

# Package: tsdl (via r-universe)

November 5, 2024

**Type** Package

**Title** Time Series Data Library

**Version** 0.1.0

**Maintainer** Yangzhuoran Yang <Fin.Yang@monash.edu>

**Description** The Time Series Data Library (TSDL)  
https://datamarket.com/data/list/?q=provider:tsdl was created  
by Rob Hyndman, Professor of Statistics at Monash University,  
Australia.

**License** GPL-3

**URL** <https://finyang.github.io/tsdl/>, <https://github.com/FinYang/tsdl>

**BugReports** <https://github.com/FinYang/tsdl/issues>

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.1.1

**Suggests** knitr, rmarkdown

**VignetteBuilder** knitr

**Depends** R (>= 2.10)

**Repository** <https://robjhyndman.r-universe.dev>

**RemoteUrl** <https://github.com/FinYang/tsdl>

**RemoteRef** HEAD

**RemoteSha** 56e091544cb81e573ee6db20c6f9cd39c70e6243

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tsdl-package

*Time Series Data Library*

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**Description**

The 648 time series from the Time Series Data Library. The Time Series Data Library (TSDL) was created by Rob Hyndman, Professor of Statistics at Monash University, Australia.

**Author(s)**

Rob J Hyndman. <Rob.Hyndman@monash.edu>

Yangzhuoran Yang. <Fin.Yang@monash.edu>

**Source**

<https://datamarket.com/data/list/?q=provider:tsdl>.

**References**

Hyndman, R.J. "Time Series Data Library", <https://datamarket.com/data/list/?q=provider:tsdl>.

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meta\_tsd1

*Time Series Data Library metadata.*

---

**Description**

The metadata the Time Series Data Library.

**Usage**

```
meta_tsd1
```

**Format**

meta\_tsd1 is a data frame containing information about the tsdl series with the following structure:

**source** Source of the time series.

**description** A short description of the time series.

**frequency** Frequency of the time series.

**start** Start year of the time series.

**subject** Subject (or type) of the time series.

**Author(s)**

Rob Hyndman  
Yangzhuoran Yang

**References**

Hyndman, R.J. "Time Series Data Library", <https://datamarket.com/data/list/?q=provider:tsdl>.

**See Also**

[tsdl](#)

**Examples**

```
str(meta_tsd1)
```

---

```
subset.tsd1
```

*Subset of time series from the Time Series Data Library*

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**Description**

subset.tsd1 returns a subset of the time series data from the Time Series Data Library. Subsets can be for specific periods, or specific types of data or both.

**Usage**

```
## S3 method for class 'tsdl'
subset(x, cond1, cond2, ...)
```

**Arguments**

x	TSDL data or a subset of TSDL data
cond1, cond2	Optional conditions specifying subject (type) or frequency of the data. Character variable would be recognised as subject and numeric variable would be recognised as frequency. Positions are interchangeable.
...	Other arguments specifying conditions for where to search and what to search.
start	Numeric variable specifying starting year of the series.
description	String to be matched in the description attribute of the time series.
source	String to be matched in the source attribute of the time series.

**Details**

See `unique(meta_tsd1$frequency)` for possible values for cond1 and cond2 denoting frequency.

See `unique(meta_tsd1$subject)` for possible values for cond1 and cond2 denoting subject.

Partial matching used for both conditions.

**Value**

An object of class `tsdl` consisting of the selected series.

**Author(s)**

Yangzhuoran Yang

**See Also**

[tsdl](#)

[meta\\_tsdl](#)

**Examples**

```
# Subset by frequency
tsdl_quarterly <- subset(tsdl,4)
tsdl_quarterly

# Subset by frequency and subject
tsdl_daily_industry <- subset(tsdl,12,"Industry")
tsdl_daily_industry

# Subset by source
tsdl_abs <- subset(tsdl, source = "Australian Bureau of Statistics")
tsdl_abs

# Subset by starting year
tsdl_1948 <- subset(tsdl, start = 1948)
tsdl_1948

# Subset by description
tsdl_nettraffic <- subset(tsdl, description = "Internet traffic")
tsdl_nettraffic
```

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tsdl

*Time Series Data Library data*

---

**Description**

The time series from the Time Series Data Library.

**Usage**

```
tsdl
```

**Format**

tsdl is a list of 648 series of class tsdl. Each series within tsdl is of class ts with the following attributes:

**tsp** Start time in time units, End time and Frequency. See ?tsp for details.

**class** Class of ts

**source** Source of the time series.

**description** A short description of the time series.

**subject** Subject (or type) of the time series.

**Author(s)**

Rob Hyndman

Yangzhuoran Yang

**Source**

<https://datamarket.com/data/list/?q=provider:tsdl>.

**References**

Hyndman, R.J. "Time Series Data Library", <https://datamarket.com/data/list/?q=provider:tsdl>.

**See Also**

[meta\\_tsdl](#)

**Examples**

```
tsdl
subset(tsdl, "Sales")
```

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