

Help on Histogram

This menu shows in the upper panel an histogram of the selected series (from the left constant panel) and some statistics in the lower panel. The series figures are sorted from the lowest to the highest along axis x while the bars reflect their probabilities (summed to 1). In the example graph below an histogram of a scaled 'Services' price index is shown (standardized by differences - see details by clicking on the '?' nearby the 'Conversion Type' menu). The red line represents a Normal distribution with the same parameters as the selected series, namely: mean=0, sd=1

The lower panel exhibits some statistics as follows:

mean

median

sd - standard deviation

max

min

sum

Obs. - number of observations,

NAs - number of missing data

pos- number of positive observations

skew - skewness (reflects asymmetry i.e., negative figure reflects left asymmetry)

kurt - kurtosis (reflects fat tails i.e., positive figure means that there are more observations in the tails compare to the normal distribution)

Q25 - percentile 25 (25 percent of the observations have lower values)

Q75 - percentile 75 (75 percent of the observations have lower values)

AC1 - serial correlation coefficient of one lag

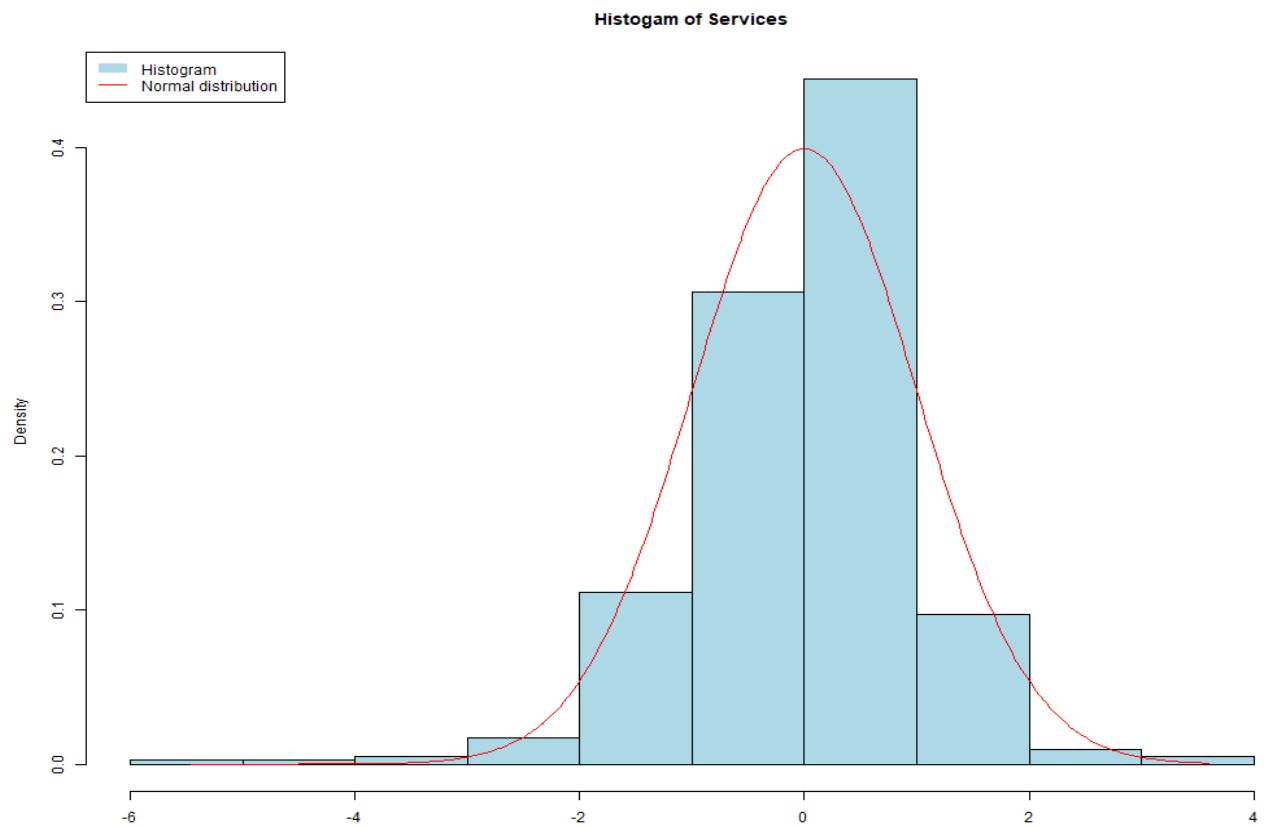
JB - Jarque-Berra test for normality (figures of the p-value that are close to 0 reflect non-normality i.e., skew $\neq 0$ or kurt $\neq 0$ or both $\neq 0$)

ADF - Augmented Dickey-Fuller test for integration level (p-values that are close to 0 reflect non-stationary series i.e., with a trend or with non-constant standard deviation - sd)

Zeros - number of zeros in the series

Dup. - number of non-unique observations

This menu enables also to select more than one series in order to get their statistics but in such a case no histogram will be drawn.



	Basic Statistics																	
	mean	median	max	min	sd	Obs.	NAs	pos	sum	skew	kurt	Q25	Q75	AC1	JB	ADF	Zeros	Dup.
Services	0	0.1	3.597	-5.459	1	421	0	234	0	-0.688	2.984	-0.544	0.656	0.376	0	0.01	0	221

Showing 1 to 1 of 1 entries