

IRP 操作步驟

✓ EViews

File Edit Object View Proc **Quick** Options Add-ins Window Help

Command

Sample...

Generate Series...

Show ...

Graph ...

Empty Group (Edit Series)

Series Statistics

Group Statistics

Estimate Equation...

Estimate VAR...

Workfile: IRP_SW

View Proc Object Save

Range: 2002M04 201

Sample: 2002M04 201

☒ c

☒ date

☒ f_sw

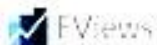
☒ i_sw

☒ i_us

☒ resid

☒ s_sw

產生IRP偏離值之變數
Quick => Generate Series



File Edit Object View Proc Quick Options Add-ins

☐ Command

Workfile: IRP_SW - (c:\users\user\desktop)

View Proc Object Save Freeze Details+/- Show

Range: 2002M04 2019M09 -- 210 obs

Sample: 2002M04 2019M09 -- 210 obs

☒ c
☒ date
☒ f_sw
☒ i_sw
☒ i_us
☒ resid
☒ s_sw

Generate Series by Equation

Enter equation

$$\text{dev} = (f_sw - s_sw) / s_sw - (i_sw / 1200 - i_us / 1200) / (1 + i_us / 1200)$$

Sample

2002M04 2019M09

OK

Cancel

< > Irp_sw New Page

產生IRP偏離值(dev) 此變數

輸入下列計算式

$$\text{dev} = (f_sw - s_sw) / s_sw - (i_sw / 1200 - i_us / 1200) / (1 + i_us / 1200)$$

✓ EViews

File Edit Object View Proc **Quick** Options Add-ins Window Help

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Estimate VAR...

Workfile: IRP_SW

View Proc Object Save

Range: 2002M04 201

Sample: 2002M04 201

☒ c

☒ date

☒ f_sw

☒ i_sw

☒ i_us

☒ resid

☒ s_sw

產生「零」之水平軸線

Delete Genr Sample

Filter: *

Order: Name

File Edit Object View Proc Quick Options Add-ins Window Help

☐ Command

Workfile: IRP_SW - (c:\users\user\do

View Proc Object Save Freeze Details+/-

Range: 2002M04 2019M09 -- 210 ob

Sample: 2002M04 2019M09 -- 210 ob

☒ c
☒ date
☒ dev
☒ f_sw
☒ l_sw
☒ l_us
☒ resid
☒ s_sw

Generate Series by Equation

Enter equation

zline=0

Sample

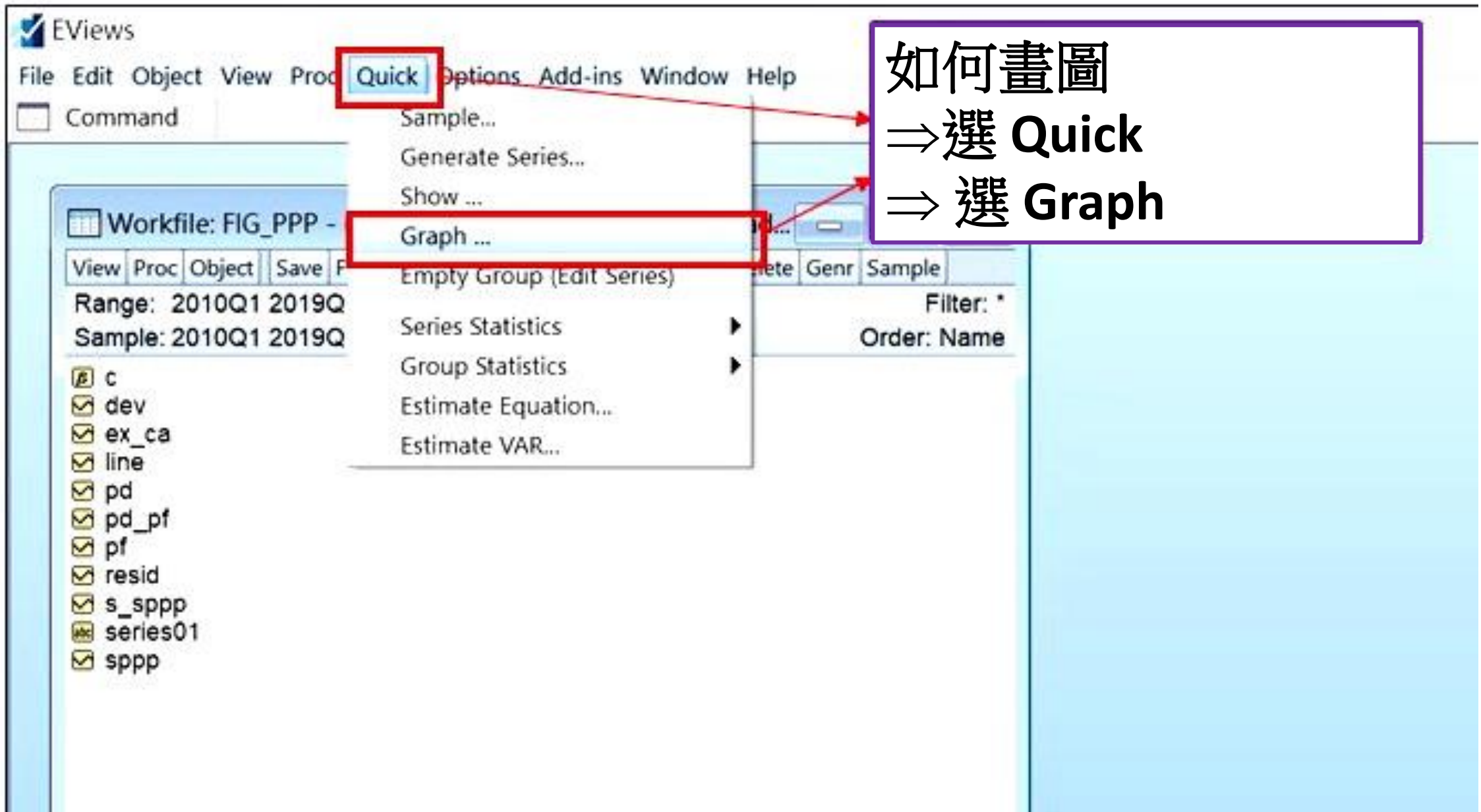
2002M04 2019M09

OK

Cancel



輸入下列計算式

zline =0



File Edit Object View Proc Quick Options Add-ins Window Help

Command

Workfile: FIG_PPP - (c:\users\user\documents\views ad...   

View Proc Object Save Freeze Details+/- Show Fetch Store Delete Genr Sample

Range: 2010Q1 2019Q1 -- 37 obs

Filter: *

Sample: 2010Q1 2019Q1 -- 37 obs

Order: Name

☒ c
☒ dev
☒ ex_ca
☒ line
☒ pd
☒ pd_pf
☒ pf
☒ resid
☒ s_sppp
☒ series01
☒ sppp

Series List

List of series, groups, and/or series expressions

dev zline

OK

Cancel

輸入變數名稱

☐ CommandWorkfile: FIG_PPP - (c:\users\user\documents\views ad...   

View Proc Object Save Freeze Details +/- Show Fetch Store Delete Genr Sample

Range: 2010Q1 2019Q1 -- 37 obs

Filter: *

Sample: 2010Q1 2019Q1

Graph Options

 c
☒ dev
☒ ex_ca
☒ line
☒ pd
☒ pd_pf
☒ pf
☒ resid
☒ s_sppp
 series01
☒ sppp

Option Pages

Graph Type

Basic type

+ Frame & Size
+ Axes & Scaling
+ Legend
+ Graph Elements
+ Quick Fonts
+ Templates & Objects

Graph type

General:

Basic graph

Specific:

Line & Symbol
Bar
Spike
Area
Area Band
Mixed
Dot Plot
Error Bar
High-Low (Open-Close)
Scatter
XY Line
XY Area
Pie
Distribution
Quantile - Quantile
Boxplot
Seasonal Graph

Details

Graph data: Raw data

Orientation: Normal - obs axis on bottom

Axis borders: None

Multiple series: Single graph

< > Fig_ppp New Page

Undo Page Edits

OK

Cancel

Workfile: IRP_SW - (c:\users\user\desktop\irp_sw.wf1)

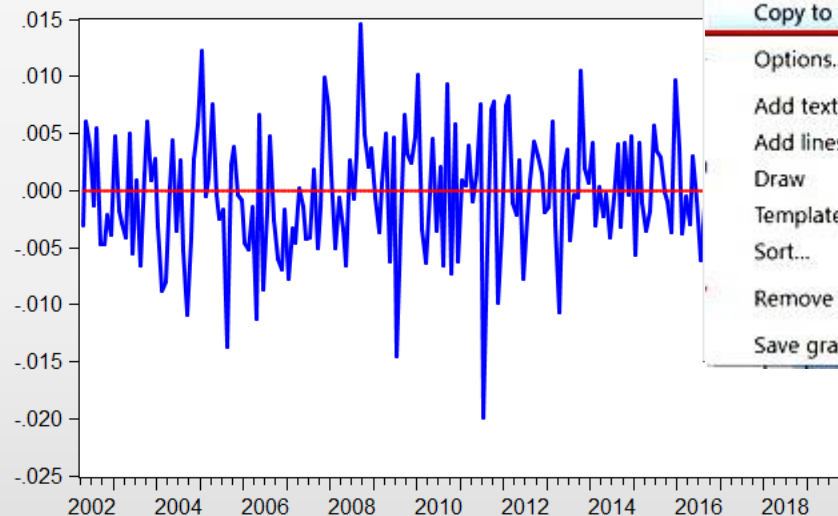
View Proc Object Save Freeze Details+/- Show Fetch Store Delete Generate

Range: 2002M04 2019M09 -- 210 obs

Sample: 2002M04 2019M09 -- 210 obs

Filter:
Order: Name

☒ c
☒ date
☒ dev
☒ f_sw
☒ i_sw
☒ i_us
☒ resid
☒ s_sw
☒ zline

Graph: UNTITLED Workfile: IRP_SW::lrp_sw
View Proc Object Print Name Freeze Options Update AddText Line/Shade Remove Text

如何將圖形複製至 word、excel 等檔案中
⇒ 按滑鼠右鍵，選 copy to clipboard
⇒ 即可貼至 word、excel 等檔

Copy to clipboard... Ctrl+C

Options...

Add text...

Add lines & shading...

Draw

Templates...

Sort...

Remove selected

Save graph to disk...

☒ EViews

File Edit Object View Proc Quick Options Add-ins Window Help

☐ Command

Workfile: IRP_SW - (c:\users\user\desktop\irp_sw.wf1)

View	Proc	Object	Save	Freeze	Details+/-	Show	Fetch	Store	Delete	Genr	Sample
------	------	--------	------	--------	------------	------	-------	-------	--------	------	--------

Range: 2002M04 2019M09 -- 210 obs

Filter: *

Sample: 2002M04 2019M09 -- 210 obs

Order: Name

- ☐ c
- ☒ date
- ☒ dev
- ☒ f_sw
- ☒ i_sw
- ☒ i_us
- ☒ resid
- ☒ s_sw
- ☒ zline

File Edit Object View Proc Quick Options Add-ins Window Help

☐ Command

Workfile: FIG_PPP - (c:\users\user\documents\evIEWS ad.

View Proc Object Save Freeze Details+/- Show Fetch Store Delet

Range: 2005Q1 2019Q1 - 57 obs

Sample: 2005Q1 2019Q1 - 57 obs

dev

☒ dev

☐ dev_1

☒ line

☒ pd

☒ pd_pf

☒ pf

☒ resid

☒ s_sppp

☒ series01

☒ sppp

如何計算「敘述統計量」
=> 選定變數 (按二下)

☒ Series: DEV Workfile: FIG_PPP::Fig_ppp\

View Proc Object Properties Print Name Freeze Default Sort Edit+/- Smpl+/- /

dev

Last updated: 10/19/20 - 22:06

Imported from 'C:\Users\user\Desktop\fig_ppp.xlsx'

2005Q1	0.000000
2005Q2	0.017312
2005Q3	-0.031465
2005Q4	-0.026897
2006Q1	-0.022285
2006Q2	-0.060249
2006Q3	-0.054291
2006Q4	-0.019348
2007Q1	-0.027734
2007Q2	-0.098997
2007Q3	-0.156381
2007Q4	-0.153118

計算變數"Dev" 「敘述統計量」
請依下列圖示進行

Workfile: FIG_PPP - (c:\users\user\d

View Proc Object Save Freeze Details +/- S

Range: 2005Q1 2019Q1 57 obs
Sample: 2005Q1 2019Q1 -- 57 obs

Order: Name

☒ c
☒ dev
☒ line
☒ pd
☒ pd_pf
☒ pf
☒ resid
☒ s_sppp
☒ series01
☒ sppp

Series: DEV Workfile: FIG_PPP::Fig_ppp\

View Proc Object Properties Print Name Freeze Default Sort Edit +/- Smpl +/-

SpreadSheet
Graph...

Descriptive Statistics & Tests

One-Way Tabulation...
Correlogram...
Long-run Variance...
Unit Root Test...
Breakpoint Unit Root Test...
Variance Ratio Test...
BDS Independence Test...
Forecast Evaluation...
Label

Histogram and Stats

Stats Table
Stats by Classification...
Simple Hypothesis Tests
Equality Tests by Classification...
Empirical Distribution Tests...

2007Q3 -0.100001
2007Q4 -0.153118
2008Q1 -0.115976
2008Q2 -0.120581
2008Q3 -0.081158

< > Fig_ppp New Page

如何將報表結果複製 至word、excel等檔案中
 ⇒於敘述統計上按滑鼠右鍵，選 **copy to clipboard**
 ⇒貼至**EXCEL**檔中

