EviewsR: A Seamless Integration of EViews and R

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About the Author

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About EviewsR

EviewsR is an R package that can run EViews program in R. It also adds eviews as a knitengine to knitr package, so that users can embed EViews codes in R Markdown and Quarto document.

Why EviewsR?

While the ecosystem of R is great, it cannot run EViews codes, not talk of handling EViews objects dynamically and reproducibly. Even though, EViews can communicate with R, users still need to switch to type-setting application to embed the EViews outputs. Specifically:

- I wish I could embed EViews codes in R Markdown or Quarto document
- I wish I could dynamically import the EViews outputs (graphs, tables, equation and series) individually or at once into R, R Markdown or Quarto document without switching between these applications back and forth.
- I wish I could use an R function in R, R Markdown or Quarto to:

- graph EViews series objects.
- graph an R dataframe using EViews.
- import data from external sources such as csv, xlsx as a new EViews workfile or into an existing workfile.
- create an EViews workfile from an R dataframe
- save an EViews workfile page as a workfile or another file format.
- execute EViews codes.
- export an R dataframe as a new EViews workfile or to an existing EViews workfile.
- save an EViews workfile as a workfile or another file format.
- import EViews table object as kable.
- import EViews series objects as a dataframe or xts object
- import equation data members such as coefficients, standard errors, R^2 and so on.
- import EViews graph objects
- import equation data members, graph, series and table objects all at once.
- simulate a random walk process using EViews.
- I wish I could do all of the above without opening the EViews!!!

Installation

EviewsR can be installed using the following commands in R.

```
```{r installation,eval=F}
install.packages("EviewsR")
OR
devtools::install_github("sagirumati/EviewsR")
```

# Setup

To run the package successfully, you need to do one of the following

- Don't do anything if the name of EViews executable is one of the following: EViews13\_x64, EViews13\_x86, EViews12\_x64, EViews12\_x86, EViews11\_x64, EViews11\_x86, EViews10\_x86, EViews10\_x86, EViews9\_x86, EViews10. The package will find the executable automatically.
- Rename the Eviews executable to eviews or one of the names above.
- Alternatively, you can use set\_eviews\_path() function to set the path the EViews executable as follows:

```
```{r eval=F}
set_eviews_path("C:/Program Files (x86)/EViews 10/EViews10.exe")
```
```

## **Usage**

Please load the EviewsR package as follows:

```
```{r}
library(EviewsR)
```

Ways to use EviewsR

The package can work with base R, R Markdown or Quarto document. The package has been used in Mati, Civcir, and Ozdeser (2019), Mati (2021), Mati et al. (2023), Mati, Civcir, and Özdeşer (2023) and Mati, Civcir, and Ozdeser (2019).

EviewsR along with R Markdown or Quarto document

After loading the package, a chunk for Eviews can be created by supplying eviews as the engine name in R Markdown or Quarto document as shown below:

```
```{eviews}
#| label: fig-EviewsR
#| eval: true
#| fig.subcap: ["X graph","Y graph"]
#| fig.cap: "EViews graphs imported automatically by fig-EviewsR chunk"
 'This program is created in R Markdown with the help of EviewsR package
 wfcreate(page=EviewsRPage,wf=EviewsR_workfile) m 2000 2022
 for %y EviewsR package page1 page2
 pagecreate(page={%y}) EviewsR m 2000 2022
 next
 pageselect EviewsRPage
 rndseed 123456
 genr y=@cumsum(nrnd)
 genr x=@cumsum(nrnd)
 equation ols.ls y c x
 freeze(OLSTable,mode=overwrite) ols
 freeze(EviewsR_Plot,mode=overwrite) y.line
 wfsave EviewsR workfile
  ```{eviews}
  #| label: fig-EviewsR
  #| eval: true
  #| fig.subcap: ["X graph","Y graph"]
  #| fig.cap: "EViews graphs imported automatically by fig-EviewsR chunk"
  'This program is created in R Markdown with the help of EviewsR package
    wfcreate(page=EviewsRPage,wf=EviewsR_workfile) m 2000 2022
    for %y EviewsR package page1 page2
    pagecreate(page={%y}) EviewsR m 2000 2022
    next
    pageselect EviewsRPage
    rndseed 123456
    genr y=@cumsum(nrnd)
    genr x=@cumsum(nrnd)
    equation ols.ls y c x
    freeze(OLSTable,mode=overwrite) ols
    freeze(yy,mode=overwrite) y.line
```

```
freeze(xx,mode=overwrite) x.line
wfsave EviewsR_workfile
```

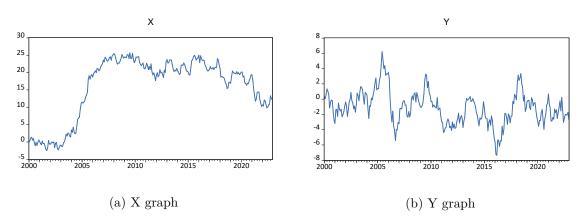


Figure 1: EViews graphs imported automatically by fig-EviewsR chunk

The above chunk creates an Eviews program with the chunk's content, then automatically open Eviews and run the program, which will create an Eviews workfile with pages containing monthly sample from 2000 to 2022. The program will also save an EViews workfile named EviewsR_workfile in the current directory.

The eviews chunk automatically returns the outputs of each equation object as a dataframe, accessible via chunkLabel\$pageName_equationName. For example, The R^2 of the ols equation object is 0.044951, which can be accessed using `r EviewsR\$eviewsrpage_ols\$r2`. We can obtain the table object by chunkLabel\$pageName_tableName. Therefore, EviewsR\$eviewsrpage_olstable will give us the OLSTable object as dataframe. Note the underscore (_) between the pageName and equationName, and between the pageName and tableName.

```
EviewsR$eviewsrpage_ols$r2
EviewsR$eviewsrpage_ols$aic
K = EviewsR$eviewsrpage_olstable[c(6, 8, 9), 1:5]
colnames(K) = NULL
knitr::kable(K, row.names = F, caption = "Selected cells of EViews table object")
```

The EViews series objects are also imported automatically as dataframe (by default) or xts objects (if we use chunk option class="xts"). They are accessed via chunkLabel\$pageName.

```
#> [1] 0.044951
#> [1] 4.310163
```

Table 1: Selected cells of EViews table object

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.301413	0.260956	-1.155033	0.2491
X	-0.051410	0.014316	-3.591137	0.0004

EviewsR along with base R

The create_object() function

The function create_object() can be used to create an Eviews object in the existing EViews workfile.

```
create_object(wf = "EviewsR_workfile", action = "equation", action_opt = "",
    object_name = "eviews_equation", view_or_proc = "ls", options_list = "",
    arg_list = "y ar(1)")

""
create_object(wf = "EviewsR_workfile", object_name = "x1", object_type = "series",
    expression = "y^2")
```

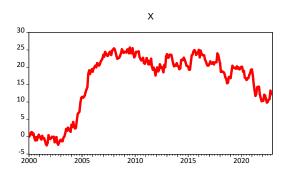
The eviews_graph() function

EViews graphs can be included in R Markdown or Quarto document by eviews_graph() function.

To create graph from existing EViews series objects:

```
# | label: fig-eviewsGraph
# | fig.cap: Graphs of existing EViews series objects imported by fig-eviewsGraph chunk
# | out.width: 45%
# | out.height: 30%
# | layout-ncol: 2

eviews_graph(wf = "EviewsR_workfile", page = "EviewsRPage", series = "x y",
    mode = "overwrite", graph_procs = "setelem(1) lcolor(red) lwidth(4)",
    graph_options = "m")
```



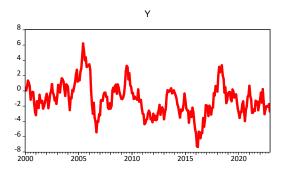


Figure 2: Graphs of existing EViews series ob-Figure 3: Graphs of existing EViews series objects imported by fig-eviewsGraph chunk chunk

We can also create graph objects from an R dataframe

```
'``{r}
#| label: fig-eviewsGraph1
#| fig.cap: Graphs of an R dataframe imported by fig-eviewsGraph1 chunk
#| out.width: 90%
#| out.height: 70%
```

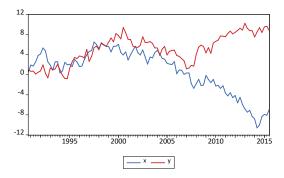


Figure 4: Graphs of an R dataframe imported by fig-eviewsGraph1 chunk

To plot a scatter graph and histogram on the same frame:

The eviews_import() function

Data can be imported from external sources by eviews_import() function.

```
```{r eviewsImport}
eviews_import(source_description = "eviews_import.csv", start_date = "1990",
 frequency = "m", rename_string = "x ab", smpl_string = "1990m10 1992m10")
```
```

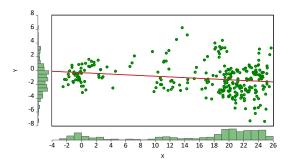


Figure 5: Scatter graph along with histogram

Alternatively, use the dataframe as the source_description.

```
cviews_import(source_description = Data, wf = "eviews_import1",
    start_date = "1990", frequency = "m", rename_string = "x ab",
    smpl_string = "1990m10 1992m10")
```

The eviews_pagesave() function

Similar to Eviews workfile, an Eviews page can be saved in various formats by eviews_pagesave() function.

The eviews_wfcreate() function

An Eviews workfile can be created using eviews_wfcreate() function in R.

```
```{r wfcreate}
eviews_wfcreate(wf = "eviews_wfcreate", page = "EviewsRPage",
 frequency = "m", start_date = "1990", end_date = "2022")
```

- - -

Create a workfile from a dataframe

```
'``{r}
eviews_wfcreate(source_description = Data, wf = "eviews_wfcreate1",
 page = "EviewsR_page", frequency = "m", start_date = "1990")
```

#### The eviews\_wfsave() function

An EViews workfile can be saved various output formats using eviews\_wfsave() in function in R.

```
```{r wfsave}
eviews_wfsave(wf = "eviewsr_workfile", source_description = "wfsave.csv")
```
```

#### The exec\_commands() function

A set of Eviews commands can be executed with the help of exec\_commands() function in R.

```
create(commands)
exec_commands(c("wfcreate(wf=exec_commands,page=eviewsPage) m 2000 2022"))

create(wf=exec_commands,page=eviewsPage) m 2000 2022

for %page eviewspage eviewspage1

pageselect {%page}
genr y=@cumsum(nrnd)
genr x=@cumsum(nrnd)
equation ols.ls y c x
graph x_graph.line x
graph y_graph.area y
```

```
freeze(OLSTable,mode=overwrite) ols
next"
exec_commands(commands = eviewsCommands, wf = "exec_commands")
```

#### The export\_dataframe() function

Use export\_dataframe() function to export dataframe object to Eviews.

```
```{r exportDataframe}
export_dataframe(wf = "export_dataframe", source_description = Data,
    start_date = "1990", frequency = "m")
```

The import_equation() function

Import EViews equation data members into R, R Markdown or Quarto.

To access the imported equation in base R:

The import_graph() function

Import EViews graph objects(s) into R, R Markdown or Quarto.

```
"``{r}
#| label: fig-importGraph
#| fig.cap: EViews graphs imported using import\_graph() function
import_graph(wf = "eviewsr_workfile")
```

To import only graphs that begin with x:

```
"``{r}
#| label: fig-importGraph1
#| fig.cap: EViews graphs that begin with X imported using import\_graph() function
import_graph(wf = "exec_commands", graph = "x*")
```

The import_kable() function

Eviews tables can be imported as kable object by import_kable() function. Therefore, we can include the

```
```{r importKable}
import_kable(wf = "EViewsR_workfile", page = "EviewsRPage", table = "OLSTable",
 format = "html", caption = "Selected cells of EViews table imported using import_kable
 range = "r7c1:r10c5", digits = 3)
```

#### The import\_series() function

Use import\_series() function to import data from EViews to R as a dataframe. The function creates a new environment eviews, whose objects can be accessed via eviews\$pageName.

```
```{r importSeries}
import_series(wf = "eviewsr_workfile")
```
```

To access the series in base R:

```
eviews$eviewspage %>%
 head()
```

To import the series as an xts object:

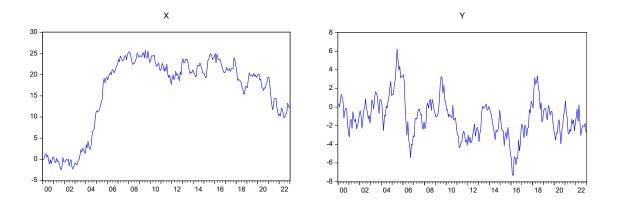


Figure 6: EViews graphs imported using im-Figure 7: EViews graphs imported using import\_graph() function port\_graph() function

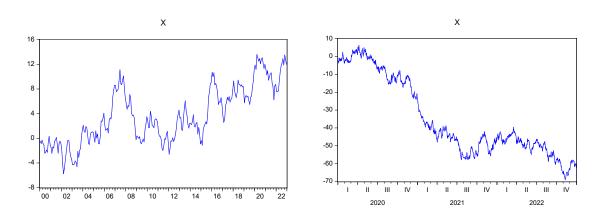


Figure 8: EViews graphs that begin with  $X_{Figure}$  9: EViews graphs that begin with  $X_{Figure}$  9: imported using import\_graph() function tion

Table 2: Selected cells of EViews table imported using import\_kable() function

| Variable                | Coefficient | Std. Error | t-Statistic | Prob. |
|-------------------------|-------------|------------|-------------|-------|
| $\overline{\mathrm{C}}$ | -0.301      | 0.261      | -1.155      | 0.249 |
| X                       | -0.051      | 0.014      | -3.591      | 0.000 |

#### The import\_table() function

Import EViews table objects(s) into R, R Markdown or Quarto.

To import all table objects across all pages

```
```{r importTable}
import_table(wf = "EviewsR_workfile")
```
```

To import specific table objects, for example OLSTable

```
```{r importTable1}
import_table(wf = "EviewsR_workfile", table = "OLStable")
```
```

To import table objects on specific pages

```
```{r importTable2}
import_table(wf = "EviewsR_workfile", page = " EviewsRPage")
```
```

To access the table in base R (eviews\$pageName\_tableName)

```
eviews$eviewspage_olstable
```

#### The import\_workfile() function

Import EViews equation data members, graph, series and table objects(s) into R, R Markdown or Quarto. This function is a blend of import\_equation(), import\_graph(), import\_series() and import\_table() functions.

To import all equation, graph, series and table objects across all pages

```
'``{r}
#| label: fig-importWorkfile
#| fig.cap: EViews graphs automatically imported by import_workfile() function
import_workfile(wf = "EviewsR_workfile")
```

- - -

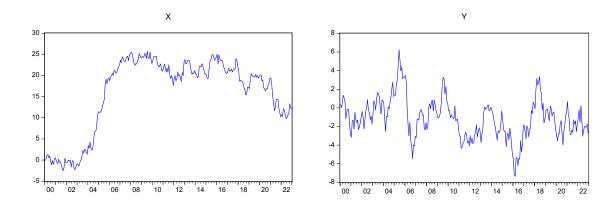


Figure 10: EViews graphs automatically im-Figure 11: EViews graphs automatically imported by import\_workfile() function ported by import\_workfile() function

To import specific objects

```
import_workfile(wf = "exec_commands", equation = "ols", graph = "x*",
 series = "y*", table = "ols*")
```

To import objects on specific page(s)

```
import_workfile(wf = "exec_commands", page = "eviewspage eviewspage1")
```

To access the objects in base R:

```
eviews$eviewspage_ols # equation
eviewspage-x_graph # graph saved in 'figure/' folder
eviews$eviewspage %>%
 head() # series
eviews$eviewspage_olstable # table
```

#### The rwalk() function

A set of random walk series can be simulated in R using EViews engine, thanks to rwalk() function.

```
rwalk/
rwalk(wf = "eviewsr_workfile", series = "X Y Z", page = "", rndseed = 12345,
 frequency = "M", num_observations = 100, class = "xts")

""{r}

#| label: fig-rwalk
#| fig.cap: Plots of imported EViews random walk series objects
#| dpi: 300
#| out.width: 45%
#| fig.dim: [7,4]
#| fig.show: hold

xts::plot.xts(rwalk$xyz, type = "l", main = "")
ggplot2::autoplot(rwalk$xyz)
```

#### Demo

The demo files are included and can be accessed via demo(package="EviewsR")

```
'``{r fig-eviews,eval=F,fig.dim=c(7,4),dpi=300,out.width="45%"}
demo(create_object())
demo(eviews_graph())
demo(eviews_import())
demo(eviews_pagesave())
demo(eviews_wfcreate())
demo(eviews_wfsave())
demo(eviews_wfsave())
demo(exec_commands())
demo(export_dataframe())
demo(import_equation())
demo(import_graph())
```

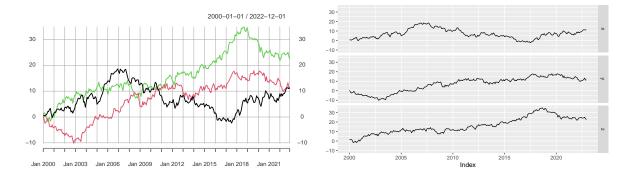


Figure 12: Plots of imported EViews randomFigure 13: Plots of imported EViews random walk series objects walk series objects

```
demo(import_kable())
demo(import_series())
demo(import_table())
demo(import_workfile())
demo(rwalk())
demo(set_eviews_path())
```

## **Template**

Template for R Markdown is created. Go to file->New File->R Markdown-> From Template->EviewsR.

# Similar Packages

Similar packages include DynareR (Mati 2020a, 2022a), gretlR (Mati 2020c, 2022c), and URooTab (Mati 2023b, 2023a)

For further details, consult Mati (2022b), Mati (2020b) and Mati, Civcir, and Abba (2023).

Please download the example files from Github.

## References

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