tsreport — Report time-series aspects of a dataset or estimation sample

| Description | Quick start | Menu | Syntax |
|-------------|----------------------|----------------|----------|
| Options | Remarks and examples | Stored results | Also see |

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

Same 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

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

| options | Description |
|---|--|
| Main | |
| <u>d</u> etail <u>c</u> asewise <u>p</u> anel | list periods for each gap treat a period as a gap if any of the specified variables are missing do not count panel changes as gaps |

varlist may contain time-series operators; see [U] 11.4.4 Time-series varlists. collect is allowed; see [U] 11.1.10 Prefix commands.

Options

Main

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 https://www.stata-press.com/data/r19/tsrptxmpl
- . list edlevel month income in 1/6, sep(0)

| | edlevel | month | income |
|----|---------|--------|--------|
| 1. | 1 | 1998m1 | 687 |
| 2. | 1 | 1998m2 | 783 |
| 3. | 1 | 1998m3 | 790 |
| 4. | 2 | 1998m1 | 1435 |
| 5. | 2 | 1998m2 | 1522 |
| 6. | 2 | 1998m4 | 1532 |
| | | | |

Invoking tsreport gives us the following report:

```
. tsreport
Panel variable: edlevel
Time variable: month
Starting period = 1998m1
Ending period = 1998m4
Number of obs =
                      6
Number of gaps =
                      2 (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
Number of obs =
                      6
Number of gaps =
                      2 (includes panel changes)
Gap report
```

| Observations | edlevel | Start | End | N. obs |
|--------------|---------|--------|--------|--------|
| 3 | 1 | 1998m4 | | . 1 |
| 5–6 | 2 | 1998m3 | 1998m3 | |

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.

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

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

| Observations | edlevel | Start | End | N. obs |
|--------------|---------|--------|--------|--------|
| 5-6 | 2 | 1998m3 | 1998m3 | 1 |

tsreport now indicates there is just one gap, corresponding to March for the second panel.

1

Example 2: Variables with missing data

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 https://www.stata-press.com/data/r19/hotelprice
- . list, sep(0)

| | | hour | price1 | price2 |
|-----|-------------|----------|--------|--------|
| 1. | 13feb2007 | | 140 | 245 |
| 2. | 13feb2007 (| | 155 | 250 |
| 3. | 13feb2007 | | • | 250 |
| 4. | 13feb2007 | 11:00:00 | 155 | 250 |
| 5. | 13feb2007 | 12:00:00 | 160 | 255 |
| 6. | 13feb2007 | 13:00:00 | | |
| 7. | 13feb2007 | 14:00:00 | 165 | 255 |
| 8. | 13feb2007 | 15:00:00 | 170 | 260 |
| 9. | 13feb2007 | 16:00:00 | 175 | 265 |
| 10. | 13feb2007 | 17:00:00 | 180 | |
| 11. | 13feb2007 | 20:00:00 | 190 | 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 Time variable: hour

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

Gap report

| Observations | Start | End | N. obs |
|--------------|--------------------|--------------------|--------|
| 10-11 | 13feb2007 18:00:00 | 13feb2007 19:00:00 | 2 |

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

| Variable | Start | End | Numbe: | r of gaps |
|----------|--------------------|--------------------|--------|--------------|
| price1 | 13feb2007 08:00:00 | 13feb2007 20:00:00 | 9 | 3 |

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 Time variable: hour

Starting period = 13feb2007 08:00:00 Ending period = 13feb2007 20:00:00 Number of obs = Number of gaps = Gap report

| Observations | Start | End | N. obs |
|------------------|--------------------|--------------------|--------|
| 2-4 | 13feb2007 10:00:00 | 13feb2007 10:00:00 | 1 |
| 5 - 7 | 13feb2007 13:00:00 | 13feb2007 13:00:00 | 1 |
| 10-11 | 13feb2007 18:00:00 | 13feb2007 19:00:00 | 2 |

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 price2 Time variable: hour

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

Gap report

| Observations | Start | End | N. obs |
|------------------|--------------------|--------------------|--------|
| 2-4 | 13feb2007 10:00:00 | 13feb2007 10:00:00 | 1 |
| 5 - 7 | 13feb2007 13:00:00 | 13feb2007 13:00:00 | 1 |
| 9-11 | 13feb2007 17:00:00 | 13feb2007 19:00:00 | 3 |

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.

1

4

Video example

Formatting and managing dates

Stored results

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

Scalars

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

Macros

name of panel variable r(panelvar) name of time variable r(timevar) %fmt of time variable r(tsfmt)

Matrices

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

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

Scalars

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

Macros

r(panelvar) name of panel variable r(timevar) name of time variable %fmt of time variable r(tsfmt) name of variable # r(var#)

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

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow and NetCourseNow are trademarks of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985-2025 StataCorp LLC, College Station, TX, USA. All rights



For suggested citations, see the FAQ on citing Stata documentation.