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timeplyr-package

timeplyr: Fast Tidy Tools for Date and Date-Time Manipulation

Description

A framework for handling raw date & datetime data using tidy best-practices from the tidyverse, the efficiency of data.table, and the speed of collapse.

You can learn more about the tidyverse, data.table and collapse using the links below

tidyverse

data.table

collapse

Author(s)

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See Also

Useful links:

• Report bugs at https://github.com/NicChr/timeplyr/issues

.time_units

Time units

Description

Time units

Usage

```
.time\_units
```

 $. \verb"period_units"$

.duration_units

.extra_time_units

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Format

An object of class character of length 21.

An object of class character of length 7.

An object of class character of length 11.

An object of class character of length 10.

age_years

Accurate and efficient age calculation

Description

Correct calculation of ages in years using lubridate periods. Leap year calculations work as well.

Usage

```
age_years(start, end = if (is_date(start)) Sys.Date() else Sys.time())
age_months(start, end = if (is_date(start)) Sys.Date() else Sys.time())
```

Arguments

start Start date/datetime, typically date of birth.

end End date/datetime. Default is current date/datetime.

Value

Integer vector of age in years or months.

asc

Helpers to sort variables in ascending or descending order

Description

An alternative to dplyr::desc() which is much faster for character vectors and factors.

Usage

asc(x)

desc(x)

Arguments

x Vector.

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Value

A numeric vector that can be ordered in ascending or descending order. Useful in dplyr::arrange() or farrange().

Examples

```
library(dplyr)
library(timeplyr)

starwars %>%
  fdistinct(mass) %>%
  farrange(desc(mass))
```

calendar

Create a table of common time units from a date or datetime sequence.

Description

Create a table of common time units from a date or datetime sequence.

Usage

```
calendar(
    x,
    label = TRUE,
    week_start = getOption("lubridate.week.start", 1),
    fiscal_start = getOption("lubridate.fiscal.start", 1),
    name = "time"
)
```

Arguments

x date or datetime vector.

label Logical. Should labelled (ordered factor) versions of week day and month be

returned? Default is TRUE.

week_start day on which week starts following ISO conventions - 1 means Monday, 7

means Sunday (default). When label = TRUE, this will be the first level of the returned factor. You can set lubridate.week.start option to control this pa-

rameter globally.

name Name of date/datetime column.

Value

An object of class tibble.

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Examples

```
library(timeplyr)
library(lubridate)

# Create a calendar for the current year
from <- floor_date(today(), unit = "year")
to <- ceiling_date(today(), unit = "year", change_on_boundary = TRUE) - days(1)

my_seq <- time_seq(from, to, time_by = "day")
calendar(my_seq)</pre>
```

crossed_join

A do.call() and data.table::CJ() method

Description

This function operates like do.call(CJ, ...) and accepts a list or data.frame as an argument. It has less overhead for small joins, especially when unique = FALSE and as_dt = FALSE. NAs are by default sorted last.

Usage

```
crossed_join(
   X,
   sort = FALSE,
   unique = TRUE,
   as_dt = TRUE,
   strings_as_factors = FALSE
)
```

Arguments

X A list or data frame.

sort Should the expansion be sorted? By default it is FALSE.

unique Should unique values across each column or list element be taken? By default

this is TRUE.

as_dt Should result be a data.table? By default this is TRUE. If FALSE a list is re-

turned.

strings_as_factors

Should strings be converted to factors before expansion? The default is FALSE but setting to TRUE can offer a significant speed improvement.

Details

An important note is that currently NAs are sorted last and therefore a key is not set.

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Value

A data.table or list object.

Examples

```
library(timeplyr)
crossed_join(list(1:3, -2:2))
crossed_join(iris)
```

duplicate_rows

Find duplicate rows

Description

Find duplicate rows

Usage

```
duplicate_rows(
  data,
    ...,
    .keep_all = FALSE,
    .both_ways = FALSE,
    .add_count = FALSE,
    .drop_empty = FALSE,
    sort = FALSE,
    .by = NULL,
    .cols = NULL
)
```

Arguments

data	A data frame.
	Variables used to find duplicate rows.
.keep_all	If TRUE then all columns of data frame are kept, default is FALSE.
.both_ways	If TRUE then duplicates and non-duplicate first instances are retained. The default is FALSE which returns only duplicate rows. Setting this to TRUE can be particularly useful when examining the differences between duplicate rows.
.add_count	If TRUE then a count column is added to denote the number of duplicates (including first non-duplicate instance). The naming convention of this column follows dplyr::add_count().
.drop_empty	If TRUE then empty rows with all NA values are removed. The default is FALSE.

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sort	Should result be sorted? If FALSE (the default), then rows are returned in the exact same order as they appear in the data. If TRUE then the duplicate rows are sorted.
.by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.

Details

This function works like dplyr::distinct() in its handling of arguments and data-masking but returns duplicate rows. In certain situations in can be much faster than data %>% group_by() %>% filter(n() > 1) when there are many groups. fduplicates2() returns the same output but uses a different method which utilises joins and is written almost entirely using dplyr.

Value

A data. frame of duplicate rows.

See Also

fcount group_collapse fdistinct

```
library(dplyr)
library(timeplyr)
library(ggplot2)
# Duplicates across all columns
diamonds %>%
  duplicate_rows()
# Alternatively with row ids
diamonds %>%
  filter(frowid(.) > 1)
# Diamonds with the same dimensions
diamonds %>%
  duplicate_rows(x, y, z)
# Can use tidyverse select notation
diamonds %>%
  duplicate_rows(across(where(is.factor)), .keep_all = FALSE)
# Similar to janitor::get_dupes()
diamonds %>%
  duplicate_rows(.add_count = TRUE)
# Keep the first instance of each duplicate row
diamonds %>%
  duplicate_rows(.both_ways = TRUE)
# Same as the below
diamonds %>%
  fadd_count(across(everything())) %>%
  filter(n > 1)
```

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edf

Grouped empirical cumulative distribution function applied to data

Description

Like $dplyr::cume_dist(x)$ and ecdf(x)(x) but with added grouping and weighting functionality. You can calculate the empirical distribution of x using aggregated data by supplying frequency weights. No expansion occurs which makes this function extremely efficient for this type of data, of which plotting is a common application.

Usage

```
edf(x, g = NULL, wt = NULL)
```

Arguments

x Numeric vector.

g Numeric vector of group IDs.

wt Frequency weights.

Value

A numeric vector the same length as x.

```
library(timeplyr)
library(dplyr)
library(ggplot2)
set.seed(9123812)
x <- sample(seq(-10, 10, 0.5), size = 10^2, replace = TRUE)
plot(sort(edf(x)))
all.equal(edf(x), ecdf(x)(x))
all.equal(edf(x), cume_dist(x))
# Manual ECDF plot using only aggregate data
y <- rnorm(100, 10)
start <- floor(min(y) / 0.1) * 0.1
grid <- time_span(y, time_by = 0.1, from = start)</pre>
counts <- time_countv(y, time_by = 0.1, from = start, complete = TRUE)$n</pre>
edf <- edf(grid, wt = counts)
# Trivial here as this is the same
all.equal(unname(cumsum(counts)/sum(counts)), edf)
# Full ecdf
tibble(x) %>%
```

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farrange

A collapse version of dplyr::arrange()

Description

This is a fast and near-identical alternative to dplyr::arrange() using the collapse package. desc() is like dplyr::desc() but works faster when called directly on vectors.

Usage

```
farrange(data, ..., .by = NULL, .by_group = FALSE, .cols = NULL)
```

Arguments

data	A data frame.
	Variables to arrange by.
. by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidyselect.
.by_group	If TRUE the sorting will be first done by the group variables.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.

Details

farrange() is inspired by collapse::roworder() but also supports dplyr style data-masking which makes it a closer replacement to dplyr::arrange().

```
You can use desc() interchangeably with dplyr and timeplyr. arrange(iris, desc(Species)) uses dplyr's version. farrange(iris, desc(Species)) uses timeplyr's version.
```

farrange() is faster when there are many groups or a large number of rows.

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Value

A sorted data. frame.

fcount

A fast replacement to dplyr::count()

Description

Near-identical alternative to dplyr::count().

Usage

```
fcount(
  data,
  . . . ,
 wt = NULL,
  sort = FALSE,
 order = df_group_by_order_default(data),
 name = NULL,
  .by = NULL,
  .cols = NULL
)
fadd_count(
  data,
 wt = NULL,
  sort = FALSE,
 order = df_group_by_order_default(data),
  name = NULL,
  .by = NULL,
  .cols = NULL
)
```

Arguments

order

data A data frame.

... Variables to group by.

wt Frequency weights. Can be NULL or a variable:

- If NULL (the default), counts the number of rows in each group.
- If a variable, computes sum(wt) for each group.

sort If TRUE, will show the largest groups at the top.

Should the groups be calculated as ordered groups? If FALSE, this will return the groups in order of first appearance, and in many cases is faster. If TRUE (the default), the groups are returned in sorted order, exactly the same way as

dplyr::count.

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name	The name of the new column in the output. If there's already a column called n, it will use nn. If there's a column called n and nn, it'll use nnn, and so on, adding ns until it gets a new name.
.by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.

Details

This is a fast and near-identical alternative to dplyr::count() using the collapse package. Unlike collapse::fcount(), this works very similarly to dplyr::count(). The only main difference is that anything supplied to wt is recycled and added as a data variable. Other than that everything works exactly as the dplyr equivalent.

fcount() and fadd_count() can be up to >100x faster than the dplyr equivalents.

Value

A data.frame of frequency counts by group.

```
library(timeplyr)
library(dplyr)
iris %>%
  fcount()
iris %>%
  fadd_count(name = "count") %>%
  fslice_head(n = 10)
iris %>%
  group_by(Species) %>%
  fcount()
iris %>%
  fcount(Species)
iris %>%
  fcount(across(where(is.numeric), mean))
### Sorting behaviour
# Sorted by group
starwars %>%
  fcount(hair_color)
# Sorted by frequency
starwars %>%
  fcount(hair_color, sort = TRUE)
# Groups sorted by order of first appearance (faster)
starwars %>%
  fcount(hair_color, order = FALSE)
```

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fdistinct	Find distinct rows
-----------	--------------------

Description

Like dplyr::distinct() but faster when lots of groups are involved.

Usage

```
fdistinct(
  data,
    ...,
    .keep_all = FALSE,
  sort = FALSE,
  order = sort,
    .by = NULL,
    .cols = NULL
)
```

Arguments

data	A data frame.
	Variables used to find distinct rows.
.keep_all	If TRUE then all columns of data frame are kept, default is FALSE.
sort	Should result be sorted? Default is FALSE. When order = FALSE this option has no effect on the result.
order	Should the groups be calculated as ordered groups? Setting to TRUE may sometimes offer a speed benefit, but usually this is not the case. The default is FALSE.
. by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.

Value

A data.frame of distinct groups.

See Also

```
group_collapse duplicate_rows
```

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Examples

```
library(dplyr)
library(timeplyr)
library(ggplot2)

mpg %>%
   distinct(manufacturer)
mpg %>%
   fdistinct(manufacturer)
```

fexpand

Fast versions of tidyr::expand() and tidyr::complete().

Description

Fast versions of tidyr::expand() and tidyr::complete().

Usage

```
fexpand(
  data,
    ...,
  expand_type = c("crossing", "nesting"),
  sort = FALSE,
    .by = NULL
)

fcomplete(
  data,
    ...,
  expand_type = c("crossing", "nesting"),
  sort = FALSE,
    .by = NULL,
  fill = NA
)
```

Arguments

A data frame

Variables to expand

Type of expansion to use where "nesting" finds combinations already present in the data (exactly the same as using distinct() but fexpand() allows new variables to be created on the fly and columns are sorted in the order given. "crossing" finds all combinations of values in the group variables.

Sort Logical. If TRUE expanded/completed variables are sorted. The default is FALSE.

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. by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
fill	A named list containing value-name pairs to fill the named implicit missing values.

Details

For un-grouped data fexpand() is similar in speed to tidyr::expand(). When the data contain many groups, fexpand() is much much faster (see examples).

The 2 main differences between fexpand() and tidyr::expand() are that:

- tidyr style helpers like nesting() and crossing() are ignored. The type of expansion used is controlled through expand_type and applies to all supplied variables.
- Expressions are first calculated on the entire ungrouped dataset before being expanded but within-group expansions will work on variables that already exist in the dataset. For example, iris %>% group_by(Species) %>% fexpand(Sepal.Length, Sepal.Width) will perform a grouped expansion but iris %>% group_by(Species) %>% fexpand(range(Sepal.Length)) will not.

For efficiency, when supplying groups, expansion is done on a by-group basis only if there are 2 or more variables that aren't part of the grouping. The reason is that a by-group calculation does not need to be done with 1 expansion variable as all combinations across groups already exist against that 1 variable. When expand_type = "nesting" groups are ignored for speed purposes as the result is the same.

An advantage of fexpand() is that it returns a data frame with the same class as the input. It also uses data.table for memory efficiency and collapse for speed.

A future development for fcomplete() would be to only fill values of variables that correspond only to both additional completed rows and rows that match the expanded rows, are filled in. For example, iris %>% mutate(test = NA_real_) %>% complete(Sepal.Length = 0:100, fill = list(test = 0)) fills in all NA values of test, whereas iris %>% mutate(test = NA_real_) %>% fcomplete(Sepal.Length = 0:100, fill = list(test = 0)) should only fill in values of test that correspond to Sepal.Length values of 0:100.

An additional note to add when expand_type = "nesting" is that if one of the supplied variables in . . . does not exist in the data, but can be recycled to the length of the data, then it is added and treated as a data variable.

Value

A data. frame of expanded groups.

```
library(timeplyr)
library(dplyr)
library(lubridate)
library(nycflights13)

flights %>%
  fexpand(origin, dest)
```

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```
flights %>%
  fexpand(origin, dest, sort = FALSE)

# Grouped expansions example
# 1 extra group (carrier) this is very quick
flights %>%
  group_by(origin, dest, tailnum) %>%
  fexpand(carrier)
```

fgroup_by

'collapse' version of dplyr::group_by()

Description

This works the exact same as dplyr::group_by() and typically performs around the same speed but uses slightly less memory.

Usage

```
fgroup_by(
  data,
  ...,
  .add = FALSE,
  order = df_group_by_order_default(data),
  .by = NULL,
  .cols = NULL,
  .drop = df_group_by_drop_default(data)
)
```

Arguments

data	1	data frame.
		Variables to group by.
. add	I	Should groups be added to existing groups? Default is FALSE.
orde	er	Should groups be ordered? If FALSE groups will be ordered based on first-appearance. Typically, setting order to FALSE is faster.
.by		(Optional). A selection of columns to group by for this operation. Columns are specified using tidyselect.
.col	.S	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.
.dro	р	Should unused factor levels be dropped? Default is TRUE.

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Details

fgroup_by() works almost exactly like the 'dplyr' equivalent. An attribute "sorted" (TRUE or FALSE) is added to the group data to signify if the groups are sorted or not.

Value

A grouped_df.

frowid

Fast grouped row numbers

Description

Very fast row numbers by group.

Usage

```
frowid(x, ascending = TRUE)
```

Arguments

x A vector, data frame or GRP object.

ascending When ascending = TRUE the row IDs are in increasing order. When ascending

= FALSE the row IDs are in decreasing order.

Details

frowid() is like data.table::rowid() but uses an alternative method for calculating row numbers. When x is a collapse GRP object, it is considerably faster. It is also faster for character vectors.

Value

An integer vector of row IDs.

See Also

```
row_id add_row_id
```

```
library(timeplyr)
library(dplyr)
library(data.table)
library(nycflights13)

# Simple row numbers
head(row_id(flights))
# Row numbers by origin
```

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```
head(frowid(flights$origin))
head(row_id(flights, origin))

# Fast duplicate rows
head(frowid(flights) > 1)

# With data frames, better to use row_id()
flights %>%
   add_row_id() %>% # Plain row ids
   add_row_id(origin, dest, .name = "grouped_row_id") # Row IDs by group
```

fselect

Fast dplyr::select()/dplyr::rename()

Description

fselect() operates the exact same way as dplyr::select() and can be used naturally with tidy-select helpers. It uses collapse to perform the actual selecting of variables and is considerably faster than dplyr for selecting exact columns, and even more so when supplying the .cols argument.

Usage

```
fselect(data, ..., .cols = NULL)
frename(data, ..., .cols = NULL)
```

Arguments

data	A data frame.
	Variables to select using tidy-select. See ?dplyr::select for more info.
.cols	(Optional) faster alternative to that accepts a named character vector or numeric vector. No checks on duplicates column names are done when using .cols. If speed is an expensive resource, it is recommended to use this.

Value

A data. frame of selected columns.

```
library(timeplyr)
library(dplyr)

df <- slice_head(iris, n = 5)
fselect(df, Species, SL = Sepal.Length)</pre>
```

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```
fselect(df, .cols = c("Species", "Sepal.Length"))
fselect(df, all_of(c("Species", "Sepal.Length")))
fselect(df, 5, 1)
fselect(df, .cols = c(5, 1))
df %>%
   fselect(where(is.numeric))
```

fslice

Faster dplyr::slice()

Description

When there are lots of groups, the fslice() functions are much faster.

Usage

```
fslice(data, ..., .by = NULL, keep_order = FALSE, sort_groups = TRUE)
fslice_head(
  data,
  . . . ,
  n,
  prop,
  .by = NULL,
 keep_order = FALSE,
  sort\_groups = TRUE
)
fslice_tail(
 data,
  . . . ,
 n,
  prop,
  .by = NULL,
 keep_order = FALSE,
 sort_groups = TRUE
)
fslice_min(
  data,
 order_by,
  . . . ,
 n,
  prop,
  .by = NULL,
 with_ties = TRUE,
```

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```
na_rm = FALSE,
 keep_order = FALSE,
  sort\_groups = TRUE
)
fslice_max(
 data,
 order_by,
  ...,
 n,
 prop,
  .by = NULL,
 with_ties = TRUE,
 na_rm = FALSE,
 keep_order = FALSE,
  sort\_groups = TRUE
)
fslice_sample(
  data,
 n,
  replace = FALSE,
 prop,
  .by = NULL,
 keep_order = FALSE,
 sort_groups = TRUE,
 weights = NULL,
 seed = NULL
)
```

Arguments

data	Data frame
	See ?dplyr::slice for details.
.by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
keep_order	Should the sliced data frame be returned in its original order? The default is FALSE.
sort_groups	If TRUE (the default) the by-group slices will be done in order of the sorted groups. If FALSE the group order is determined by first-appearance in the data.
n	Number of rows.
prop	Proportion of rows.
order_by	Variables to order by.
with_ties	Should ties be kept together? The default is TRUE.
na_rm	Should missing values in fslice_max() and fslice_min() be removed? The default is FALSE.

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replace Should fslice_sample() sample with or without replacement? Default is FALSE,

without replacement.

weights Probability weights used in fslice_sample().

seed Seed number defining RNG state. If supplied, this is only applied **locally** within

the function and the seed state isn't retained after sampling. To clarify, whatever seed state was in place before the function call, is restored to ensure seed

continuity. If left NULL (the default), then the seed is never modified.

Details

fslice() and friends allow for more flexibility in how you order the by-group slicing. Furthermore, you can control whether the returned data frame is sliced in the order of the supplied row indices, or whether the original order is retained (like dplyr::filter()).

In fslice(), when length(n) == 1, an optimised method is implemented that internally uses list_subset(), a fast function for extracting single elements from single-level lists that contain vectors of the same type, e.g. integer.

fslice_head() and fslice_tail() are very fast with large numbers of groups.

fslice_sample() is arguably more intuitive as it by default resamples each entire group without replacement, without having to specify a maximum group size like in dplyr::slice_sample().

Value

A data. frame of specified rows.

```
library(timeplyr)
library(dplyr)
library(nycflights13)
flights <- flights %>%
  group_by(origin, dest)
# First row repeated for each group
flights %>%
  fslice(1, 1)
# First row per group
flights %>%
  fslice_head(n = 1)
# Last row per group
flights %>%
  fslice_tail(n = 1)
# Earliest flight per group
flights %>%
  fslice_min(time_hour, with_ties = FALSE)
# Last flight per group
flights %>%
  fslice_max(time_hour, with_ties = FALSE)
# Random sample without replacement by group
# (or stratified random sampling)
```

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```
flights %>%
  fslice_sample()
```

get_time_delay

Get summary statistics of time delay

Description

The output is a list containing summary statistics of time delay between two date/datetime vectors. This can be especially useful in estimating reporting delay for example.

- data A data frame containing the origin, end and calculated time delay.
- unit The chosen time unit.
- **num** The number of time units.
- summary tibble with summary statistics.
- delay tibble containing the empirical cumulative distribution function values by time delay.
- plot A ggplot of the time delay distribution.

Usage

```
get_time_delay(
  data,
  origin,
  end,
  time_by = 1L,
  time_type = getOption("timeplyr.time_type", "auto"),
  min_delay = -Inf,
  max_delay = Inf,
  probs = c(0.25, 0.5, 0.75, 0.95),
  .by = NULL,
  include_plot = TRUE,
  x_scales = "fixed",
  bw = "sj",
  ...
)
```

Arguments

```
data A data frame.

origin Origin date variable.

end End date variable.

time_by Must be one of the three:
```

• string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"

get_time_delay 23

	 named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10). Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.
time_type	If "auto", periods are used for the time expansion when days, weeks, months or years are specified, and durations are used otherwise.
min_delay	The minimum acceptable delay, all delays less than this are removed before calculation. Default is min_delay = -Inf.
max_delay	The maximum acceptable delay, all delays greater than this are removed before calculation. Default is max_delay = Inf.
probs	Probabilities used in the quantile summary. Default is probs = $c(0.25, 0.5, 0.75, 0.95)$.
.by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
include_plot	Should a ggplot graph of delay distributions be included in the output?
x_scales	Option to control how the x-axis is displayed for multiple facets. Choices are "fixed" or "free_x".
bw	The smoothing bandwidth selector for the Kernel Density estimator. If numeric, the standard deviation of the smoothing kernel. If character, a rule to choose the bandwidth. See ?stats::bw.nrd for more details. The default has been set to "SJ" which implements the Sheather & Jones (1991) method, as recommended by the R team ?stats::density. This differs from the default implemented by

stats::density() which uses Silverman's rule-of-thumb.

Further arguments to be passed on to ggplot2::geom_density().

Value

. . .

A list containing summary data, summary statistics and an optional ggplot.

24 group_collapse

```
inc_distr_days$num
inc_distr_days$summary
head(inc_distr_days$delay) # ECDF and freq by delay
inc_distr_days$plot
# Can change bandwidth selector
inc_distr_days <- ebola_linelist %>%
 get_time_delay(date_of_infection,
                 date_of_onset,
                 time_by = "day",
                 bw = "nrd")
inc_distr_days$plot
# Can choose any time units
inc_distr_weeks <- ebola_linelist %>%
 get_time_delay(date_of_infection,
                 date_of_onset,
                 time_by = "weeks",
                 bw = "nrd")
inc_distr_weeks$plot
```

group_collapse

Key group information

Description

Key group information

Usage

```
group_collapse(
  data,
    ...,
  order = TRUE,
  sort = FALSE,
  ascending = TRUE,
  .by = NULL,
  .cols = NULL,
  id = TRUE,
  size = TRUE,
  loc = TRUE,
  start = TRUE,
  end = TRUE,
  .drop = df_group_by_drop_default(data)
)
```

group_collapse 25

Arguments

data	A data frame or vector.
•••	Additional groups using tidy data-masking rules. To specify groups using tidyselect, simply use the .by argument.
order	Should the groups be ordered? THE PHYSICAL ORDER OF THE DATA IS NOT CHANGED. When order is TRUE (the default) the group IDs will be ordered but not sorted. If FALSE the order of the group IDs will be based on first appearance.
sort	Should the data frame be sorted by the groups?
ascending	Should groups be ordered in ascending order? Default is TRUE and only applies when order = TRUE.
. by	Alternative way of supplying groups using tidyselect notation. This is kept to be consistent with other functions.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.
id	Should group IDs be added? Default is TRUE.
size	Should group sizes be added? Default is TRUE.
loc	Should group locations be added? Default is TRUE.
start	Should group start locations be added? Default is TRUE.
end	Should group end locations be added? Default is TRUE.
.drop	Should unused factor levels be dropped? Default is TRUE.

Details

group_collapse() is similar to dplyr::group_data() but differs in 3 key regards:

- The output tries to convey as much information about the groups as possible. By default, like dplyr, the groups are ordered, but unlike dplyr they are not sorted, which conveys information on order-of-first-appearance in the data. In addition to group locations, group sizes and start indices are returned.
- There is more flexibility in specifying how the groups are ordered and/or sorted.
- collapse is used to obtain the grouping structure, which is very fast.

There are 3 ways to specify the groups:

- \bullet $Using \dots$ which utilises tidy data-masking.
- Using .by which utilises tidyselect.
- Using .cols which accepts a named character/integer vector.

Value

A tibble of unique groups and an integer ID uniquely identifying each group.

26 group_id

Examples

```
library(timeplyr)
library(dplyr)

iris <- dplyr::as_tibble(iris)
group_collapse(iris) # No groups
group_collapse(iris, Species) # Species groups

iris %>%
    group_by(Species) %>%
    group_collapse() # Same thing

# Group entire data frame
group_collapse(iris, .by = everything())
```

group_id

Fast group IDs

Description

These are tidy-based functions for calculating group IDs, row IDs and group orders.

- group_id() returns an integer vector of group IDs the same size as the data.
- row_id() returns an integer vector of row IDs.
- group_order() returns the order of the groups.

The add_variants add a column of group IDs/row IDs/group orders.

Usage

```
group_id(
  data,
    ...,
  order = TRUE,
  ascending = TRUE,
  .by = NULL,
  .cols = NULL,
  as_qg = FALSE
)

add_group_id(
  data,
    ...,
  order = TRUE,
  ascending = TRUE,
  .by = NULL,
```

group_id 27

```
.cols = NULL,
  .name = NULL,
 as_qg = FALSE
)
row_id(data, ..., ascending = TRUE, .by = NULL, .cols = NULL)
## S3 method for class 'GRP'
row_id(data, ascending = TRUE, ...)
add_row_id(data, ..., ascending = TRUE, .by = NULL, .cols = NULL, .name = NULL)
group_order(data, ..., ascending = TRUE, .by = NULL, .cols = NULL)
add_group_order(
  data,
  ascending = TRUE,
  .by = NULL,
  .cols = NULL,
  .name = NULL
)
```

Arguments

data A data frame or vector.

... Additional groups using tidy data-masking rules.

To specify groups using tidyselect, simply use the .by argument.

order Should the

Should the groups be ordered? THE PHYSICAL ORDER OF THE DATA IS NOT CHANGED.

When order is TRUE (the default) the group IDs will be ordered but not sorted.

The expression

or in the case of a data frame

should always hold.

If FALSE the order of the group IDs will be based on first appearance.

ascending Should the group order be ascending or descending? The default is TRUE.

For row_id() this determines if the row IDs are increasing or decreasing.

NOTE - When order = FALSE, the ascending argument is ignored. This is

something that will be fixed in a later version.

.by Alternative way of supplying groups using tidyselect notation.

.cols (Optional) alternative to . . . that accepts a named character vector or numeric

vector. If speed is an expensive resource, it is recommended to use this.

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as_qg	Should the group IDs be returned as a collapse "qG" class? The default (FALSE) always returns an integer vector.
.name	Name of the added ID column which should be a character vector of length 1. If .name = NULL (the default), add_group_id() will add a column named
	"group_id", and if one already exists, a unique name will be used.

Details

It's important to note for data frames, these functions by default assume no groups unless you supply them.

This means that when no groups are supplied:

- group_id(iris) returns a vector of ones
- row_id(iris) returns the plain row id numbers
- group_order(iris) == row_id(iris).

One can specify groups in the second argument like so:

```
group_id(iris, Species)row_id(iris, across(all_of("Species")))
```

• group_order(iris, across(where(is.numeric), desc))

If you want group_id to always use all the columns of a data frame for grouping while simultaneously utilising the group_id methods, one can use the below function.

```
group_id2 <- function(data, ...){
  group_id(data, ..., .cols = names(data))
}</pre>
```

Value

An integer vector.

```
library(timeplyr)
library(dplyr)
library(ggplot2)

group_id(iris) # No groups
group_id(iris, Species) # Species groups
row_id(iris) # Plain row IDs
row_id(iris, Species) # Row IDs by group
# Order of Species + descending Petal.Width
group_order(iris, Species, desc(Petal.Width))
# Same as
order(iris$Species, -xtfrm(iris$Petal.Width))
# Tidy data-masking/tidyselect can be used
group_id(iris, across(where(is.numeric))) # Groups across numeric values
```

growth 29

```
# Alternatively using tidyselect
group_id(iris, .by = where(is.numeric))
# Group IDs using a mixtured order
group_id(iris, desc(Species), Sepal.Length, desc(Petal.Width))
# add_ helpers
iris %>%
 distinct(Species) %>%
 add_group_id(Species)
iris %>%
 add_row_id(Species) %>%
 pull(row_id)
# Usage in data.table
library(data.table)
iris_dt <- as.data.table(iris)</pre>
iris_dt[, group_id := group_id(.SD, .cols = names(.SD)),
        .SDcols = "Species"]
# Or if you're using this often you can write a wrapper
set_add_group_id <- function(x, ..., .name = "group_id"){</pre>
 id <- group_id(x, ...)</pre>
 data.table::set(x, j = .name, value = id)
set_add_group_id(iris_dt, desc(Species))[]
mm_mpg <- mpg %>%
 select(manufacturer, model) %>%
 arrange(desc(pick(everything())))
# Sorted/non-sorted groups
mm_mpg %>%
 add_group_id(across(everything()),
               .name = "sorted_id", order = TRUE) %>%
 add_group_id(manufacturer, model,
               .name = "not_sorted_id", order = FALSE) %>%
 distinct()
```

growth

Rolling basic growth

Description

Calculate basic growth calculations on a rolling basis. growth() calculates the percent change between the totals of two numeric vectors when they're of equal length, otherwise the percent change between the means. rolling_growth() does the same calculation on 1 numeric vector, on a rolling basis. Pairs of windows of length n, lagged by the value specified by lag are compared in a similar manner. When lag = n then data.table::frollsum() is used, otherwise data.table::frollmean() is used.

30 growth

Usage

```
growth(x, y, na.rm = FALSE, log = FALSE, inf_fill = NULL)

rolling_growth(
    x,
    n = 1,
    lag = n,
    na.rm = FALSE,
    partial = TRUE,
    offset = NULL,
    weights = NULL,
    inf_fill = NULL,
    log = FALSE,
    ...
)
```

Arguments

X	Numeric vector.
у	numeric vector
na.rm	Should missing values be removed when calculating window? Defaults to FALSE.
log	If TRUE Growth (relative change) in total and mean events will be calculated on the log-scale. $\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \$
inf_fill	Numeric value to replace Inf values with. Default behaviour is to keep Inf values.
n	Rolling window size, default is 1.
lag	Lag of basic growth comparison, default is the rolling window size.
partial	Should rates be calculated outwith the window using partial windows? If TRUE (the default), (n - 1) pairs of equally-sized rolling windows are compared, their size increasing by 1 up to size n, at which point the rest of the window pairs are all of size n. If FALSE all window-pairs will be of size n.
offset	Numeric vector of values to use as offset, e.g. population sizes or exposure times.
weights	Importance weights. These can either be length 1 or the same length as x. Currently, no normalisation of weights occurs.
	Further arguments to be passed on to frollmean.

Value

```
growth returns a numeric(1) and rolling_growth returns a numeric(length(x)).
```

```
library(timeplyr)
set.seed(42)
```

growth_rate 31

```
# Growth rate is 6% per day
x <- 10 * (1.06)^(0:25)

# Simple growth from one day to the next
rolling_growth(x, n = 1)

# Growth comparing rolling 3 day cumulative
rolling_growth(x, n = 3)

# Growth comparing rolling 3 day cumulative, lagged by 1 day
rolling_growth(x, n = 3, lag = 1)

# Growth comparing windows of equal size
rolling_growth(x, n = 3, partial = FALSE)

# Seven day moving average growth
roll_mean(rolling_growth(x), window = 7, partial = FALSE)</pre>
```

growth_rate

Fast Growth Rates

Description

Calculate the rate of percentage change per unit time.

Usage

```
growth_rate(x, na.rm = FALSE, log = FALSE, inf_fill = NULL)
```

Arguments

X	Numeric vector.
na.rm	Should missing values be removed when calculating window? Defaults to FALSE. When na.rm = TRUE the size of the rolling windows are adjusted to the number of non-NA values in each window.
log	If TRUE then growth rates are calculated on the log-scale.
inf_fill	Numeric value to replace Inf values with. Default behaviour is to keep Inf values.

Details

It is assumed that x is a vector of values with a corresponding time index that increases regularly with no gaps or missing values.

The output is to be interpreted as the average percent change per unit time.

For a rolling version that can calculate rates as you move through time, see roll_growth_rate.

For a more generalised method that incorporates time gaps and complex time windows, use time_roll_growth_rate.

32 growth_rate

The growth rate can also be calculated using the geometric mean of percent changes.

The below identity should always hold:

```
`tail(roll_growth_rate(x, window = length(x)), 1) == growth_rate(x)`
```

Value

```
numeric(1)
```

See Also

roll growth rate time roll growth rate

```
library(timeplyr)
set.seed(42)
initial_investment <- 100</pre>
years <- 1990:2000
# Assume a rate of 8% increase with noise
relative_increases <- 1.08 + rnorm(10, sd = 0.005)
assets <- Reduce(`*`, relative_increases, init = initial_investment, accumulate = TRUE)
assets
# Note that this is approximately 8%
growth_rate(assets)
# We can also calculate the growth rate via geometric mean
rel_diff <- exp(diff(log(assets)))</pre>
all.equal(rel_diff, relative_increases)
geometric_mean <- function(x, na.rm = TRUE, weights = NULL){</pre>
  exp(collapse::fmean(log(x), na.rm = na.rm, w = weights))
geometric_mean(rel_diff) == growth_rate(assets)
# Weighted growth rate
w \leftarrow c(rnorm(5)^2, rnorm(5)^4)
geometric_mean(rel_diff, weights = w)
# Rolling growth rate over the last n years
roll_growth_rate(assets)
# The same but using geometric means
exp(roll_mean(log(c(NA, rel_diff))))
# Rolling growth rate over the last 5 years
```

interval_start 33

```
roll_growth_rate(assets, window = 5)
roll_growth_rate(assets, window = 5, partial = FALSE)

## Rolling growth rate with gaps in time

years2 <- c(1990, 1993, 1994, 1997, 1998, 2000)
assets2 <- assets[years %in% years2]

# Below does not incorporate time gaps into growth rate calculation
# But includes helpful warning
time_roll_growth_rate(assets2, window = 5, time = years2)
# Time step allows us to calculate correct rates across time gaps
time_roll_growth_rate(assets2, window = 5, time = years2, time_step = 1) # Time aware</pre>
```

interval_start

Time interval utilities

Description

Time interval utilities

Usage

```
interval_start(x)
interval_end(x)
interval_count(x)
interval_range(x, na_rm = TRUE)
interval_length(x, ...)
```

Arguments

x A 'time_interval'.na_rm Should NA values be removed? Default is TRUE.... Additional arguments passed onto time_diff.

See Also

time_interval

is_date

iso_week

Efficient, simple and flexible ISO week calculation

Description

iso_week() is a flexible function to return formatted ISO weeks, with optional ISO year and ISO day. isoday() returns the day of the ISO week.

Usage

```
iso_week(x, year = TRUE, day = FALSE)
isoday(x)
```

Arguments

x Date vector.

year Logical. If TRUE then ISO Year is returned along with the ISO week.

day Logical. If TRUE then day of the week is returned with the ISO week, starting at

1, Monday, and ending at 7, Sunday.

Value

An ISO week vector of class character.

Examples

```
library(timeplyr)
library(lubridate)

iso_week(today())
iso_week(today(), day = TRUE)
iso_week(today(), year = FALSE, day = TRUE)
iso_week(today(), year = FALSE, day = FALSE)
```

is_date

Utility functions for checking if date or datetime

Description

Utility functions for checking if date or datetime

is_whole_number 35

Usage

```
is_date(x)
is_datetime(x)
is_time(x)
is_time_or_num(x)
```

Arguments

x Time variable.

Can be a Date, POSIXt, numeric, integer, yearmon, yearqtr, year_month or year_quarter.

Value

A logical of length 1.

is_whole_number

Are all numbers whole numbers?

Description

Are all numbers whole numbers?

Usage

```
is_whole_number(x, tol = .Machine$double.eps, na.rm = TRUE)
```

Arguments

x A numeric vector. tol tolerance value.

The default is .Machine\$double.eps, essentially the lowest possible tolerance. A more typical tolerance for double floating point comparisons in other compar-

isons is sqrt(.Machine\$double.eps).

na.rm Should NA values be removed before calculation? Default is TRUE.

Details

This is a very efficient function that returns FALSE if any number is not a whole-number and TRUE if all of them are.

Method:

x is defined as a whole number vector if all numbers satisfy abs(x - round(x)) < tol.

36 missing_dates

NA handling:

NA values are handled in a custom way.

If x is an integer, TRUE is always returned even if x has missing values.

If x has both missing values and decimal numbers, FALSE is always returned.

If x has missing values, and only whole numbers and na.rm = FALSE, then NA is returned.

Basically NA is only returned if na.rm = FALSE and x is a double vector of only whole numbers and NA values.

Inspired by the discussion in this thread: check-if-the-number-is-integer

Value

A logical vector of length 1.

```
library(timeplyr)
library(dplyr)
# Has built-in tolerance
sqrt(2)^2 %% 1 == 0
is_whole_number(sqrt(2)^2)
is_whole_number(1)
is_whole_number(1.2)
x1 <- c(0.02, 0:10^5)
x2 <- c(0:10<sup>5</sup>, 0.02)
is_whole_number(x1)
is_whole_number(x2)
# Somewhat more strict than all.equal
all.equal(10^9 + 0.0001, round(10^9 + 0.0001))
is_whole_number(10^9 + 0.0001)
# Can safely be used to select whole number variables
starwars %>%
 select(where(is_whole_number))
# To reduce the size of any data frame one can use the below code
df <- starwars %>%
 mutate(across(where(is_whole_number), as.integer))
```

q_summarise 37

Description

Check for missing dates between first and last date

Usage

```
missing_dates(x)
n_missing_dates(x)
```

Arguments

Х

A date or datetime vector, or a data frame.

Value

A date vector if x is a vector, or a list if x is a data. frame.

q_summarise

Fast grouped quantile summary

Description

collapse and data. table are used for the calculations.

Usage

```
q_summarise(
  data,
  ...,
  probs = seq(0, 1, 0.25),
  type = 7,
  pivot = c("wide", "long"),
  na.rm = TRUE,
  sort = df_group_by_order_default(data),
  .by = NULL,
  .cols = NULL
)
```

Arguments

data	A data frame.
	Variables used to calculate quantiles for. Tidy data-masking applies.
probs	Quantile probabilities.
type	An integer from 5-9 specifying which algorithm to use. See ${\tt quantile}$ for more details.
pivot	Should data be pivoted wide or long? Default is wide.

na.rm	Should NA values be removed? Default is TRUE.
sort	Should groups be sorted? Default is TRUE.
. by	(Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.
.cols	(Optional) alternative to that accepts a named character vector or numeric vector. If speed is an expensive resource, it is recommended to use this.

Value

A data. table containing the quantile values for each group.

See Also

stat summarise

Examples

```
library(timeplyr)
library(dplyr)
# Standard quantiles
iris %>%
  q_summarise(Sepal.Length)
# Quantiles by species
iris %>%
  q_summarise(Sepal.Length, .by = Species)
# Quantiles by species across multiple columns
iris %>%
  q_summarise(Sepal.Length, Sepal.Width,
            probs = c(0, 1),
            .by = Species)
# Long format if one desires, useful for ggplot2
iris %>%
  q_summarise(Sepal.Length, pivot = "long",
            .by = Species)
# Example with lots of groups
set.seed(20230606)
df <- data.frame(x = rnorm(10^5),
                 g = sample.int(10<sup>5</sup>, replace = TRUE))
q_summarise(df, x, .by = g, sort = FALSE)
```

```
reset_timeplyr_options
```

Reset 'timeplyr' options

roll_lag 39

Description

One can set global options to be used in timeplyr. These options include:

- time_type Controls whether to use periods, durations or to decide automatically.
- roll_month Controls how to roll forward or backward impossible calendar days.
- roll_dst Controls how to roll forward or backward impossible date-times.
- interval_style Controls how time_interval objects are formatted.
- interval_sub_formatter A function to format the start and end times of a time_interval.
- use_intervals Controls whether time_intervals are returned whenever dates or date-times are aggregated. If this is FALSE the start time (or left-hand side) is always returned.

Usage

```
reset_timeplyr_options()
```

Value

Resets the timeplyr global options (prefixed with "timeplyr."): time_type, roll_month, roll_dst, interval_style, interval_sub_formatter and use_intervals.

Examples

```
library(timeplyr)
options(timeplyr.interval_style = "start")
getOption("timeplyr.interval_style")
reset_timeplyr_options()
getOption("timeplyr.interval_style")
```

roll_lag

Fast rolling grouped lags and differences

Description

Inspired by 'collapse', roll_lag and roll_diff operate similarly to flag and fdiff.

Usage

```
roll_lag(x, n = 1L, ...)
## Default S3 method:
roll_lag(x, n = 1L, g = NULL, fill = NULL, ...)
## S3 method for class 'ts'
roll_lag(x, n = 1L, g = NULL, fill = NULL, ...)
```

40 roll_lag

```
## S3 method for class 'zoo'
roll_lag(x, n = 1L, g = NULL, fill = NULL, ...)
roll_diff(x, n = 1L, ...)
## Default S3 method:
roll_diff(x, n = 1L, g = NULL, fill = NULL, differences = 1L, ...)
## S3 method for class 'ts'
roll_diff(x, n = 1L, g = NULL, fill = NULL, differences = 1L, ...)
## S3 method for class 'zoo'
roll_diff(x, n = 1L, g = NULL, fill = NULL, differences = 1L, ...)
diff_(
  Х,
  n = 1L,
  differences = 1L,
 order = NULL,
  run_lengths = NULL,
  fill = NULL
)
```

Arguments

V	٨	vector	or	data	frama
X	Α	vector	Or	gata	irame.

n Lag. This will be recycled to match the length of x and can be negative.

... Arguments passed onto appropriate method.

g Grouping vector. This can be a vector, data frame or GRP object.

fill Value to fill the first n elements.

differences Number indicating the number of times to recursively apply the differencing al-

gorithm. If length(n) == 1, i.e the lag is a scalar integer, an optimised method is used which avoids recursion entirely. If length(n) != 1 then simply recur-

sion is used.

order Optionally specify an ordering with which to apply the lags/differences. This is

useful for example when applying lags chronologically using an unsorted time

variable.

run_lengths Optional integer vector of run lengths that defines the size of each lag run. For

example, supplying c(5, 5) applies lags to the first 5 elements and then essentially resets the bounds and applies lags to the next 5 elements as if they were an

entirely separate and standalone vector.

This is particularly useful in conjunction with the order argument to perform a

by-group lag.

Details

While these may not be as fast the 'collapse' equivalents, they are adequately fast and efficient. A key difference between roll_lag and flag is that g does not need to be sorted for the result to

roll_na_fill 41

be correct.

Furthermore, a vector of lags can be supplied for a custom rolling lag.

roll_diff() silently returns NA when there is integer overflow. Both roll_lag() and roll_diff() apply recursively to list elements.

Value

A vector the same length as x.

Examples

```
library(timeplyr)
x <- 1:10
roll_lag(x) # Lag
roll_lag(x, -1) # Lead
roll_diff(x) # Lag diff
roll_diff(x, -1) # Lead diff
# Using cheapr::lag_sequence()
# Differences lagged at 5, first 5 differences are compared to x[1]
roll_diff(x, cheapr::lag_sequence(length(x), 5, partial = TRUE))
# Like diff() but x/y instead of x-y
quotient <- function(x, n = 1L){
  x / roll_lag(x, n)
# People often call this a growth rate
# but it's just a percentage difference
# See ?roll_growth_rate for growth rate calculations
quotient(1:10)
```

roll_na_fill

Fast grouped "locf" NA fill

Description

A fast and efficient by-group method for "last-observation-carried-forward" NA filling.

Usage

```
roll_na_fill(x, g = NULL, fill_limit = Inf)
.roll_na_fill(x, fill_limit = Inf)
```

42 roll_na_fill

Arguments

Χ	A vector.
g	An object use for grouping x This may be a vector or data frame for example.
fill_limit	(Optional) maximum number of consecutive NAs to fill per NA cluster. Default is Inf.

Details

Method:

When supplying groups using g, this method uses radixorder(g) to specify how to loop through x, making this extremely efficient.

When x contains zero or all NA values, then x is returned with no copy made.

.roll_na_fill() is the same as roll_na_fill() but without a g argument and it performs no sanity checks. It is passed straight to c++ which makes it efficient for loops.

Value

A filled vector of x the same length as x.

Examples

```
library(timeplyr)
library(dplyr)
library(data.table)
words <- do.call(paste0,</pre>
                 do.call(expand.grid, rep(list(letters), 3)))
groups <- sample(words, size = 10^5, replace = TRUE)</pre>
x <- sample.int(10^2, 10^5, TRUE)
x[sample.int(10^5, 10^4)] <- NA
dt <- data.table(x, groups)</pre>
filled <- roll_na_fill(x, groups)</pre>
library(zoo)
  # Summary
# Latest version of vctrs with their vec_fill_missing
# Is the fastest but not most memory efficient
# For low repetitions and large vectors, data.table is best
# For large numbers of repetitions (groups) and data
# that is sorted by groups
# timeplyr is fastest
# No groups
bench::mark(e1 = dt[, filled1 := timeplyr::roll_na_fill(x)][]$filled1,
            e2 = dt[, filled2 := data.table::nafill(x, type = "locf")][]$filled2,
            e3 = dt[, filled3 := vctrs::vec_fill_missing(x)][]$filled3,
```

roll_sum 43

roll_sum

Fast by-group rolling functions

Description

An efficient method for rolling sum, mean and growth rate for many groups.

Usage

```
roll_sum(
  Х,
 window = Inf,
 g = NULL,
 partial = TRUE,
 weights = NULL,
 na.rm = TRUE,
)
roll_mean(
 window = Inf,
 g = NULL,
 partial = TRUE,
 weights = NULL,
  na.rm = TRUE,
)
roll_geometric_mean(
 window = Inf,
```

roll_sum

```
g = NULL,
 partial = TRUE,
 weights = NULL,
 na.rm = TRUE,
)
roll_harmonic_mean(
 window = Inf,
 g = NULL,
 partial = TRUE,
 weights = NULL,
 na.rm = TRUE,
)
roll_growth_rate(
 х,
 window = Inf,
 g = NULL,
 partial = TRUE,
 na.rm = FALSE,
 log = FALSE,
  inf_fill = NULL
)
```

Arguments

Χ	Numeric vector, data frame, or list.
window	Rolling window size, default is Inf.
g	Grouping object passed directly to collapse::GRP(). This can for example be a vector or data frame.
partial	Should calculations be done using partial windows? Default is TRUE.
weights	Importance weights. Must be the same length as x. Currently, no normalisation of weights occurs.
na.rm	Should missing values be removed for the calculation? The default is TRUE.
	$Additional\ arguments\ passed\ to\ data.\ table::frollmean\ and\ data.\ table::frollsum.$
log	For roll_growth_rate: If TRUE then growth rates are calculated on the log-scale.
inf_fill	For roll_growth_rate: Numeric value to replace Inf values with. Default behaviour is to keep Inf values.

Details

```
roll_sum and roll_mean support parallel computations when x is a data frame of multiple columns. roll_geometric_mean and roll_harmonic_mean are convenience functions that utilise roll_mean. roll_growth_rate calculates the rate of percentage change per unit time on a rolling basis.
```

stat_summarise 45

Value

A numeric vector the same length as x when x is a vector, or a list when x is a data.frame.

See Also

```
time_roll_mean
```

Examples

```
library(timeplyr)
x <- 1:10
roll_sum(x) # Simple rolling total
roll_mean(x) # Simple moving average
roll_sum(x, window = 3)
roll_mean(x, window = 3)
roll_sum(x, window = 3, partial = FALSE)
roll_mean(x, window = 3, partial = FALSE)
# Plot of expected value of 'coin toss' over many flips
set.seed(42)
x <- sample(c(1, 0), 10^3, replace = TRUE)
ev <- roll_mean(x)</pre>
plot(ev)
abline(h = 0.5, lty = 2)
all.equal(roll_sum(iris$Sepal.Length, g = iris$Species),
          ave(iris$Sepal.Length, iris$Species, FUN = cumsum))
# The below is run using parallel computations where applicable
roll_sum(iris[, 1:4], window = 7, g = iris$Species)
  library(data.table)
  library(bench)
  df <- data.table(g = sample.int(10^4, 10^5, TRUE),</pre>
                   x = rnorm(10^5))
  mark(e1 = df[, mean := frollmean(x, n = 7,
                                    align = "right", na.rm = FALSE), by = "g"]$mean,
       e2 = df[, mean := roll_mean(x, window = 7, g = get("g"),
                                   partial = FALSE, na.rm = FALSE)]$mean)
```

stat_summarise

Fast grouped statistical summary for data frames.

Description

collapse and data. table are used for the calculations.

46 stat_summarise

Usage

```
stat_summarise(
  data,
    ...,
  stat = .stat_fns[1:3],
  q_probs = NULL,
  na.rm = TRUE,
  sort = df_group_by_order_default(data),
  .count_name = NULL,
  .names = NULL,
  .by = NULL,
  .cols = NULL,
  inform_stats = TRUE,
  as_tbl = FALSE
)
.stat_fns
```

Arguments

aata	A data frame.	

... Variables to apply the statistical functions to. Tidy data-masking applies.

stat A character vector of statistical summaries to apply. This can be one or more of

the following:

"n", "nmiss", "ndistinct", "min", "max", "mean", "first", "last", "sd", "var",

"mode", "median", "sum", "prop_complete".

q_probs (Optional) Quantile probabilities. If supplied, q_summarise() is called and

added to the result.

na.rm Should NA values be removed? Default is TRUE.

sort Should groups be sorted? Default is TRUE.

.count_name Name of count column, default is "n".

.names An optional glue specification passed to stringr::glue(). If .names = NULL,

then when there is 1 variable, the function name is used, i.e. $names = "{.fn}"$, when there are multiple variables and 1 function, the variable names are used, i.e, $.names = "{.col}"$ and in the case of multiple variables and functions.

"{.col}_{.fn}" is used.

.by (Optional). A selection of columns to group by for this operation. Columns are

specified using tidy-select.

.cols (Optional) alternative to . . . that accepts a named character vector or numeric

vector. If speed is an expensive resource, it is recommended to use this.

inform_stats Should available stat functions be displayed at the start of each session? Default

is TRUE.

as_tbl Should the result be a tibble? Default is FALSE.

time_aggregate 47

Format

```
.stat_fns
```

An object of class character of length 14.

Details

```
stat_summarise() can apply multiple functions to multiple variables.
stat_summarise() is equivalent to
data %>% group_by(...) %>% summarise(across(..., list(...)))
but is faster and more efficient and accepts limited statistical functions.
```

Value

A summary data. table containing the summary values for each group.

See Also

q_summarise

Examples

time_aggregate

Aggregate time to a higher unit

Description

Aggregate time to a higher unit for possibly many groups with respect to a time index.

48 time_aggregate

Usage

```
time_aggregate(
    x,
    time_by = NULL,
    from = NULL,
    to = NULL,
    time_type = getOption("timeplyr.time_type", "auto"),
    roll_month = getOption("timeplyr.roll_month", "preday"),
    roll_dst = getOption("timeplyr.roll_dst", "NA"),
    time_floor = FALSE,
    week_start = getOption("lubridate.week.start", 1),
    as_interval = getOption("timeplyr.use_intervals", TRUE)
)
```

Arguments

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr vector.

time_by Time unit.

Must be one of the following:

- string, e.g time_by = "day" or time_by = "2 weeks"
- lubridate duration or period object, e.g. days(1) or ddays(1).
- named list of length one, e.g. list("days" = 7).
- Numeric vector, e.g. time_by = 7.

from Start.

time_type If "auto", periods are used for the time expansion when days, weeks, months

or years are specified, and durations are used otherwise.

roll_month Control how impossible dates are handled when month or year arithmetic is

involved.

roll_dst See ?timechange::time_add for the full list of details.

time_floor Should from be floored to the nearest unit specified through the time_by argu-

ment? This is particularly useful for starting sequences at the beginning of a

week or month for example.

week_start day on which week starts following ISO conventions - 1 means Monday (de-

fault), 7 means Sunday. This is only used when time_floor = TRUE.

as_interval Should result be a time_interval? Default is TRUE.

This can be controlled globally through options(timeplyr.use_intervals).

Details

time_aggregate aggregates time using distinct moving time range blocks of a specified time unit.

The actual calculation is extremely simple and essentially requires a subtraction, a rounding and an addition.

To perform a by-group time aggregation, simply supply collapse:: $fmin(x, g = groups, TRA = "replace_fill")$ as the from argument.

time_by 49

Value

A time_interval.

See Also

time_summarisev time_cut

Examples

```
library(timeplyr)
library(nycflights13)
library(lubridate)
library(dplyr)
sunique <- function(x) sort(unique(x))</pre>
hours <- sunique(flights$time_hour)</pre>
days <- as_date(hours)</pre>
# Aggregate by week or any time unit easily
sunique(time_aggregate(hours, "week"))
sunique(time_aggregate(hours, ddays(14)))
sunique(time_aggregate(hours, "month"))
sunique(time_aggregate(days, "month"))
# Left aligned
sunique(time_aggregate(days, "quarter"))
# Very fast by group aggregation
start <- collapse::fmin(flights$time_hour, g = flights$tailnum,</pre>
                        TRA = "replace_fill")
flights %>%
 mutate(start = collapse::fmin(time_hour, g = list(origin, dest), TRA = "replace_fill")) %>%
 mutate(week = time_aggregate(time_hour, dweeks(1), from = start)) %>%
  select(origin, dest, time_hour, week)
```

time_by

Group by a time variable at a higher time unit

Description

time_by groups a time variable by a specified time unit like for example "days" or "weeks". It can be used exactly like dplyr::group_by.

50 time_by

Usage

```
time_by(
  data,
  time,
  time_by = NULL,
  from = NULL,
  to = NULL,
   .name = paste0("time_intv_", time_by_pretty(time_by, "_")),
  .add = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  as_interval = getOption("timeplyr.use_intervals", TRUE),
  .time_by_group = TRUE
)

time_by_span(x)

time_by_var(x)

time_by_units(x)
```

Arguments

data A data frame.

time Time variable (data-masking).

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr.

time_by Time uni

Must be one of the following:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- lubridate duration or period object, e.g. days(1) or ddays(1).
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

from (Optional) Start time.

to (Optional) end time.

.name An optional glue specification passed to stringr::glue() which can be used

to concatenate strings to the time column name or replace it.

. add Should the time groups be added to existing groups? Default is FALSE.

time_type If "auto", periods are used for the time aggregation when days, weeks, months

or years are specified, and durations are used otherwise. If durations are

used the output is always of class POSIXct.

as_interval Should time variable be a time_interval? Default is FALSE.

This can be controlled globally through options(timeplyr.use_intervals).

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Value

A time_tbl_df which for practical purposes can be treated the same way as a dplyr grouped_df.

Examples

```
library(dplyr)
library(timeplyr)
library(nycflights13)
library(lubridate)
# Basic usage
hourly_flights <- flights %>%
  time_by(time_hour) # Detects time granularity
hourly_flights
time_by_span(hourly_flights)
monthly_flights <- flights %>%
  time_by(time_hour, "month")
weekly_flights <- flights %>%
  time_by(time_hour, "week", from = floor_date(min(time_hour), "week"))
monthly_flights %>%
  count()
weekly_flights %>%
  summarise(n = n(), arr_delay = mean(arr_delay, na.rm = TRUE))
# To aggregate multiple variables, use time_aggregate
flights %>%
  select(time_hour) %>%
  mutate(across(everything(), \(x) time_aggregate(x, time_by = "weeks"))) %>%
  count(time_hour)
```

time_count

time_count is deprecated

Description

time_count is deprecated

52 time_count

Usage

```
time_count(
 data,
  time = NULL,
 time_by = NULL,
  from = NULL,
  to = NULL,
  .name = "{.col}",
 complete = FALSE,
 wt = NULL,
 name = NULL,
 sort = FALSE,
  .by = NULL,
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  time_type = getOption("timeplyr.time_type", "auto"),
 roll_month = getOption("timeplyr.roll_month", "preday"),
 roll_dst = getOption("timeplyr.roll_dst", "NA"),
 as_interval = getOption("timeplyr.use_intervals", TRUE)
)
```

Arguments

data	Deprecated.
time	Deprecated.
	Deprecated.
time_by	Deprecated.
from	Deprecated.
to	Deprecated.
.name	Deprecated.
complete	Deprecated.
wt	Deprecated.
name	Deprecated.
sort	Deprecated.
.by	Deprecated.
time_floor	Deprecated.
week_start	Deprecated.
time_type	Deprecated.
roll_month	Deprecated.
roll_dst	Deprecated.
as_interval	Deprecated.

time_cut 53

time_cut

Cut dates and datetimes into regularly spaced date or datetime intervals

Description

Useful functions especially for when plotting time-series. time_cut makes approximately n groups of equal time range. It prioritises the highest time unit possible, making axes look less cluttered and thus prettier. time_breaks returns only the breaks. time_cut_width cuts the time vector into groups of equal width, e.g. a day.

Usage

```
time_cut(
 Х,
  n = 5,
  time_by = NULL,
  from = NULL,
  to = NULL,
  time_floor = FALSE,
  week_start = getOption("lubridate.week.start", 1),
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA"),
  as_interval = getOption("timeplyr.use_intervals", TRUE)
)
time_breaks(
  n = 5,
  time_by = NULL,
  from = NULL,
  to = NULL,
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_cut_width(
  Χ,
  time_by = NULL,
 from = NULL,
  as_interval = getOption("timeplyr.use_intervals", TRUE)
)
```

54 time_cut

Arguments

x Time variable.

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr.

n Number of breaks.

time_by Time unit.

Must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

from Time series start date.
to Time series end date.

time_floor Logical. Should the initial date/datetime be floored before building the se-

quence?

week_start day on which week starts following ISO conventions - 1 means Monday (de-

fault), 7 means Sunday. This is only used when time_floor = TRUE.

time_type If "auto", periods are used for the time expansion when days, weeks, months

or years are specified, and durations are used otherwise.

roll_month Control how impossible dates are handled when month or year arithmetic is

involved. Options are "preday", "boundary", "postday", "full" and "NA". See

?timechange::time_add for more details.

roll_dst See ?timechange::time_add for the full list of details.

as_interval Should result be a time_interval? Default is FALSE.

This can be controlled globally through options(timeplyr.use_intervals).

Details

To retrieve regular time breaks that simply spans the range of x, use $time_seq()$ or $time_aggregate()$. This can also be achieved in $time_cut()$ by supplying n = Inf.

By default time_cut() will try to find the prettiest way of cutting the interval by trying to cut the date/date-times into groups of the highest possible time units, starting at years and ending at milliseconds.

When x is a numeric vector, time_cut will behave similar to time_cut except for 3 things:

- The intervals are all right-open and of equal width.
- The left value of the leftmost interval is always min(x).
- Up to n breaks are created, i.e <= n breaks. This is to prioritise pretty breaks.

time_cut is a generalisation of time_summarisev such that the below identity should always hold:

```
identical(time_cut(x, n = Inf, as_factor = FALSE), time_summarisev(x))
```

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Or also:

```
breaks <- time_breaks(x, n = Inf)
identical(breaks[unclass(time_cut(x, n = Inf))], time_summarisev(x))</pre>
```

Value

time_breaks returns a vector of breaks.

time_cut returns either a vector or time_interval.

time_cut_width cuts the time vector into groups of equal width, e.g. a day, and returns the same object as time_cut. This is analogous to ggplot2::cut_width but the intervals are all right-open.

Examples

```
library(timeplyr)
library(lubridate)
library(ggplot2)
library(dplyr)
time_cut(1:10, n = 5)
# Easily create custom time breaks
df <- nycflights13::flights %>%
  fslice\_sample(n = 10, seed = 8192821) \%%
  select(time_hour) %>%
  farrange(time_hour) %>%
  mutate(date = as_date(time_hour))
# time_cut() and time_breaks() automatically find a
# suitable way to cut the data
options(timeplyr.use_intervals = TRUE)
time_cut(df$date)
# Works with datetimes as well
time_cut(df$time_hour, n = 5) # <= 5 breaks</pre>
# Custom formatting
options(timeplyr.interval_sub_formatter =
          function(x) format(x, format = "%Y %b"))
time_cut(df$date, time_by = "month")
# Just the breaks
time_breaks(df$date, n = 5, time_by = "month")
cut_dates <- time_cut(df$date)</pre>
date_breaks <- time_breaks(df$date)</pre>
# WHen n = Inf and as_factor = FALSE, it should be equivalent to using
# time_aggregate or time_summarisev
identical(time_cut(df$date, n = Inf, time_by = "month"),
          time_summarisev(df$date, time_by = "month"))
identical(time_summarisev(df$date, time_by = "month"),
          time_aggregate(df$date, time_by = "month"))
# To get exact breaks at regular intervals, use time_expandv
weekly_breaks <- time_expandv(df$date,</pre>
```

56 time_diff

time_diff

Time differences by any time unit

Description

The time difference between 2 date or date-time vectors.

Usage

```
time_diff(
   x,
   y,
   time_by = 1L,
   time_type = getOption("timeplyr.time_type", "auto")
)
```

Arguments

x Start date or datetime.

y End date or datetime.

time_by Must be one of the three (Default is 1):

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

time_type Time difference type: "auto", "duration" or "period".

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Details

When time_by is a numeric vector, e.g time_by = 1 then base arithmetic using base:: `-` is used, otherwise 'lubridate' style durations and periods are used.

Some more exotic time units such as quarters, fortnights, etcetera can be specified. See .time_units for more choices.

Value

A numeric vector recycled to the length of max(length(x), length(y)).

Examples

```
library(timeplyr)
library(lubridate)
time_diff(today(), today() + days(10),
          time_by = "days")
time_diff(today(), today() + days((0:3) * 7),
          time_by = weeks(1))
time_diff(today(), today() + days(100),
          time_by = list("days" = 1:100))
time_diff(1, 1 + 0:100, time_by = 3)
library(nycflights13)
library(bench)
# Period differences are much faster
# check = FALSE because the results are fractionally different.
# lubridate:::adjust_estimate likely has a typo in the first while loop
mark(timeplyr = time_diff(flights$time_hour, today(), "weeks", time_type = "period"),
     lubridate = interval(flights$time_hour, today()) / weeks(1),
     check = FALSE)
```

time_elapsed

Fast grouped time elapsed

Description

Calculate how much time has passed on a rolling or cumulative basis.

Usage

```
time_elapsed(
  x,
  time_by = NULL,
```

58 time_elapsed

```
g = NULL,
time_type = getOption("timeplyr.time_type", "auto"),
rolling = TRUE,
fill = NA,
na_skip = TRUE
```

Arguments

x Time variable.

 $Can \ be \ a \ \mathsf{Date}, \ \mathsf{POSIXt}, \ \mathsf{numeric}, \ \mathsf{integer}, \ \mathsf{yearmon}, \ \mathsf{or} \ \mathsf{yearqtr}.$

time_by Must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

g Object to be used for grouping x, passed onto collapse::GRP().

time_type Time type, either "auto", "duration" or "period". With larger data, it is recom-

mended to use time_type = "duration" for speed and efficiency.

rolling If TRUE (the default) then lagged time differences are calculated on a rolling

basis, essentially like diff().

If FALSE then time differences compared to the index (first) time are calculated.

fill When rolling = TRUE, this is the value that fills the first elapsed time. The

default is NA.

na_skip Should NA values be skipped? Default is TRUE.

Details

time_elapsed() is quite efficient when there are many groups, especially if your data is sorted in order of those groups. In the case that g is supplied, it is most efficient when your data is sorted by g. When na_skip is TRUE and rolling is also TRUE, NA values are simply skipped and hence the time differences between the current value and the previous non-NA value are calculated. For example, c(3, 4, 6, NA, NA, 9) becomes c(NA, 1, 2, NA, NA, 3).

When na_skip is TRUE and rolling is FALSE, time differences between the current value and the first non-NA value of the series are calculated. For example, c(NA, NA, 3, 4, 6, NA, 8) becomes c(NA, NA, 0, 1, 3, NA, 5).

Value

A numeric vector the same length as x.

time_episodes 59

Examples

```
library(timeplyr)
library(dplyr)
library(lubridate)

x <- time_seq(today(), length.out = 25, time_by = "3 days")
time_elapsed(x)
time_elapsed(x, rolling = FALSE, time_by = "day")

# Grouped example
set.seed(99)
# ~ 100k groups, 1m rows
x <- sample(time_seq_v2(20, today(), "day"), 10^6, TRUE)
g <- sample.int(10^5, 10^6, TRUE)

time_elapsed(x, time_by = "day", g = g)</pre>
```

time_episodes

Episodic calculation of time-since-event data

Description

This function assigns episodes to events based on a pre-defined threshold of a chosen time unit.

Usage

```
time_episodes(
  data,
  time,
  time_by = NULL,
  window = 1,
  roll_episode = TRUE,
  switch_on_boundary = TRUE,
  fill = 0,
  .add = FALSE,
  event = NULL,
  time_type = getOption("timeplyr.time_type", "auto"),
  .by = NULL
)
```

Arguments

data A data frame.

time Date or datetime variable to use for the episode calculation. Supply the variable using tidyselect notation.

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time_by

Time units used to calculate episode flags. If time_by is NULL then a heuristic will try and estimate the highest order time unit associated with the time variable. If specified, then by must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

window

Single number defining the episode threshold. When rolling = TRUE events with a t_elapsed >= window since the last event are defined as a new episode. When rolling = FALSE events with a t_elapsed >= window since the first event of the corresponding episode are defined as a new episode.

By default, window = 1 which assigns every event to a new episode.

roll_episode

Logical. Should episodes be calculated using a rolling or fixed window? If TRUE (the default), an amount of time must have passed (>= window) since the last event, with each new event effectively resetting the time at which you start counting.

If FALSE, the elapsed time is fixed and new episodes are defined based on how much cumulative time has passed since the first event of each episode.

switch_on_boundary

When an exact amount of time (specified in time_by) has passed, should there be an increment in ID?

The default is TRUE.

For example, if time_by = "days" and switch_on_boundary = FALSE, > 1 day must have passed, otherwise >= 1 day must have passed.

fill Value to fill first time elapsed value. Only applicable when roll_episode = TRUE.

Default is 0.

Should episodic variables be added to the data? . add

If FALSE (the default), then only the relevant variables are returned.

If TRUE, the episodic variables are added to the original data. In both cases, the order of the data is unchanged.

(**Optional**) List that encodes which rows are events, and which aren't. By default time_episodes() assumes every observation (row) is an event but this need not be the case.

event must be a named list of length 1 where the values of the list element represent the event. For example, if your events were coded as 0 and 1 in a variable named "evt" where 1 represents the event, you would supply event = list(evt = 1).

time_type

Time type, either "auto", "duration" or "period". With larger data, it is recommended to use time_type = "duration" for speed and efficiency.

.by (Optional). A selection of columns to group by for this operation. Columns are specified using tidyselect.

event

time_episodes 61

Details

time_episodes() calculates the time elapsed (rolling or fixed) between successive events, and flags these events as episodes or not based on how much time has passed.

An example of episodic analysis can include disease infections over time.

In this example, a positive test result represents an **event** and a new infection represents a new **episode**.

It is assumed that after a pre-determined amount of time, a positive result represents a new episode of infection.

To perform simple time-since-event analysis, which means one is not interested in episodes, simply use time_elapsed() instead.

To find implicit missing gaps in time, set window to 1 and switch_on_boundary to FALSE. Any event classified as an episode in this scenario is an event following a gap in time.

The data are always sorted before calculation and then sorted back to the input order.

- 4 Key variables will be calculated:
 - ep_id An integer variable signifying which episode each event belongs to.
 Non-events are assigned NA.
 ep_id is an increasing integer starting at 1. In the infections scenario, 1 are positives within the first episode of infection, 2 are positives within the second episode of infection and so on.
 - **ep_id_new** An integer variable signifying the first instance of each new episode. This is an increasing integer where 0 signifies within-episode observations and >= 1 signifies the first instance of the respective episode.
 - t_elapsed The time elapsed since the last event.

 When roll_episode = FALSE, this becomes the time elapsed since the first event of the current episode. Time units are specified in the by argument.
 - ep_start Start date/datetime of the episode.

data.table and collapse are used for speed and efficiency.

Value

A data. frame in the same order as it was given.

See Also

```
time_elapsed time_seq_id
```

Examples

```
library(timeplyr)
library(dplyr)
library(nycflights13)
library(lubridate)
library(ggplot2)

# Say we want to flag origin-destination pairs
# that haven't seen departures or arrivals for a week
```

```
events <- flights %>%
  mutate(date = as_date(time_hour)) %>%
  group_by(origin, dest) %>%
  time_episodes(date, time_by = "week", window = 1)
# The pooled average time between flights of a specific origin and destination
# is ~ 5.2 hours
# This average is a weighted average of average time between events
# Weighted by the frequency of origin-destination groups (pairs)
# It can be calculated like so:
# flights %>%
   arrange(origin, dest, time_hour) %>%
   group_by(origin, dest) %>%
   mutate(time_diff = time_diff(lag(time_hour), time_hour, "hours")) %>%
   summarise(n = n(),
              mean = mean(time_diff, na.rm = TRUE)) %>%
#
   ungroup() %>%
    summarise(pooled_mean = weighted.mean(mean, n, na.rm = TRUE))
events
episodes <- events %>%
  filter(ep_id_new > 1)
nrow(fdistinct(episodes, origin, dest)) # 55 origin-destinations
# As expected summer months saw the least number of
# dry-periods
episodes %>%
  ungroup() %>%
  time_by(ep_start, time_by = "week",
          .name = "ep_start", as_interval = FALSE) %>%
  count() %>%
  ggplot(aes(x = ep_start, y = n)) +
  geom_bar(stat = "identity")
```

time_expand

A time based extension to tidyr::complete().

Description

A time based extension to tidyr::complete().

Usage

```
time_expand(
  data,
  time = NULL,
```

```
. . . ,
  .by = NULL,
  time_by = NULL,
  from = NULL,
  to = NULL,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  expand_type = c("nesting", "crossing"),
  sort = TRUE,
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_complete(
  data,
  time = NULL,
  . . . ,
  .by = NULL,
  time_by = NULL,
  from = NULL,
  to = NULL,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  expand_type = c("nesting", "crossing"),
  sort = TRUE,
  fill = NA,
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
```

Arguments

data A data frame.

time Time variable.

... Groups to expand.

.by (Optional). A selection of columns to group by for this operation. Columns are specified using tidy-select.

time_by Time unit.

Must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).

• Numeric vector. If time_by is a numeric vector and x is not a date/datetime,

	then arithmetic is used, e.g time_by = 1.
from	Time series start date.
to	Time series end date.
time_type	If "auto", periods are used for the time expansion when days, weeks, months or years are specified, and durations are used otherwise.
time_floor	Should from be floored to the nearest unit specified through the time_by argument? This is particularly useful for starting sequences at the beginning of a week or month for example.
week_start	day on which week starts following ISO conventions - 1 means Monday (default), 7 means Sunday. This is only used when floor_date = TRUE.
expand_type	Type of time expansion to use where "nesting" finds combinations already present in the data, "crossing" finds all combinations of values in the group variables.
sort	Logical. If TRUE expanded/completed variables are sorted.
roll_month	Control how impossible dates are handled when month or year arithmetic is involved. Options are "preday", "boundary", "postday", "full" and "NA". See ?timechange::time_add for more details.
roll_dst	See ?timechange::time_add for the full list of details.
fill	A named list containing value-name pairs to fill the named implicit missing

Details

This works much the same as tidyr::complete(), except that you can supply an additional time argument to allow for filling in time gaps, expansion of time, as well as aggregating time to a higher unit. lubridate is used for handling time, while data.table and collapse are used for the data frame expansion.

At the moment, within group combinations are ignored. This means when expand_type = nesting, existing combinations of supplied groups across the entire dataset are used, and when expand_type = crossing, all possible combinations of supplied groups across the **entire** dataset are used as well.

Value

A data. frame of expanded time by or across groups.

values.

Examples

```
library(timeplyr)
library(dplyr)
library(lubridate)
library(nycflights13)

x <- flights$time_hour

time_num_gaps(x) # Missing hours

flights_count <- flights %>%
```

```
fcount(time_hour)

# Fill in missing hours
flights_count %>%
    time_complete(time = time_hour)

# You can specify units too
flights_count %>%
    time_complete(time = time_hour, time_by = "hours")
flights_count %>%
    time_complete(time = as_date(time_hour), time_by = "days") # Nothing to complete here

# Where time_expand() and time_complete() really shine is how fast they are with groups
flights %>%
    group_by(origin, dest) %>%
    time_expand(time = time_hour, time_by = dweeks(1))
```

time_expandv

Vector date and datetime functions

Description

These are atomic vector-based functions of the tidy equivalents which all have a "v" suffix to denote this. These are more geared towards programmers and allow for working with date and datetime vectors.

Usage

```
time_expandv(
  time_by = NULL,
  from = NULL,
  to = NULL,
  g = NULL,
 use.g.names = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
 roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_span(
  time_by = NULL,
  from = NULL,
  to = NULL,
```

```
g = NULL,
  use.g.names = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  roll_month = getOption("timeplyr.roll_month", "preday"),
 roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_completev(
  time_by = NULL,
  from = NULL,
  to = NULL,
  sort = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_summarisev(
 х,
  time_by = NULL,
  from = NULL,
  to = NULL,
  sort = FALSE,
  unique = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA"),
  as_interval = getOption("timeplyr.use_intervals", TRUE)
)
time_countv(
  х.
  time_by = NULL,
  from = NULL,
  to = NULL,
  sort = TRUE,
  unique = TRUE,
  complete = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
```

```
roll_month = getOption("timeplyr.roll_month", "preday"),
roll_dst = getOption("timeplyr.roll_dst", "NA"),
as_interval = getOption("timeplyr.use_intervals", TRUE)
)

time_span_size(
    x,
    time_by = NULL,
    from = NULL,
    to = NULL,
    use.g.names = TRUE,
    time_type = getOption("timeplyr.time_type", "auto"),
    time_floor = FALSE,
    week_start = getOption("lubridate.week.start", 1)
)
```

Arguments

Χ

g

Time variable.

Can be a Date, POSIXt, numeric, integer, yearmon, yearqtr, year_month or year_quarter.

time_by

Time unit.

Must be one of the following:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

from Time series start date.
to Time series end date.

Grouping object passed directly to collapse::GRP(). This can for example be a vector or data frame.

use.g.names Should the result include group names? Default is TRUE.

time_type If "auto", periods are used for the time expansion when days, weeks, months or years are specified, and durations are used otherwise.

Should from be floored to the nearest unit specified through the time_by argument? This is particularly useful for starting sequences at the beginning of a week or month for example.

week_start day on which week starts following ISO conventions - 1 means Monday (default), 7 means Sunday. This is only used when time_floor = TRUE.

roll_month Control how impossible dates are handled when month or year arithmetic is involved. Options are "preday", "boundary", "postday", "full" and "NA". See ?timechange::time_add for more details.

roll_dst See ?timechange::time_add for the full list of details.

sort Should the output be sorted? Default is TRUE.

unique Should the result be unique or match the length of the vector? Default is TRUE.

as_interval Should result be a time_interval? Default is FALSE.

This can be controlled globally through options(timeplyr.use_intervals).

complete Logical. If TRUE implicit gaps in time are filled before counting and after time

aggregation (controlled using time_by). The default is FALSE.

Value

Vectors (typically the same class as x) of varying lengths depending on the arguments supplied. time_countv() returns a tibble.

Examples

```
library(timeplyr)
library(dplyr)
library(lubridate)
library(nycflights13)
x <- unique(flights$time_hour)</pre>
# Number of missing hours
time_num_gaps(x)
# Same as above
time_span_size(x) - length(unique(x))
# Time sequence that spans the data
length(time_span(x)) # Automatically detects hour granularity
time_span(x, time_by = "month")
time_span(x, time_by = list("quarters" = 1),
             to = today(),
             # Floor start of sequence to nearest month
             time_floor = TRUE)
# Complete missing gaps in time using time_completev
y <- time_completev(x, time_by = "hour")</pre>
identical(y[!y %in% x], time_gaps(x))
# Summarise time using time_summarisev
time_summarisev(y, time_by = "quarter")
time_summarisev(y, time_by = "quarter", unique = TRUE)
flights %>%
  fcount(quarter = time_summarisev(time_hour, "quarter"))
# Alternatively
time_countv(flights$time_hour, time_by = "quarter")
# If you want the above as an atomic vector just use tibble::deframe
```

time_gaps 69

time_gaps

Gaps in a regular time sequence

Description

time_gaps() checks for implicit missing gaps in time for any regular date or datetime sequence.

Usage

```
time_gaps(
 х,
  time_by = NULL,
 g = NULL,
  use.g.names = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  check_time_regular = FALSE
)
time_num_gaps(
 time_by = NULL,
 g = NULL,
 use.g.names = TRUE,
 na.rm = TRUE,
 time_type = getOption("timeplyr.time_type", "auto"),
  check_time_regular = FALSE
)
time_has_gaps(
 х,
  time_by = NULL,
 g = NULL,
 use.g.names = TRUE,
 na.rm = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  check_time_regular = FALSE
)
```

Arguments

x A date, datetime or numeric vector.

time_by Time unit.

Must be one of the three:

• string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"

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• named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).

• Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

g Grouping object passed directly to collapse::GRP(). This can for example be

a vector or data frame.

use.g.names Should the result include group names? Default is TRUE.

time_type Time type, either "auto", "duration" or "period". With larger data, it is recom-

mended to use time_type = "duration" for speed and efficiency.

check_time_regular

Should the time vector be checked to see if it is regular (with or without gaps)?

Default is FALSE.

na.rm Should NA values be removed? Default is TRUE.

Details

When check_time_regular is TRUE, x is passed to time_is_regular, which checks that the time elapsed between successive values are in increasing order and are whole numbers. For more strict checks, see ?time_is_regular.

Value

```
time_gaps returns a vector of time gaps.
time_num_gaps returns the number of time gaps.
time_has_gaps returns a logical(1) of whether there are gaps.
```

Examples

```
library(timeplyr)
library(dplyr)
library(lubridate)
library(nycflights13)

missing_dates(flights$time_hour)
time_has_gaps(flights$time_hour)
time_num_gaps(flights$time_hour)
time_gaps(flights$time_hour)
time_num_gaps(flights$time_hour, g = flights$origin)

# Number of missing hours by origin and dest
flights %>%
  group_by(origin, dest) %>%
  summarise(n_missing = time_num_gaps(time_hour, "hours"))
```

time_gcd_diff 71

time_gcd_diff

Fast greatest common divisor of time differences

Description

Fast greatest common divisor of time differences

Usage

```
time_gcd_diff(
    x,
    time_by = 1L,
    time_type = getOption("timeplyr.time_type", "auto"),
    tol = sqrt(.Machine$double.eps)
)
```

Arguments

x Time variable.

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr.

time_by Time uni

Must be one of the following:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

 $time_type$

If "auto", periods are used if x is a Date and durations are used if x is a datetime. Otherwise numeric differences are calculated.

tol

Numeric tolerance for gcd algorithm.

Value

A list of length 1.

Examples

```
library(timeplyr)
library(lubridate)
library(cppdoubles)

time_gcd_diff(1:10)
time_gcd_diff(seq(0, 1, 0.2))
```

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```
time_gcd_diff(time_seq(today(), today() + 100, time_by = "3 days"))
time_gcd_diff(time_seq(now(), len = 10^2, time_by = "125 seconds"))

# Monthly gcd using lubridate periods
quarter_seq <- time_seq(today(), len = 24, time_by = months(4))
time_gcd_diff(quarter_seq, time_by = months(1), time_type = "period")
time_gcd_diff(quarter_seq, time_by = "months", time_type = "duration")

# Detects monthly granularity
double_equal(time_gcd_diff(as.vector(time(AirPassengers))), 1/12)</pre>
```

time_ggplot

Quick time-series ggplot

Description

time_ggplot() is a neat way to quickly plot aggregate time-series data.

Usage

```
time_ggplot(
  data,
  time,
  value,
  group = NULL,
  facet = FALSE,
  geom = ggplot2::geom_line,
  ...
)
```

Arguments

data	A data frame
time	Time variable using tidyselect.
value	Value variable using tidyselect.
group	(Optional) Group variable using tidyselect.
facet	When groups are supplied, should multi-series be plotted separately or on the same plot? Default is FALSE, or together.
geom	ggplot2 'geom' type. Default is geom_line().
	Further arguments passed to the chosen 'geom'.

Value

A ggplot.

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See Also

ts_as_tibble

```
library(dplyr)
library(timeplyr)
library(ggplot2)
library(lubridate)
# It's as easy as this
AirPassengers %>%
  ts_as_tibble() %>%
  time_ggplot(time, value)
# And this
EuStockMarkets %>%
  ts_as_tibble() %>%
  time_ggplot(time, value, group)
# zoo example
x.Date \leftarrow as.Date("2003-02-01") + c(1, 3, 7, 9, 14) - 1
x <- zoo::zoo(rnorm(5), x.Date)</pre>
x %>%
  ts_as_tibble() %>%
  time_ggplot(time, value)
# An example using raw data
ebola <- outbreaks::ebola_sim$linelist</pre>
# We can build a helper to count and complete
# Using the same time grid
count_and_complete <- function(.data, time, .name,</pre>
                                from = NULL, ...,
                                time_by = NULL){
  .data %>%
    time_by(!!dplyr::enquo(time), time_by = time_by,
               .name = .name, from = !!dplyr::enquo(from),
            as_interval = FALSE) %>%
    dplyr::count(...) %>%
    dplyr::ungroup() %>%
    time_complete(.data[[.name]], ..., time_by = time_by,
                  fill = list(n = 0)
ebola %>%
  count_and_complete(date_of_onset, outcome, time_by = "week", .name = "date_of_onset",
                     from = floor_date(min(date_of_onset), "week")) %>%
  time_ggplot(date_of_onset, n, geom = geom_blank) +
  geom_col(aes(fill = outcome))
```

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time_id

Time ID

Description

Generate a time ID that signifies how many time steps away a time value is from the starting time point or more intuitively, this is the time passed since the first time point.

Usage

```
time_id(
    x,
    time_by = NULL,
    g = NULL,
    na_skip = TRUE,
    time_type = getOption("timeplyr.time_type", "auto"),
    shift = 1L
)
```

Arguments

Х

Time variable.

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr.

time_by

Time unit.

This signifies the granularity of the time data with which to measure gaps in the sequence. If your data is daily for example, supply time_by = "days". If weekly, supply time_by = "week". Must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

g

Object used for grouping x. This can for example be a vector or data frame. g is passed directly to collapse::GRP().

na_skip

Should NA values be skipped? Default is TRUE.

time_type

If "auto", periods are used for the time expansion when days, weeks, months or years are specified, and durations are used otherwise.

shift

Value used to shift the time IDs. Typically this is 1 to ensure the IDs start at 1 but can be 0 or even negative if for example your time values are going backwards in time.

time_interval 75

Details

This is heavily inspired by collapse::timeid but differs in 3 ways:

- The time steps need not be the greatest common divisor of successive differences
- The starting time point may not necessarily be the earliest chronologically and thus time_id can generate negative IDs.
- g can be supplied to calculate IDs by group.

time_id(c(3, 2, 1)) is not the same as collapse::timeid(c(3, 2, 1)). In general time_id(sort(x)) should be equal to collapse::timeid(sort(x)). The time difference GCD is always calculated using all the data and not by-group.

Value

An integer vector the same length as x.

See Also

```
time_elapsed time_seq_id
```

time_interval	S3-based Time Intervals (Currently very experimental and so subject
	to change)

Description

Inspired by both 'lubridate' and 'ivs', time_interval is a 'vctrs' style class for right-open intervals that contain a vector of start dates and end dates.

Usage

```
time_interval(start = integer(), end = integer())
is_time_interval(x)
```

Arguments

start	Start time. Can be a Date, POSIXt, numeric, integer, yearmon, yearqtr, year_month or year_quarter.
end	End time. Can be a Date, POSIXt, numeric, integer, yearmon, yearqtr, year_month or year_quarter.
Х	A 'time interval'.

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Details

In the near-future, all time aggregated variables will utilise these intervals. One can control the appearance of the intervals through the "timeplyr.interval_style" option. For example:

options(timeplyr.interval_style = "full") - Full interval format. options(timeplyr.interval_style = "start") - Start time of the interval. options(timeplyr.interval_style = "end") - end time of the interval.

Representing time using intervals is natural because when one talks about a day or an hour, they are implicitly referring to an interval of time. Even a unit as small as a second is just an interval and therefore base R objects like Dates and POSIXcts are also intervals.

Value

```
An object of class time_interval.
is_time_interval returns a logical of length 1.
interval_start returns the start times.
interval_end returns the end times.
interval_count returns a data frame of unique intervals and their counts.
```

See Also

interval_start

```
library(dplyr)
library(timeplyr)
library(lubridate)
x <- 1:10
int <- time_interval(x, 100)</pre>
options(timeplyr.interval_style = "full")
# Displaying the start or end values of the intervals
format(int, "start")
format(int, "end")
month_start <- floor_date(today(), unit = "months")</pre>
month_int <- time_interval(month_start, month_start + months(1))</pre>
month_int
# Custom format function for start and end dates
format(month_int, interval_sub_formatter =
         function(x) format(x, format = "%Y/%B"))
format(month_int, interval_style = "start",
       interval_sub_formatter = function(x) format(x, format = "%Y/%B"))
# Advanced formatting
# As shown above, we can specify formatting functions for the dates
```

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```
# in our intervals
# Sometimes it's useful to set a default function
options(timeplyr.interval_sub_formatter =
          function(x) format(x, format = "%b %Y"))
month_int
# Divide an interval into different time units
time_interval(today(), today() + years(0:10)) / "years"
time_interval(today(), today() + dyears(0:10)) / ddays(365.25)
time\_interval(today(), \ today() \ + \ years(0:10)) \ / \ "months"
time_interval(today(), today() + years(0:10)) / "weeks"
time_interval(today(), today() + years(0:10)) / "7 days"
time_interval(today(), today() + years(0:10)) / "24 hours"
time_interval(today(), today() + years(0:10)) / "minutes"
time_interval(today(), today() + years(0:10)) / "seconds"
time_interval(today(), today() + years(0:10)) / "milliseconds"
# Cutting Sepal Length into blocks of width 1
int <- time_aggregate(iris$Sepal.Length, time_by = 1, as_interval = TRUE)</pre>
int %>%
 interval_count()
reset_timeplyr_options()
```

time_is_regular

Is time a regular sequence? (Experimental)

Description

This function is a fast way to check if a time vector is a regular sequence, possibly for many groups. Regular in this context means that the lagged time differences are a whole multiple of the specified time unit.

This means x can be a regular sequence with or without gaps in time.

Usage

```
time_is_regular(
    x,
    time_by = NULL,
    g = NULL,
    use.g.names = TRUE,
    na.rm = TRUE,
    time_type = getOption("timeplyr.time_type", "auto"),
    allow_gaps = TRUE,
    allow_dups = TRUE
)
```

78 time_is_regular

Arguments

Х	A vector. Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr.
time_by	Time unit. Must be one of the three:
	• string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
	• named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
	 Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.
g	Grouping object passed directly to collapse::GRP(). This can for example be a vector or data frame.
	Note that when g is supplied the output is a logical with length matching the number of unique groups.
use.g.names	Should the result include group names? Default is TRUE.
na.rm	Should NA values be removed before calculation? Default is TRUE.
time_type	If "auto", periods are used for the time expansion when days, weeks, months or years are specified, and durations are used otherwise. If durations are used the output is always of class POSIXt.
allow_gaps	Should gaps be allowed? Default is TRUE.
allow_dups	Should duplicates be allowed? Default is TRUE.

Value

A logical vector the same length as the number of supplied groups.

```
library(timeplyr)
library(lubridate)
library(dplyr)

x <- 1:5
y <- c(1, 1, 2, 3, 5)

time_is_regular(x)
time_is_regular(y)

increment <- 1

# No duplicates allowed
time_is_regular(x, increment, allow_dups = FALSE)
time_is_regular(y, increment, allow_dups = FALSE)

# No gaps allowed
time_is_regular(x, increment, allow_gaps = FALSE)</pre>
```

time_roll_sum

Fast time-based by-group rolling sum/mean - Currently experimental

Description

time_roll_sum and time_roll_mean are efficient methods for calculating a rolling sum and mean respectively given many groups and with respect to a date or datetime time index.

It is always aligned "right".

time_roll_window splits x into windows based on the index.

time_roll_window_size returns the window sizes for all indices of x.

time_roll_apply is a generic function that applies any function on a rolling basis with respect to a time index.

time_roll_growth_rate can efficiently calculate by-group rolling growth rates with respect to a date/datetime index.

Usage

```
time_roll_sum(
    x,
    window = Inf,
    time = seq_along(x),
    weights = NULL,
    g = NULL,
    partial = TRUE,
    close_left_boundary = FALSE,
    na.rm = TRUE,
    time_type = getOption("timeplyr.time_type", "auto"),
    roll_month = getOption("timeplyr.roll_month", "preday"),
    roll_dst = getOption("timeplyr.roll_dst", "NA"),
    ...
```

```
)
time_roll_mean(
 window = Inf,
  time = seq_along(x),
 weights = NULL,
  g = NULL,
  partial = TRUE,
  close_left_boundary = FALSE,
  na.rm = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA"),
)
time_roll_growth_rate(
 Х,
 window = Inf,
  time = seq_along(x),
  time_step = NULL,
  g = NULL,
  partial = TRUE,
  close_left_boundary = FALSE,
 na.rm = TRUE,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
 roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_roll_window_size(
  time,
 window = Inf,
  g = NULL,
 partial = TRUE,
  close_left_boundary = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_roll_window(
 window = Inf,
  time = seq\_along(x),
  g = NULL,
 partial = TRUE,
```

```
close_left_boundary = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_roll_apply(
 window = Inf,
  fun,
  time = seq_along(x),
  g = NULL,
  partial = TRUE,
  unlist = FALSE,
  close_left_boundary = FALSE,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
```

Arguments

x Numeric vector.

window

Time window size (Default is Inf). Must be one of the following:

- string, e.g window = "day" or window = "2 weeks"
- lubridate duration or period object, e.g. days(1) or ddays(1).
- named list of length one, e.g. list("days" = 7).
- Numeric vector, e.g. window = 7.

time

(Optional) time index.

Can be a Date, POSIXt, numeric, integer, yearmon, or yearqtr vector.

weights

Importance weights. Must be the same length as x. Currently, no normalisation of weights occurs.

g

Grouping object passed directly to collapse::GRP(). This can for example be a vector or data frame.

partial

Should calculations be done using partial windows? Default is TRUE.

close_left_boundary

Should the left boundary be closed? For example, if you specify window = "day" and time = c(today(), today() + 1),

a value of FALSE would result in the window vector c(1, 1) whereas a value of TRUE would result in the window vector c(1, 2).

na.rm

Should missing values be removed for the calculation? The default is TRUE.

time_type

If "auto", periods are used for the time expansion when lubridate periods are specified or when days, weeks, months or years are specified, and durations are used otherwise.

roll_month	Control how impossible dates are handled when month or year arithmetic is involved. Options are "preday", "boundary", "postday", "full" and "NA". See ?timechange::time_add for more details.
roll_dst	See ?timechange::time_add for the full list of details.
	$Additional\ arguments\ passed\ to\ data.\ table:: froll mean\ and\ data.\ table:: froll sum.$
time_step	An optional but important argument that follows the same input rules as window. It is currently only used only in time_roll_growth_rate. If this is supplied, the time differences across gaps in time are incorporated into the growth rate calculation. See details for more info.
fun	A function.
unlist	Should the output of time_roll_apply be unlisted with unlist? Default is FALSE.

Details

It is much faster if your data are already sorted such that !is.unsorted(order(g, x)) is TRUE.

Growth rates:

For growth rates across time, one can use time_step to incorporate gaps in time into the calculation.

```
For example:

x \leftarrow c(10, 20)

t \leftarrow c(1, 10)

k \leftarrow Inf

time_roll_growth_rate(x, time = t, window = k) = c(1, 2) whereas
```

time_roll_growth_rate(x, time = t, window = k, time_step = 1) = c(1, 1.08)

The first is a doubling from 10 to 20, whereas the second implies a growth of 8% for each time step from 1 to 10.

This allows us for example to calculate daily growth rates over the last x months, even with missing days.

Value

A vector the same length as time.

```
time_roll_mean(x, window = ddays(7), time = time)
time_roll_sum(x, window = days(7), time = time)
# Alternatively and more verbosely
x_chunks <- time_roll_window(x, window = 7, time = time)</pre>
x_chunks
vapply(x_chunks, mean, 0)
# Interval (x - 3 x]
time_roll_sum(x, window = ddays(3), time = time)
# An example with an irregular time series
t <- today() + days(sort(sample(1:30, 20, TRUE)))
time_elapsed(t, days(1)) # See the irregular elapsed time
x <- rpois(length(t), 10)</pre>
tibble(x, t) %>%
 mutate(sum = time_roll_sum(x, time = t, window = days(3))) %>%
 time_ggplot(t, sum)
### Rolling mean example with many time series
# Sparse time with duplicates
index <- sort(sample(seq(now(), now() + dyears(3), by = "333 hours"),</pre>
                     250, TRUE))
x <- matrix(rnorm(length(index) * 10^3),</pre>
            ncol = 10^3, nrow = length(index),
            byrow = FALSE)
zoo_ts <- zoo::zoo(x, order.by = index)</pre>
# Normally you might attempt something like this
apply(x, 2,
      function(x){
        time_roll_mean(x, window = dmonths(1), time = index)
# Unfortunately this is too slow and inefficient
# Instead we can pivot it longer and code each series as a separate group
tbl <- ts_as_tibble(zoo_ts)</pre>
tbl %>%
 mutate(monthly_mean = time_roll_mean(value, window = dmonths(1),
                                        time = time, g = group))
```

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time_seq

Time based version of base::seq()

Description

Time based version of base::seq()

Usage

```
time_seq(
  from,
  to,
  time_by,
  length.out = NULL,
  time_type = getOption("timeplyr.time_type", "auto"),
 week_start = getOption("lubridate.week.start", 1),
  time_floor = FALSE,
 roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA")
)
time_seq_sizes(
  from,
  to,
  time_bv.
  time_type = getOption("timeplyr.time_type", "auto")
)
time_seq_v(
  from,
  to,
  time_by,
  time_type = getOption("timeplyr.time_type", "auto"),
  roll_month = getOption("timeplyr.roll_month", "preday"),
  roll_dst = getOption("timeplyr.roll_dst", "NA"),
 time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1)
)
time_seq_v2(
  sizes,
  from,
  time_by,
  time_type = getOption("timeplyr.time_type", "auto"),
  time_floor = FALSE,
 week_start = getOption("lubridate.week.start", 1),
  roll_month = getOption("timeplyr.roll_month", "preday"),
```

time_seq 85

```
roll_dst = getOption("timeplyr.roll_dst", "NA")
)
```

Arguments

from Start date/datetime of sequence. to End date/datetime of sequence.

time_by Time unit increment.

Must be one of the three:

string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"

- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).
- Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

length.out Length of the sequence.

time_type If "auto", periods are used for the time expansion when days, weeks, months or

years are specified, and durations are used otherwise. If durations are used

the output is always of class POSIXt.

week_start day on which week starts following ISO conventions - 1 means Monday (de-

fault), 7 means Sunday. This is only used when time_floor = TRUE.

time_floor Should from be floored to the nearest unit specified through the time_by argu-

ment? This is particularly useful for starting sequences at the beginning of a

week or month for example.

roll_month Control how impossible dates are handled when month or year arithmetic is

involved. Options are "preday", "boundary", "postday", "full" and "NA". See

?timechange::time_add for more details.

roll_dst See ?timechange::time_add for the full list of details.

sizes Time sequence sizes.

Details

This works like seq(), but using timechange for the period calculations and base::seq.POSIXT() for the duration calculations. In many ways it is improved over seq as dates and/or datetimes can be supplied with no errors to the start and end points. Examples like,

```
time_seq(now(), length.out = 10, by = "0.5 days", seq_type = "dur") and
time_seq(today(), length.out = 10, by = "0.5 days", seq_type = "dur")
produce more expected results compared to
seq(now(), length.out = 10, by = "0.5 days") or
seq(today(), length.out = 10, by = "0.5 days").
```

For a vectorized implementation with multiple start/end times, use time_seq_v()/time_seq_v2() time_seq_sizes() is a convenience function to calculate time sequence lengths, given start/end times.

86 time_seq

Value

```
time_seq returns a time sequence.
time_seq_sizes returns an integer vector of sequence sizes.
time_seq_v returns time sequences.
time_seq_v2 also returns time sequences.
```

```
library(timeplyr)
library(lubridate)
# Dates
today <- today()
now <- now()
time_seq(today, today + years(1), time_by = "day")
time_seq(today, length.out = 10, time_by = "day")
time_seq(today, length.out = 10, time_by = "hour")
time_seq(today, today + years(1), time_by = list("days" = 1)) # Alternative
time_seq(today, today + years(1), time_by = "week")
time_seq(today, today + years(1), time_by = "fortnight")
time_seq(today, today + years(1), time_by = "year")
time_seq(today, today + years(10), time_by = "year")
time_seq(today, today + years(100), time_by = "decade")
# Datetimes
time_seg(now, now + years(1), time_by = "12 hours")
time_seq(now, now + years(1), time_by = "day")
time_seq(now, now + years(1), time_by = "week")
time_seq(now, now + years(1), time_by = "fortnight")
time_seq(now, now + years(1), time_by = "year")
time_seq(now, now + years(10), time_by = "year")
time_seq(now, today + years(100), time_by = "decade")
# You can seamlessly mix dates and datetimes with no errors.
time_seq(now, today + days(3), time_by = "day")
time_seq(now, today + days(3), time_by = "hour")
time_seq(today, now + days(3), time_by = "day")
time_seq(today, now + days(3), time_by = "hour")
# Choose between durations or periods
start <- dmy(31012020)
# If time_type is left as is,
# periods are used for days, weeks, months and years.
time_seq(start, time_by = "month", length.out = 12,
         time_type = "period")
time_seq(start, time_by = "month", length.out = 12,
        time_type = "duration")
# Notice how strange base R version is.
seq(start, by = "month", length.out = 12)
```

time_seq_id 87

time_seq_id

Generate a unique identifier for a regular time sequence with gaps

Description

A unique identifier is created every time a specified amount of time has passed, or in the case of regular sequences, when there is a gap in time.

Usage

```
time_seq_id(
    x,
    time_by = NULL,
    threshold = 1,
    g = NULL,
    na_skip = TRUE,
    rolling = TRUE,
    switch_on_boundary = FALSE,
    time_type = getOption("timeplyr.time_type", "auto")
)
```

Arguments

5-----

Date, datetime or numeric vector.

time_by

Time unit.

This signifies the granularity of the time data with which to measure gaps in the sequence. If your data is daily for example, supply time_by = "days". If weekly, supply time_by = "week". Must be one of the three:

- string, specifying either the unit or the number and unit, e.g time_by = "days" or time_by = "2 weeks"
- named list of length one, the unit being the name, and the number the value of the list, e.g. list("days" = 7). For the vectorized time functions, you can supply multiple values, e.g. list("days" = 1:10).

88 time_seq_id

 Numeric vector. If time_by is a numeric vector and x is not a date/datetime, then arithmetic is used, e.g time_by = 1.

threshold

Threshold such that when the time elapsed exceeds this, the sequence ID is incremented by 1. For example, if time_by = "days" and threshold = 2, then when 2 days have passed, a new ID is created. Furthermore, threshold generally need not be supplied as

time_by = "3 days" & threshold = 1

is identical to

time_by = "days" & threshold = 3.

g Object used for grouping x. This can for example be a vector or data frame. g is

passed directly to collapse::GRP().

na_skip Should NA values be skipped? Default is TRUE.

rolling When this is FALSE, a new ID is created every time a cumulative amount of time

has passed. Once that amount of time has passed, a new ID is created, the clock

"resets" and we start counting from that point.

switch_on_boundary

When an exact amount of time (specified in time_by) has passed, should there an increment in ID? The default is FALSE. For example, if time_by = "days" and switch_on_boundary = FALSE, > 1 day must have passed, otherwise >= 1

day must have passed.

time_type If "auto", periods are used for the time expansion when days, weeks, months

or years are specified, and durations are used otherwise.

Details

time_seq_id() Assumes x is regular and in ascending or descending order. To check this condition formally, use time_is_regular().

Value

An integer vector of length(x).

transform_year_month 89

Description

Additional scales and transforms for use with year_months and year_quarters in ggplot2.

Usage

```
transform_year_month()
transform_year_quarter()
scale_x_year_month(...)
scale_x_year_quarter(...)
scale_y_year_month(...)
scale_y_year_quarter(...)
```

Arguments

... Arguments passed to scale_x_continuous and scale_y_continuous.

Value

A ggplot2 scale or transform.

```
ts_as_tibble
```

Turn ts into a tibble

Description

While a method already exists in the tibble package, this method works differently in 2 ways:

- The time variable associated with the time-series is also returned.
- The returned tibble is always in long format, even when the time-series is multivariate.

90 ts_as_tibble

Usage

```
ts_as_tibble(x, name = "time", value = "value", group = "group")
## Default S3 method:
ts_as_tibble(x, name = "time", value = "value", group = "group")
## S3 method for class 'mts'
ts_as_tibble(x, name = "time", value = "value", group = "group")
## S3 method for class 'xts'
ts_as_tibble(x, name = "time", value = "value", group = "group")
## S3 method for class 'zoo'
ts_as_tibble(x, name = "time", value = "value", group = "group")
## S3 method for class 'timeSeries'
ts_as_tibble(x, name = "time", value = "value", group = "group")
```

Arguments

X	An object of class ts, mts, zoo, xts or timeSeries.
name	Name of the output time column.
value	Name of the output value column.
group	Name of the output group column when there are multiple series.

Value

A 2-column tibble containing the time index and values for each time index. In the case where there are multiple series, this becomes a 3-column tibble with an additional "group" column added.

See Also

```
time_ggplot
```

unit_guess 91

```
mts_tbl <- ts_as_tibble(mts)

uts_tbl %>%
    time_ggplot(time, value)

mts_tbl %>%
    time_ggplot(time, value, group, facet = TRUE)

# zoo example
x.Date <- as.Date("2003-02-01") + c(1, 3, 7, 9, 14) - 1
x <- zoo::zoo(rnorm(5), x.Date)
ts_as_tibble(x)
x <- zoo::zoo(matrix(1:12, 4, 3), as.Date("2003-01-01") + 0:3)
ts_as_tibble(x)</pre>
```

unit_guess

Guess time unit and extract basic information.

Description

This is a simple R function to convert time units to a common unit, with number and scale. See .time_units for a list of accepted time units.

Usage

```
unit_guess(x)
```

Arguments

Х

This can be 1 of 4 options:

- A string, e.g. "7 days"
- lubridate duration or period object, e.g. days(1) or ddays(1).
- A list, e.g. list("days" = 7)
- A number, e.g. 5

Value

A list of length 3, including the unit, number and scale.

```
library(timeplyr)
# Single units
unit_guess("days")
unit_guess("hours")
# Multi-units
```

92 year_month

```
unit_guess("7 days")
unit_guess("0.5 hours")
# Negative units
unit_guess("-7 days")
unit_guess("-.12 days")
# Exotic units
unit_guess("fortnights")
unit_guess("decades")
.extra_time_units
# list input is accepted
unit_guess(list("months" = 12))
# With a list, a vector of numbers is accepted
unit_guess(list("months" = 1:10))
unit_guess(list("days" = -10:10 \% 7))
# Numbers also accepted
unit_guess(100)
```

year_month

Fast methods for creating year-months and year-quarters

Description

These are experimental methods for working with year-months and year-quarters inspired by 'zoo' and 'tsibble'.

Usage

```
year_month(x)
year_quarter(x)
YM(length = 0L)
year_month_decimal(x)
decimal_year_month(x)
YQ(length = 0L)
year_quarter_decimal(x)
decimal_year_quarter(x)
```

year_month 93

Arguments

x A year_month, year_quarter, or any other time-based object.length Length of year_month or year_quarter.

Details

The biggest difference is that the underlying data is simply the number of months/quarters since epoch. This makes integer arithmetic very simple, and allows for fast sequence creation as well as fast coercion to year_month and year_quarter from numeric vectors.

Printing method is also fast.

```
library(timeplyr)
library(lubridate)
x <- year_month(today())</pre>
# Adding 1 adds 1 month
# Adding 12 adds 1 year
x + 12
# Sequence of yearmonths
x + 0:12
# If you unclass, do the same arithmetic, and coerce back to year_month
# The result is always the same
year_month(unclass(x) + 1)
year_month(unclass(x) + 12)
# Initialise a year_month or year_quarter to the specified length
YM(0)
YQ(0)
YM(3)
YQ(3)
```

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