URooTab: Reporting EViews Unit Root Tests in Table

Sunday: August 27, 2023

# URooTab: Conduct Unit Root Tests Using EViews Routines

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# 1 About the Author

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# 2 About URooTab

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

# 3 Why URooTab?

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, 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!!!

# 4 Installation

URooTab can be installed using the following commands in R.

install.packages("URooTab")  
OR  
devtools::install\_github("sagirumati/URooTab")

# 5 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\_x64, EViews10\_x86, EViews9\_x64, 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:

set\_eviews\_path("C:/Program Files (x86)/EViews 10/EViews10.exe")

# 6 Usage

Please load the URooTab package as follows:

```{r} .  
library(URooTab)  
```

# 7 Ways to use URooTab

The package can work with base R, R Markdown or Quarto document.

## 7.1 URooTab 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 :

Table 7.1: All test

| Variables | None | Constant | Constant and trend | None | Constant | Constant and trend | Decision |
| --- | --- | --- | --- | --- | --- | --- | --- |
| X | -9.029\*\*\* | -9.065\*\*\* | -9.074\*\*\* | -7.868\*\*\* | -7.839\*\*\* | -7.791\*\*\* | I(0) |
| Y | -0.106 | -2.371 | -2.605 | -8.940\*\*\* | -8.962\*\*\* | -8.967\*\*\* | I(1) |

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| Variables | None | Constant | Constant and trend | None | Constant | Constant and trend | Decision |
| --- | --- | --- | --- | --- | --- | --- | --- |
| X | -9.001\*\*\* | -9.008\*\*\* | -9.020\*\*\* | -41.095\*\*\* | -41.607\*\*\* | -42.119\*\*\* | I(0) |
| Y | -0.148 | -2.399 | -2.605 | -8.901\*\*\* | -8.894\*\*\* | -8.902\*\*\* | I(1) |

Table 7.2: ADF test

| Variables | None | Constant | Constant and trend | None | Constant | Constant and trend | Decision |
| --- | --- | --- | --- | --- | --- | --- | --- |
| X | -9.029\*\*\* | -9.065\*\*\* | -9.074\*\*\* | -7.868\*\*\* | -7.839\*\*\* | -7.791\*\*\* | I(0) |
| Y | -0.106 | -2.371 | -2.605 | -8.940\*\*\* | -8.962\*\*\* | -8.967\*\*\* | I(1) |

Table 7.3: PP test

| Variables | None | Constant | Constant and trend | None | Constant | Constant and trend | Decision |
| --- | --- | --- | --- | --- | --- | --- | --- |
| X | -9.001\*\*\* | -9.008\*\*\* | -9.020\*\*\* | -41.095\*\*\* | -41.607\*\*\* | -42.119\*\*\* | I(0) |
| Y | -0.148 | -2.399 | -2.605 | -8.901\*\*\* | -8.894\*\*\* | -8.902\*\*\* | I(1) |