

How do you create a time series in R and what are some examples?

Authored by
stats writer

June 23, 2024

RECOMMENDED CITATION

stats writer (2024). *How do you create a time series in R and what are some examples?*. PSYCHOLOGICAL SCALES. Retrieved from <https://scales.arabpsychology.com/?p=148436>

Creating a time series in R involves organizing and analyzing a set of data points that are collected over a period of time. This is done by assigning a specific time period to each data point and then plotting them on a graph to visualize any patterns or trends.

Some examples of time series in R could include analyzing stock prices over a year, tracking monthly sales data for a company, or studying daily temperature fluctuations over a decade. By creating a time series in R, one can effectively analyze and forecast future trends based on past data points. R offers various tools and functions for manipulating and visualizing time series data, making it a useful tool for data analysis and forecasting.

Create a Time Series in R (With Examples)

The easiest way to create a time series object in R is to use the `ts()` function.

This function uses the following basic syntax:

`ts(data, start, end, frequency)`

where:

data: A vector or matrix of time series values
start: The time of the first observation
end: The time of the last observation
frequency: The number of observations per unit of time.

The following examples show how to use this function to create different time series objects in practice.

Example 1: Create Time Series with Monthly Data

Suppose we have the following vector called `data` that contains the number of sales made by some retail store during 20 consecutive months, starting on October 1st, 2023:

```
#create vector of 20 values
```

```
data <- c(6, 7, 7, 7, 8, 5, 8, 9, 4, 9, 12, 14, 14, 15, 18, 24, 20, 15, 24, 26)
```

We can use the `ts()` function and specify `frequency=12` to create a time series object from this vector:

```
#create time series object from vector
```

```
ts_data <- ts(data, start=c(2023, 10), frequency=12)
```

```
#view time series object
```

```
ts_data
```

```
Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
```

```
2023 6 7 7
```

```
2024 7 8 5 8 9 4 9 12 14 14 15 18
```

```
2025 24 20 15 24 26
```

Notice that the vector of values has been converted to a time series object where the values are now associated with a month from October 2023 to May 2025.

We can also use the `class()` function to confirm that `ts_data` is indeed a time series object:

```
#display class of ts_data object  
class(ts_data)
```

```
"ts"
```

Example 2: Create Time Series with Yearly Data

Suppose we have the following vector called `data` that contains the number of sales made by some retail store during 20 consecutive years, starting in 2000:

```
#create vector of 20 values
```

```
data <- c(6, 7, 7, 7, 8, 5, 8, 9, 4, 9, 12, 14, 14, 15, 18, 24,  
20, 15, 24, 26)
```

```
#create time series object from vector
```

```
ts_data <- ts(data, start=2023, frequency=1)
```

```
#view time series object
```

Time Series:

Start = 2000

End = 2019

Frequency = 1

6 7 7 7 8 5 8 9 4 9 12 14 14 15 18 24 20 15 24 26

Notice that the vector of values has been converted to a time series object where the values are now associated with a year from 2000 to 2019.

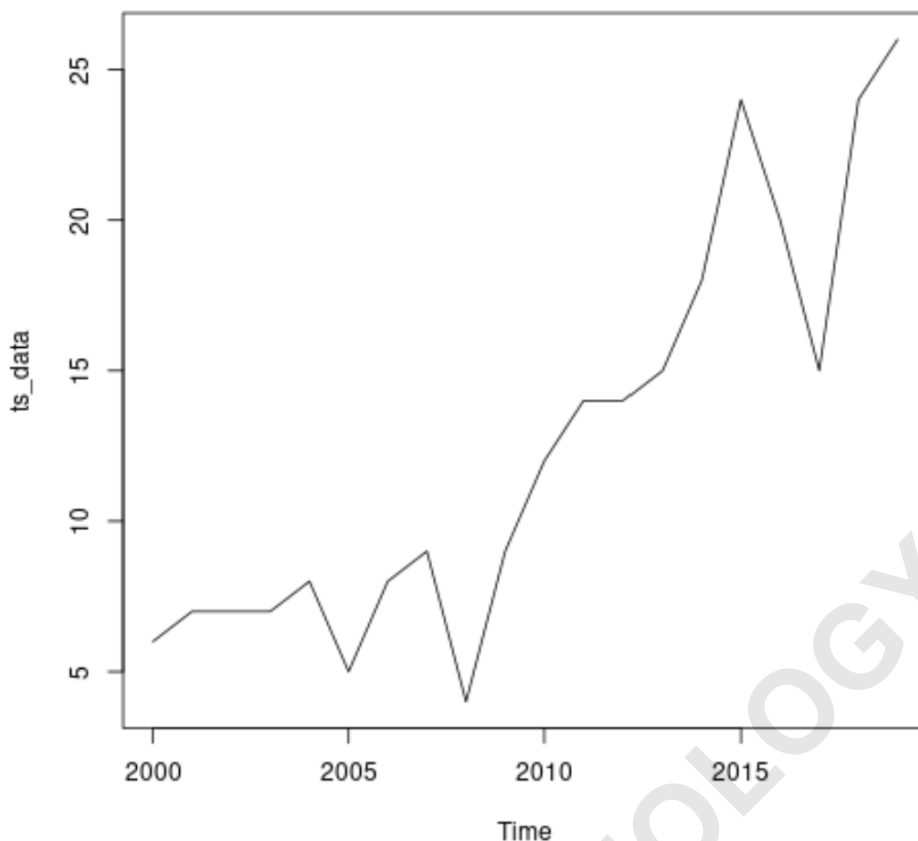
We can also use the `class()` function to confirm that `ts_data` is indeed a time series object:

```
#display class of ts_data object  
class(ts_data)
```

```
"ts"
```

If we'd like, we can also use the `plot()` function to visualize the sales by year:

```
#create line plot of time series data  
plot(ts_data)
```

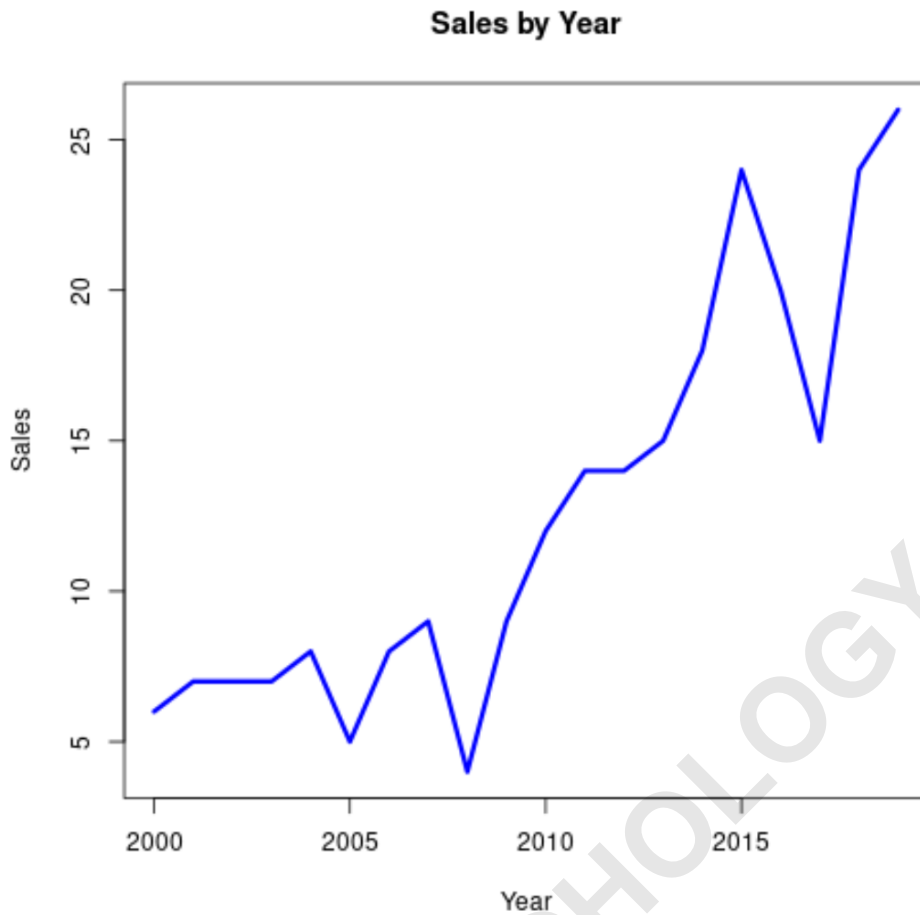


Notice that the x-axis displays the year and the y-axis displays the sales values.

We can also customize the plot to make it easier to read:

#create line plot with custom x-axis, y-axis, title, line color and line width

```
plot(ts_data, xlab='Year', ylab='Sales', main='Sales by Year', col='blue', lwd=3)
```



Feel free to modify the arguments in the plot() function to create the exact time series plot you'd like.