**Description**

`tsreport` reports time gaps in a dataset or in a subset of variables. By default, `tsreport` reports periods in which no information is recorded in the dataset; the time variable does not include these periods. When you specify `varlist`, `tsreport` reports periods in which either no information is recorded in the dataset or the time variable is present, but one or more variables in `varlist` contain a missing value.

**Quick start**

Report time gaps in a `tsset` time-series dataset
```
  tsreport
```

Report time gaps for the variable `y`
```
  tsreport y
```

As above, and report the beginning and ending times of each gap
```
  tsreport y, detail
```

Report time gaps, ignoring panel changes, using `tsset` or `xtset` data
```
  tsreport, panel
```

**Menu**

Statistics > Time series > Setup and utilities > Report time-series aspects of dataset
**Syntax**

```plaintext
tsreport [ `varlist` ] [ `if` ] [ `in` ] [, `options` ]
```

<table>
<thead>
<tr>
<th>options</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>detail</code></td>
<td>list periods for each gap</td>
</tr>
<tr>
<td><code>casewise</code></td>
<td>treat a period as a gap if any of the specified variables are missing</td>
</tr>
<tr>
<td><code>panel</code></td>
<td>do not count panel changes as gaps</td>
</tr>
</tbody>
</table>

`varlist` may contain time-series operators; see [U] 11.4.4 Time-series varlists.

**Options**

- `detail` reports the beginning and ending times of each gap.
- `casewise` specifies that a period for which any of the specified variables are missing be counted as a gap. By default, gaps are reported for each variable individually.
- `panel` specifies that panel changes not be counted as gaps. Whether panel changes are counted as gaps usually depends on how the calling command handles panels.

**Remarks and examples**

Remarks are presented under the following headings:

- Basic examples
- Video example

**Basic examples**

Time-series commands sometimes require that observations be on a fixed time interval with no gaps, or the command may not function properly. `tsreport` provides a tool for reporting the gaps in a sample.

> **Example 1: A simple panel-data example**

The following monthly panel data have two panels and a missing month (March) in the second panel:

```
. use http://www.stata-press.com/data/r14/tsrptxmpl
. list edlevel month income in 1/6, sep(0)
```

<table>
<thead>
<tr>
<th>edlevel</th>
<th>month</th>
<th>income</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1998m1</td>
<td>687</td>
</tr>
<tr>
<td>2</td>
<td>1998m2</td>
<td>783</td>
</tr>
<tr>
<td>3</td>
<td>1998m3</td>
<td>790</td>
</tr>
<tr>
<td>4</td>
<td>1998m1</td>
<td>1435</td>
</tr>
<tr>
<td>5</td>
<td>1998m2</td>
<td>1522</td>
</tr>
<tr>
<td>6</td>
<td>1998m4</td>
<td>1532</td>
</tr>
</tbody>
</table>
Invoking `tsreport` gives us the following report:

```
. tsreport
Panel variable: edlevel
Time variable: month

Starting period = 1998m1
Ending period = 1998m4
Observations = 6
Number of gaps = 2
(Gap count includes panel changes)
```

Two gaps are reported in the sample. We know the second panel is missing the month of March, but where is the second gap? The note at the bottom of the output is telling us something about panel changes. Let’s use the `detail` option to get more information:

```
. tsreport, detail
Panel variable: edlevel
Time variable: month

Starting period = 1998m1
Ending period = 1998m4
Observations = 6
Number of gaps = 2
(Gap count includes panel changes)

Gap report

<table>
<thead>
<tr>
<th>Obs</th>
<th>edlevel</th>
<th>Start</th>
<th>End</th>
<th>N. Obs</th>
</tr>
</thead>
<tbody>
<tr>
<td>3</td>
<td></td>
<td>1</td>
<td>1998m4</td>
<td>.</td>
</tr>
<tr>
<td>5—6</td>
<td>2</td>
<td>1998m3</td>
<td>1998m3</td>
<td>1</td>
</tr>
</tbody>
</table>
```

We now see what is happening. `tsreport` is counting the change from the first panel to the second panel as a gap. Look at the output from the `list` command above. The value of `month` in observation 4 is not one month later than the value of `month` in observation 3, so `tsreport` reports a gap. (If we are programmers writing a procedure that does not account for panels, a change from one panel to the next represents a break in the time series just as a gap in the data does.) For the second gap, `tsreport` indicates that just one observation is missing because we are only missing the month of March. This gap is between observations 5 and 6 of the data.

In other cases, we may not care about changes in panels and not want them counted as gaps. We can use the `panel` option to specify that `tsreport` should ignore panel changes:

```
. tsreport, detail panel
Panel variable: edlevel
Time variable: month

Starting period = 1998m1
Ending period = 1998m4
Observations = 6
Number of gaps = 1
Gap report

<table>
<thead>
<tr>
<th>Obs</th>
<th>edlevel</th>
<th>Start</th>
<th>End</th>
<th>N. Obs</th>
</tr>
</thead>
<tbody>
<tr>
<td>5—6</td>
<td>2</td>
<td>1998m3</td>
<td>1998m3</td>
<td>1</td>
</tr>
</tbody>
</table>
```

`tsreport` now indicates there is just one gap, corresponding to March for the second panel.
We asked two large hotels in Las Vegas to record the prices they were quoting people who called to make reservations. Because these prices change frequently in response to promotions and market conditions, we asked the hotels to record their prices hourly. Unfortunately, the managers did not consider us a top priority, so we are missing some data. Our dataset looks like this:

```
. use http://www.stata-press.com/data/r14/hotelprice
. list, sep(0)

     +------------------+------------------+----+
  1. | hour       | price1 | price2 |
      +------------------+------------------+----+
  2. | 13feb2007 08:00:00 | 140    | 245   |
  3. | 13feb2007 09:00:00 | 155    | 250   |
  4. | 13feb2007 10:00:00 | .      | 250   |
  5. | 13feb2007 11:00:00 | 155    | 250   |
  6. | 13feb2007 12:00:00 | 160    | 255   |
  7. | 13feb2007 13:00:00 | .      | .     |
  8. | 13feb2007 14:00:00 | 165    | 255   |
  9. | 13feb2007 15:00:00 | 170    | 260   |
 10. | 13feb2007 16:00:00 | 175    | 265   |
 11. | 13feb2007 17:00:00 | 180    | .     |
 12. | 13feb2007 18:00:00 | .      | 270   |
      +------------------+------------------+----+
```

First, let’s invoke `tsreport` without specifying `price1` or `price2`. We will specify the `detail` option so that we can see the periods corresponding to the gap or gaps reported:

```
. tsreport, detail
```

```
Starting period = 13feb2007 08:00:00
Ending period = 13feb2007 20:00:00
Observations = 11
Number of gaps = 1
```

```
+------------------+------------------+------------------+
<table>
<thead>
<tr>
<th>Obs.</th>
<th>Start</th>
<th>End</th>
<th>N. Obs.</th>
</tr>
</thead>
<tbody>
<tr>
<td>10—11</td>
<td>13feb2007 18:00:00</td>
<td>13feb2007 19:00:00</td>
<td>2</td>
</tr>
</tbody>
</table>
```

One gap is reported, lasting two periods. We have no data corresponding to 6:00 p.m. and 7:00 p.m. on February 13, 2007.

What about observations 3, 6, and 10? We are missing data on one or both of the price variables for those observations, but the time variable itself is present for those observations. By default, `tsreport` defines gaps as periods in which no information, not even the time variable itself, is recorded.

If we instead want to obtain information about when one or more variables are missing information, then we specify those variables in our call to `tsreport`. Here we specify `price1`, first without the `detail` option:

```
. tsreport price1
```

```
Gap summary report
```

```
<table>
<thead>
<tr>
<th>Variable</th>
<th>Start</th>
<th>End</th>
<th>—Number of—</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>Obs.</td>
</tr>
<tr>
<td>price1</td>
<td>13feb2007 08:00:00</td>
<td>13feb2007 20:00:00</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
```
The output indicates that we have data on `price1` from 8:00 a.m. to 8:00 p.m. However, we only have 9 observations on `price1` during that span because we have 3 gaps in the data. Let’s specify the `detail` option to find out where:

```
.tsreport price1, detail
```

Variable: `price1`

<table>
<thead>
<tr>
<th>Observation</th>
<th>Start</th>
<th>End</th>
<th>N. Obs.</th>
</tr>
</thead>
<tbody>
<tr>
<td>2—4</td>
<td>13feb2007 10:00:00</td>
<td>13feb2007 10:00:00</td>
<td>1</td>
</tr>
<tr>
<td>5—7</td>
<td>13feb2007 13:00:00</td>
<td>13feb2007 13:00:00</td>
<td>1</td>
</tr>
<tr>
<td>10—11</td>
<td>13feb2007 18:00:00</td>
<td>13feb2007 19:00:00</td>
<td>2</td>
</tr>
</tbody>
</table>

The three gaps correspond to observations 3 and 6, for which `price1` is missing, as well as the two-period gap in the evening when not even the time variable is recorded in the dataset.

When you specify multiple variables with `tsreport`, by default, it summarizes gaps in each variable separately. Apart from combining the information into one table, typing

```
.tsreport price1 price2
```

is almost the same as typing

```
.tsreport price1
.tsreport price2
```

The only difference between the two methods is that the former stores results for both variables in r-class macros for later use, whereas if you were to type the latter two commands in succession, r-class macros would only contain results for `price2`.

In many types of analyses, including linear regression, you can only use observations for which all the variables contain nonmissing data. Similarly, you can have `tsreport` report as gaps periods in which any of the specified variables contain missing values. To do that, you use the `casewise` option.

**Example 3: Casewise analyses**

Continuing with our hotel data, we specify both `price1` and `price2` in the variable list of `tsreport`. We request `casewise` analysis, and we specify the `detail` option to get information on each gap `tsreport` finds.
. tsreport price1 price2, casewise detail

Variables: price1 and price2
Time variable: hour

Starting period = 13feb2007 08:00:00
Ending period = 13feb2007 20:00:00
Observations = 8
Number of gaps = 3

Gap report

<table>
<thead>
<tr>
<th>Obs.</th>
<th>Start</th>
<th>End</th>
<th>N. Obs.</th>
</tr>
</thead>
<tbody>
<tr>
<td>2—4</td>
<td>13feb2007 10:00:00</td>
<td>13feb2007 10:00:00</td>
<td>1</td>
</tr>
<tr>
<td>5—7</td>
<td>13feb2007 13:00:00</td>
<td>13feb2007 13:00:00</td>
<td>1</td>
</tr>
<tr>
<td>9—11</td>
<td>13feb2007 17:00:00</td>
<td>13feb2007 19:00:00</td>
<td>3</td>
</tr>
</tbody>
</table>

The first gap reported by tsreport corresponds to observation 3, when price1 is missing, and the second gap corresponds to observation 6, when both price1 and price2 are missing. The third gap spans 3 observations: the 5:00 p.m. observation is missing for price2, and as we discovered earlier, not even the time variable is present at 6:00 p.m. and 7:00 p.m.

Video example

Time series, part 1: Formatting dates, tsset, tsreport, and tsfill

Stored results

tsreport, when no varlist is specified or when casewise is specified, stores the following in r():

Scalars
- r(N_gaps) number of gaps
- r(N_obs) number of observations
- r(start) first time in series
- r(end) last time in series

Macros
- r(tsfmt) %fmt of time variable

Matrices
- r(table) matrix containing start and end times of each gap, if detail is specified

tsreport, when a varlist is specified and casewise is not specified, stores the following in r():

Scalars
- r(N_gaps#) number of gaps for variable #
- r(N_obs#) number of observations for variable #
- r(start#) first time in series for variable #
- r(end#) last time in series for variable #

Macros
- r(tsfmt) %fmt of time variable
- r(var#) name of variable #

Matrices
- r(table#) matrix containing start and end times of each gap for variable #, if detail is specified

When k variables are specified in varlist, # ranges from 1 to k.
Also see

[TS] tsset — Declare data to be time-series data