

Untitled

2022-06-11

Contents

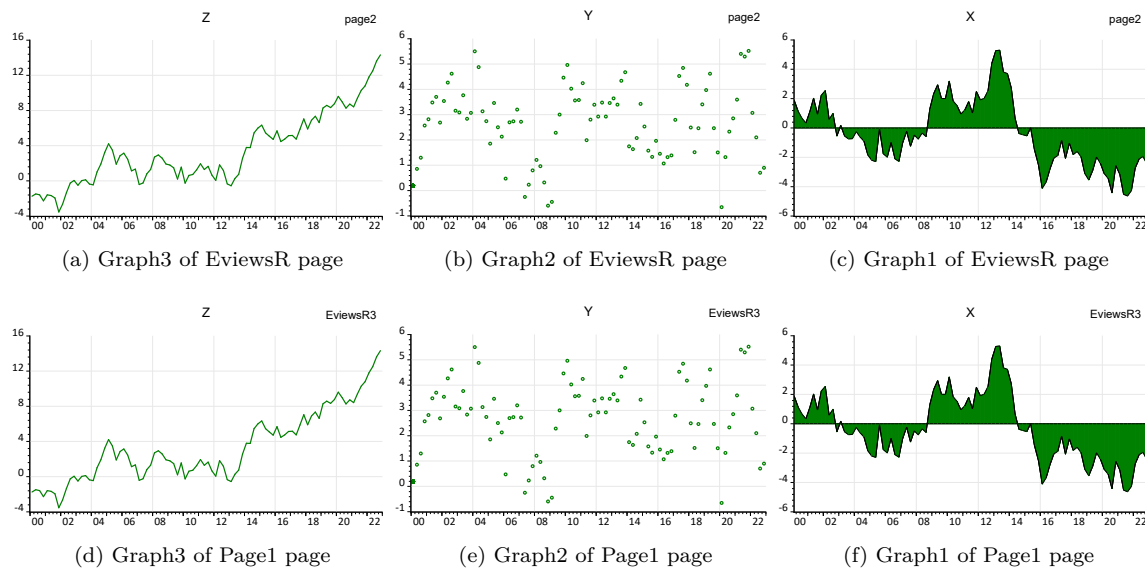


Figure 1: Figures automatically imported by evIEWS chunk (page="eviewsr page1", graph="asis")

```
> import_table('eviewsr1')
>
> ev$page1_ols_equation
```

```
## NULL
```

```
> ev$page1
```

```
## NULL
```

```
> ev$eviewsr3_ols_equation_table
```

```
##          Dependent.Variable..Y          X          X.1
## 1          Method: Least Squares
## 2 Date: 07/23/22   Time: 06:02
## 3          Sample: 2000Q1 2022Q4
## 4          Included observations: 92
## 5
## 6          Variable Coefficient          Std. Error
## 7
## 8          C      2.706710          0.218069
## 9          X      0.063024          0.093779
```

```
## 10          Z    -0.001788          0.053596
## 11
## 12          R-squared    0.010514    Mean dependent var
## 13    Adjusted R-squared    -0.011721    S.D. dependent var
## 14    S.E. of regression    1.465112    Akaike info criterion
## 15    Sum squared resid    191.0431    Schwarz criterion
## 16    Log likelihood    -164.1550    Hannan-Quinn criter.
## 17    F-statistic    0.472862    Durbin-Watson stat
## 18    Prob(F-statistic)    0.624773
## 19
```

```
##          X.2          X.3
```

```
## 1
## 2
## 3
## 4
## 5
## 6 t-Statistic Prob.
## 7
## 8    12.41220    0.0000
## 9     0.672042    0.5033
## 10   -0.033355    0.9735
## 11
## 12          2.676539
## 13          1.456600
## 14          3.633805
## 15          3.716037
## 16          3.666995
## 17          0.608145
## 18
## 19
```

```
> ls(envir = ev)
```

```
## [1] "evIEWSr3"          "evIEWSr3_ols_equation"
## [3] "evIEWSr3_ols_equation_table" "page2"
## [5] "page2_ols_equation"    "page2_ols_equation_table"
```

```
> evIEWS_import(source_description = "EvIEWSR_Files/EvIEWSR_evIEWS_import.csv",frequency = "m",start_da
```

```
> evIEWS_import(source_description = "EvIEWSR_files/EvIEWSR_evIEWS_import.csv",smp1_string = "1990m10 1
+ rename_string = "x x2")
```

```
> import_workfile('evIEWSr1',graph = "*",graph_procs = 'template midnight')
```

```
> import_graph('evIEWSr1',graph = "*",graph_procs = 'template midnight')
```

```
> evIEWS12$page1
```

```
##          date          x          y          z
## 1  2000-01-01  1.869068934  0.1927711 -1.75049382
## 2  2000-04-01  1.134791134  0.8588990 -1.48338086
## 3  2000-07-01  0.658004534  1.2993294 -1.58500734
## 4  2000-10-01  0.334512420  2.5708535 -2.28046269
## 5  2001-01-01  1.091730544  2.8180694 -1.58568155
## 6  2001-04-01  2.025676635  3.4832101 -1.67408375
## 7  2001-07-01  0.935206970  3.7043953 -1.95365525
```

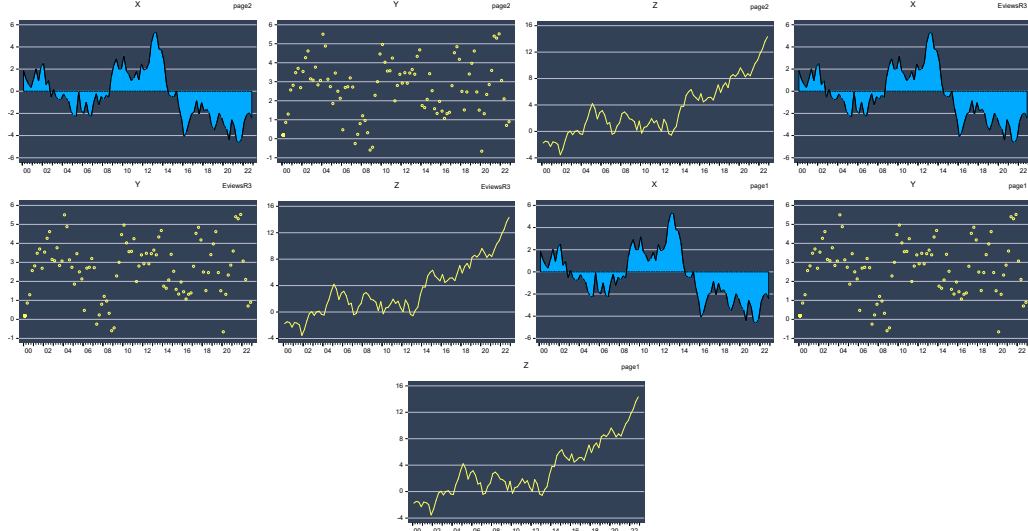


Figure 2: rotated

## 8	2001-10-01	2.235727086	2.6901295	-3.54234581
## 9	2002-01-01	2.539168789	3.5393346	-2.65981516
## 10	2002-04-01	0.586464784	4.2672096	-1.35657210
## 11	2002-07-01	0.985386733	4.6187089	-0.24837089
## 12	2002-10-01	-0.545114867	3.1554608	0.04833038
## 13	2003-01-01	0.167745544	3.0885681	-0.50553428
## 14	2003-04-01	-0.551684912	3.7693633	0.02767969
## 15	2003-07-01	-0.743055669	2.8379125	0.12381405
## 16	2003-10-01	-0.729735408	3.0713961	-0.35987466
## 17	2004-01-01	-0.244541464	5.5038298	-0.45899345
## 18	2004-04-01	-0.613226618	4.8800894	1.01552608
## 19	2004-07-01	-0.899290451	3.1346286	1.92328325
## 20	2004-10-01	-1.842490341	2.7445526	3.23639666
## 21	2005-01-01	-2.197709367	1.8570575	4.21454145
## 22	2005-04-01	-2.290888830	3.4622206	3.49534754
## 23	2005-07-01	-0.070091702	2.5018127	1.89043999
## 24	2005-10-01	-1.760208309	2.1320270	2.86212921
## 25	2006-01-01	-1.986747395	0.4753714	3.14649877
## 26	2006-04-01	-0.993391887	2.6971776	2.45764775
## 27	2006-07-01	-2.105739761	2.7385394	1.12827678
## 28	2006-10-01	-2.273851314	3.2021666	1.33706253
## 29	2007-01-01	-0.994422604	2.7218968	-0.41749897
## 30	2007-04-01	-0.229433295	-0.2513647	-0.23930941
## 31	2007-07-01	-1.234943110	0.2344809	0.80404501
## 32	2007-10-01	-0.483884677	0.7993676	1.29935922
## 33	2008-01-01	-0.751939970	1.2124367	2.69787081
## 34	2008-04-01	-0.346994042	0.9639745	2.94615307
## 35	2008-07-01	-0.583027933	0.3219600	2.57693446
## 36	2008-10-01	1.315723641	-0.5944166	1.91711907
## 37	2009-01-01	2.340676610	-0.4463629	1.80090390
## 38	2009-04-01	2.937003100	2.2863674	1.48798705
## 39	2009-07-01	2.006101887	3.0035534	0.20797876
## 40	2009-10-01	2.006015677	4.4648229	1.56420813

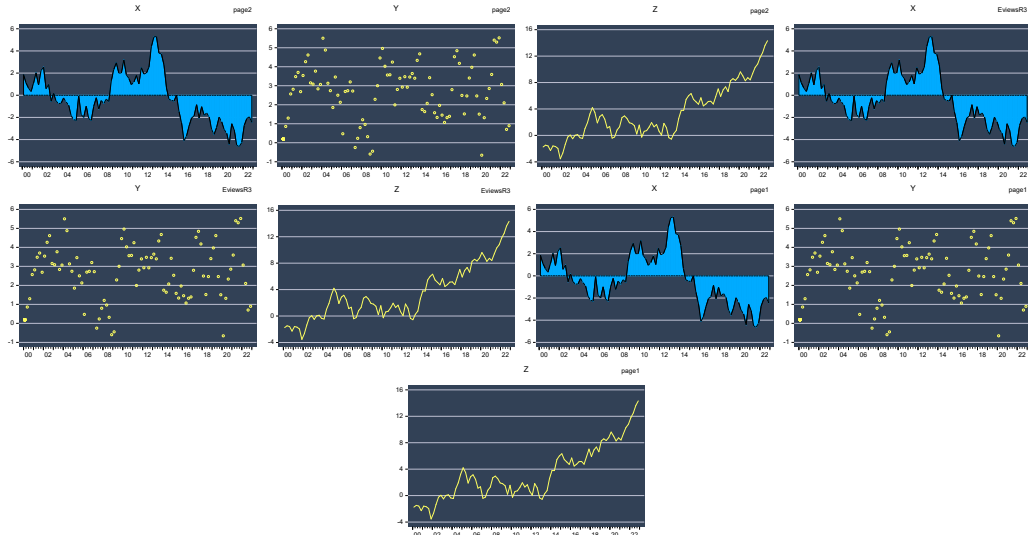


Figure 3: imported

```
## 41 2010-01-01 3.188807246 4.9637344 -0.26348555
## 42 2010-04-01 1.841496341 4.0270159 0.62110408
## 43 2010-07-01 1.519987035 3.5639054 0.72008360
## 44 2010-10-01 0.955429081 3.5798263 1.25617460
## 45 2011-01-01 1.208279847 4.2469169 1.93938191
## 46 2011-04-01 1.789667678 1.9936495 1.29299903
## 47 2011-07-01 1.021055986 2.8071441 1.64880768
## 48 2011-10-01 2.479376168 3.3950720 0.65602299
## 49 2012-01-01 1.916250377 2.9273519 0.05133722
## 50 2012-04-01 2.004340445 3.4791001 1.81900639
## 51 2012-07-01 2.538101979 2.9246656 1.18032267
## 52 2012-10-01 4.420010271 3.4615939 -0.34481985
## 53 2013-01-01 5.266212638 3.6441725 -0.56278803
## 54 2013-04-01 5.297800958 3.3979425 0.26607355
## 55 2013-07-01 3.806522564 4.3388182 0.74528990
## 56 2013-10-01 3.709183385 4.6781725 2.56572040
## 57 2014-01-01 2.734714501 1.7473897 3.79554211
## 58 2014-04-01 0.656518524 1.6397660 3.78274314
## 59 2014-07-01 -0.378748357 2.0758636 5.45278721
## 60 2014-10-01 -0.456883798 3.4264445 5.99590916
## 61 2015-01-01 -0.533372830 2.5321866 6.33174751
## 62 2015-04-01 0.006106579 1.5812302 5.45153210
## 63 2015-07-01 -1.481816411 1.3323330 5.08139794
## 64 2015-10-01 -2.489178857 1.9683815 4.72056013
## 65 2016-01-01 -4.107956164 1.4559690 5.68808820
## 66 2016-04-01 -3.680562320 1.0742692 4.46833932
## 67 2016-07-01 -2.787007660 1.3224423 4.74331763
## 68 2016-10-01 -2.051158211 1.3924969 5.13648621
## 69 2017-01-01 -1.869994027 2.7946125 5.16167309
## 70 2017-04-01 -0.854497458 4.5276104 4.74817829
## 71 2017-07-01 -2.067356744 4.8466957 5.87045755
## 72 2017-10-01 -1.032553269 4.1810661 7.03907742
## 73 2018-01-01 -1.809383445 2.4945751 5.90239758
```

```
## 74 2018-04-01 -1.598151756 1.5167672 6.89237819
## 75 2018-07-01 -1.955392715 2.4637110 7.35060422
## 76 2018-10-01 -3.105890535 3.4079016 6.62234569
## 77 2019-01-01 -3.538298814 3.9733277 8.28087293
## 78 2019-04-01 -2.908303815 4.6186055 8.58607547
## 79 2019-07-01 -1.976118072 2.4662141 8.33210809
## 80 2019-10-01 -2.400346007 1.5074046 8.77175051
## 81 2020-01-01 -3.103762593 -0.6536918 9.60724072
## 82 2020-04-01 -3.432532593 1.3214370 8.99244800
## 83 2020-07-01 -4.421524831 2.3324601 8.27000488
## 84 2020-10-01 -2.569167990 2.8551359 8.73123345
## 85 2021-01-01 -3.144875815 3.5962831 8.41097733
## 86 2021-04-01 -4.520043273 5.4040279 9.39651986
## 87 2021-07-01 -4.629662881 5.2974362 10.29501403
## 88 2021-10-01 -4.267067300 5.5201338 10.79593348
## 89 2022-01-01 -2.723116858 3.0709196 11.80029630
## 90 2022-04-01 -2.107274284 2.1047922 12.51639851
## 91 2022-07-01 -1.945624942 0.7043842 13.62399821
## 92 2022-10-01 -2.452755685 0.9001324 14.32460515
```

```
> evIEWS12$page2_ols_equation
```

```
## $aic
## [1] 3.633805
##
## $df
## [1] 89
##
## $dw
## [1] 0.608145
##
## $f
## [1] 0.472862
##
## $fprob
## [1] 0.624773
##
## $hq
## [1] 3.666995
##
## $logl
## [1] -164.155
##
## $meandep
## [1] 2.676539
##
## $ncoef
## [1] 3
##
## $r2
## [1] 0.010514
##
## $rbar2
## [1] -0.011721
##
```

```
## $regobs
## [1] 92
##
## $schwarz
## [1] 3.716037
##
## $sddep
## [1] 1.4566
##
## $se
## [1] 1.465112
##
## $ssr
## [1] 191.0431
##
## $coefs
## [1] 2.706710 0.063024 -0.001788
##
## $pval
## [1] 4.03000e-21 5.03298e-01 9.73466e-01
##
## $stderrs
## [1] 0.218069 0.093779 0.053596
##
## $tstats
## [1] 12.412200 0.672042 -0.033355
```

```
> evIEWS12$evIEWSr3
```

##	date	x	y	z
## 1	2000-01-01	1.869068934	0.1927711	-1.75049382
## 2	2000-04-01	1.134791134	0.8588990	-1.48338086
## 3	2000-07-01	0.658004534	1.2993294	-1.58500734
## 4	2000-10-01	0.334512420	2.5708535	-2.28046269
## 5	2001-01-01	1.091730544	2.8180694	-1.58568155
## 6	2001-04-01	2.025676635	3.4832101	-1.67408375
## 7	2001-07-01	0.935206970	3.7043953	-1.95365525
## 8	2001-10-01	2.235727086	2.6901295	-3.54234581
## 9	2002-01-01	2.539168789	3.5393346	-2.65981516
## 10	2002-04-01	0.586464784	4.2672096	-1.35657210
## 11	2002-07-01	0.985386733	4.6187089	-0.24837089
## 12	2002-10-01	-0.545114867	3.1554608	0.04833038
## 13	2003-01-01	0.167745544	3.0885681	-0.50553428
## 14	2003-04-01	-0.551684912	3.7693633	0.02767969
## 15	2003-07-01	-0.743055669	2.8379125	0.12381405
## 16	2003-10-01	-0.729735408	3.0713961	-0.35987466
## 17	2004-01-01	-0.244541464	5.5038298	-0.45899345
## 18	2004-04-01	-0.613226618	4.8800894	1.01552608
## 19	2004-07-01	-0.899290451	3.1346286	1.92328325
## 20	2004-10-01	-1.842490341	2.7445526	3.23639666
## 21	2005-01-01	-2.197709367	1.8570575	4.21454145
## 22	2005-04-01	-2.290888830	3.4622206	3.49534754
## 23	2005-07-01	-0.070091702	2.5018127	1.89043999
## 24	2005-10-01	-1.760208309	2.1320270	2.86212921
## 25	2006-01-01	-1.986747395	0.4753714	3.14649877

##	26	2006-04-01	-0.993391887	2.6971776	2.45764775
##	27	2006-07-01	-2.105739761	2.7385394	1.12827678
##	28	2006-10-01	-2.273851314	3.2021666	1.33706253
##	29	2007-01-01	-0.994422604	2.7218968	-0.41749897
##	30	2007-04-01	-0.229433295	-0.2513647	-0.23930941
##	31	2007-07-01	-1.234943110	0.2344809	0.80404501
##	32	2007-10-01	-0.483884677	0.7993676	1.29935922
##	33	2008-01-01	-0.751939970	1.2124367	2.69787081
##	34	2008-04-01	-0.346994042	0.9639745	2.94615307
##	35	2008-07-01	-0.583027933	0.3219600	2.57693446
##	36	2008-10-01	1.315723641	-0.5944166	1.91711907
##	37	2009-01-01	2.340676610	-0.4463629	1.80090390
##	38	2009-04-01	2.937003100	2.2863674	1.48798705
##	39	2009-07-01	2.006101887	3.0035534	0.20797876
##	40	2009-10-01	2.006015677	4.4648229	1.56420813
##	41	2010-01-01	3.188807246	4.9637344	-0.26348555
##	42	2010-04-01	1.841496341	4.0270159	0.62110408
##	43	2010-07-01	1.519987035	3.5639054	0.72008360
##	44	2010-10-01	0.955429081	3.5798263	1.25617460
##	45	2011-01-01	1.208279847	4.2469169	1.93938191
##	46	2011-04-01	1.789667678	1.9936495	1.29299903
##	47	2011-07-01	1.021055986	2.8071441	1.64880768
##	48	2011-10-01	2.479376168	3.3950720	0.65602299
##	49	2012-01-01	1.916250377	2.9273519	0.05133722
##	50	2012-04-01	2.004340445	3.4791001	1.81900639
##	51	2012-07-01	2.538101979	2.9246656	1.18032267
##	52	2012-10-01	4.420010271	3.4615939	-0.34481985
##	53	2013-01-01	5.266212638	3.6441725	-0.56278803
##	54	2013-04-01	5.297800958	3.3979425	0.26607355
##	55	2013-07-01	3.806522564	4.3388182	0.74528990
##	56	2013-10-01	3.709183385	4.6781725	2.56572040
##	57	2014-01-01	2.734714501	1.7473897	3.79554211
##	58	2014-04-01	0.656518524	1.6397660	3.78274314
##	59	2014-07-01	-0.378748357	2.0758636	5.45278721
##	60	2014-10-01	-0.456883798	3.4264445	5.99590916
##	61	2015-01-01	-0.533372830	2.5321866	6.33174751
##	62	2015-04-01	0.006106579	1.5812302	5.45153210
##	63	2015-07-01	-1.481816411	1.3323330	5.08139794
##	64	2015-10-01	-2.489178857	1.9683815	4.72056013
##	65	2016-01-01	-4.107956164	1.4559690	5.68808820
##	66	2016-04-01	-3.680562320	1.0742692	4.46833932
##	67	2016-07-01	-2.787007660	1.3224423	4.74331763
##	68	2016-10-01	-2.051158211	1.3924969	5.13648621
##	69	2017-01-01	-1.869994027	2.7946125	5.16167309
##	70	2017-04-01	-0.854497458	4.5276104	4.74817829
##	71	2017-07-01	-2.067356744	4.8466957	5.87045755
##	72	2017-10-01	-1.032553269	4.1810661	7.03907742
##	73	2018-01-01	-1.809383445	2.4945751	5.90239758
##	74	2018-04-01	-1.598151756	1.5167672	6.89237819
##	75	2018-07-01	-1.955392715	2.4637110	7.35060422
##	76	2018-10-01	-3.105890535	3.4079016	6.62234569
##	77	2019-01-01	-3.538298814	3.9733277	8.28087293
##	78	2019-04-01	-2.908303815	4.6186055	8.58607547
##	79	2019-07-01	-1.976118072	2.4662141	8.33210809

```
## 80 2019-10-01 -2.400346007 1.5074046 8.77175051
## 81 2020-01-01 -3.103762593 -0.6536918 9.60724072
## 82 2020-04-01 -3.432532593 1.3214370 8.99244800
## 83 2020-07-01 -4.421524831 2.3324601 8.27000488
## 84 2020-10-01 -2.569167990 2.8551359 8.73123345
## 85 2021-01-01 -3.144875815 3.5962831 8.41097733
## 86 2021-04-01 -4.520043273 5.4040279 9.39651986
## 87 2021-07-01 -4.629662881 5.2974362 10.29501403
## 88 2021-10-01 -4.267067300 5.5201338 10.79593348
## 89 2022-01-01 -2.723116858 3.0709196 11.80029630
## 90 2022-04-01 -2.107274284 2.1047922 12.51639851
## 91 2022-07-01 -1.945624942 0.7043842 13.62399821
## 92 2022-10-01 -2.452755685 0.9001324 14.32460515
```

```
> import_workfile(wf="EviewsR1",page = "EviewsR3")
> import$eviewsr3
```

```
## NULL
```

```
> # eviews$importedDataFrame %>% head
>
> # kable(head(eviews$importedDataFrame),
> # caption="Imported series converted to table",booktabs=T,linesep="") %>% kable_styling(latex_option
```

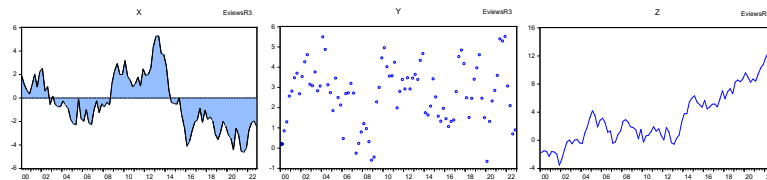


Figure 4: dd