Untitled

2022-06-11

Contents

0.1 R Markdown

```
EViews> wfcreate(wf=sagiru,page=mati) q 2000 2025
+ 'open mychunk
+
+ for !i=1 to 100
+ %page="page"+@STR(!i)
+ if @pageexist(%page) then
+ pagedelete page!i
+ endif
+ next
+
+ for %y page1 page2 page3
+
+ pagecreate(page={%y}) a 2020 2025
+ next
+ %pagelist="page1 page2 page3"
+ for %y {%pagelist}
+ pageselect {%y}
+ delete(noerr) grap
+ genr y=@cumsum(nrnd)
+ genr x=@cumsum(nrnd)
+ genr z=@cumsum(nrnd)
+ genr date=@date
+ '  graph grap3.line z
+  '             graph grap2.bar y
+   '                         graph grap1.area x
+    ' freeze(grap,mode=overwrite) x.line
+ equation ols.ls y c x
+ freeze(mode=overwrite,tab) ols
+ next
+ 'wfsave mychunk
```

```
EViews> library(magrittr)
EViews>
EViews> mychunk$page3 %>% head
EViews>
EViews> mychunk$ols
EViews>
```

```
EViews> mychunk$tab
EViews>
EViews> mychunk$mati %>% head
```

1 R plots

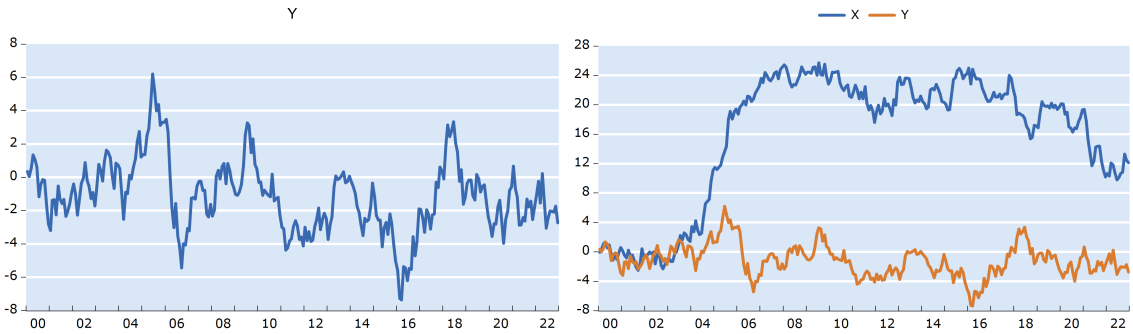
```
EViews> print(knitr::opts_current$get("sagir"))
EViews> print(knitr::opts_current$get("fig.show"))
EViews> y=cumsum(rnorm(100))
EViews> x=cumsum(rnorm(100))
EViews>
EViews> plot(x,y)
```

```
EViews> data=data.frame(y=runif(100),x=runif(100))
EViews> eviews_graph(data,save_path = "",frequency = "m",start_date = 1990,group = F,options = "m",graph
```

```
EViews> rwalk("x y z",num_observations = 100,frequency = "7",start_date = "1")
EViews>
EViews> eviews$xyz %>% head
EViews>
EViews> eviews_graph(eviews$xyz,group = T,graph_procs = "template midnight",graph_command = "line")
```

```
EViews> 'This is some comment in EViews program, feel free to write anything
+
+ wfcreate(page=EviewsR_page,wf=EviewsR_workfile) m 2000 2022
+ for %y sam package page1 page2
+ pagecreate(page={%y}) sam m 2000 2022
+ next
+ pageselect sam
+ rndseed 123456
+ genr y=@cumsum(nrnd)
+ genr x=@cumsum(nrnd)
+ equation OLS_EQUATION.ls y c x
+ freeze(OLS_EQUATION_TABLE,mode=overwrite) OLS_EQUATION
+ freeze(EviewsR_GRAPH,mode=overwrite) y.line
+ delete(noerr) EviewsR_GRAPH1
+ graph GRAPH1.line x y
+ save mygraph
```

```
EViews> import_graph("*","mygraph","sam",graph_procs = "template magazine")
```



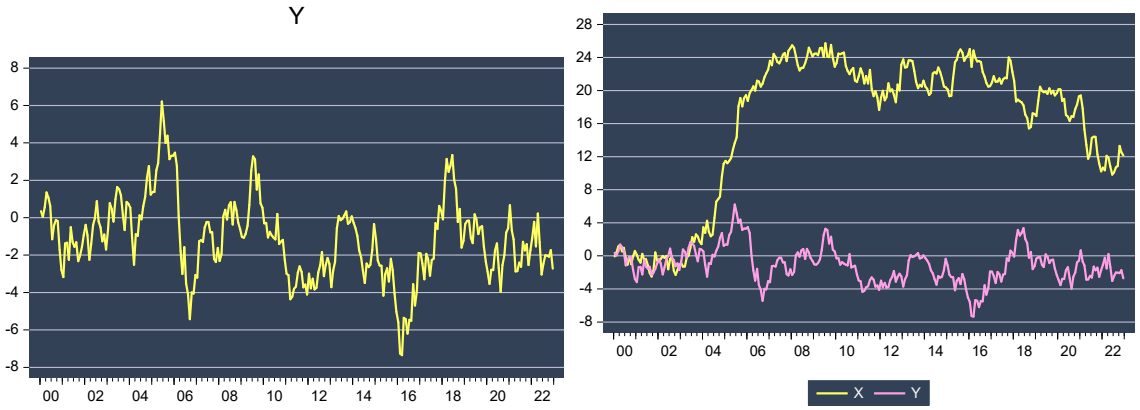
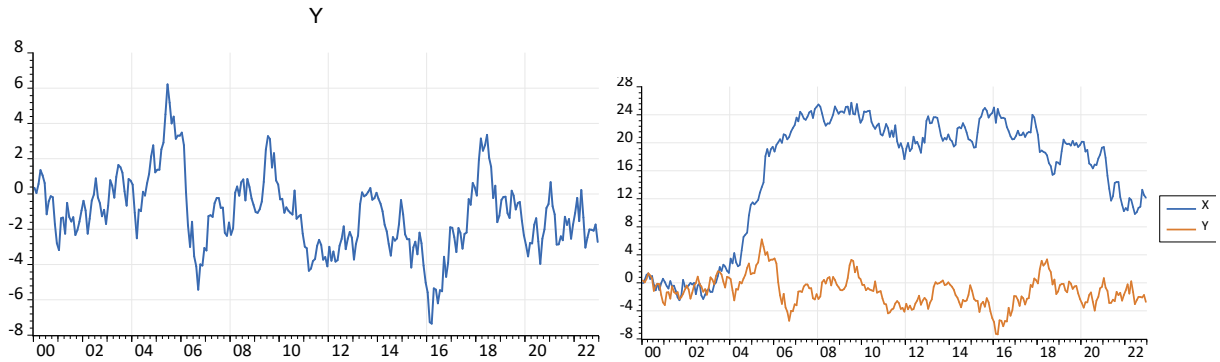


Figure 1: Dynamic figure

```
EViews> 'This is some comment in EViews program, feel free to write anything
+
+ wfcreate(page=EviewsR_page,wf=EviewsR_workfile) m 2000 2022
+ for %y EviewsR package page1 page2
+ pagecreate(page={%y}) EviewsR m 2000 2022
+ next
+ pageselect EviewsR
+ rndseed 123456
+ genr y=@cumsum(nrnd)
+ genr x=@cumsum(nrnd)
+ equation OLS_EQUATION.ls y c x
+ freeze(OLS_EQUATION_TABLE,mode=overwrite) OLS_EQUATION
+ freeze(EviewsR_GRAPH,mode=overwrite) y.line
+ delete(noerr) EviewsR_GRAPH1
+ graph EviewsR_GRAPH1.line x y
```



(a) Sub-figure 1

(b) Sub-figure 2

Figure 2: Dynamic figure automatically imported by eviews chunk

The R^2 of the `ols` equation object is 0.044951

```
EViews> EviewsR1$eviewsr_ols_equation_table
```

```
##           Dependent.Variable..Y          X                    X.1
## 1         Method: Least Squares
```

```
## 2  Date: 06/30/22   Time: 16:53
## 3       Sample: 2000M01 2022M12
## 4    Included observations: 276
## 5
## 6                       Variable Coefficient               Std. Error
## 7
## 8                              C   -0.301413                 0.260956
## 9                              X   -0.051410                 0.014316
## 10
## 11                    R-squared    0.044951        Mean dependent var
## 12           Adjusted R-squared    0.041465        S.D. dependent var
## 13           S.E. of regression    2.080343     Akaike info criterion
## 14            Sum squared resid    1185.825         Schwarz criterion
## 15               Log likelihood   -592.8025      Hannan-Quinn criter.
## 16                  F-statistic    12.89627        Durbin-Watson stat
## 17            Prob(F-statistic)    0.000390
## 18
##            X.2       X.3
## 1
## 2
## 3
## 4
## 5
## 6  t-Statistic   Prob.
## 7
## 8    -1.155033    0.2491
## 9    -3.591137    0.0004
## 10
## 11             -1.123598
## 12              2.124864
## 13              4.310163
## 14              4.336398
## 15              4.320691
## 16              0.200309
## 17
## 18
```

```
EViews> EviewsR1$eviewsr_ols_equation
```

```
## $aic
## [1] 4.310163
##
## $df
## [1] 274
##
## $dw
## [1] 0.200309
##
## $f
## [1] 12.89627
##
## $fprob
## [1] 0.00039
##
## $hq
```

```
## [1] 4.320691
##
## $logl
## [1] -592.8025
##
## $meandep
## [1] -1.123598
##
## $ncoef
## [1] 2
##
## $r2
## [1] 0.044951
##
## $rbar2
## [1] 0.041465
##
## $regobs
## [1] 276
##
## $schwarz
## [1] 4.336398
##
## $sddep
## [1] 2.124864
##
## $se
## [1] 2.080343
##
## $ssr
## [1] 1185.825
##
## $coefs
## [1] -0.301413 -0.051410
##
## $pval
## [1] 0.249083 0.000390
##
## $stderrs
## [1] 0.260956 0.014316
##
## $tstats
## [1] -1.155033 -3.591137
```