
interval(x)
```

```r
is_regular(x)
```

```r
is_ordered(x)
```

**Arguments**

- `x` A tibble object.

**Examples**

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

### 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**

```r
interval_pull(x)
```

**Arguments**

- `x` A vector of `POSIXct`, `Date`, `yearweek`, `yearmonth`, `yearquarter`, `difftime/hms`, `ordered`, `integer`, `numeric`, and `nanotime`.

**Details**

Extend tibble 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

```r
x <- 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

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

Arguments

- `data` A data frame for creating a tsibble.
- `key` Unquoted 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 bare (or unquoted) variable to specify the time index variable.
- `from_last` TRUE does the duplication check from the last of identical elements.

Examples

```r
harvest <- tibble(
  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)
```
is_tsibble

**If the object is a tsibble**

**Description**

Stable

**Usage**

```r
is_tsibble(x)

is_grouped_ts(x)
```

**Arguments**

- **x**  
  An object.

**Value**

TRUE if the object inherits from the tbl_ts class.

**Examples**

```r
# 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)
```

key

**Return key variables**

**Description**

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

**Usage**

```r
key(x)

key_vars(x)
```

**Arguments**

- **x**  
  A tsibble.
**Examples**

```r
code
key(pedestrian)
key_vars(pedestrian)

key(tourism)
key_vars(tourism)
```

---

**measures**

*Return measured variables*

---

**Description**

Return measured variables

**Usage**

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

**Arguments**

- `x` A `tbl_ts`.

**Examples**

```r
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 end of a tsibble by filling a key-index pair and NA for measured variables.
  - `append_case()` is an alias of `append_row()`.

**Usage**

```r
new_data(.data, n = 1L, ...)
```

## S3 method for class 'tbl_ts'

```r
new_data(.data, n = 1L, keep_all = FALSE, ...)
```

```r
append_row(.data, n = 1L, ...)
```
new_interval

Arguments

.data  A tbl_ts.

n      An integer indicates the number of key-index pair to append.

...    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)
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)

new_interval

Create a time interval

Description

new_interval() creates an interval object with the specified values.

Usage

new_interval(...)  

Arguments

... A list of time units to be included in the interval and their amounts. "year", "quarter", "month", "week", "day", "hour", "minute", "second", "millisecond", "microsecond", "nanosecond", "unit" are supported.

Value

an "interval" class

Examples

new_interval(hour = 1, minute = 30)
new_interval(NULL) # irregular interval
new_interval() # unknown interval
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.

partial_slider  

Partially splits the input to a list according to the rolling window size.

Description

Partially splits the input to a list according to the rolling window size.

Usage

partial_slider(
  .x,
  .size = 1,
  .step = 1,
  .fill = NA,
  .align = "right",
  .bind = FALSE
)

partial_pslider(
  ..., 
  .size = 1,
  .step = 1,
  .fill = NA,
  .align = "right",
  .bind = FALSE
)
Arguments

\.x\ An object to slide over.
\.size\ An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).
\.step\ A positive integer for calculating at every specified step instead of every single step.
\.fill\ A value to fill at the left/center/right of the data range depending on \.align\ (NA by default). NULL means no filling.
\.align\ Align index at the "right", "centre"/"center", or "left" of the window. If \.size\ is even for center alignment, "centre-right" & "centre-left" is needed.
\.bind\ If \.x\ is a list, should \.x\ be combined before applying \.f\? If \.x\ is a list of data frames, row binding is carried out.
...
Additional arguments passed on to the mapped function.

Examples

```r
x <- c(1, NA_integer_, 3:5)
slider(x, .size = 3)
partial_slider(x, .size = 3)
```

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

Examples

```r
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

```r
scan_gaps(.data, .full = FALSE)
```

Arguments

- `.data` A tbl_ts.
- `.full` FALSE to find gaps for each series within its own period. TRUE to find gaps over the entire time span of the data.

See Also

Other implicit gaps handling: `count_gaps()`, `fill_gaps()`, `has_gaps()`

Examples

```r
scan_gaps(pedestrian)
```

slide

Sliding window calculation

Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Rolling window with overlapping observations:

- `slide()` always returns a list.
- `slide_lgl()`, `slide_int()`, `slide_dbl()`, `slide_chr()` use the same arguments as `slide()`, but return vectors of the corresponding type.
- `slide_dfr()` & `slide_dfc()` return data frames using row-binding & column-binding.
Usage

```r
slide(
  .x,
  .f,
  ..., 
  .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE
)
```

```r
slide_dfr(
  .x,
  .f,
  ..., 
  .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE,
  .id = NULL
)
```

```r
slide_dfc(
  .x,
  .f,
  ..., 
  .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE
)
```

Arguments

- `.x`: An object to slide over.
- `.f`: A function, formula, or vector (not necessarily atomic).

If a **function**, it is used as is.

If a **formula**, e.g. `~ .x + 2`, it is converted to a function. There are three ways to refer to the arguments:

- For a single argument function, use `.x`.
- For a two argument function, use `.x` and `.y`.
- For more arguments, use `.x1`, `.x2`, `.x3` etc.

This syntax allows you to create very compact anonymous functions.

If **character vector**, **numeric vector**, or **list**, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position;
use a list to index by position and name at different levels. If a component is not present, the value of `default` will be returned.

... Additional arguments passed on to the mapped function.

`.size` An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).

`.step` A positive integer for calculating at every specified step instead of every single step.

`.fill` A value to fill at the left/center/right of the data range depending on `.align` (NA by default). NULL means no filling.

`.partial` if TRUE, partial sliding.

`.align` Align index at the "right", "centre"/"center", or "left" of the window. If `.size` is even for center alignment, "centre-right" & "centre-left" is needed.

`.bind` If `.x` is a list, should `.x` be combined before applying `.f`? If `.x` is a list of data frames, row binding is carried out.

`.id` Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if `.x` is named) or the index (if `.x` is unnamed) of the input. If NULL, the default, no variable will be created. Only applies to `.dfr` variant.

Details

The `slide()` function attempts to tackle more general problems using the purrr-like syntax. For some specialist functions like `mean` and `sum`, you may like to check out for `RcppRoll` for faster performance.

`slide()` is intended to work with list (and column-wise data frame). To perform row-wise sliding window on data frame, please check out `pslide()`.

- `.partial = TRUE` allows for partial sliding. Window contains observations outside of the vector will be treated as value of `.fill`, which will be passed to `.f`.
- `.partial = FALSE` restricts calculations to be done on complete sliding windows. Window contains observations outside of the vector will return the value `.fill`.

Value

if `.fill` != NULL, it always returns the same length as input.

See Also

- `future_slide` for parallel processing
- `tile` for tiling window without overlapping observations
- `stretch` for expanding more observations

Other sliding window functions: `slide2()`

Examples

```r
x <- 1:5
lst <- list(x = x, y = 6:10, z = 11:15)
slide_dbl(x, mean, .size = 2)
slide_dbl(x, mean, .size = 2, align = "center")
slide_lgl(x, ~ mean(.) > 2, .size = 2)
slide(lst, ~., .size = 2)
```
slide2

Description

Questioning
The rolling window family will be deprecated in the future. Please consider using the\nslider\n
package.

Rolling window with overlapping observations:

- slide2() and pslide() always returns a list.
- slide2_lgl(), slide2_int(), slide2_db1(), slide2_chr() use the same arguments as
  slide2(), but return vectors of the corresponding type.
- slide2_dfr() slide2_dfc() return data frames using row-binding & column-binding.

Usage

slide2(
  .x,
  .y,
  .f,
  ...,
  .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE
)

slide2_dfr(
  .x,
  .y,
  .f,
  ...,
  .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE,
  .id = NULL
)

slide2_dfc(
  .x,
  .y,
  .f,
  ...,
  .size = 1,
  .step = 1,
pslide(
  .l,
  .f,
  ..., .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE
)

called three times as:

pslide_dfr(
  .l,
  .f,
  ..., .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE,
  .id = NULL
)

pslide_dfc(
  .l,
  .f,
  ..., .size = 1,
  .step = 1,
  .fill = NA,
  .partial = FALSE,
  .align = "right",
  .bind = FALSE
)

Arguments

.x, .y  Objects to slide over simultaneously.

.f  A function, formula, or vector (not necessarily atomic).
    If a function, it is used as is.
    If a formula, e.g. ~ .x + 2, it is converted to a function. There are three ways to refer to the arguments:
    • For a single argument function, use .
    • For a two argument function, use .x and .y
• For more arguments, use .1, .2, .3 etc

This syntax allows you to create very compact anonymous functions.
If **character vector, numeric vector, or list**, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position; use a list to index by position and name at different levels. If a component is not present, the value of .default will be returned.

... Additional arguments passed on to the mapped function.

**.size**
An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).

**.step**
A positive integer for calculating at every specified step instead of every single step.

**.fill**
A value to fill at the left/center/right of the data range depending on .align (NA by default). NULL means no filling.

**.partial**
if TRUE, partial sliding.

**.align**
Align index at the "right", "centre"/"center", or "left" of the window. If .size is even for center alignment, "centre-right" & "centre-left" is needed.

**.bind**
If .x is a list, should .x be combined before applying .f? If .x is a list of data frames, row binding is carried out.

**.id**
Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if .x is named) or the index (if .x is unnamed) of the input. If NULL, the default, no variable will be created.
Only applies to _dfr variant.

**.l**
A list of vectors, such as a data frame. The length of .l determines the number of arguments that .f will be called with. List names will be used if present.

See Also

• tile2 for tiling window without overlapping observations
• stretch2 for expanding more observations

Other sliding window functions: slide()
slider

Splits the input to a list according to the rolling window size.

Description

Splits the input to a list according to the rolling window size.

Usage

\[
\text{slider}(\text{.x}, \text{.size} = 1, \text{.step} = 1, \text{.bind} = \text{FALSE})
\]

\[
\text{pslider}(\ldots, \text{.size} = 1, \text{.step} = 1, \text{.bind} = \text{FALSE})
\]
Arguments

.x An objects to be split.
.size An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).
.step A positive integer for calculating at every specified step instead of every single step.
.bind If .x is a list or data frame, the input will be flattened to a list of data frames.
...

See Also

partial_slider, partial_pslider for partial sliding

Examples

```r
x <- 1:5
y <- 6:10
z <- 11:15
lst <- list(x = x, y = y, z = z)
df <- as.data.frame(lst)

slider(x, .size = 2)
slider(lst, .size = 2)
pslider(list(x, y), list(y))
slider(df, .size = 2)
pslider(df, df, .size = 2)
```

slide_tsibble

*Perform sliding windows on a tsibble by row*

Description

Questioning

Usage

```r
slide_tsibble(.x, .size = 1, .step = 1, .id = ".id")
```

Arguments

.x A tsibble.
.size A positive integer for window size.
.step A positive integer for calculating at every specified step instead of every single step.
.id A character naming the new column .id containing the partition.
Rolling tsibble

slide_tsibble(), tile_tsibble(), and stretch_tsibble() provide fast and shorthand for rolling over a tsibble by observations. That said, if the supplied tsibble has time gaps, these rolling helpers will ignore those gaps and proceed.

They are useful for preparing the tsibble for time series cross validation. They all return a tsibble including a new column .id as part of the key. The output dimension will increase considerably with slide_tsibble() and stretch_tsibble(), which is likely to run out of memory when the data is large. Alternatively, you could construct cross validation using pslide() and pstretch() to avoid the memory issue.

See Also

Other rolling tsibble: stretch_tsibble(), tile_tsibble()

Examples

harvest <- tsibble(
  year = rep(2010:2012, 2),
  fruit = rep(c("kiwi", "cherry"), each = 3),
  kilo = sample(1:10, size = 6),
  key = fruit, index = year
)

harvest %>%
  slide_tsibble(.size = 2)

stretch Stretching window calculation

Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Fixing an initial window and expanding more observations:

- stretch() always returns a list.
- stretch_lgl(), stretch_int(), stretch_dbl(), stretch_chr() use the same arguments as stretch(), but return vectors of the corresponding type.
- stretch_dfr() stretch_dfc() return data frames using row-binding & column-binding.

Usage

stretch(
  .x,
  .f,
  ....
  .step = 1,
  .init = 1,
  .fill = NA,
  .bind = FALSE,
stretch

```r
.size = deprecated()
)

stretch_dfr(
  .x,
  .f,
  ...,  
  .step = 1,
  .init = 1,
  .fill = NA,
  .bind = FALSE,
  .id = NULL
)

stretch_dfc(.x, .f, ..., .step = 1, .init = 1, .fill = NA, .bind = FALSE)
```

**Arguments**

- `.x` An object to slide over.
- `.f` A function, formula, or vector (not necessarily atomic).
  - If a function, it is used as is.
  - If a formula, e.g. `~ .x + 2`, it is converted to a function. There are three ways to refer to the arguments:
    - For a single argument function, use `.`
    - For a two argument function, use `.x` and `.y`
    - For more arguments, use `..1, ..2, ..3` etc
  - This syntax allows you to create very compact anonymous functions.
  - If character vector, numeric vector, or list, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position; use a list to index by position and name at different levels. If a component is not present, the value of `.default` will be returned.
- `...` Additional arguments passed on to the mapped function.
- `.step` A positive integer for incremental step.
- `.init` A positive integer for an initial window size.
- `.fill` A value to fill at the left/center/right of the data range depending on `.align` (NA by default). NULL means no filling.
- `.bind` If `.x` is a list, should `.x` be combined before applying `.f`? If `.x` is a list of data frames, row binding is carried out.
- `.size` **Defunct** Please use `.step` instead.
- `.id` Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if `.x` is named) or the index (if `.x` is unnamed) of the input. If NULL, the default, no variable will be created.
  - Only applies to _dfr variant.

**Value**

- If `.fill` != NULL, it always returns the same length as input.
See Also

- `future_stretch` for stretching window in parallel
- `slide` for sliding window with overlapping observations
- `tile` for tiling window without overlapping observations

Other stretching window functions: `stretch2()`

Examples

```r
x <- 1:5
stretch_dbl(x, mean, .step = 2)
stretch_lgl(x, ~ mean(.) > 2, .step = 2)
lst <- list(x = x, y = 6:10, z = 11:15)
stretch(lst, ~., .step = 2, .fill = NULL)
```

---

**stretch2**

### Stretching window calculation over multiple simultaneously

#### Description

**Questioning**

The rolling window family will be deprecated in the future. Please consider using the `slider` package.

Fixing an initial window and expanding more observations:

- `stretch2()` and `pstretch()` always returns a list.
- `stretch2_lgl()`, `stretch2_int()`, `stretch2_dbl()`, `stretch2_chr()` use the same arguments as `stretch2()`, but return vectors of the corresponding type.
- `stretch2_dfr()` `stretch2_dfc()` return data frames using row-binding & column-binding.

#### Usage

```r
stretch2(.x, .y, .f, ..., .step = 1, .init = 1, .fill = NA, .bind = FALSE)
```

```r
stretch2_dfr(
  .x,
  .y,
  .f,
  ..., 
  .step = 1,
  .init = 1,
  .fill = NA,
  .bind = FALSE,
  .id = NULL
)
```

```r
stretch2_dfc(.x, .y, .f, ..., .step = 1, .init = 1, .fill = NA, .bind = FALSE)
```

```r
pstretch(.l, .f, ..., .step = 1, .init = 1, .fill = NA, .bind = FALSE)
```
stretch2

\[
pstretch_dfr(\text{.l, .f, ...}, \text{.step} = 1, \text{.init} = 1, \text{.fill} = \text{NA}, \text{.bind} = \text{FALSE}, \text{.id} = \text{NULL})
\]

\[
pstretch_dfc(.l, .f, ..., \text{.step} = 1, \text{.init} = 1, \text{.fill} = \text{NA}, \text{.bind} = \text{FALSE})
\]

**Arguments**

- `.x` Objects to slide over simultaneously.
- `.y` Objects to slide over simultaneously.
- `.f` A function, formula, or vector (not necessarily atomic).
  - If a function, it is used as is.
  - If a formula, e.g. `~ .x + 2`, it is converted to a function. There are three ways to refer to the arguments:
    - For a single argument function, use `.x`.
    - For a two argument function, use `.x` and `.y`.
    - For more arguments, use `.x`, `.y`, `.z`, etc.
  - This syntax allows you to create very compact anonymous functions.
  - If character vector, numeric vector, or list, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position; use a list to index by position and name at different levels. If a component is not present, the value of `.default` will be returned.
- `...` Additional arguments passed on to the mapped function.
- `.step` A positive integer for calculating at every specified step instead of every single step.
- `.init` A positive integer for an initial window size.
- `.fill` A value to fill at the left/center/right of the data range depending on `.align` (NA by default). NULL means no filling.
- `.bind` If `.x` is a list, should `.x` be combined before applying `.f`? If `.x` is a list of data frames, row binding is carried out.
- `.id` Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if `.x` is named) or the index (if `.x` is unnamed) of the input. If NULL, the default, no variable will be created.
  - Only applies to _dfr variant.
- `.l` A list of vectors, such as a data frame. The length of `.l` determines the number of arguments that `.f` will be called with. List names will be used if present.

**See Also**

- `slide2` for sliding window with overlapping observations
- `tile2` for tiling window without overlapping observations

Other stretching window functions: `stretch()`
Examples

```r
x <- 1:5
y <- 6:10
z <- 11:15
lst <- list(x = x, y = y, z = z)
df <- as.data.frame(lst)
stretch2(x, y, sum, .step = 2)
stretch2(lst, lst, ~., .step = 2)
stretch2(df, df, ~., .step = 2)
pstretch(lst, sum, .step = 1)
pstretch(list(lst, lst), ~., .step = 2)
```

```r
###
# row-wise stretching over data frame
###

```r
x <- as.Date("2017-01-01") + 0:364
df <- data.frame(x = x, y = seq_along(x))
tibble(
  data = pstretch(df, function(...) as_tibble(list(...)), .init = 10)
)
```

stretcher

Split the input to a list according to the stretching window size.

Description

Split the input to a list according to the stretching window size.

Usage

```r
stretcher(.x, .step = 1, .init = 1, .bind = FALSE)
pstretch(..., .step = 1, .init = 1, .bind = FALSE)
```

Arguments

- `.x` An objects to be split.
- `.step` A positive integer for incremental step.
- `.init` A positive integer for an initial window size.
- `.bind` If `.x` is a list, should `.x` be combined before applying `.f`? If `.x` is a list of data frames, row binding is carried out.
- `...` Multiple objects to be split in parallel.

Examples

```r
x <- 1:5
y <- 6:10
z <- 11:15
lst <- list(x = x, y = y, z = z)
df <- as.data.frame(lst)
```
stretch_tsibble

Perform stretching windows on a tsibble by row

Description

Questioning

Usage

stretch_tsibble(.x, .step = 1, .init = 1, .id = ".id")

Arguments

.x A tsibble.
.step A positive integer for incremental step.
.init A positive integer for an initial window size.
.id A character naming the new column .id containing the partition.

Rolling tsibble

slide_tsibble(), tile_tsibble(), and stretch_tsibble() provide fast and shorthand for rolling over a tsibble by observations. That said, if the supplied tsibble has time gaps, these rolling helpers will ignore those gaps and proceed.

They are useful for preparing the tsibble for time series cross validation. They all return a tsibble including a new column .id as part of the key. The output dimension will increase considerably with slide_tsibble() and stretch_tsibble(), which is likely to run out of memory when the data is large. Alternatively, you could construct cross validation using pslide() and pstretch() to avoid the memory issue.

See Also

Other rolling tsibble: slide_tsibble(), tile_tsibble()

Examples

harvest <- tsibble(
  year = rep(2010:2012, 2),
  fruit = rep(c("kiwi", "cherry"), each = 3),
  kilo = sample(1:10, size = 6),
  key = fruit, index = year
)
harvest %>%
  stretch_tsibble()
Tiling window calculation

Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Tiling window without overlapping observations:
  • tile() always returns a list.
  • tile_lgl(), tile_int(), tile_dbl(), tile_chr() use the same arguments as tile(), but return vectors of the corresponding type.
  • tile_dfr() tile_dfc() return data frames using row-binding & column-binding.

Usage

```r
tile(.x, .f, ..., .size = 1, .bind = FALSE)
tile_dfr(.x, .f, ..., .size = 1, .bind = FALSE, .id = NULL)
tile_dfc(.x, .f, ..., .size = 1, .bind = FALSE)
```

Arguments

```
.x          An object to slide over.
.f          A function, formula, or vector (not necessarily atomic).
    If a function, it is used as is.
    If a formula, e.g. ~ .x + 2, it is converted to a function. There are three ways to refer to the arguments:
        • For a single argument function, use .
        • For a two argument function, use .x and .y
        • For more arguments, use .1, .2, .3 etc
    This syntax allows you to create very compact anonymous functions.
    If character vector, numeric vector, or list, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position; use a list to index by position and name at different levels. If a component is not present, the value of .default will be returned.
    ...
    Additional arguments passed on to the mapped function.
.size       An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).
.bind       If .x is a list, should .x be combined before applying .f? If .x is a list of data frames, row binding is carried out.
.id         Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if .x is named) or the index (if .x is unnamed) of the input. If NULL, the default, no variable will be created.
    Only applies to _dfr variant.
```
tile2

Tiling window calculation over multiple inputs simultaneously

Description

Questioning

The rolling window family will be deprecated in the future. Please consider using the slider package.

Tiling window without overlapping observations:

- tile2() and ptile() always returns a list.
- tile2_lgl(), tile2_int(), tile2_dbl(), tile2_chr() use the same arguments as tile2(), but return vectors of the corresponding type.
- tile2_dfr() tile2_dfc() return data frames using row-binding & column-binding.

Usage

tile2(.x, .y, .f, ..., .size = 1, .bind = FALSE)

ptile(.l, .f, ..., .size = 1, .bind = FALSE)

Arguments

.x Objects to slide over simultaneously.

.y Objects to slide over simultaneously.

See Also

- future_tile for tiling window in parallel
- slide for sliding window with overlapping observations
- stretch for expanding more observations

Other tiling window functions: tile2()
A function, formula, or vector (not necessarily atomic).
If a function, it is used as is.
If a formula, e.g. ~ .x + 2, it is converted to a function. There are three ways to refer to the arguments:

- For a single argument function, use .
- For a two argument function, use .x and .y
- For more arguments, use ..1, ..2, ..3 etc

This syntax allows you to create very compact anonymous functions.

If character vector, numeric vector, or list, it is converted to an extractor function. Character vectors index by name and numeric vectors index by position; use a list to index by position and name at different levels. If a component is not present, the value of .default will be returned.

Additional arguments passed on to the mapped function.

An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).

If .x is a list, should .x be combined before applying .f? If .x is a list of data frames, row binding is carried out.

Either a string or NULL. If a string, the output will contain a variable with that name, storing either the name (if .x is named) or the index (if .x is unnamed) of the input. If NULL, the default, no variable will be created.

Only applies to _dfr variant.

A list of vectors, such as a data frame. The length of .l determines the number of arguments that .f will be called with. List names will be used if present.

See Also

- slide2 for sliding window with overlapping observations
- stretch2 for expanding more observations

Other tiling window functions: tile()
tiler

Splits the input to a list according to the tiling window size.

**Description**

Splits the input to a list according to the tiling window size.

**Usage**

\[
\text{tiler}(\cdot x, \cdot .size = 1, \cdot .bind = \text{FALSE})
\]

\[
\text{ptiler}(\ldots, \cdot .size = 1, \cdot .bind = \text{FALSE})
\]

**Arguments**

- `.x`: An object to be split.
- `.size`: An integer for window size. If positive, moving forward from left to right; if negative, moving backward (from right to left).
- `.bind`: If `.x` is a list or data frame, the input will be flattened to a list of data frames.
- `...`: Multiple objects to be split in parallel.

**Examples**

```r
x <- 1:5
y <- 6:10
z <- 11:15
lst <- list(x = x, y = y, z = z)
df <- as.data.frame(lst)
tiler(x, .size = 2)
tiler(lst, .size = 2)
ptiler(lst, .size = 2)
ptiler(list(x, y), list(y))
ptiler(df, .size = 2)
ptiler(df, df, .size = 2)
```

---

tile_tsibble

Perform tiling windows on a tibble by row

**Description**

**Questioning**

**Usage**

\[
\text{tile_tsibble}(\cdot x, \cdot .size = 1, \cdot .id = "\cdot .id")
\]
Arguments

- \( \text{x} \): A tsibble.
- \( \text{.size} \): A positive integer for window size.
- \( \text{.id} \): A character naming the new column .id containing the partition.

Rolling tsibble

`slide_tsibble()`, `tile_tsibble()`, and `stretch_tsibble()` provide fast and shorthand for rolling over a tsibble by observations. That said, if the supplied tsibble has time gaps, these rolling helpers will ignore those gaps and proceed.

They are useful for preparing the tsibble for time series cross validation. They all return a tsibble including a new column .id as part of the key. The output dimension will increase considerably with `slide_tsibble()` and `stretch_tsibble()`, which is likely to run out of memory when the data is large. Alternatively, you could construct cross validation using `pslide()` and `pstretch()` to avoid the memory issue.

See Also

Other rolling tsibble: `slide_tsibble()`, `stretch_tsibble()`

Examples

```r
harvest <- tsibble(
  year = rep(2010:2012, 2),
  fruit = rep(c("kiwi", "cherry"), each = 3),
  kilo = sample(1:10, size = 6),
  key = fruit, index = year
)
harvest %>%
  tile_tsibble(.size = 2)
```

Description

This function respects time zone and encourages compact expressions.

Usage

`time_in(x, ...)`

Arguments

- \( \text{x} \): A vector of time index, such as classes POSIXct, Date, yearweek, yearmonth, yearquarter, hms/difftime, and numeric.
- \( \ldots \): 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.
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.

**Value**

logical vector

**See Also**

`filter_index` for filtering tsibble

**Examples**

```r
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

**Examples**

```r
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**

```
tibble(..., key = NULL, index, regular = TRUE, .drop = TRUE)
```

**Arguments**

- `...`  
  A set of name-value pairs.

- `key`  
  Unquoted 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 bare (or unquoted) 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.

- `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) and tsibble’s new additions (such as yearweek, yearmonth, and year-quarter). Some commonly-used classes have built-in support too, including ordered, hms::hms, zoo::yearmon, zoo::yearqtr, and 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 or zoo::yearmon, 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) use the bare 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/yearqtr: "quarter" (Q)
- yearmonth/yearmon: "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" (ms), "microsecond" (us)
- 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`. But 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`

**Examples**

```r
# 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
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
tsibble(
  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
ntsibble(!!!list(
  index = rep(yearquarter("2010 Q1") + 0:9, 3),
  key = rep(c("x", "y", "z"), each = 10),
  value = rnorm(30)),
  key = key, index = index
)
```

**Description**

- `arrange()`: if not arranging key and index in past-to-future order, a warning is likely to be issued.
- `slice()`: if row numbers are not in ascending order, a warning is likely to be issued.
- `select()`: keeps the variables you mention as well as the index.
- `transmute()`: keeps the variable you operate on, as well as the index and key.
- `summarise()`: reduces a sequence of values over time instead of a single summary, as well as dropping empty keys/groups.
Usage

```r
## S3 method for class 'tbl_ts'
arrange(.data, ...)

## S3 method for class 'tbl_ts'
filter(.data, ..., .preserve = FALSE)

## S3 method for class 'tbl_ts'
slice(.data, ..., .preserve = FALSE)

## S3 method for class 'tbl_ts'
select(.data, ...)

## S3 method for class 'tbl_ts'
rename(.data, ...)

## S3 method for class 'tbl_ts'
mutate(.data, ...)

## S3 method for class 'tbl_ts'
transmute(.data, ...)

## S3 method for class 'tbl_ts'
summarise(.data, ...)
```

Arguments

- `.data` A tbl_ts.
- `...` Same arguments accepted as its tidyverse generic.
- `.preserve` when FALSE (the default), the grouping structure is recalculated based on the resulting data, otherwise it is kept as is.
- `data` A tbl. All main verbs are S3 generics and provide methods for `tbl_df()`, `dtplyr::tbl_dt()` and `dbplyr::tbl_dbi()`.

Details

Column-wise verbs, including `select()`, `transmute()`, `summarise()`, `mutate()` & `transmute()`, keep the time context hanging around. That is, the index variable cannot be dropped for a tsibble. If any key variable is changed, it will validate whether it’s a tsibble internally. Use `as_tibble()` to leave off the time context.

Examples

```r
library(dplyr, warn.conflicts = FALSE)
# 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)
# reshaping examples from tidyr
stocks <- tsibble(
  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 %>% gather(stock, price, -time))
stocksm %>% spread(stock, price)

<table>
<thead>
<tr>
<th>units_since</th>
<th>Time units since Unix Epoch</th>
</tr>
</thead>
</table>

**Description**

**Questioning**

**Usage**

units_since(x)

**Arguments**

x  An object of POSIXct, Date, yearweek, yearmonth, yearquarter.

**Details**

origin:

- POSIXct: 1970-01-01 00:00:00
- Date: 1970-01-01
- yearweek: 1970 W01 (i.e. 1969-12-29)
- yearmonth: 1970 Jan
- yearquarter: 1970 Qtr1

**Examples**

units_since(x = yearmonth(2012 + (0:11) / 12))
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 Unquoted 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 bare (or unquoted) 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.

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))
yearweek

Represent year-week (ISO) starting on Monday, year-month or year-quarter objects

Description

Stable
Create or coerce using yearweek(), yearmonth(), or yearquarter()

Usage

yearweek(x)
is_53weeks(year)
yearmonth(x)
yearquarter(x)

Arguments

x Other object.
year A vector of years.

Value

Year-week (yearweek), year-month (yearmonth) or year-quarter (yearquarter) objects.
TRUE/FALSE if the year has 53 ISO weeks.

Index functions

The tsibble yearmonth() and yearquarter() function respects time zones of the input x, contrasting to their zoo counterparts.

See Also

interval_pull

Examples

# coerce POSIXct/Dates to yearweek, yearmonth, yearquarter
x <- seq(as.Date("2016-01-01"), as.Date("2016-12-31"), by = "1 month")
yearweek(x)
yearmonth(x)
yearmonth(yearweek(x))
yearquarter(x)

# coerce yearmonths to yearquarter
y <- yearmonth(x)
yearquarter(y)

# parse characters
yearweek(c("2018 W01", "2018 Wk01", "2018 Week 1"))
yearmonth(c("2018 Jan", "2018-01", "2018 January"))
yearquarter(c("2018 Q1", "2018 Qtr1", "2018 Quarter 1"))

# seq() and binary operators
wk1 <- yearweek("2017-11-01")
wk2 <- yearweek("2018-04-29")
seq(from = wk1, to = wk2, by = 2) # by two weeks
wk1 + 0:9
mth <- yearmonth("2017-11")
seq(mth, length.out = 5, by = 1) # by 1 month
mth + 0:9
seq(yearquarter(mth), length.out = 5, by = 1) # by 1 quarter

# different formats
format(c(wk1, wk2), format = "%V/%Y")
format(y, format = "%y %m")
format(yearquarter(mth), format = "%y Qtr%q")
is_53weeks(2015:2016)
Index

«Topic datasets
  pedestrian, 27
  tourism, 47
append_case (new_data), 24
append_row (new_data), 24
are_duplicated (is_duplicated), 22
arrange.tbl_ts (tsibble-tidyverse), 50
as.data.frame.tbl_ts
  (as_tibble.tbl_ts), 6
as.Date, 19
as.ts.tbl_ts, 5
as_tibble.tbl_ts, 6
as_tsibble, 6, 20
build_tsibble, 8, 50
count_gaps, 9, 11, 17, 28
data.frame, 6
dplyr::tbl_dbi(), 51
difference, 10
dplyr::lag, 11
dplyr::lead, 11
dplyr::starts_with(), 7, 9, 22, 48, 53
dtplyr::tbl_dt(), 51
duplicates (is_duplicated), 22
fill_gaps, 10, 11, 17, 28
filter.tbl_ts (tsibble-tidyverse), 50
filter_index, 12, 47
future_pslide (future_slide()), 14
future_pslide_chr (future_slide()), 14
future_pslide_dbl (future_slide()), 14
future_pslide_dfc (future_slide()), 14
future_pslide_dfr (future_slide()), 14
future_pstretch (future_stretch()), 14
future_pstretch_int (future_stretch()), 14
future_pstretch_chr (future_stretch()), 14
future_pstretch_dbl (future_stretch()), 14
future_pstretch_dfr (future_stretch()), 14
future_pstretch_dfc (future_stretch()), 14
future_pstretch_lgl (future_stretch()), 14
future_ptile (future_tile()), 15
future_ptile_chr (future_tile()), 15
future_ptile_dbl (future_tile()), 15
future_ptile_dfc (future_tile()), 15
future_ptile_dfr (future_tile()), 15
future_ptile_int (future_tile()), 15
future_ptile_lgl (future_tile()), 15
future_slide, 30
future_slide (future_slide()), 14
future_slide(), 14
future_slide2 (future_slide()), 14
future_slide2_chr (future_slide()), 14
future_slide2_dbl (future_slide()), 14
future_slide2_dfc (future_slide()), 14
future_slide2_dfr (future_slide()), 14
future_slide2_int (future_slide()), 14
future_slide2_lgl (future_slide()), 14
future_slide_chr (future_slide()), 14
future_slide_dbl (future_slide()), 14
future_slide_dfc (future_slide()), 14
future_slide_dfr (future_slide()), 14
future_slide_int (future_slide()), 14
future_slide_lgl (future_slide()), 14
future_stretch, 38
future_stretch (future_stretch()), 14
future_stretch(), 14
future_stretch2 (future_stretch()), 14
future_stretch2_chr (future_stretch()), 14
future_stretch2_dbl (future_stretch()), 14
future_stretch2_dfc (future_stretch()), 14
future_stretch2_dfr (future_stretch()), 14
future_stretch2_int (future_stretch()), 14
future_stretch2_lgl (future_stretch()), 14
56
INDEX

future_stretch2_lgl (future_stretch()), 14
future_stretch_chr (future_stretch()), 14
future_stretch_dbl (future_stretch()), 14
future_stretch_dfc (future_stretch()), 14
future_stretch_dfr (future_stretch()), 14
future_stretch_int (future_stretch()), 14
future_stretch_lgl (future_stretch()), 14
future_tile(), 43
future_tile(future_tile()), 15
future_tile(), 15
future_tile2 (future_tile()), 15
future_tile2_chr (future_tile()), 15
future_tile2_dbl (future_tile()), 15
future_tile2_dfc (future_tile()), 15
future_tile2_dfr (future_tile()), 15
future_tile2_int (future_tile()), 15
future_tile2_lgl (future_tile()), 15
future_tile_chr (future_tile()), 15
future_tile_dbl (future_tile()), 15
future_tile_dfc (future_tile()), 15
future_tile_dfr (future_tile()), 15
future_tile_int (future_tile()), 15
future_tile_lgl (future_tile()), 15
gather.tbl_ts (tsibble-tidyverse), 50
group_by_drop_default(), 15
group_by_key, 15
guess_frequency, 16
has_gaps, 10, 11, 16, 28
holiday_aus, 17
index, 18
index2 (index), 18
index2_var (index), 18
index_by, 9, 18
index_valid, 20
index_valid(), 3, 49
index_var (index), 18
interval, 3, 21, 49
interval_pull, 20, 21, 54
interval_pull(), 3, 49
is_53weeks (yearweek), 54
is_duplicated, 22
is_grouped_ts (is_tsibble), 23
is_ordered (interval), 21

is_regular (interval), 21
is_tsibble, 23
key, 23
key_vars (key), 23
lubridate::as_date, 19
lubridate::ceiling_date, 19
lubridate::day(), 19
lubridate::floor_date, 19
lubridate::hour(), 19
lubridate::round_date, 19
lubridate::year, 19
make.names, 6
measured_vars (measures), 24
measures, 24
mutate.tbl_ts (tsibble-tidyverse), 50

new_data, 24
new_interval, 25
new_interval(), 9
new_tsibble, 26

partial_pslider, 35
partial_pslide (partial_slider), 26
partial_slider, 26, 35
pedestrian, 27
pslider (slide2), 31
pslide(), 30
pslide_chr (slide2), 31
pslide_dbl (slide2), 31
pslide_dfc (slide2), 31
pslide_dfr (slide2), 31
pslide_int (slide2), 31
pslide_lgl (slide2), 31
pslider (slider), 34
pstretcher (stretch2), 38
pstretch (stretch2), 38
pstretch_chr (stretch2), 38
pstretch_dbl (stretch2), 38
pstretch_dfc (stretch2), 38
pstretch_dfr (stretch2), 38
pstretch_int (stretch2), 38
pstretch_lgl (stretch2), 38
pstretch (stretcher), 40
ptile (tile2), 43
ptile_chr (tile2), 43
ptile_dbl (tile2), 43
ptile_dfc (tile2), 43
ptile_dfr (tile2), 43
ptile_int (tile2), 43
ptile_lgl (tile2), 43
ptiler (tiler), 45
rename.tbl_ts (tsibble-tidyverse), 50

scan_gaps. 10, 11, 17, 28
select.tbl_ts (tsibble-tidyverse), 50
slice.tbl_ts (tsibble-tidyverse), 50
slide, 28, 33, 38, 43
slide(), 14, 15
slide2, 30, 31, 39, 44
slide2_chr (slide2), 31
slide2_dbl (slide2), 31
slide2_dfc (slide2), 31
slide2_dfr (slide2), 31
slide2_int (slide2), 31
slide2_lgl (slide2), 31
slide_chr (slide), 28
slide_dbl (slide), 28
slide_dfc (slide), 28
slide_dfr (slide), 28
slide_int (slide), 28
slide_lgl (slide), 28
slide_tsibble, 35, 41, 46
slider, 34
stretch, 30, 36, 39, 43
stretch(), 14, 15
stretch2, 33, 38, 38, 44
stretch2_chr (stretch2), 38
stretch2_dbl (stretch2), 38
stretch2_dfc (stretch2), 38
stretch2_dfr (stretch2), 38
stretch2_int (stretch2), 38
stretch2_lgl (stretch2), 38
stretch_chr (stretch), 36
stretch_dbl (stretch), 36
stretch_dfc (stretch), 36
stretch_dfr (stretch), 36
stretch_int (stretch), 36
stretch_lgl (stretch), 36
stretch_tsibble, 36, 41, 46
stretcher, 40
summarise.tbl_ts (tsibble-tidyverse), 50
tbl_df(), 51
tibble::tibble-package, 4
tidyr::fill, 11
tidyr::replace_na, 11
tile, 30, 38, 42, 44
tile(), 14, 15
tile2, 33, 39, 43, 43
tile2_chr (tile2), 43
tile2_dbl (tile2), 43
tile2_dfc (tile2), 43
tile2_dfr (tile2), 43
tile2_int (tile2), 43
tile2_lgl (tile2), 43
tile_chr (tile), 42
tile_dbl (tile), 42
tile_dfc (tile), 42
tile_dfr (tile), 42
tile_lgl (tile), 42
tile_tsibble, 36, 41, 45
tiler, 45
time_in, 13, 46
tourism, 47
transmute.tbl_ts (tsibble-tidyverse), 50
tibble, 7, 48
tibble-package, 3
tibble-tidyverse, 50
units_since, 52
update_tsibble, 53

yearmonth, 3, 19, 49
yearmonth (yearweek), 54
yearquarter, 3, 19, 49
yearquarter (yearweek), 54
yearweek, 3, 19, 49, 54