Untitled

2022 - 06 - 11

Contents

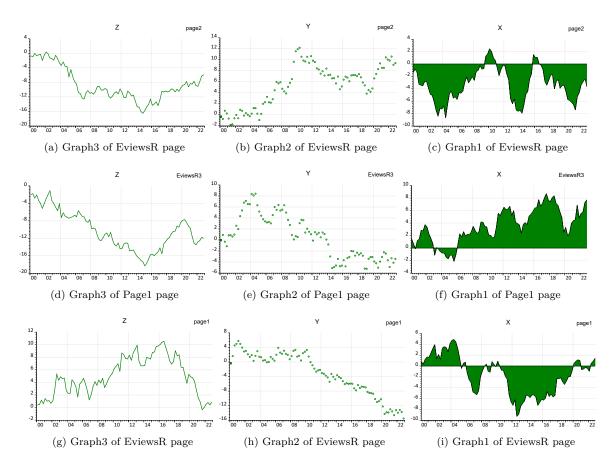


Figure 1: Figures automatically imported by eviews chunk (page="eviewsr page1", graph="asis")

0.064919

##

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

## $aic
## [1] 6.362889
##
## $df
## [1] 89
```

```
## $dw
## [1] 0.048764
##
## $f
## [1] 3.089462
##
## $fprob
## [1] 0.050442
##
## $hq
## [1] 6.396079
## $log1
## [1] -289.6929
## $meandep
## [1] -3.154564
##
## $ncoef
## [1] 3
##
## $r2
## [1] 0.064919
## $rbar2
## [1] 0.043906
## $regobs
## [1] 92
##
## $schwarz
## [1] 6.445121
##
## $sddep
## [1] 5.864533
##
## $se
## [1] 5.734344
##
## $ssr
## [1] 2926.56
##
## $coefs
## [1] -2.728871 0.459016 0.066902
## $pval
## [1] 0.037167 0.052785 0.809195
## $stderrs
## [1] 1.289844 0.233851 0.276243
##
## $tstats
## [1] -2.115659 1.962860 0.242184
```

```
##
            date
                                          У
                                                      z
## 1
      2000-01-01
                  0.76810190
                               -0.32941393
                                            0.41742926
## 2
      2000-04-01
                  0.40089655
                                1.61941529
                                            0.47492947
## 3
      2000-07-01
                  1.23976310
                                4.55629845
                                             1.17450983
                  1.67403170
## 4
      2000-10-01
                                5.03470625
                                            0.59782775
## 5
      2001-01-01
                  1.61591522
                                5.78960575
                                             1.42690317
## 6
      2001-04-01
                  2.38709803
                                4.98801209
                                            1.00530938
## 7
      2001-07-01
                  3.22585907
                                3.98523692
                                            1.09704397
## 8
      2001-10-01
                  3.94713684
                                2.88961242
                                            0.66512879
      2002-01-01
                  1.36605000
                                3.07425505
                                            1.04568002
## 10 2002-04-01
                  2.12496337
                                2.12489338
                                            2.82656935
## 11 2002-07-01
                  1.21201691
                                1.40004771
                                            5.34515127
## 12 2002-10-01
                  3.32417271
                                1.89789328
                                            4.33563807
## 13 2003-01-01
                  3.58728708
                                0.32698724
                                            4.90366723
## 14 2003-04-01
                  3.41022809
                                1.70603933
                                            4.57684291
## 15 2003-07-01
                  2.64654432
                                2.97141897
                                            4.68096149
## 16 2003-10-01
                  4.14102346
                                1.46144660
                                            2.70640415
## 17 2004-01-01
                  4.74433694
                                1.31083502
                                            2.26631190
## 18 2004-04-01
                  4.89680629
                                0.41915604
                                             2.24128625
## 19 2004-07-01
                  4.49627865
                                0.51844687
                                            4.40725923
## 20 2004-10-01
                  3.30847543
                               -0.07422184
                                            4.01007887
## 21 2005-01-01
                  1.54143180
                                0.04409028
                                            3.33075617
## 22 2005-04-01 -0.43841699
                                1.41894928
                                            1.67279751
## 23 2005-07-01
                  0.49419253
                                0.89536621
                                            3.70747650
## 24 2005-10-01
                  0.72635720
                                0.38200110
                                            4.10338088
                                            4.62792843
## 25 2006-01-01 -1.21127058
                                2.00115466
## 26 2006-04-01 -2.49457368
                                3.89943031
                                            3.78833130
## 27 2006-07-01 -3.05593976
                                2.59575741
                                            2.68477442
## 28 2006-10-01 -4.78648002
                                2.27071861
                                            1.21668060
## 29 2007-01-01 -5.02161959
                                3.11728835
                                            2.02883163
## 30 2007-04-01 -5.28864997
                                2.27449926
                                            3.33717188
## 31 2007-07-01 -4.55830427
                                1.97481400
                                            4.12056864
## 32 2007-10-01 -1.92577441
                                0.75862857
                                            3.52092972
## 33 2008-01-01 -0.85833464
                                1.61059434
                                            4.38490910
## 34 2008-04-01 -0.06224497
                                3.09113935
                                            3.91186306
## 35 2008-07-01 0.35076035
                                3.36037396
                                            4.65598451
## 36 2008-10-01 -0.95983680
                                1.49087866
                                            3.18248984
## 37 2009-01-01 -1.14793405
                                1.74371253
                                            3.73080738
## 38 2009-04-01 0.82483924
                                0.43841387
                                            4.52506570
## 39 2009-07-01 0.31573931
                                2.42501866
                                            5.01921637
## 40 2009-10-01 -0.14146684
                                2.83788145
                                            5.41188916
## 41 2010-01-01
                  0.90028886
                                3.31157896
                                            6.15531454
## 42 2010-04-01 -0.01440816
                                1.50719535
                                            6.54400824
## 43 2010-07-01 -0.76023611
                               -0.04028315
                                            6.97422364
## 44 2010-10-01 -0.82061309
                               -0.90034147
                                            5.75019184
## 45 2011-01-01 -1.89071125
                               -1.81472522
                                            8.67615428
## 46 2011-04-01 -2.46856933
                               -2.63732968
                                            8.44206627
## 47 2011-07-01 -5.33992748
                               -2.30914310
                                            7.81732104
## 48 2011-10-01 -6.65515558
                                            7.72185965
                               -2.15210509
## 49 2012-01-01 -7.26999083
                               -3.03621114
                                            8.32230221
## 50 2012-04-01 -6.18161982
                               -3.22849132
                                            7.50914147
## 51 2012-07-01 -9.29671898
                               -3.73046594
                                            8.71104575
```

```
## 53 2013-01-01 -7.46532510
                              -5.42407977
                                            9.91975233
## 54 2013-04-01 -6.91076371
                              -3.24907777
                                            7.33995211
## 55 2013-07-01 -6.45957224
                              -4.05749487
                                            6.63730020
## 56 2013-10-01 -5.32726772
                              -4.77089113
                                            6.63321338
## 57 2014-01-01 -5.49015565
                              -3.63727692
                                            6.67410416
## 58 2014-04-01 -5.82452301
                              -4.11711369
                                            8.01907200
                                            7.85827407
## 59 2014-07-01 -5.31866651
                              -4.44480468
## 60 2014-10-01 -5.34359337
                              -5.28207193
                                            7.70280328
## 61 2015-01-01 -5.73186547
                              -6.09062471
                                            8.75699353
## 62 2015-04-01 -7.26566123
                              -5.83294875
                                            8.83112890
## 63 2015-07-01 -6.71647105
                              -5.99751695
                                            9.71568296
## 64 2015-10-01 -6.14701445
                              -5.91757264
                                            9.79769631
## 65 2016-01-01 -6.29572463
                              -5.98437577 10.02125610
## 66 2016-04-01 -5.93880536
                              -7.24040469 10.36946803
## 67 2016-07-01 -4.68681073
                              -7.79581948 10.55072883
## 68 2016-10-01 -5.62939966
                              -6.33897500
                                            9.54473602
## 69 2017-01-01 -5.18598997
                              -7.16388974
                                            8.61834050
## 70 2017-04-01 -5.70982895
                              -6.76664388
                                            7.42597129
## 71 2017-07-01 -5.41880606
                              -6.81140464
                                            6.90706079
## 72 2017-10-01 -2.33755636
                              -6.98267692
                                            7.30278416
## 73 2018-01-01 -2.35988757
                              -8.20819239
                                            9.03496548
## 74 2018-04-01 -2.16598217
                              -8.50829970
                                            8.22605911
## 75 2018-07-01 -2.89383712
                              -8.56080913
                                            8.39884319
## 76 2018-10-01 -3.40683683
                              -8.71542777
                                            6.40685871
## 77 2019-01-01 -2.77370890 -10.19246456
                                            6.39394369
## 78 2019-04-01 -2.00208367 -11.00407447
                                            5.16825357
## 79 2019-07-01 -1.94732651 -10.78637244
                                            3.84542269
## 80 2019-10-01 -0.84882039 -10.24892129
                                            5.28405925
## 81 2020-01-01
                  0.48066897 -12.22752172
                                            4.89572691
## 82 2020-04-01
                  0.89337726 -14.27318801
                                            4.71971441
## 83 2020-07-01
                  1.14655430 -13.83418090
                                            4.16003536
## 84 2020-10-01
                 1.03638326 -13.89734754
                                            2.71646084
                                            1.48637490
## 85 2021-01-01 -0.67118562 -13.01139688
## 86 2021-04-01 -0.54084923 -13.58548398
                                            0.86556877
## 87 2021-07-01 -0.26414361 -14.63861451 -0.35708722
## 88 2021-10-01 -0.42869960 -13.26559889 -0.01747596
## 89 2022-01-01 -0.97009639 -13.93888978
                                            0.51527464
## 90 2022-04-01
                  0.49765320 -13.16716113
                                            0.79111193
## 91 2022-07-01 0.88380127 -13.75460190
                                            0.40926110
## 92 2022-10-01 1.42585815 -15.53777775
                                            0.84842389
> ev$eviewsr3_ols_equation_table
##
             Dependent.Variable..Y
                                              X
                                                                       X.1
## 1
             Method: Least Squares
     Date: 07/24/22
                       Time: 17:06
             Sample: 2000Q1 2022Q4
## 3
## 4
         Included observations: 92
## 5
## 6
                          Variable Coefficient
                                                               Std. Error
## 7
## 8
                                  С
                                       4.755039
                                                                  0.745227
## 9
                                 X
                                      -0.879833
                                                                  0.143481
## 10
                                       0.106860
                                                                  0.088772
```

-4.22897681

9.25790629

52 2012-10-01 -8.90587436

```
## 11
## 12
                         R-squared
                                       0.491940
                                                       Mean dependent var
## 13
                Adjusted R-squared
                                       0.480523
                                                       S.D. dependent var
## 14
                S.E. of regression
                                       2.813666
                                                    Akaike info criterion
## 15
                 Sum squared resid
                                       704.5880
                                                         Schwarz criterion
## 16
                                                     Hannan-Quinn criter.
                    Log likelihood
                                      -224.1903
## 17
                       F-statistic
                                       43.08810
                                                       Durbin-Watson stat
                                       0.000000
                 Prob(F-statistic)
## 18
## 19
##
              X.2
                       Х.3
## 1
## 2
## 3
## 4
## 5
## 6
     t-Statistic Prob.
## 7
## 8
         6.380655
                    0.0000
## 9
        -6.132063
                    0.0000
## 10
         1.203761
                    0.2319
## 11
## 12
                  0.541680
## 13
                  3.903817
## 14
                  4.938919
## 15
                  5.021151
## 16
                  4.972109
## 17
                  0.242413
## 18
## 19
> ls(envir = ev)
## [1] "eviewsr3"
                                      "eviewsr3_ols_equation"
## [3] "eviewsr3_ols_equation_table"
                                      "page1"
## [5] "page1_ols_equation"
                                      "page1_ols_equation_table"
## [7] "page2"
                                      "page2_ols_equation"
## [9] "page2_ols_equation_table"
## Warning in dir.create("EviewsR_files/"): 'EviewsR_files' already exists
> ev$page1 |> head()
##
           date
                        Х
## 1 2000-01-01 0.7681019 -0.3294139 0.4174293
## 2 2000-04-01 0.4008965 1.6194153 0.4749295
## 3 2000-07-01 1.2397631
                           4.5562985 1.1745098
## 4 2000-10-01 1.6740317
                           5.0347062 0.5978278
## 5 2001-01-01 1.6159152 5.7896058 1.4269032
## 6 2001-04-01 2.3870980 4.9880121 1.0053094
> ev$page2 |> head()
##
           date
                         Х
## 1 2000-01-01 -1.3649297 -0.3483416 -0.71694074
## 2 2000-04-01 -0.8208519 -0.7404609 -0.96235049
## 3 2000-07-01 -1.3143717 0.7368425 -0.04892887
## 4 2000-10-01 -3.2611997 0.2489698 -0.65618607
```

Figure 2: rotated

> import_graph('eviewsr1',graph ="*",graph_procs = 'template midnight')

5 2001-01-01 -3.4054834 -0.6838027 -0.43123541

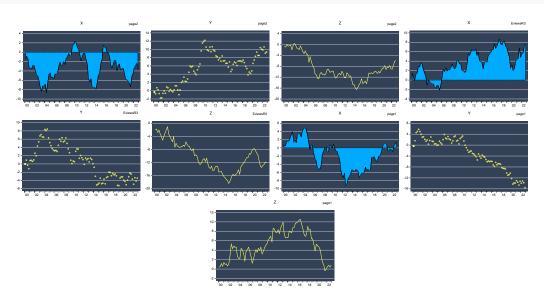


Figure 3: imported

```
> eviews12$page1
## NULL
> eviews12$page2_ols_equation
```

NULL

> eviews12\$eviewsr3

```
##
            date
                                                  Z
                          Х
                                      У
## 1
      2000-01-01
                  1.4715488 -0.01507448
                                         -1.958391
      2000-04-01 0.6663254 0.92435251
## 2
                                         -1.767156
## 3
      2000-07-01 -0.1165642 -0.31041710
                                         -2.809193
## 4
      2000-10-01 1.1831861 -1.13518718
                                         -2.070197
## 5
      2001-01-01
                 1.4543057
                             0.84137151
                                         -3.288139
                  2.8350066
## 6
      2001-04-01
                             0.87414362
                                         -4.006499
## 7
      2001-07-01
                  2.7552840
                             0.63602645
                                         -5.146504
## 8
     2001-10-01
                 3.7325903
                             0.98915011
                                         -4.038951
      2002-01-01
                  3.3755147
                             2.58974746
                                         -2.942921
## 10 2002-04-01
                  2.2646148
                             1.99051370
                                         -1.997166
## 11 2002-07-01
                  1.5536532
                             4.33656827
                                          -1.082763
## 12 2002-10-01 0.7285358
                             5.36772525
                                         -3.351021
## 13 2003-01-01 -1.1487379
                             6.79024897
                                          -4.058475
## 14 2003-04-01 0.0756670
                             7.10707089
                                         -4.872527
## 15 2003-07-01 -0.2074734
                             6.53866021
                                         -5.658829
## 16 2003-10-01 -0.5890775
                             6.49505929
                                         -4.065387
## 17 2004-01-01 -0.8105882
                             8.34556546
                                         -7.292891
## 18 2004-04-01 -0.7986688
                             8.08380346
                                         -6.146166
## 19 2004-07-01 -1.4970366
                             8.42497429
                                         -6.910929
## 20 2004-10-01 -1.7254444
                             6.30227205
                                         -7.155403
## 21 2005-01-01 -1.1069940
                                         -7.420875
                             5.17188271
## 22 2005-04-01 -1.1581773
                             4.42420281
                                          -7.203262
## 23 2005-07-01 -2.1423402
                             3.76107666
                                         -7.073255
## 24 2005-10-01 -1.0700149
                             3.38470473
                                         -6.700477
## 25 2006-01-01 0.4922935
                             3.19014072
                                         -7.067242
## 26 2006-04-01
                  2.2758809
                             3.29500325
                                          -5.668890
## 27 2006-07-01
                  1.7809602
                             3.01842889
                                         -6.374844
## 28 2006-10-01
                  2.6068602
                             4.51595717
                                          -6.965321
## 29 2007-01-01
                  1.8978390
                             5.99537009
                                         -7.117146
## 30 2007-04-01
                  2.2241351
                             5.49327760
                                         -8.067172
## 31 2007-07-01
                  2.1292579
                             6.36312434
                                         -8.348232
## 32 2007-10-01
                  2.5713346
                             5.35443248
                                         -7.732522
## 33 2008-01-01
                  3.4684008
                                         -9.839842
                             5.52411663
## 34 2008-04-01
                  2.8322149
                             6.32459559
                                         -9.656370
## 35 2008-07-01
                  2.3243993
                             4.98640142
                                         -9.863824
## 36 2008-10-01
                  2.6270788
                             3.65520859 -11.427579
## 37 2009-01-01
                  4.1635310
                             2.73290106 -12.387992
## 38 2009-04-01
                  4.1428346
                             0.89190931 -12.536590
## 39 2009-07-01
                  3.4634240
                             0.10642727 -11.895930
                  3.3907107
## 40 2009-10-01
                             0.69361833 -11.074665
## 41 2010-01-01
                  2.0755940
                             0.55705545 -10.790120
## 42 2010-04-01
                  2.0548912
                             3.04692616 -11.664030
## 43 2010-07-01
                  1.6379157
                             3.66411747 -10.667397
                  1.7134503
                             3.58506566 -12.360352
## 44 2010-10-01
## 45 2011-01-01
                  3.2749827
                             1.36284777 -13.453492
                 5.5795706
## 46 2011-04-01
                             2.05405891 -13.794088
## 47 2011-07-01
                  5.1864710
                             1.50461474 -13.082997
                             1.05048701 -14.441925
## 48 2011-10-01
                  5.9079242
## 49 2012-01-01
                  6.5326458 -0.10160553 -14.360204
## 50 2012-04-01 6.1553846 1.41944632 -13.319542
```

```
## 51 2012-07-01 6.2405644 1.03596837 -13.071349
## 52 2012-10-01 6.6715182 1.30810023 -13.138755
## 53 2013-01-01 5.2026464
                            0.48104915 -14.873426
## 54 2013-04-01 5.9740649
                            1.36449453 -14.799602
## 55 2013-07-01 4.1054042
                            1.07644458 -14.704225
## 56 2013-10-01 3.9314049
                            0.08025075 -15.495407
## 57 2014-01-01 3.6889364 -0.81225584 -16.210843
## 58 2014-04-01
                 2.3660998 -2.99684038 -16.574882
## 59 2014-07-01 3.7668793 -5.10836751 -17.120138
## 60 2014-10-01 4.0803774 -4.93664652 -17.410403
## 61 2015-01-01 3.7509546 -4.63372320 -18.349944
## 62 2015-04-01 5.0861728 -3.44126111 -17.754446
## 63 2015-07-01 5.4278893 -4.78122105 -16.787663
## 64 2015-10-01 5.8494551 -4.64997215 -15.777803
## 65 2016-01-01 6.4142150 -3.67288412 -15.680078
## 66 2016-04-01
                 6.4540977 -4.79400324 -16.019682
## 67 2016-07-01 7.7497843 -3.29185350 -15.538086
## 68 2016-10-01
                 6.6838669 -3.05772639 -15.097562
## 69 2017-01-01 7.1880028 -1.98784607 -14.216321
## 70 2017-04-01 8.0320619 -2.05874351 -15.555782
## 71 2017-07-01 8.6885820 -2.83618129 -13.318300
                7.6735891 -2.30232064 -12.744655
## 72 2017-10-01
## 73 2018-01-01 7.4160044 -2.64928264 -12.194891
## 74 2018-04-01 8.0523111 -2.42471279 -11.810807
## 75 2018-07-01 8.3740619 -2.85535495 -10.949047
## 76 2018-10-01 7.1577210 -5.18527008 -10.441965
## 77 2019-01-01 6.8135944 -5.23807074 -10.373004
## 78 2019-04-01 5.8114601 -3.41816402
                                        -9.230950
## 79 2019-07-01 4.9015216 -3.12922164
                                        -9.460710
                                        -8.344630
## 80 2019-10-01
                 2.5022427 -3.09696075
## 81 2020-01-01
                 3.3017471 -3.91107266
                                        -7.883504
## 82 2020-04-01 2.0102168 -4.24187890
                                        -7.731622
## 83 2020-07-01 2.3613528 -5.02500072
                                        -8.346404
## 84 2020-10-01 3.9558349 -3.92170396
                                        -9.173571
## 85 2021-01-01
                 4.3829746 -3.08050266
                                        -9.734481
## 86 2021-04-01 4.5207766 -2.23382083 -11.623471
## 87 2021-07-01 6.8878322 -2.45950142 -13.132509
## 88 2021-10-01 4.8262172 -3.68350703 -13.499044
## 89 2022-01-01 5.5165146 -4.91049185 -12.859795
## 90 2022-04-01 5.7916923 -3.32541680 -12.522644
## 91 2022-07-01 7.3030365 -4.12370535 -11.805981
## 92 2022-10-01 7.7008449 -3.43858470 -11.990408
> 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)
```

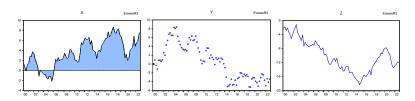


Figure 4: dd