Hierarchies
By default Tableau automatically separates date fields into hierarchies so you can easily break down the view by year, quarter, month, etc. You can also create your own custom hierarchies. For example, you may have fields like Region, State, County, etc. You can create a hierarchy with these fields so that you can quickly drill through each level.

Drag and Drop Fields in the Data Window
Create hierarchies simply by dragging one field on top of another in the Data window. After that you can drag and drop the fields to reorder the levels of the hierarchy.

Note: You can also create hierarchies by selecting multiple fields in the Data window, right-clicking and selecting Create Hierarchy.