Summary of important EViews-Commands

Import of data from EXCEL:
if the xlsx-format does not work, use File.xls

Choice of sample period:
Sample /
@all
@first @last
1990 2010
1981Q3 2005Q1
1960M1 2000M11

in command line e.g.: smpl @first 1990

Univariate statistics:
Click series / View /
Spreadsheet                          data as numbers
Graph                                Graphics
Descriptive Statistics&Tests         z.B. histogram, mean, etc.
Correlogram                          autocorrelationen

Generation/Transformation of series:
Generate / x = 0 generates a series with zeros
Generate / pi = (pc - pc(-1))/pc(-1)*100
    Generates the inflation rate in % based on prices pc
Generate / x = log(y)                 taking logs
Generate / dlx = dlog(x)              dlx = log(x) - log(x(-1))
    Growth rate in continuous time
Generate / y = exp(x)                 exp(x)

as command: series x=0

Trend variable (linear):
Generate / t = @trend

Standard normal distributed realizations:
Generate / x = nrnd

Lags, lagged variables, taking differences:
Generate / xl = x(-1)                 x1(t) = x(t-1), Lag 1 of x
Generate / dx = d(x)                  dx(t) = x(t) - x(t-1) = (1-B)x(t)
    first difference
Generate / d2x = d(x,2)                d2x(t) = dx(t) - dx(t-1) = (1-B)^2x(t)
    taking first differences twice
Generate / d12x = d(x,0,12)            d12x(t) = x(t) - x(t-12) = [1-B^(12)]x(t)
    seasonal difference for monthly data
Generate d12_1x = d(x,1,12)            d12_1x(t) = (1-B)[1-B^(12)]x(t)

Geneartion of dummy variables:
seasonal dummies: s=1,2,3,...
Generate / ds = @seas(s)

as command: series ds = @seas(s)

Generate / d1 = 0 and manually in View/Spreadsheet
use Edit+/-

p-value for x of a test statistic as command:
(N-, t-, Chi2-, F-distribution)
scalar p = 1 - @cnorm(x) 1-sided, right
scalar p = 1 - @cnorm(abs(x))*2 2-sided
scalar p = 1 - @ctdist(x,df) 1-sided, right
scalar p = 1 - @cchisq(x,df)
scalar p = 1 - @cfdist(x,df1,df2)
df ... degrees of freedom

**Determinant of correlation matrix:** (as command)
group grpx x1 x2 x3 x4
matrix x = @convert(grpx) group assigned to a data matrix
scalar det = @det( @cor(x) ) @cor(X) makes correlation matrix

**Statistics for 2 or more series:**
Correlation matrix:
Mark the series by klicking / right mouse / Open as Group / View / Covariance Analysis (z.B. Correlation)
as command e.g.: scalar corrxy = @cor(x,y) bivariate correlation coeff

**Estimation:**
Quick / Estimate Equation / y c x1 x2 \[ y = a_1 + a_2 \cdot x_1 + a_3 \cdot x_2 + u \]
Option: LS ... OLS
Enter the estimation period

as command: ls y c x1 x2
with storage in equation “eq3”: eq3.ls y c x1 x2

**ARMA Model:**
Option: LS
Model specification:
y c AR(1) AR(2) MA(1) MA(2) MA(3) ARMA(2,3) with non zero mean

with heteroscedasticity robust standard errors:
Options: Covariance Coefficient Matrix / White (z.B.)

**System estimation:**
Open a multivariate equation system:
Object / New Object / System
Equations e.g.:
y1 = c(1) + c(2)*x1 + c(3)*y2
y2 = c(4) + c(5)*x2 + c(6)*x3
Instruments if needed e.g.:
inst x2 z7
Choose estimation method

**Forecasting with LS, ...:**
in LS Output (Equation) / Forecast
Forecast period, enter series name for forecasted values (e.g. yf) and forecast error std dev (e.g. syf).

**Plot of the forecast:**
Object in Workfile menu / New Object / Group /
(or mark series with mouse / right click Open / as Group)
Enter the elements:
yf                      forecasted values
y                      observed values
(yf - 1.96*syf)        forecast interval, lower border
(yf + 1.96*syf)        forecast interval, upper border
Testing for structural breaks:
in Equation / View / Stability Diagnostics /
/ Chow Breakpoint Test / Enter: Start of 2., 3., ... period
/ Chow Forecast Test / Enter: Start of 2.period, ... 
/ Recursive Estimates / CUSUM

Statistics for residuals: autocorrelation, heteroscedasticity
in Equation / View / Residual Diagnostics / ...
        Autocorrelation, Heteroscedasticity

Storing residuals:
in Equation / Proc / Make Residual Series

Testing for Unit Roots:
View / Unit Root Test (Augmented Dickey Fuller)

Testing for cointegration:
Collect the variables in a group /
View / Cointegration Test (Johansen)

Estimation of a VAR or CIVAR:
Mark dependent variables / Open as VAR 
(with right mouse-button)