## Introduction to TSA in EViews:

Data (D) and Programs (P): in Basic_TSA-Directory

**Where do you find EViews?**

**Invoking EViews**
Reading data into EViews (monthly,quarterly,yearly)   D: ip.xls in Read
   ?? weekly, daily
Check data
Workfile

1973, Oct 17, 1st oil crisis (Jom-Kippur war, Oct 6-24) to March 1974,
1979/80 2nd oil crisis (islamic revolution Iran, Iraq-Iran war)
1981 US bond yield almost doubles to 13.4% (Fed: Paul Volcker)
1995 AT joins EU
1999 Jan 1, Euro book money, AT
2002 Jan 1, Euro notes and coins, AT
2000 IT bubble bursts
2008, Sept 15, Lehman Brothers bancrupt

**Transforming data:**
  lag
  log
  growth rate  (continuous, discrete)
  d(x,.,.):    1-B = d(x)=d(x,1)        (1-B)^2 = d(x,2)
           (1-B^s) = d(x,0,s)      (1-B)(1-B^s) = d(x,1,s)

**Visualizing data**
    ts plot
    scatter plot
    histogram
    q-q-plot              D: sp500.wf1

    seasonal-plots

**Descriptive statistics**
**Autocorrelations**

**Model-simulation:**          P: stat_ltrend_i1.prg
linear trend
random walk
AR(1)

**Cross-Correlation**          D: saiber_url.wf1  lcr lyr
**Granger-Causality**

**Test for unit root**
**Test for cointegration**     D: saiber_url.wf1

**Estimation:**
  lin Reg  (Trend)         D: saiber_url.wf1  lyr
  ARMA                     D: ip.wf1
  VAR
  VEC/CIVAR                D: saiber_url.wf1  lcr lyr