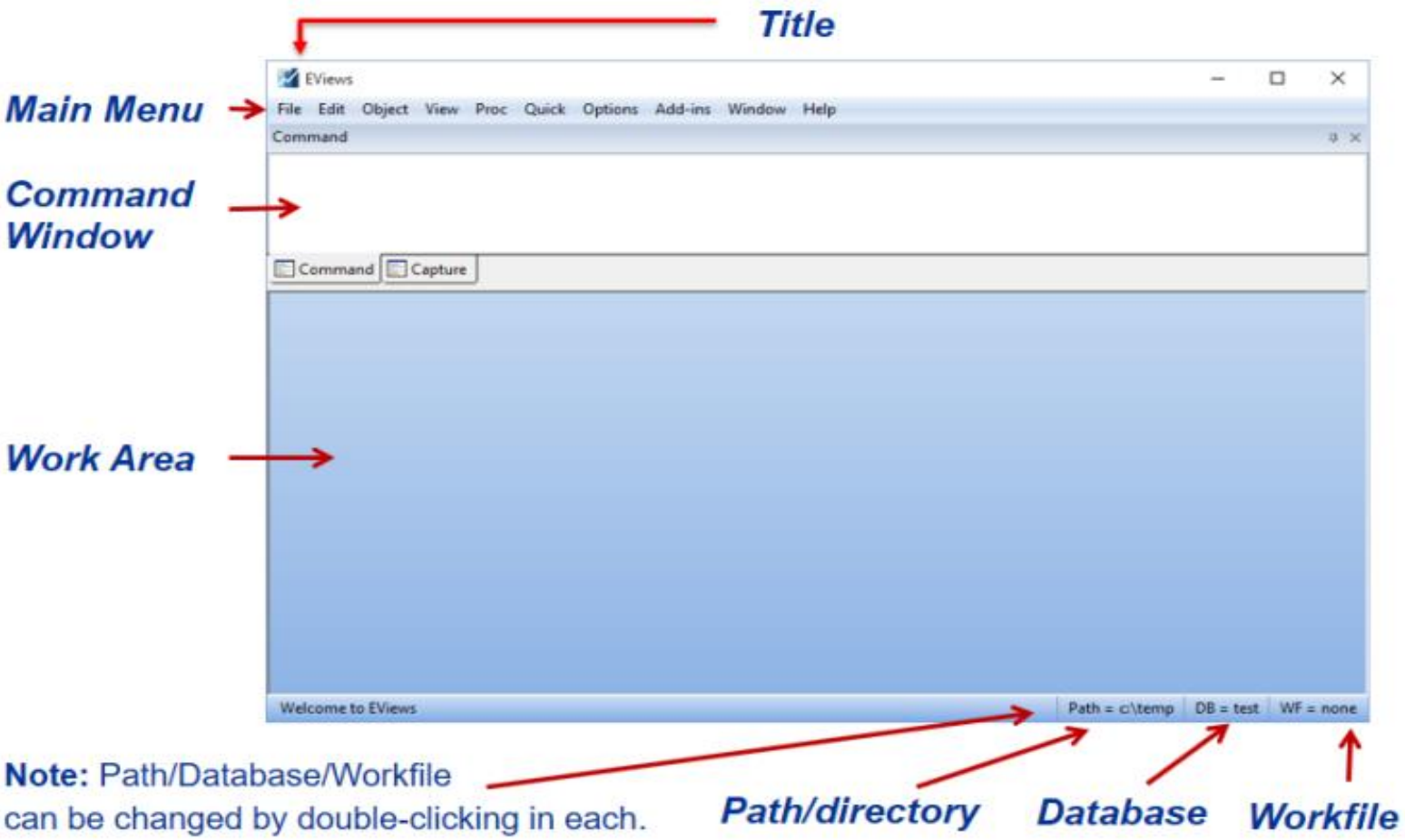
Data Analysis with Eviews

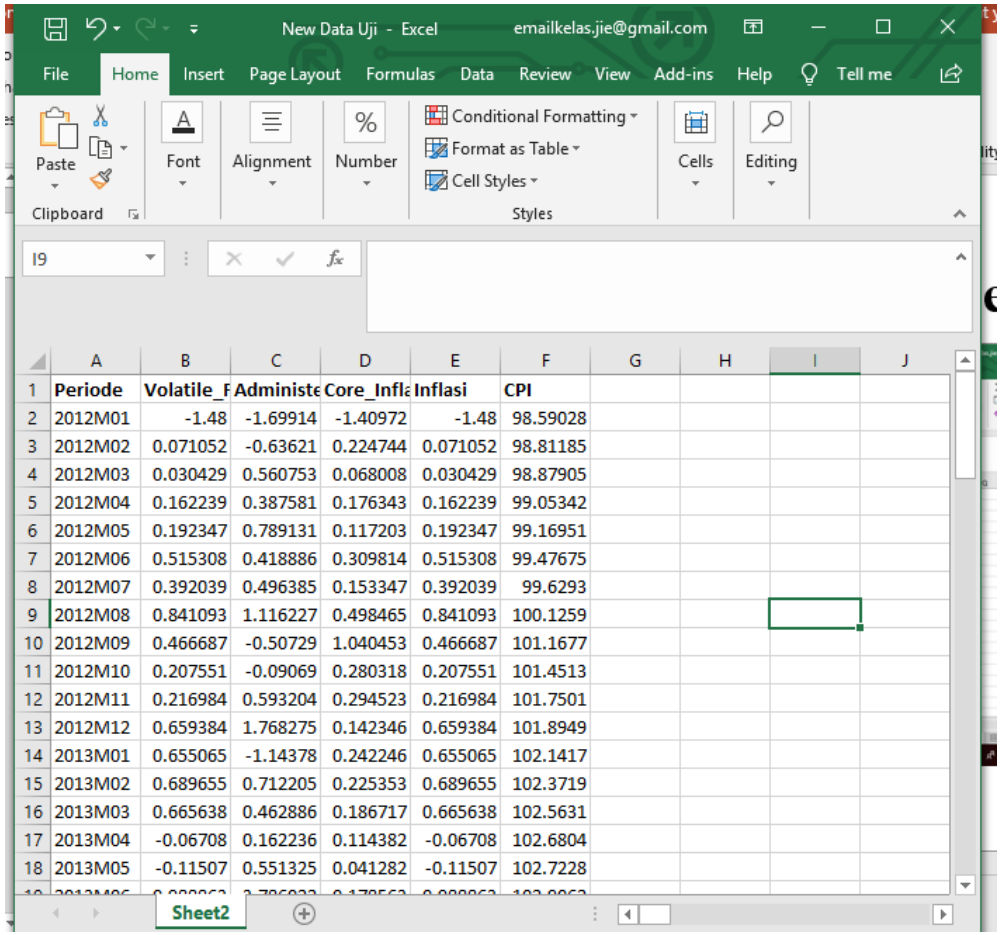
Feri Dwi Riyanto

Layout Eviews



A. Entering Data

Sample Excel Worksheet



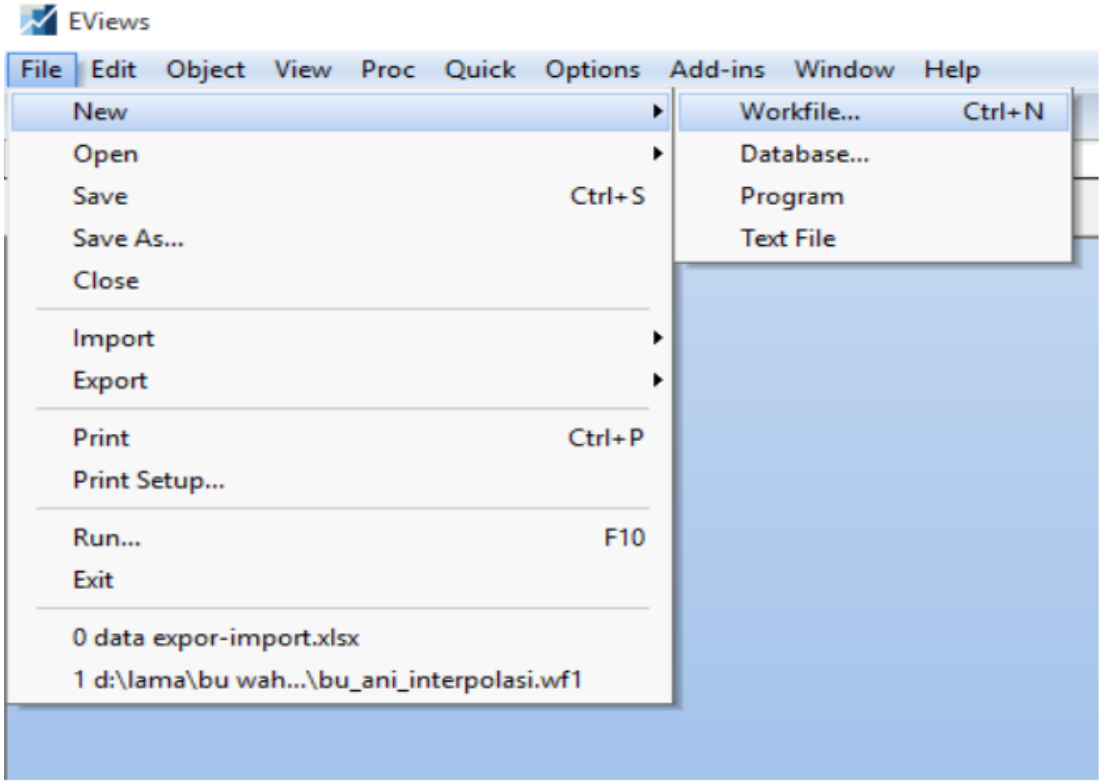
	A	B	C	D	E	F
1	Periode	Volatile_F	Administe	Core_Infla	Inflasi	CPI
2	2012M01	-1.48	-1.69914	-1.40972	-1.48	98.59028
3	2012M02	0.071052	-0.63621	0.224744	0.071052	98.81185
4	2012M03	0.030429	0.560753	0.068008	0.030429	98.87905
5	2012M04	0.162239	0.387581	0.176343	0.162239	99.05342
6	2012M05	0.192347	0.789131	0.117203	0.192347	99.16951
7	2012M06	0.515308	0.418886	0.309814	0.515308	99.47675
8	2012M07	0.392039	0.496385	0.153347	0.392039	99.6293
9	2012M08	0.841093	1.116227	0.498465	0.841093	100.1259
10	2012M09	0.466687	-0.50729	1.040453	0.466687	101.1677
11	2012M10	0.207551	-0.09069	0.280318	0.207551	101.4513
12	2012M11	0.216984	0.593204	0.294523	0.216984	101.7501
13	2012M12	0.659384	1.768275	0.142346	0.659384	101.8949
14	2013M01	0.655065	-1.14378	0.242246	0.655065	102.1417
15	2013M02	0.689655	0.712205	0.225353	0.689655	102.3719
16	2013M03	0.665638	0.462886	0.186717	0.665638	102.5631
17	2013M04	-0.06708	0.162236	0.114382	-0.06708	102.6804
18	2013M05	-0.11507	0.551325	0.041282	-0.11507	102.7228

Sheet2

filename : Latihan
Monthly: 2012M01 – 2018M10

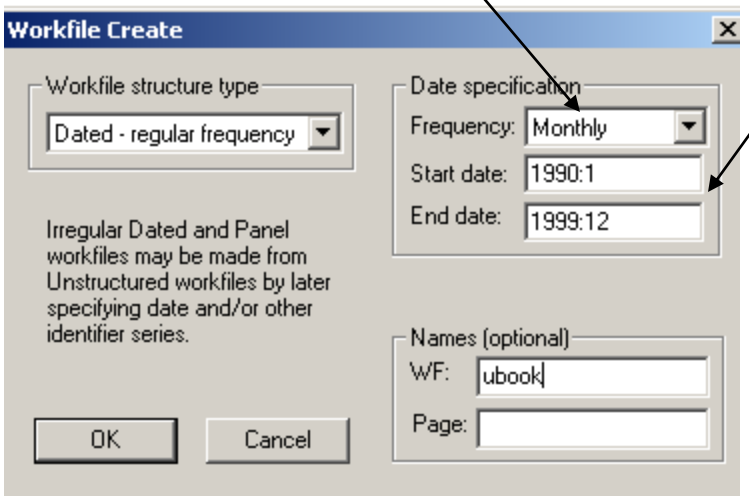
Defining the Workfile

- **Start *Eviews***
- **Select File/New/Workfile**



Defining the Workfile

- Start *Eviews*
- Select File/New/Workfile
- Enter the frequency and the range



Entering Frequency and Range

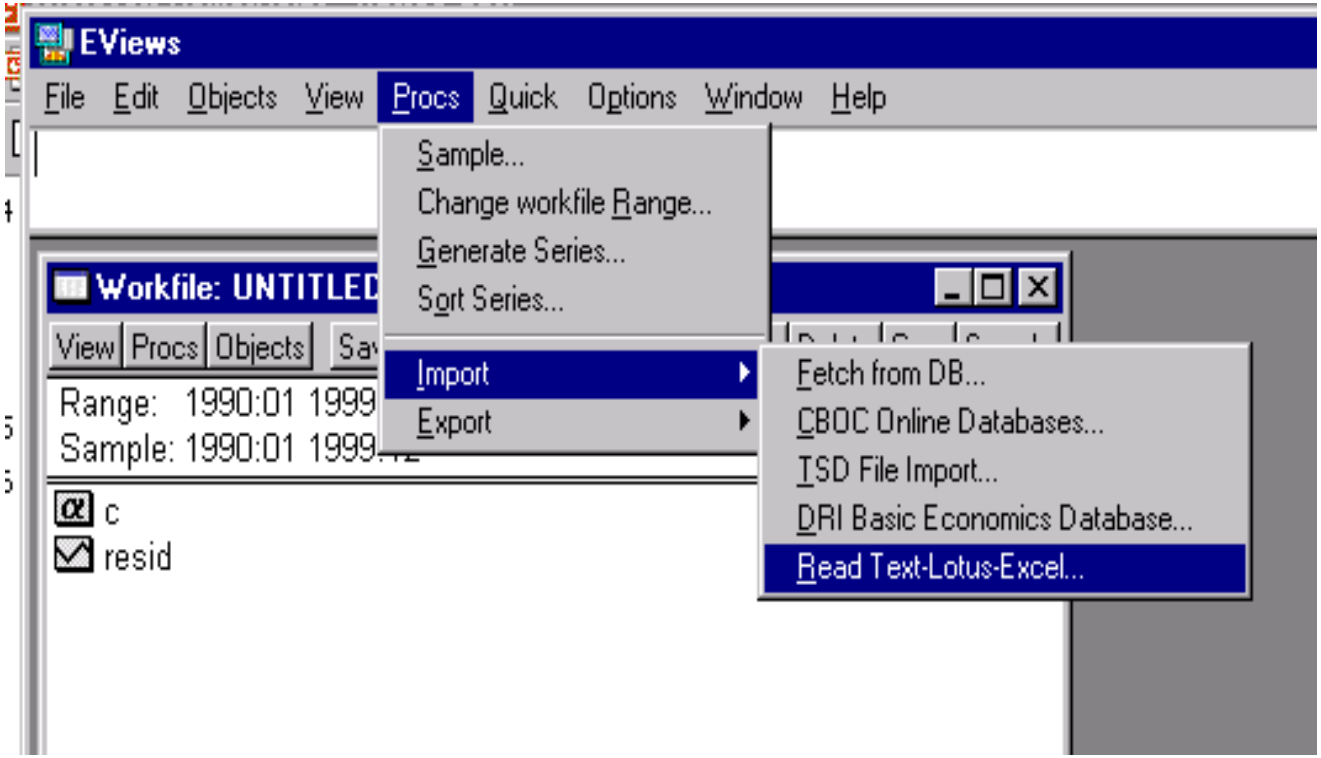
Frequency	workfile	Start date	End date
Annual	a	1990	1999
Semi-annual	s	1990:1	1999:2
Quarterly	q	1990:1	1999:4
Monthly	m	1990:1	1999:12
Weekly*	w	01/01/1990	31/12/1999
Daily[5 day]*	d	01/01/1990	31/12/1999
Daily[7 day]*	7	01/01/1990	31/12/1999
Undated	u	1	100

Information Needed to Import

- **name of the worksheet where the data are (unnecessary if the data file is a worksheet)**
- **the number of variables**
- **where (cell) the data (numbers) begin**

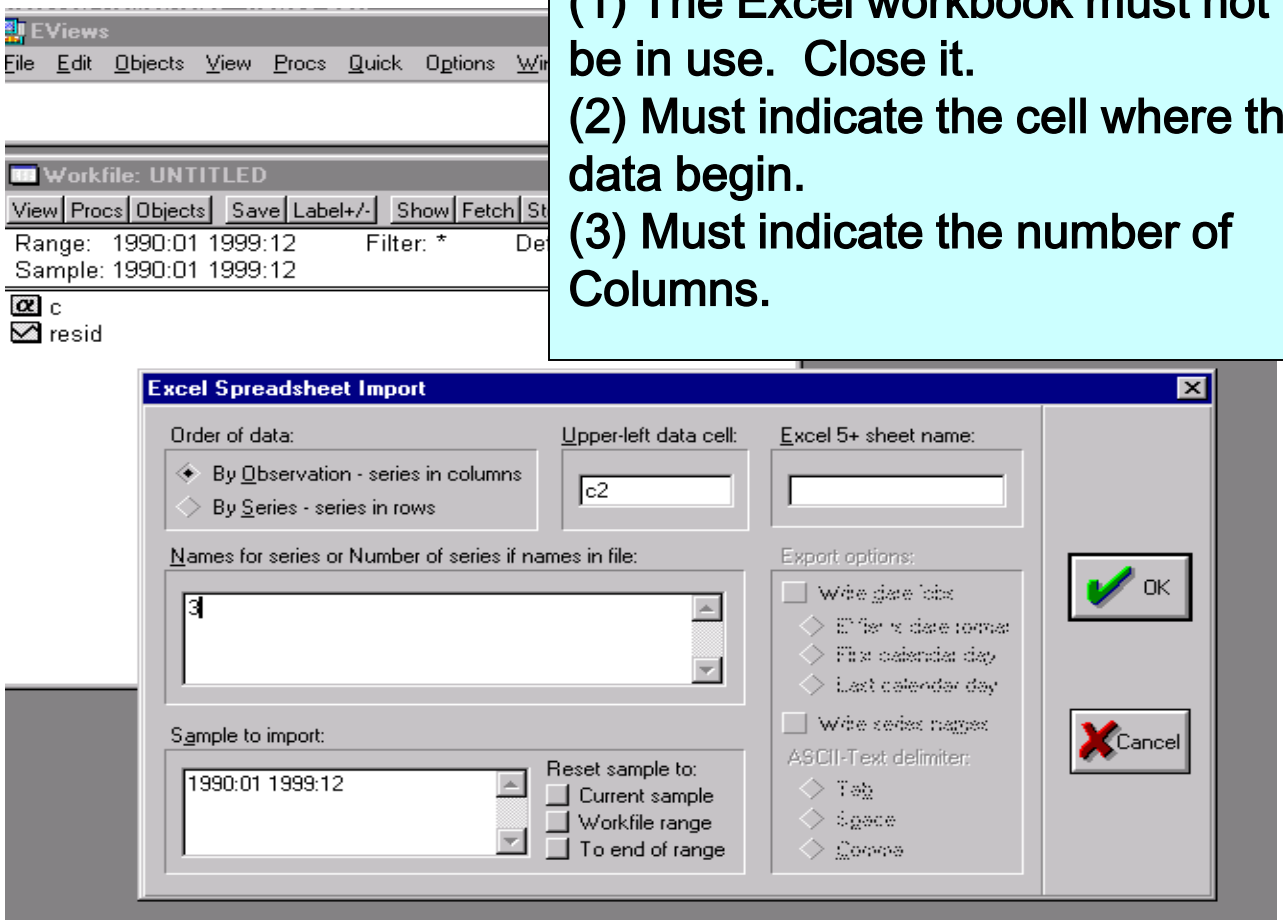
Importing the Excel Worksheet

- **Procs/Import/Read Text-Lotus-Excel**

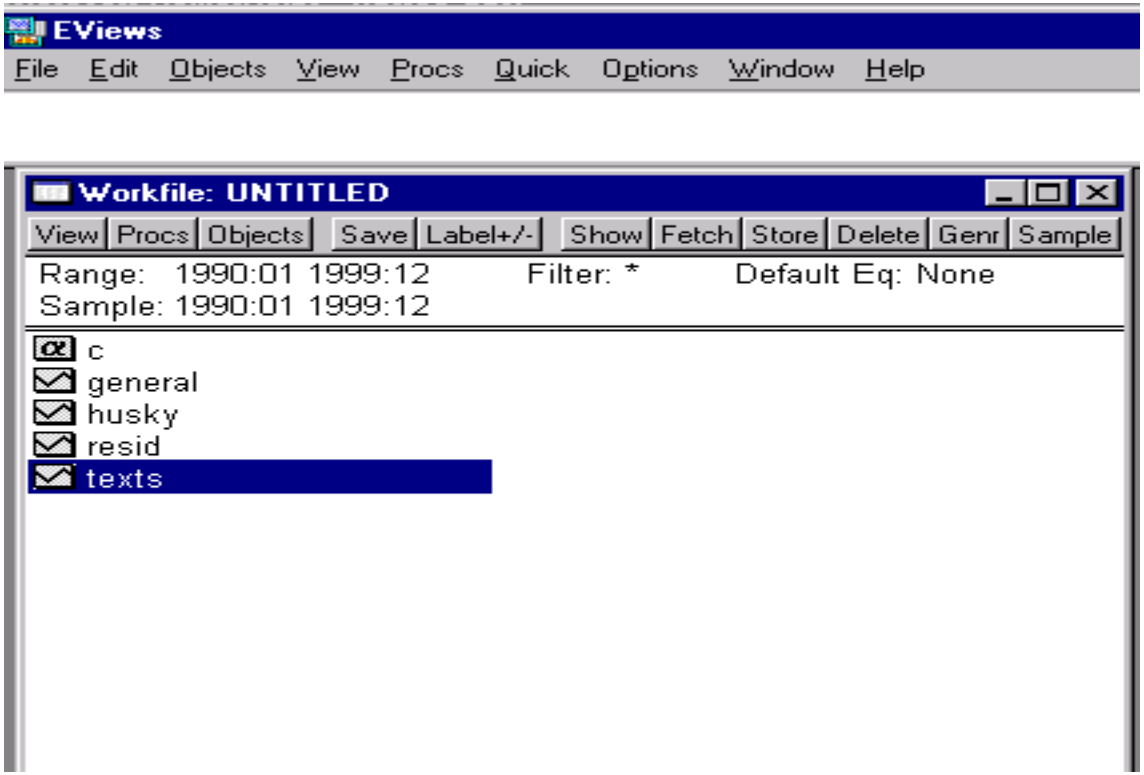


Entering the Worksheet Info

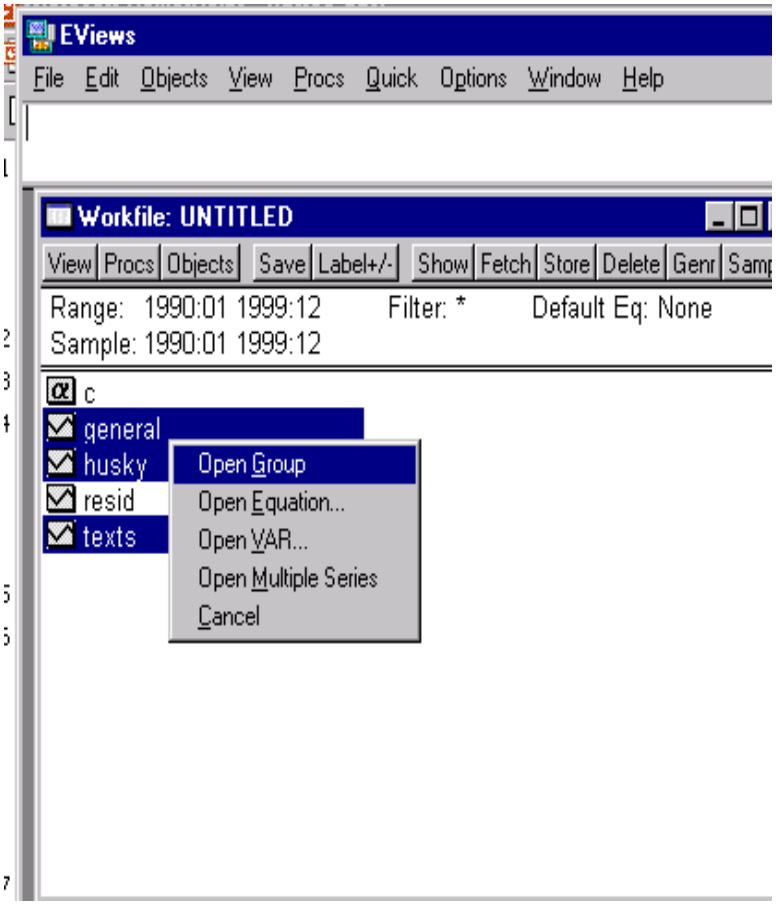
(1) The Excel workbook must not be in use. Close it.
(2) Must indicate the cell where the data begin.
(3) Must indicate the number of Columns.



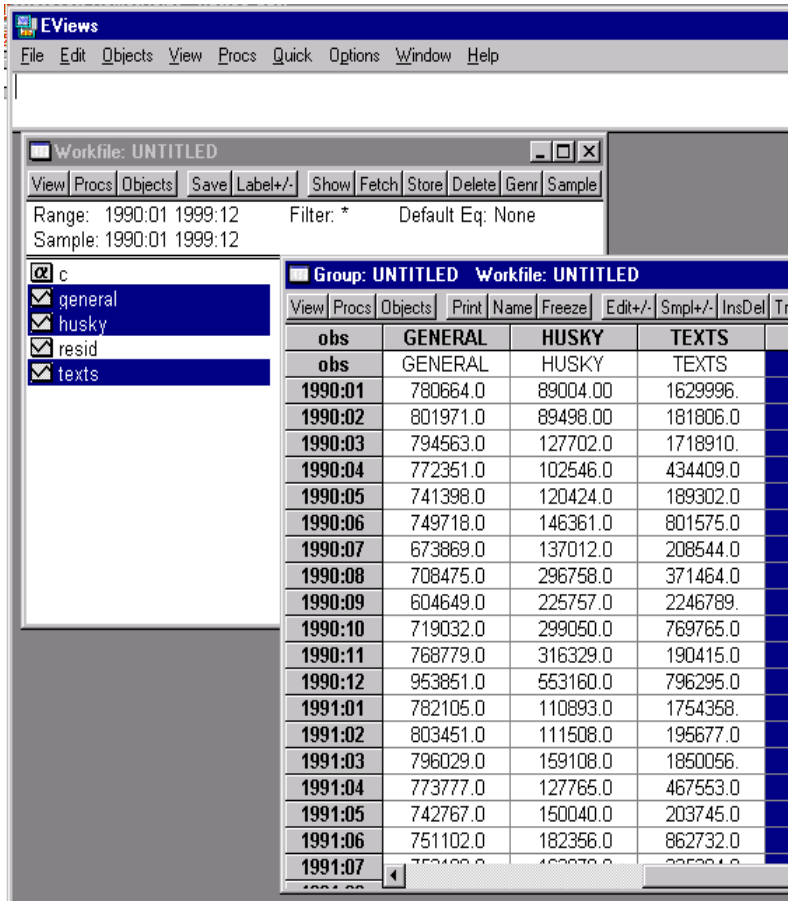
Workfile Created



Examine the Contents



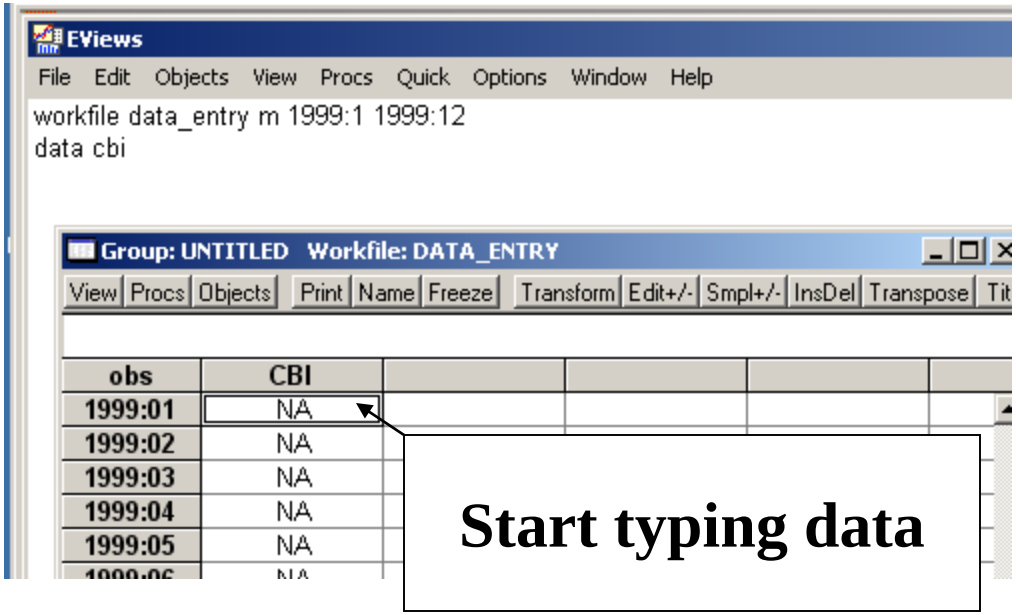
1



2

Using Commands

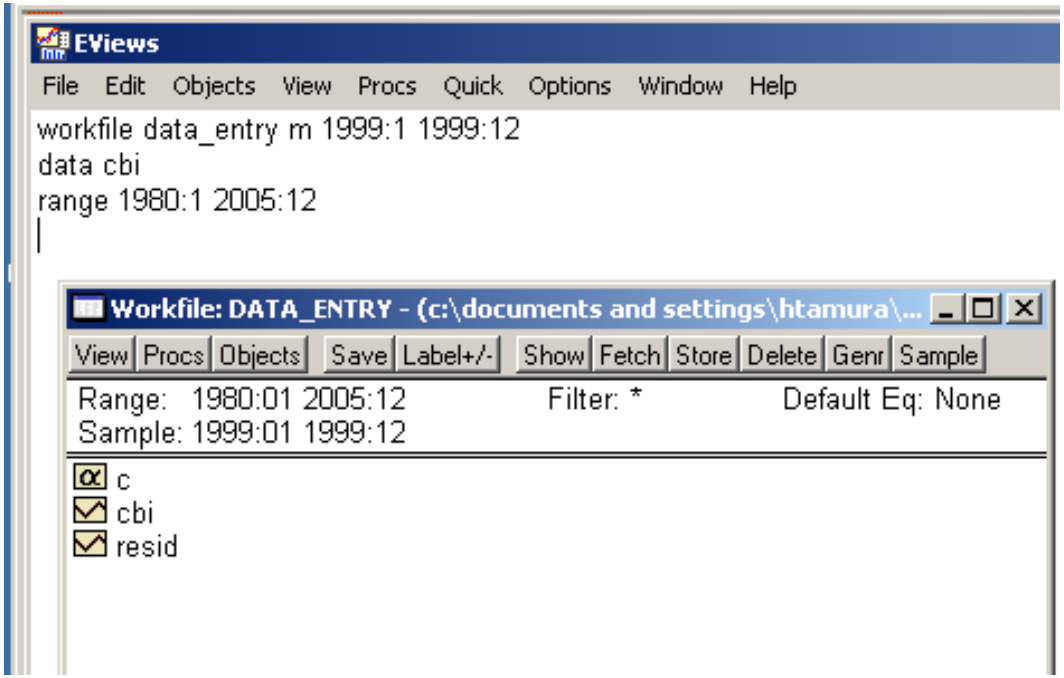
- **workfile** **“name” “frequency” “range”**
- **data** **“variable name”**



1999	January	814,867
1999	February	753,284
1999	March	803,476
1999	April	729,696
1999	May	751,925
1999	June	795,223
1999	July	853,493
1999	August	775,790
1999	September	773,012
1999	October	822,683
1999	November	821,079
1999	December	1,455,792

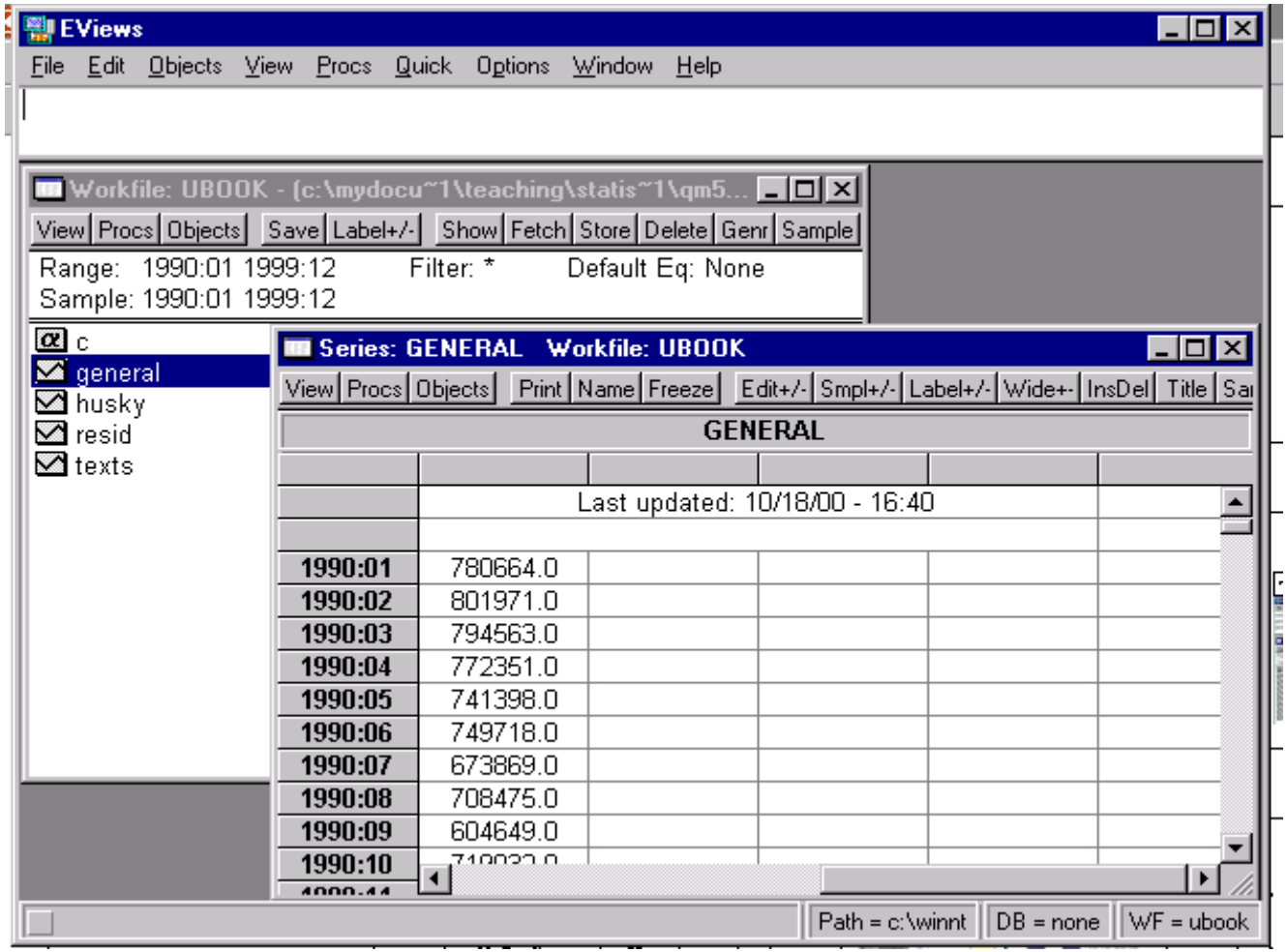
Resizing the Workfile

- **range**



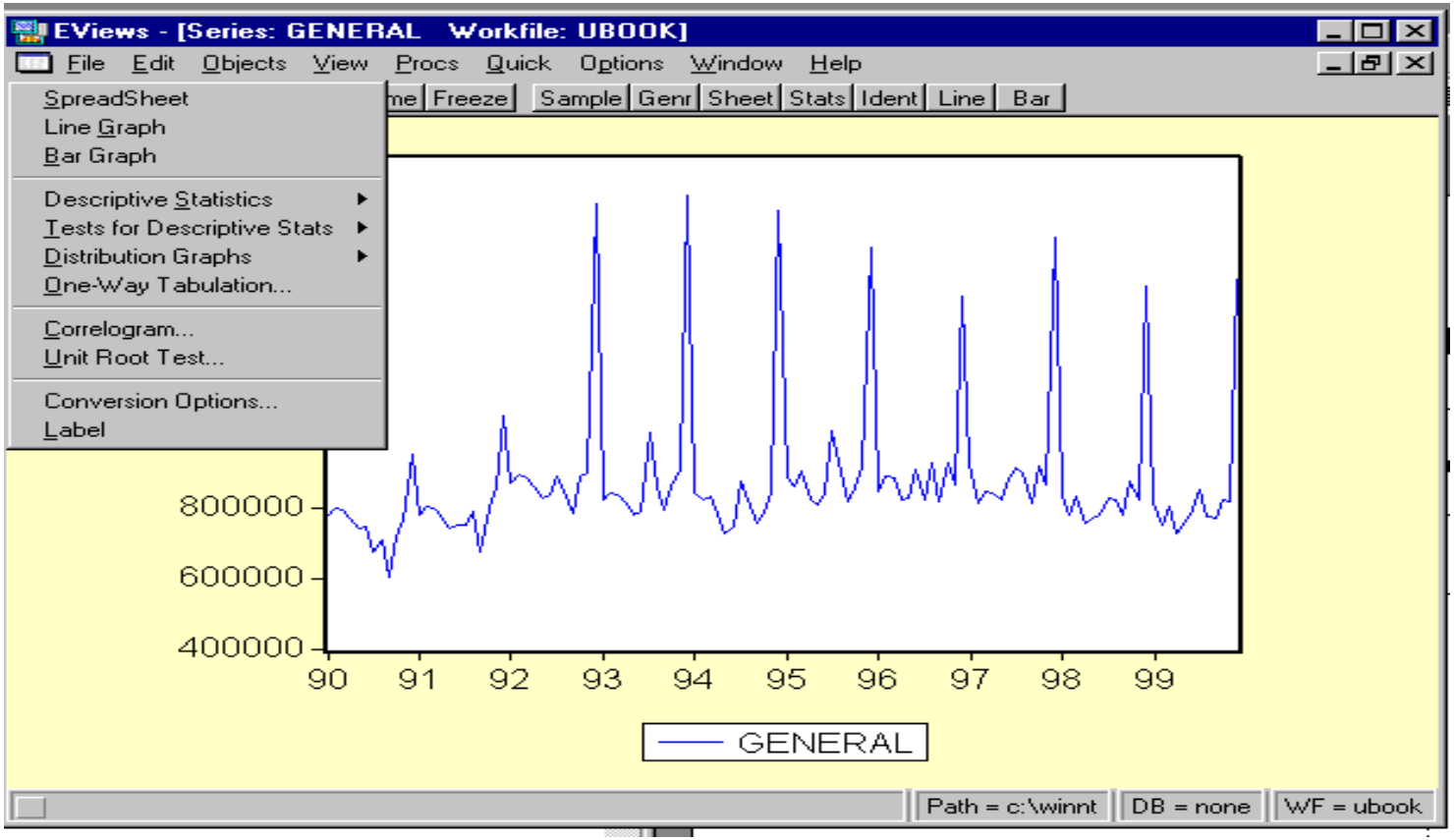
B. Basic Data Analysis and Transformation

Select the Variable

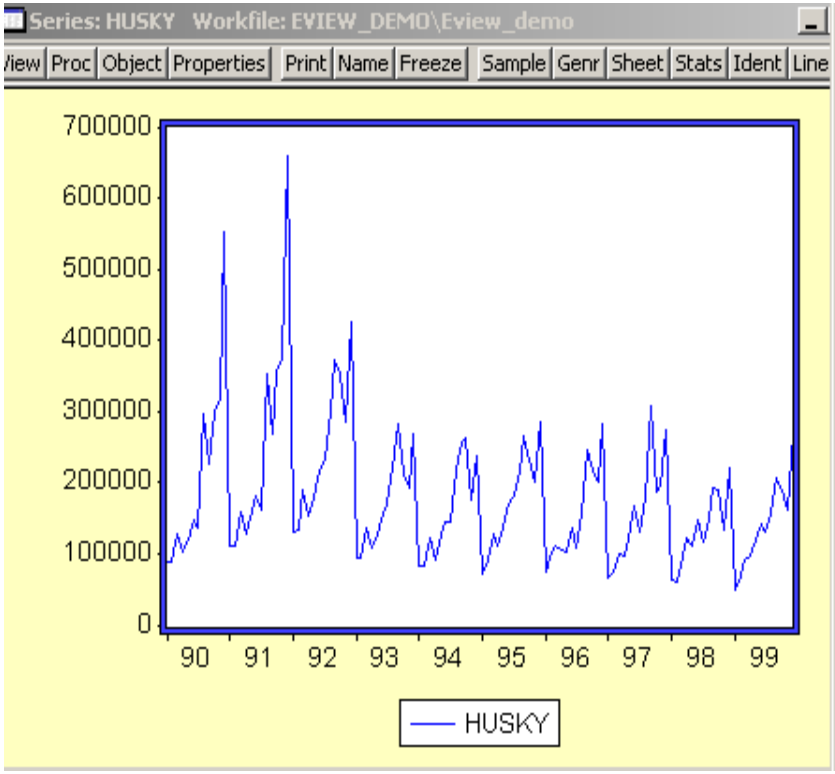


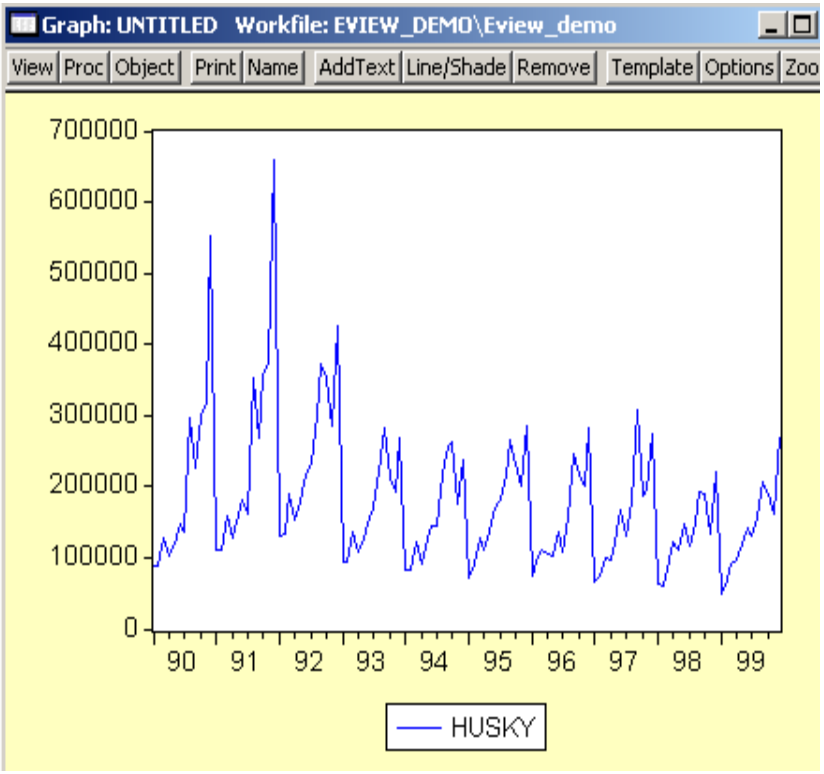
Timeplot

Select: View/Line Graph

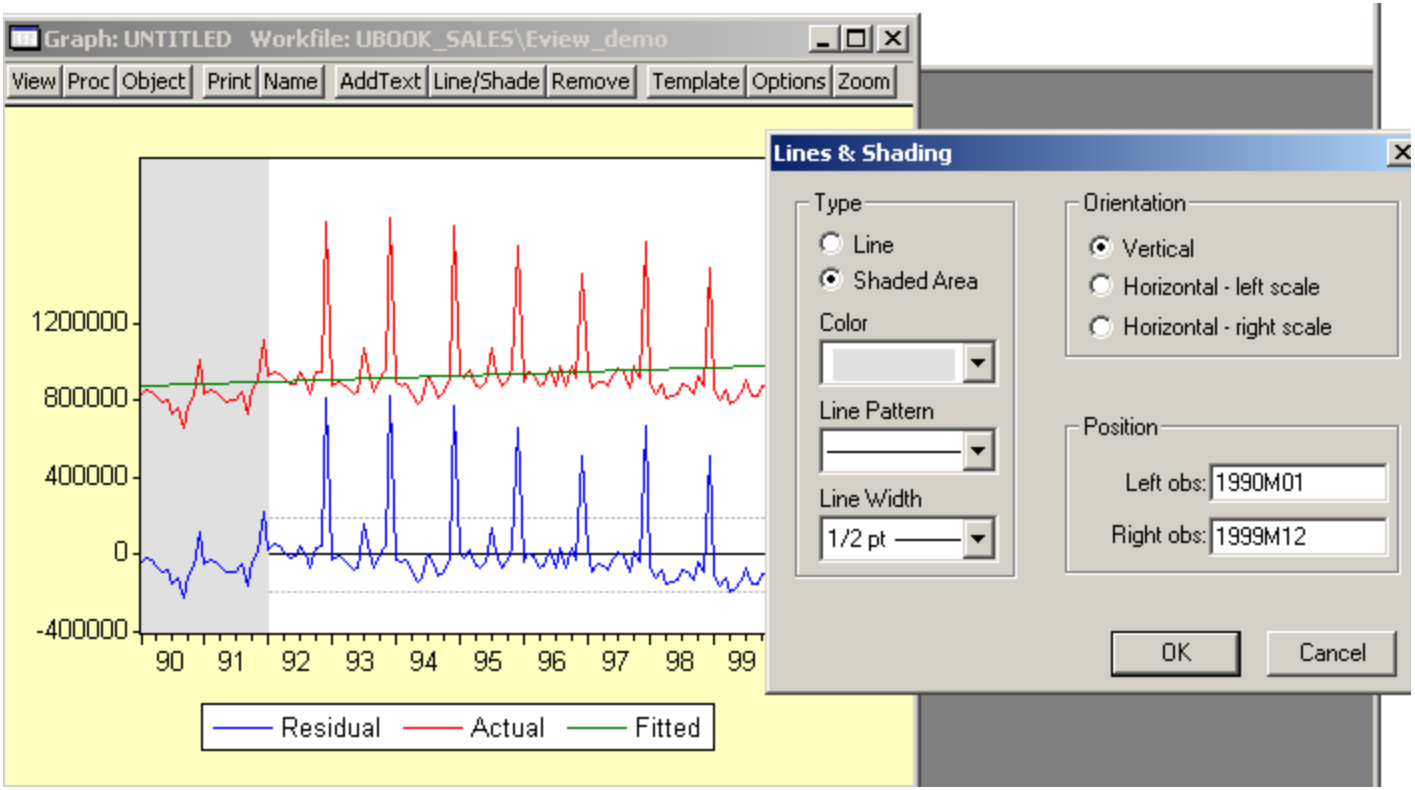


Freeze


Series: HUSKY Workfile: EVIEW_DEMO\Eview_demo
View Proc Object Properties Print Name Freeze Sample Genr Sheet Stats Ident Line
700000
600000
500000
400000
300000
200000
100000
0
90 91 92 93 94 95 96 97 98 99
HUSKY

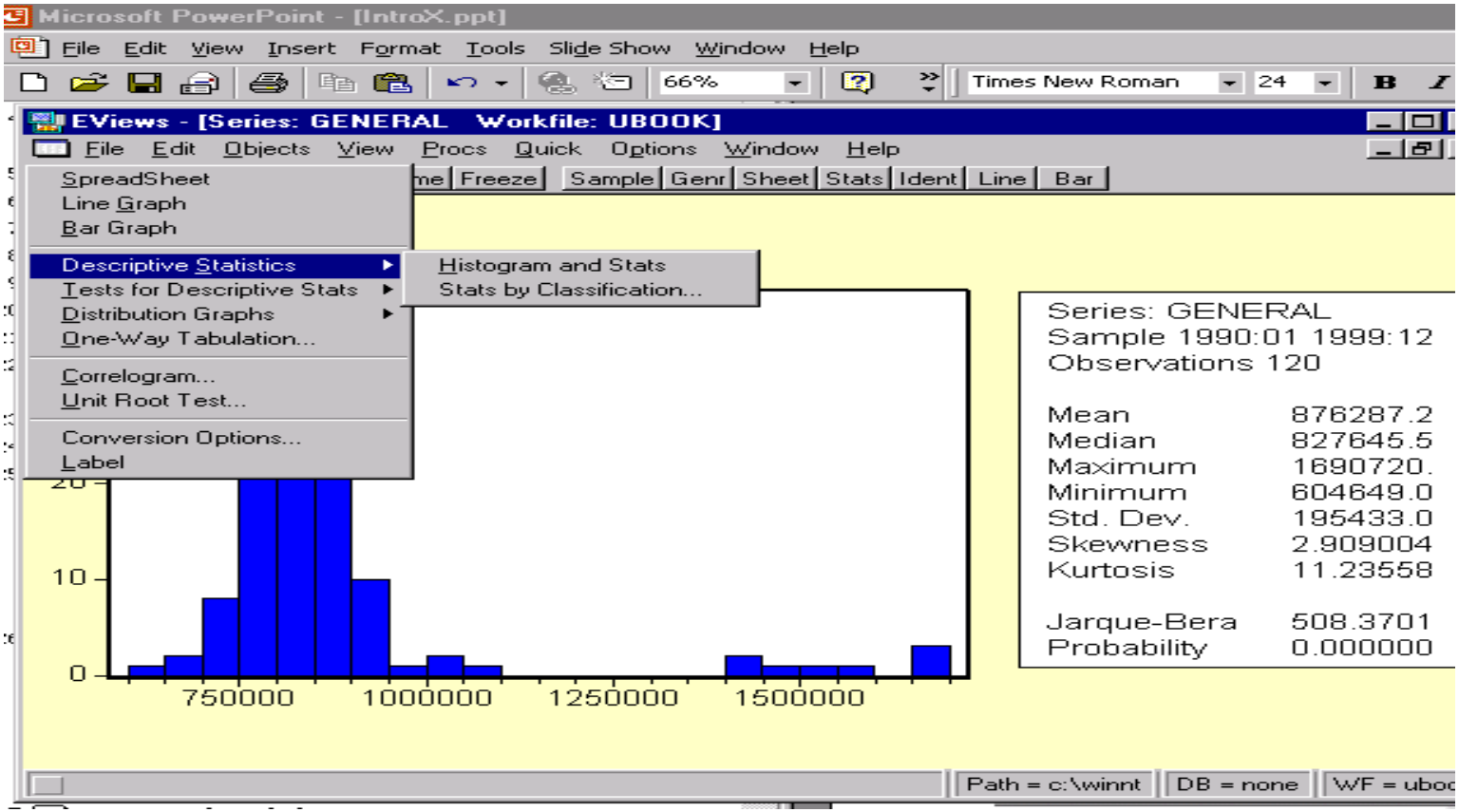

Graph: UNTITLED Workfile: EVIEW_DEMO\Eview_demo
View Proc Object Print Name AddText Line/Shade Remove Template Options Zoo
700000
600000
500000
400000
300000
200000
100000
0
90 91 92 93 94 95 96 97 98 99
HUSKY

Line/Shade in Freezed Version



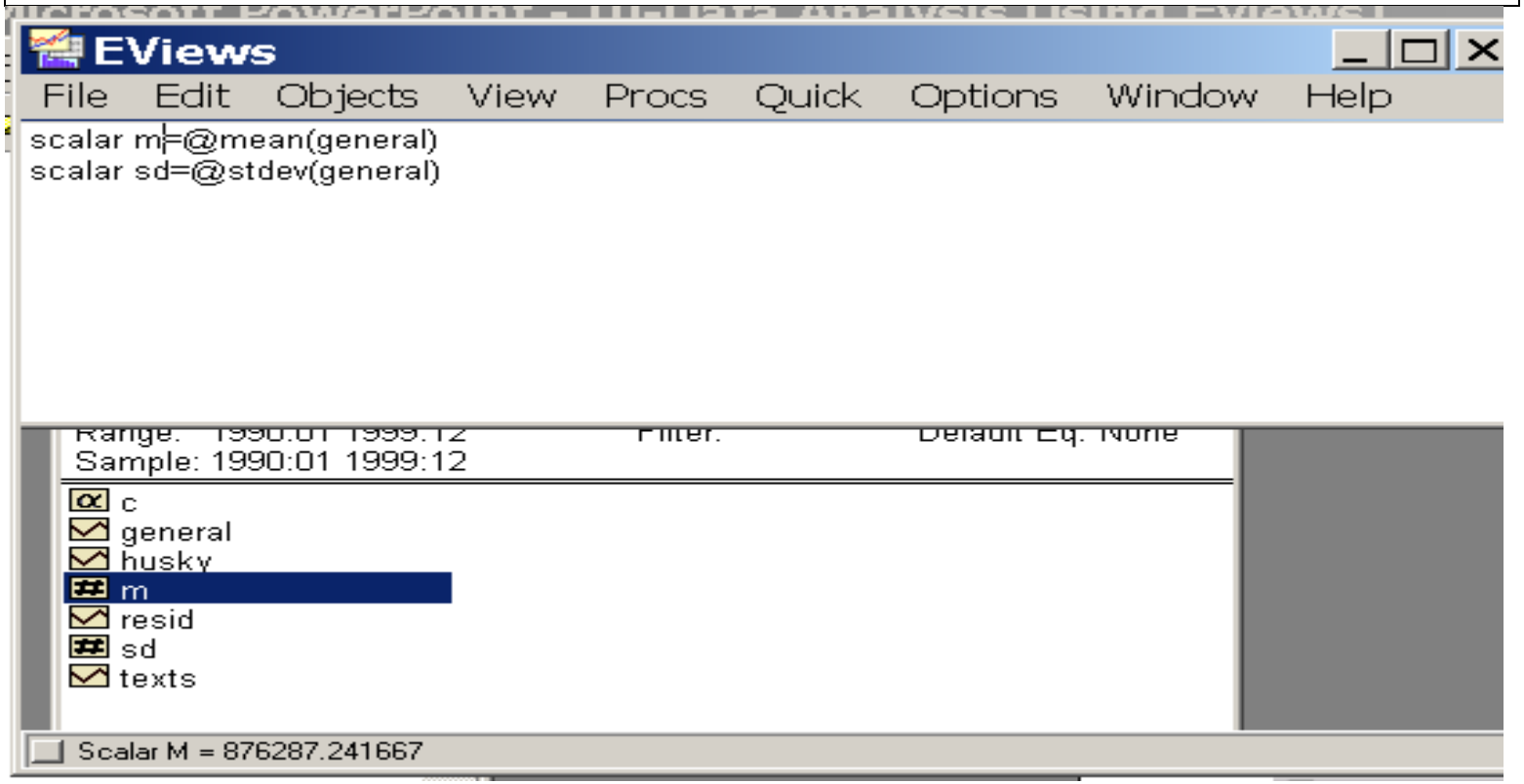
Descriptive Statistics

View/Descriptive Statistics/Histogram and Stats

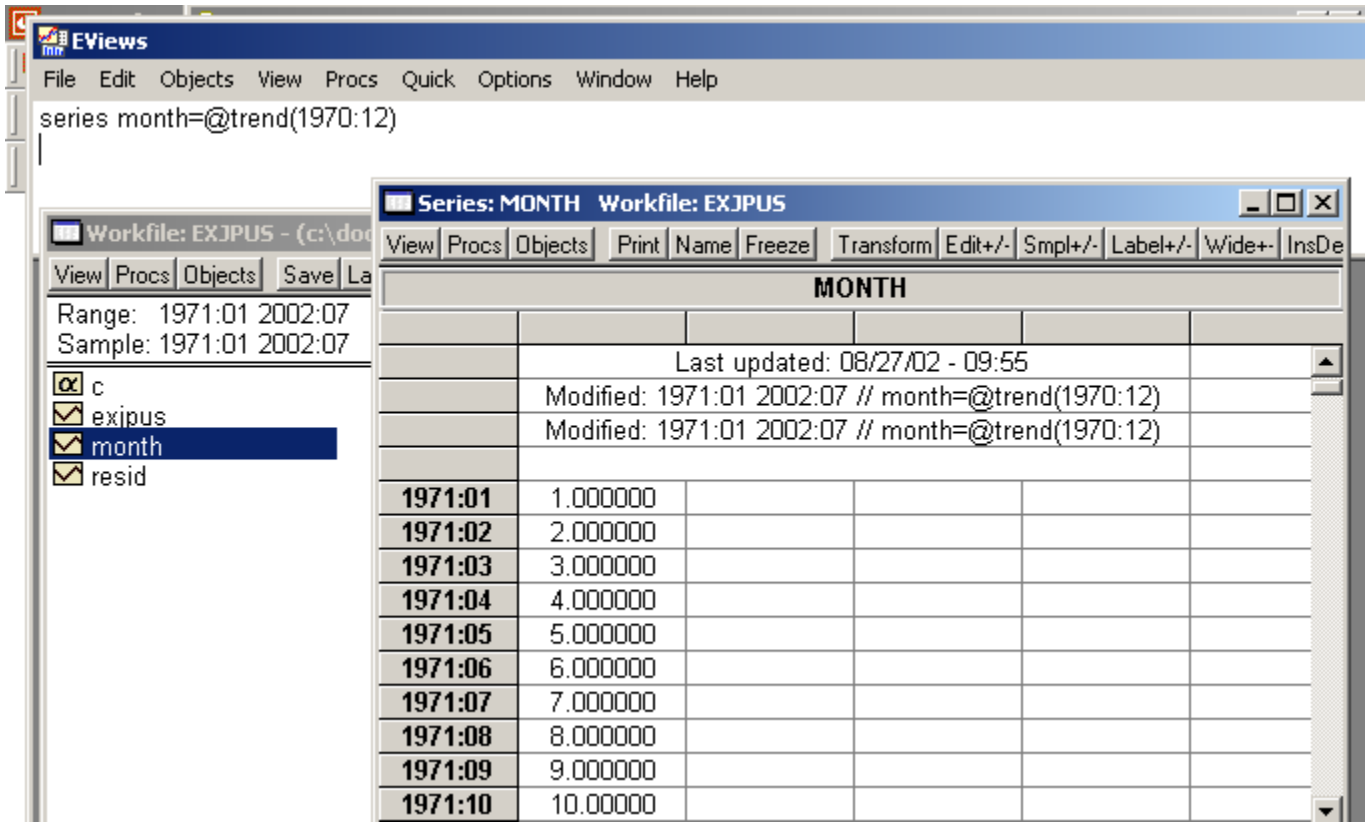


Storing Descriptive Statistics

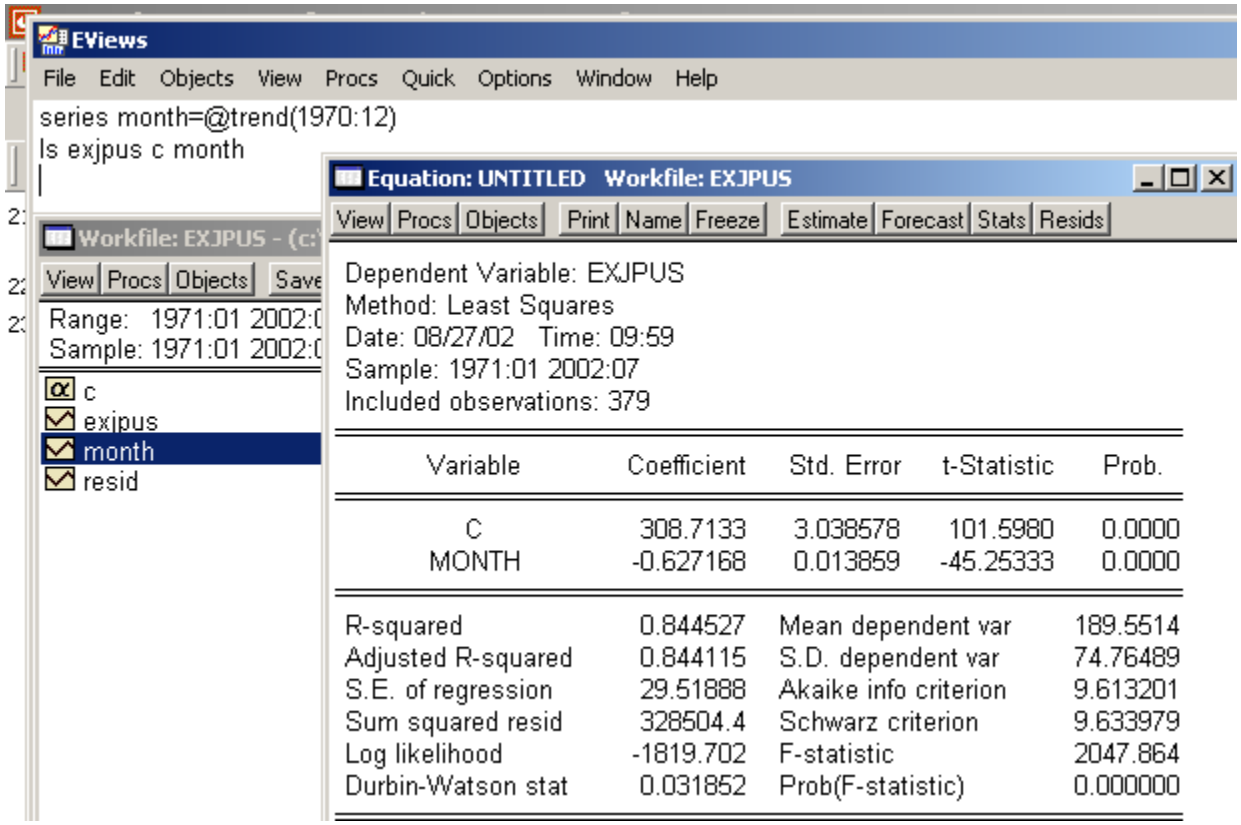
scalar m=@mean(series_name)
scalar s=@stdev(series_name)



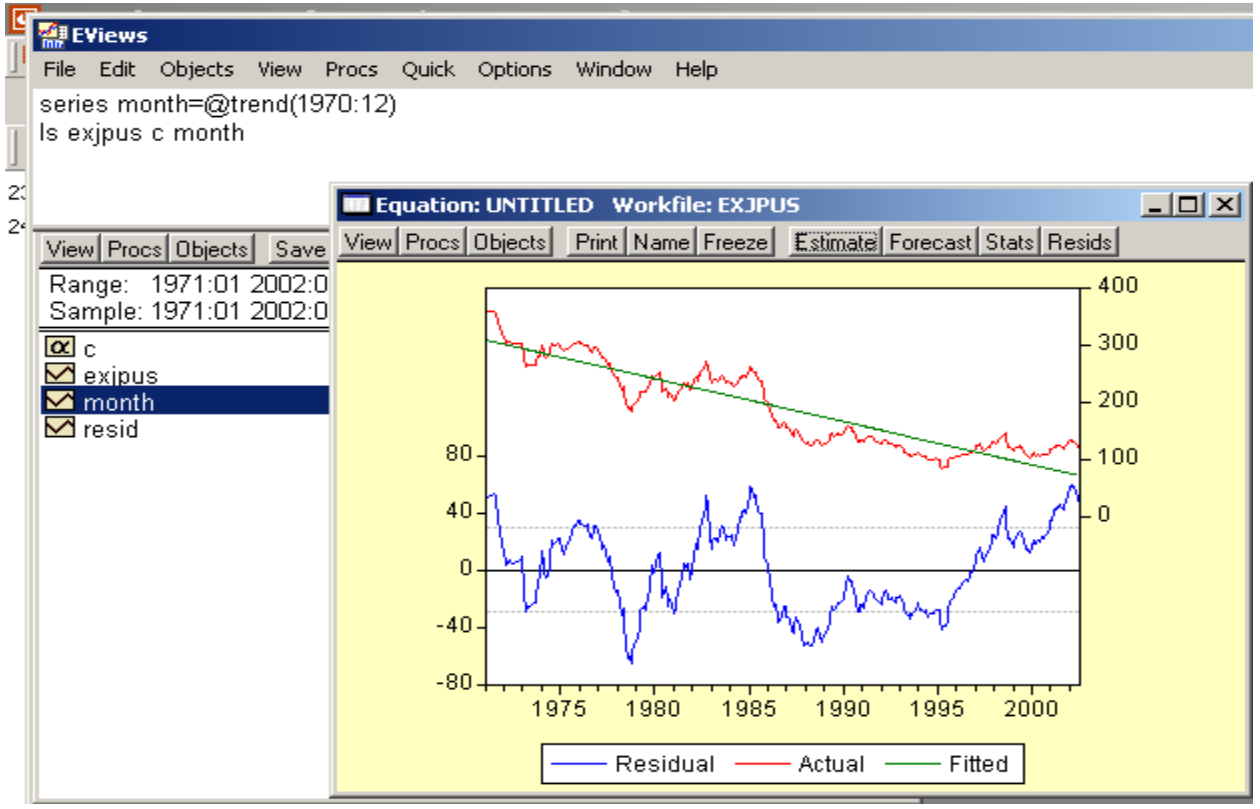
Creation of “Time” Variable



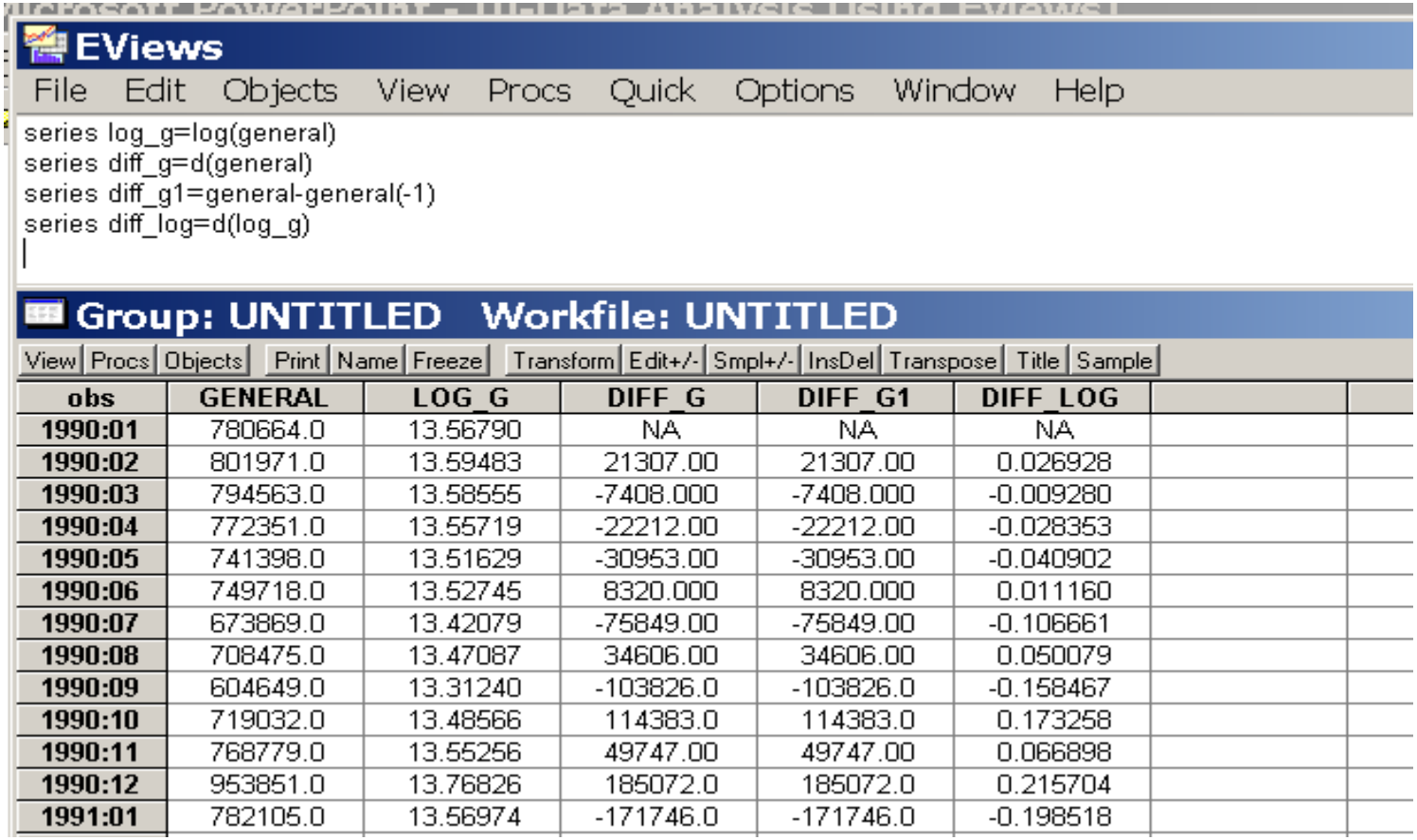
Linear Trend Line



Actual, Fitted, Residual Graph



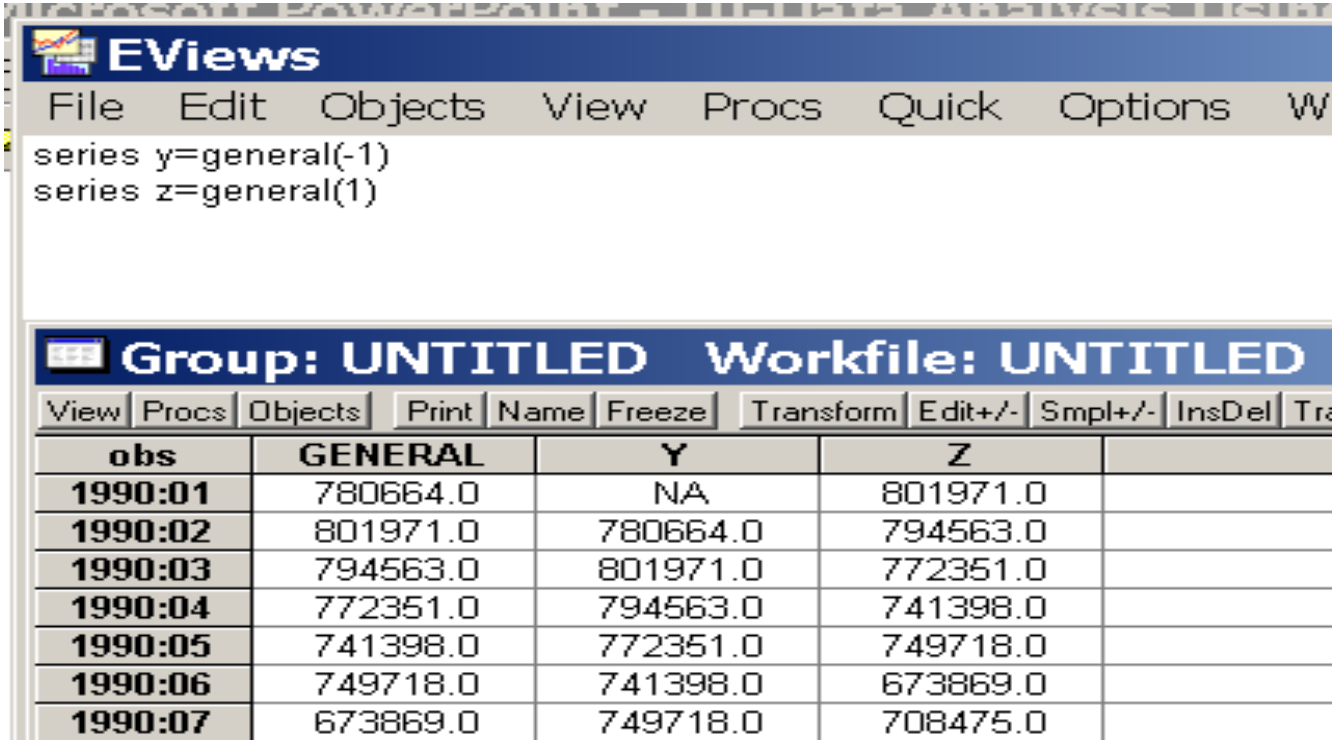
log and diff



obs	GENERAL	LOG_G	DIFF_G	DIFF_G1	DIFF_LOG
1990:01	780664.0	13.56790	NA	NA	NA
1990:02	801971.0	13.59483	21307.00	21307.00	0.026928
1990:03	794563.0	13.58555	-7408.000	-7408.000	-0.009280
1990:04	772351.0	13.55719	-22212.00	-22212.00	-0.028353
1990:05	741398.0	13.51629	-30953.00	-30953.00	-0.040902
1990:06	749718.0	13.52745	8320.000	8320.000	0.011160
1990:07	673869.0	13.42079	-75849.00	-75849.00	-0.106661
1990:08	708475.0	13.47087	34606.00	34606.00	0.050079
1990:09	604649.0	13.31240	-103826.0	-103826.0	-0.158467
1990:10	719032.0	13.48566	114383.0	114383.0	0.173258
1990:11	768779.0	13.55256	49747.00	49747.00	0.066898
1990:12	953851.0	13.76826	185072.0	185072.0	0.215704
1991:01	782105.0	13.56974	-171746.0	-171746.0	-0.198518

lead and lag

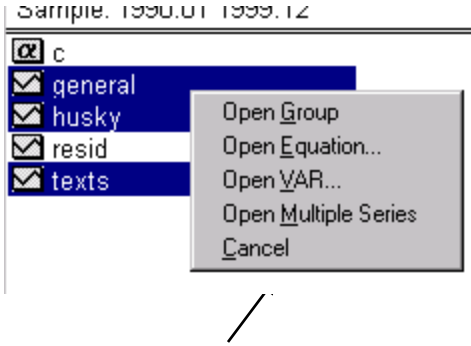
“series” to create a new series



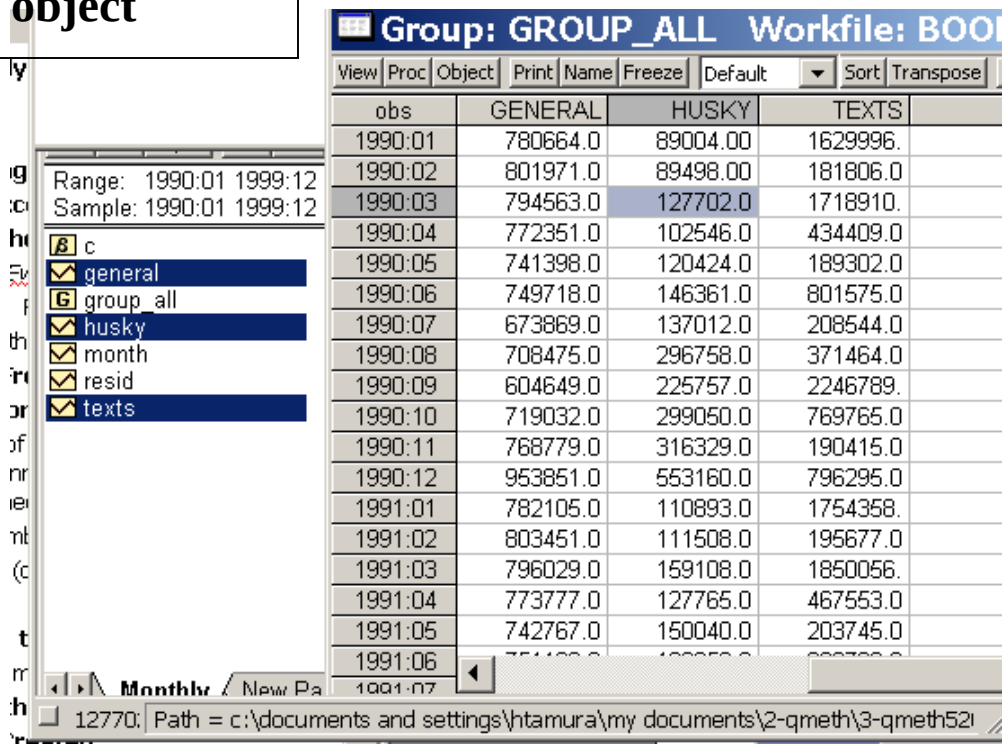
obs	GENERAL	Y	Z
1990:01	780664.0	NA	801971.0
1990:02	801971.0	780664.0	794563.0
1990:03	794563.0	801971.0	772351.0
1990:04	772351.0	794563.0	741398.0
1990:05	741398.0	772351.0	749718.0
1990:06	749718.0	741398.0	673869.0
1990:07	673869.0	749718.0	708475.0

Open Data as One Group

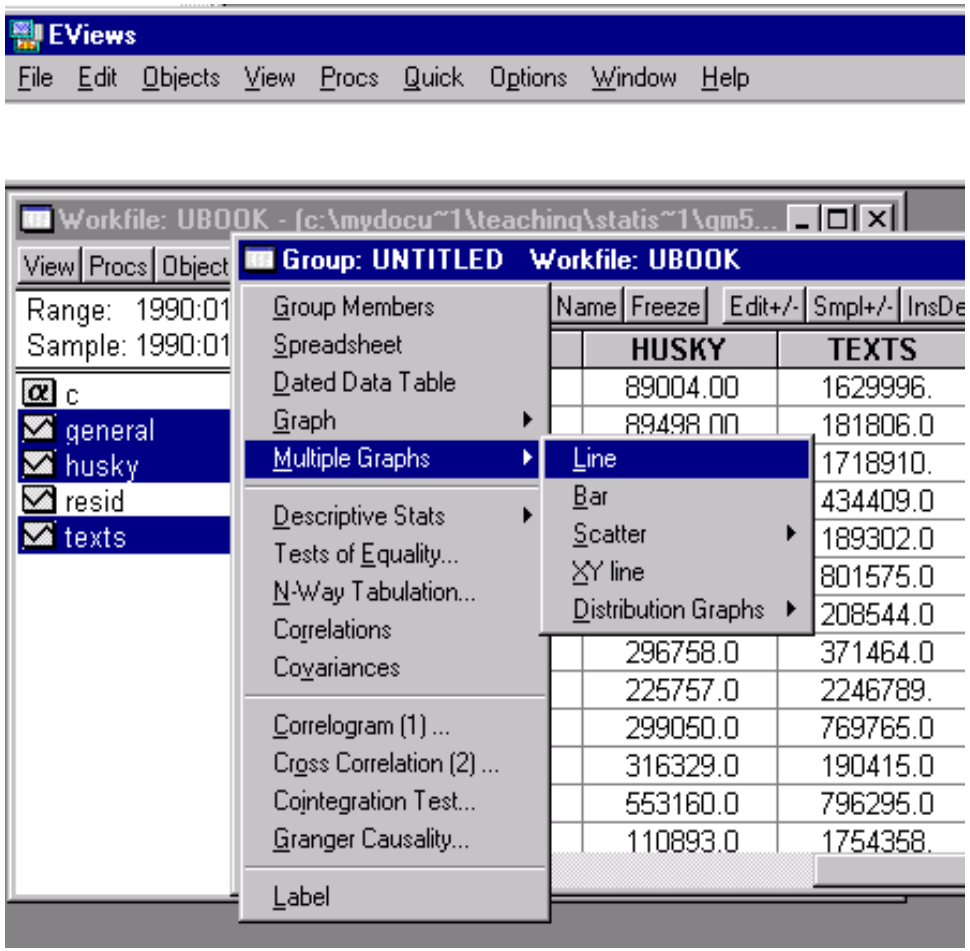
The Group can be Stored as a new object



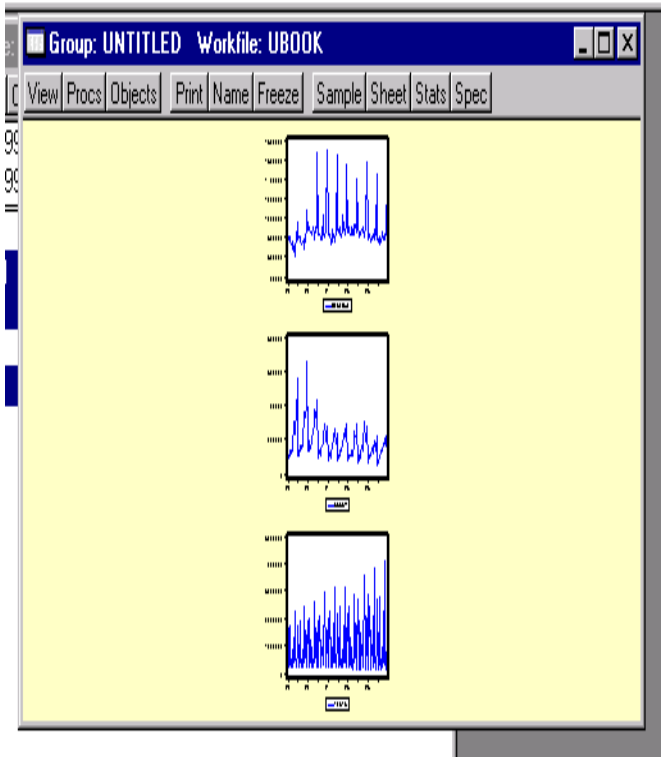
Select Objects, Double Click, Select Open Group.



Timeplot – Multiple Graph

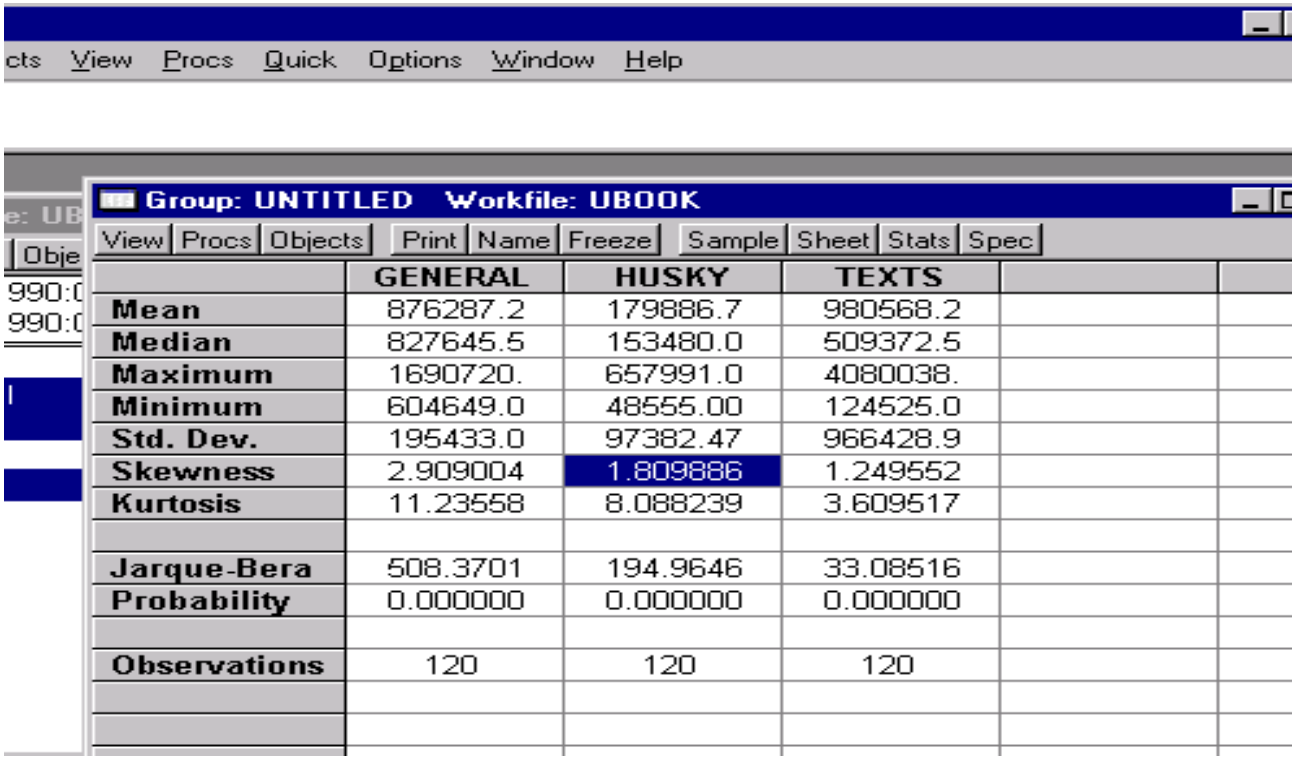


Select
Multiple Graphs/ Line



Descriptive Statistics by Variables

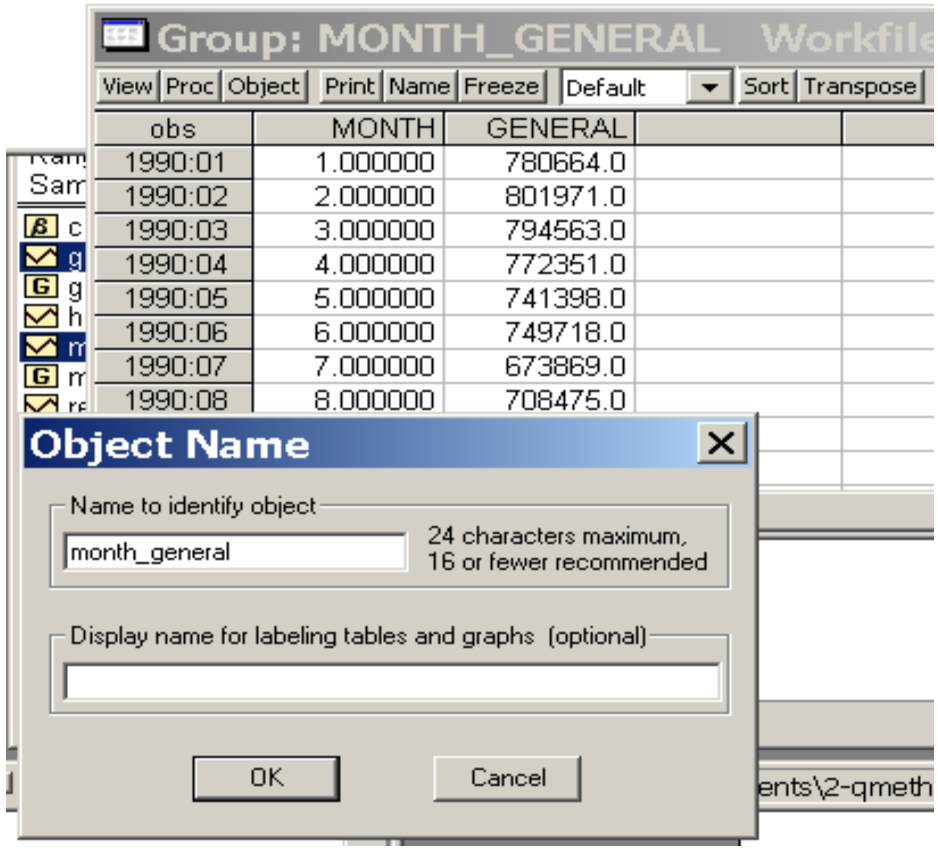
Select: Descriptive Stat /Individual Samples



	GENERAL	HUSKY	TEXTS
Mean	876287.2	179886.7	980568.2
Median	827645.5	153480.0	509372.5
Maximum	1690720.	657991.0	4080038.
Minimum	604649.0	48555.00	124525.0
Std. Dev.	195433.0	97382.47	966428.9
Skewness	2.909004	1.809886	1.249552
Kurtosis	11.23558	8.088239	3.609517
Jarque-Bera	508.3701	194.9646	33.08516
Probability	0.000000	0.000000	0.000000
Observations	120	120	120

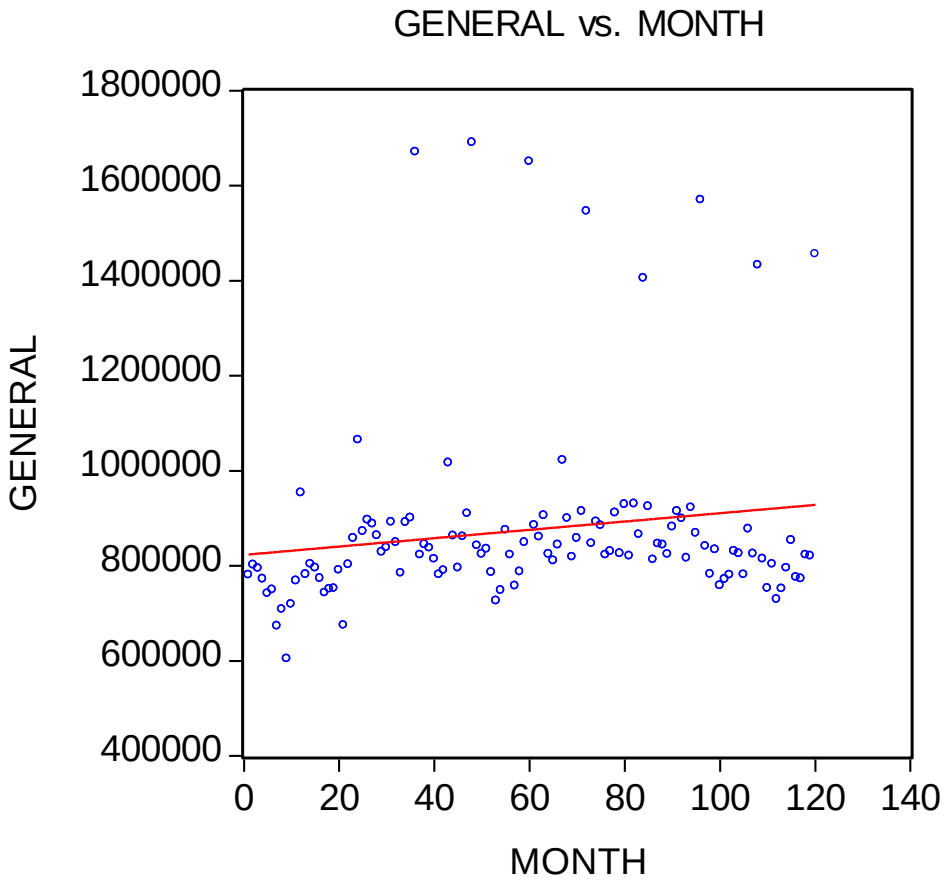
Scatterplot and Regression

Select month (x) and general (y) in that order; name.



Scatterplot and Regression

View/Graph/Scatter/Simple with Regression



Using a Section of Data