How can I convert a data frame into a time series in R?

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June 26, 2024

Converting a data frame into a time series in R involves transforming a tabular data structure into a specialized format that represents time-based data points. This allows for analysis and manipulation of the data based on time intervals. To convert a data frame into a time series in R, one must first ensure that the data is in a proper format, with a column containing the date or time values. Then, the data must be converted using the appropriate functions and packages available in R, such as the "ts" or "xts" packages. This process is essential for time series analysis and forecasting in R.

Convert Data Frame to Time Series in R

The easiest way to convert a data frame to a time series object in R is to use the read.zoo() function from the zoo package:

tseries <- read.zoo(df)

The following example shows how to use this function in practice.

Example: Convert Data Frame to Time Series in R

Suppose we have the following data frame in R:

```
#create data frame
df <- data.frame(date = as.Date('2022-01-01') + 0:9,
sales = runif(10, 10, 500) + seq(50, 59)^2)

#view data frame
```

```
df

date sales
1 2022-01-01 2797.159
2 2022-01-02 2782.148
3 2022-01-03 2801.773
4 2022-01-04 3257.546
5 2022-01-05 3415.920
6 2022-01-06 3267.564
7 2022-01-07 3577.496
8 2022-01-08 3627.193
9 2022-01-09 3509.547
10 2022-01-10 3670.815
```

We can use the class() function to confirm that df is currently a data frame:

```
#display class of df
class(df)

"data.frame"
```

To convert the data frame to a time series object, we can use the read.zoo() function from the zoo package:

```
library(zoo)#convert data frame to time series
tseries <- read.zoo(df)

#view time series
tseries

2022-01-01 2022-01-02 2022-01-03 2022-01-04 2022-01-05
2022-01-06 2022-01-07
2797.159 2782.148 2801.773 3257.546 3415.920 3267.564
3577.496
2022-01-08 2022-01-09 2022-01-10
3627.193 3509.547 3670.815
```

And we can use the class() function to confirm that tseries has a "zoo" time series class.

```
#display class of tseries
class(tseries)

"zoo"
```

We can use also use the as.ts() function to convert the "zoo" time series object to a "ts" time series object:

```
#convert to ts object
```

```
tseries_ts <- as.ts(tseries)

#view time series object
tseries_ts

Time Series:
Start = 18993
End = 19002
Frequency = 1
2797.159 2782.148 2801.773 3257.546 3415.920 3267.564
3577.496 3627.193
3509.547 3670.815

#view class
class(tseries_ts)

"ts"
```

Depending on your end goal, it might make more sense to convert the data frame to a "zoo" time series object or a "ts" time series object.