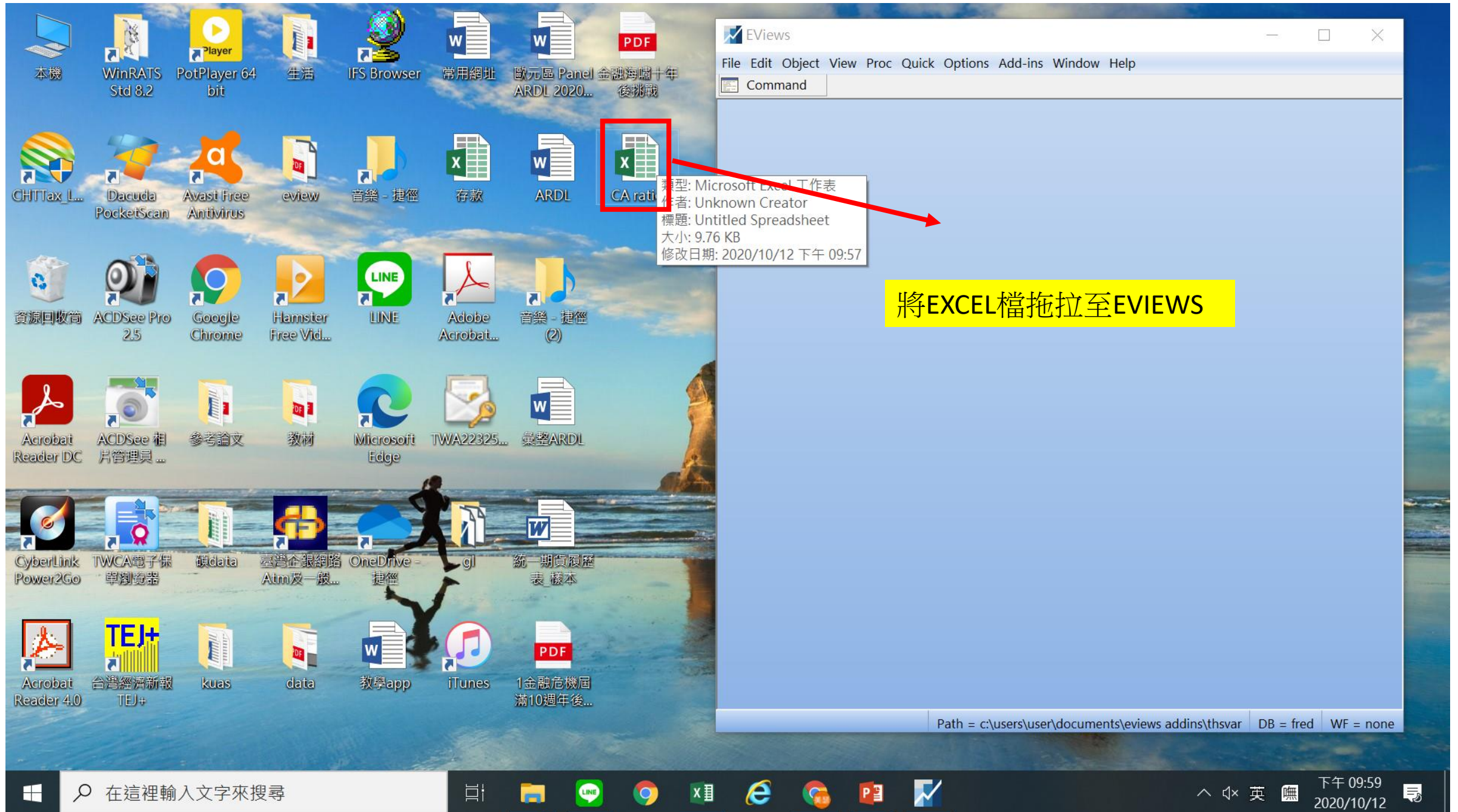


EVIEWWS操作步驟



本機

CA ratio

CHTTax_L...

資源回收筒 A

Acrobat Reader DC

CyberLink Power2Go

EViews

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

Command

Excel Read - Step 1 of 3

Cell Range

☒ Predefined range

Sheet: w1

Start cell: \$A\$1

End cell: \$G\$23

☐ Custom range

w1!\$A\$1:\$G\$23

	China	Japan	Korea	Singapore	Advanced economies	Emerging market and developing economies
2000	1.7	2.7	1.8	11.1	-0.9	1.4
2001	1.3	2	0.4	14.4	-0.9	0.8
2002	2.4	2.7	0.6	14.9	-0.8	1.3
2003	2.6	3.1	1.6	24.3	-0.7	2.1
2004	3.5	3.8	3.7	19.3	-0.6	2.4
2005	5.8	3.6	1.3	23.3	-1.1	4
2006	8.4	3.9	0.2	26.9	-1.1	4.8
2007	9.9	4.7	0.9	27.1	-0.9	3.7
2008	9.2	2.8	0.2	15.1	-1.3	3.4
2009	4.8	2.8	3.5	16.4	-0.2	1.3
2010	3.9	3.9	2.4	22.9	0	1.2
2011	1.8	2.1	1.3	22.2	-0.1	1.4
2012	2.5	1	3.8	17.6	0.1	1.2
2013	1.5	0.9	5.6	15.7	0.5	0.6
2014	2.2	0.8	5.6	18	0.5	0.6

☐ Read series by row (transpose incoming data)

取消

< 上一步(B)

下一步(N) >

完成

Reading data...

Path = c:\users\user\documents\views addins\thsvar DB = fred WF = none

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

Excel Read - Step 2 of 3

Column headers
Header lines: 1
Header type: Names only
Clear Edited Column Info

Column info
Click in preview to select column for editing
Name: Series01
Description:
Data type: Number

Text representing NA
#N/A

Series01	China	Japan	Korea	Singapore	Advanced economies	Emerging market and developing economies
2000	1.7	2.7	1.8	11.1	-0.9	1.4
2001	1.3	2	0.4	14.4	-0.9	0.8
2002	2.4	2.7	0.6	14.9	-0.8	1.3
2003	2.6	3.1	1.6	24.3	-0.7	2.1
2004	3.5	3.8	3.7	19.3	-0.6	2.4
2005	5.8	3.6	1.3	23.3	-1.1	4
2006	8.4	3.9	0.2	26.9	-1.1	4.8
2007	9.9	4.7	0.9	27.1	-0.9	3.7
2008	9.2	2.8	0.2	15.1	-1.3	3.4
2009	4.8	2.8	3.5	16.4	-0.2	1.3
2010	3.9	3.9	2.4	22.9	0	1.2
2011	1.8	2.1	1.3	22.2	-0.1	1.4
2012	2.5	1	3.8	17.6	0.1	1.2

☐ Read series by row (transpose incoming data)

取消 < 上一步(B) 下一步(N) > 完成

檔案

剪下

複製

貼上

複製

剪貼簿

4

5

6

7

8

9

EViews

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

Command

Excel Read - Step 3 of 3

Import method

Create new workflow

Import options

Rename Series

Frequency Conversion

Structure of the Data to be Imported

Basic structure

Dated - specified by date series

Unstructured / Undated

Dated - regular frequency

Dated - specified by date series

Dated Panel

Undated with ID series

Undated Panel

Frequency:

Annual

	SERIES01	CHINA	JAPAN	KOREA	SINGAPORE	ADVANCED_ECONOMIES	EMERG
1	2000	1.7	2.7	1.8	11.1	-0.9	
2	2001	1.3	2.0	0.4	14.4	-0.9	
3	2002	2.4	2.7	0.6	14.9	-0.8	
4	2003	2.6	3.1	1.6	24.3	-0.7	
5	2004	3.5	3.8	3.7	19.3	-0.6	
6	2005	5.8	3.6	1.3	23.3	-1.1	
7	2006	8.4	3.9	0.2	26.9	-1.1	
8	2007	9.9	4.7	0.9	27.1	-0.9	
9	2008	9.2	2.8	0.2	15.1	-1.3	
10	2009	4.8	2.8	3.5	16.4	-0.2	
11	2010	5.2	2.2	2.4	22.2	-2.1	
12							

Cancel

<Back

Next>

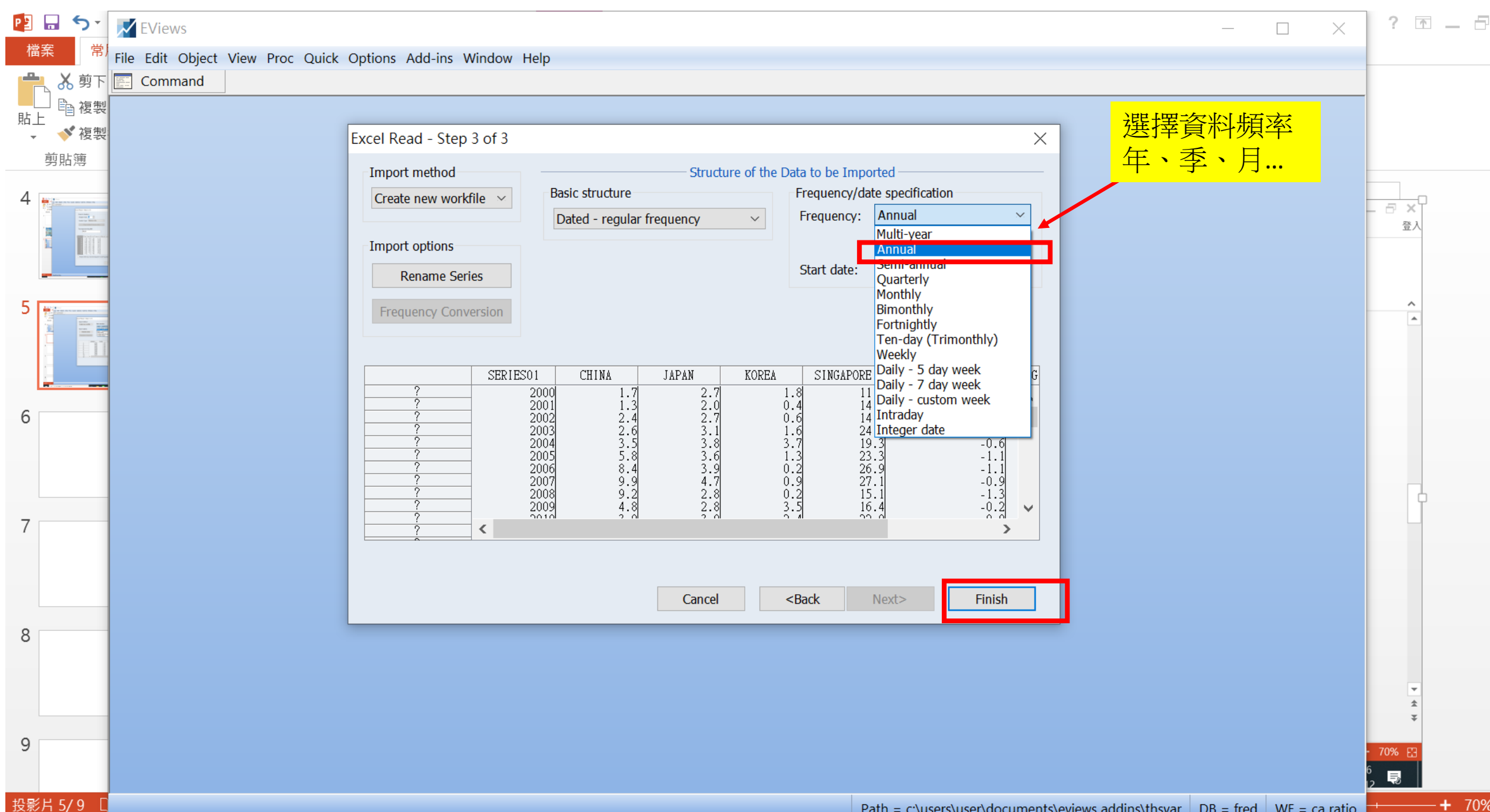
Finish

投影片 5/9

Path = c:\users\user\documents\evIEWS addins\thsvar DB = fred WF = ca ratio

70%

下午 10:46



Excel Read - Step 3 of 3

Import method

Create new workfile

Import options

Rename Series

Frequency Conversion

Structure of the Data to be Imported

Basic structure

Dated - regular frequency

Frequency/date specification

Frequency:

Annual

Multi-year

Annual

Semi-annual

Quarterly

Monthly

Bimonthly

Fortnightly

Ten-day (Trimonthly)

Weekly

Daily - 5 day week

Daily - 7 day week

Daily - custom week

Intraday

Integer date

Start date:

	SERIES01	CHINA	JAPAN	KOREA	SINGAPORE
?	2000	1.7	2.7	1.8	11
?	2001	1.3	2.0	0.4	14
?	2002	2.4	2.7	0.6	14
?	2003	2.6	3.1	1.6	24
?	2004	3.5	3.8	3.7	19.3
?	2005	5.8	3.6	1.3	23.3
?	2006	8.4	3.9	0.2	26.9
?	2007	9.9	4.7	0.9	27.1
?	2008	9.2	2.8	0.2	15.1
?	2009	4.8	2.8	3.5	16.4
?	2010	2.2	2.8	2.4	22.2

Cancel

<Back

Next>

Finish

選擇資料頻率
年、季、月...

檔案 常

剪下 複製 貼上 複製 剪貼簿

4

5

6

7

8

9

EViews

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

Command

Excel Read - Step 3 of 3

Import method

Create new workfile

Import options

Rename Series

Frequency Conversion

Structure of the Data to be Imported

Basic structure

Dated - regular frequency

Frequency/date specification

Frequency: Annual

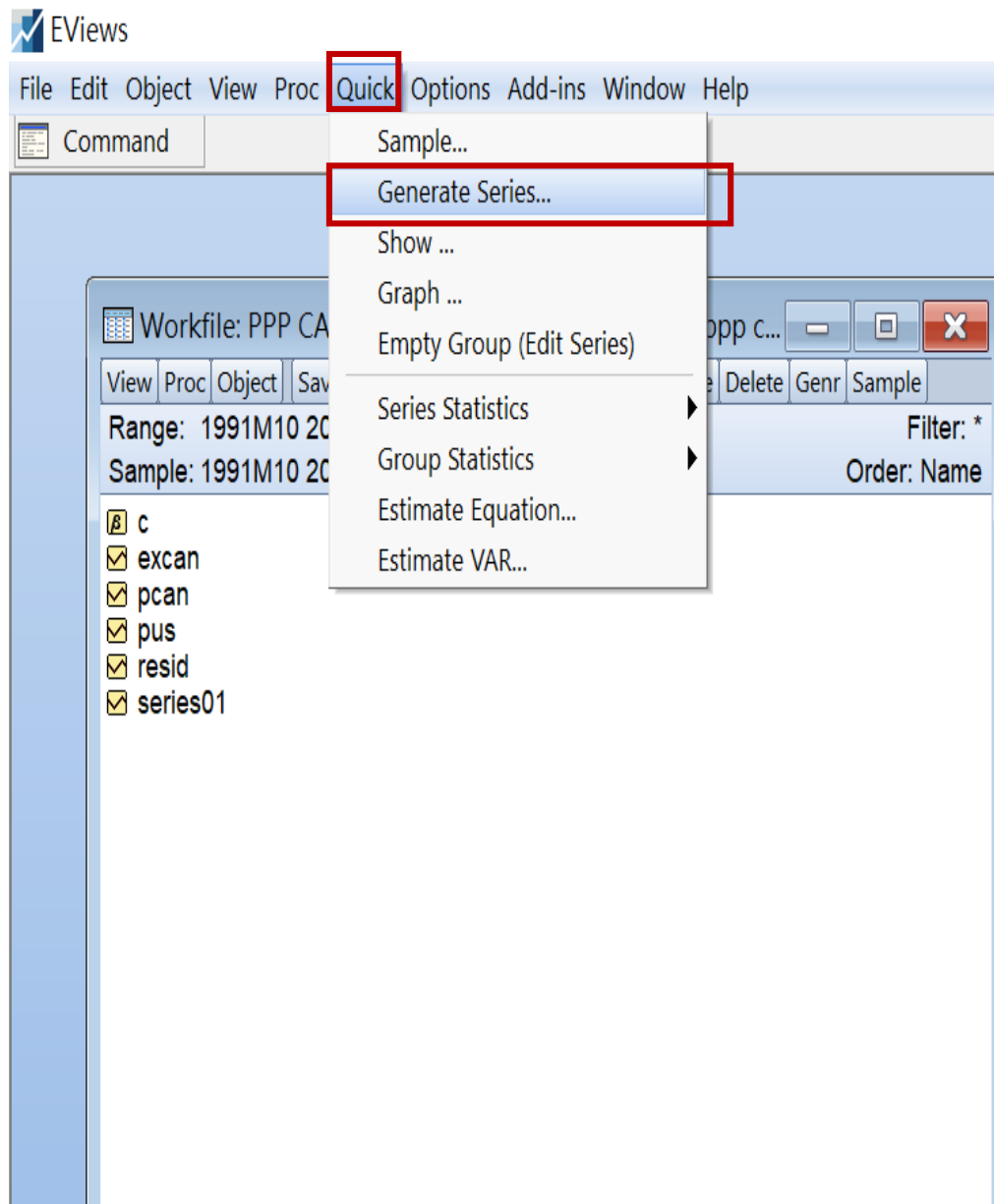
Start date: 2000

	SERIES01	CHINA	JAPAN	KOREA	SINGAPORE	ADVANCED_ECONOMIES	EMERG
2000	2000	1.7	2.7	1.8	11.1	-0.9	
2001	2001	1.3	2.0	0.4	14.4	-0.9	
2002	2002	2.4	2.7	0.6	14.9	-0.8	
2003	2003	2.6	3.1	1.6	24.3	-0.7	
2004	2004	3.5	3.8	3.7	19.3	-0.6	
2005	2005	5.8	3.6	1.3	23.3	-1.1	
2006	2006	8.4	3.9	0.2	26.9	-1.1	
2007	2007	9.9	4.7	0.9	27.1	-0.9	
2008	2008	9.2	2.8	0.2	15.1	-1.3	
2009	2009	4.8	2.8	3.5	16.4	-0.2	
2010	2010	2.2	2.2	2.4	22.2	2.2	
2011	2011						

Cancel <Back Next> Finish

輸入起
始日期

產生新變數步驟：Quick -> Generate series



輸入下列計算式 (計算匯率變動率，即匯率取對數)

EViews

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

Command

Workfile: PPP CAN DATA - (c:\users\user\desktop\ppp c...

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

Range: 1991M10 2012M06 -- 249 obs

Filter: *

Sample: 1991M10 2012M06 -- 249 obs

Order: Name

- ☒ c
- ☒ excan
- ☒ pcan
- ☒ pus
- ☒ resid
- ☒ series01

Generate Series by Equation

Enter equation

$\ln \text{excan} = \log(\text{excan})$

Sample

1991M10 2012M06

OK

Cancel

同樣步驟，來計算兩國相對通貨膨脹率 (本國、外國物價取對數後相減)



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

Command

Workfile: PPP CAN DATA - (c:\users\user\desktop\ppp c...

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

Range: 1991M10 2012M06 -- 249 obs

Filter: *

Sample: 1991M10 2012M06 -- 249 obs

Order: Name

☒ c
☒ excan
☒ lnexcan
☒ pcans
☒ pus
☒ resid
☒ series01

Generate Series by Equation

Enter equation

$dp = \log(pcan) - \log(pus)$

Sample

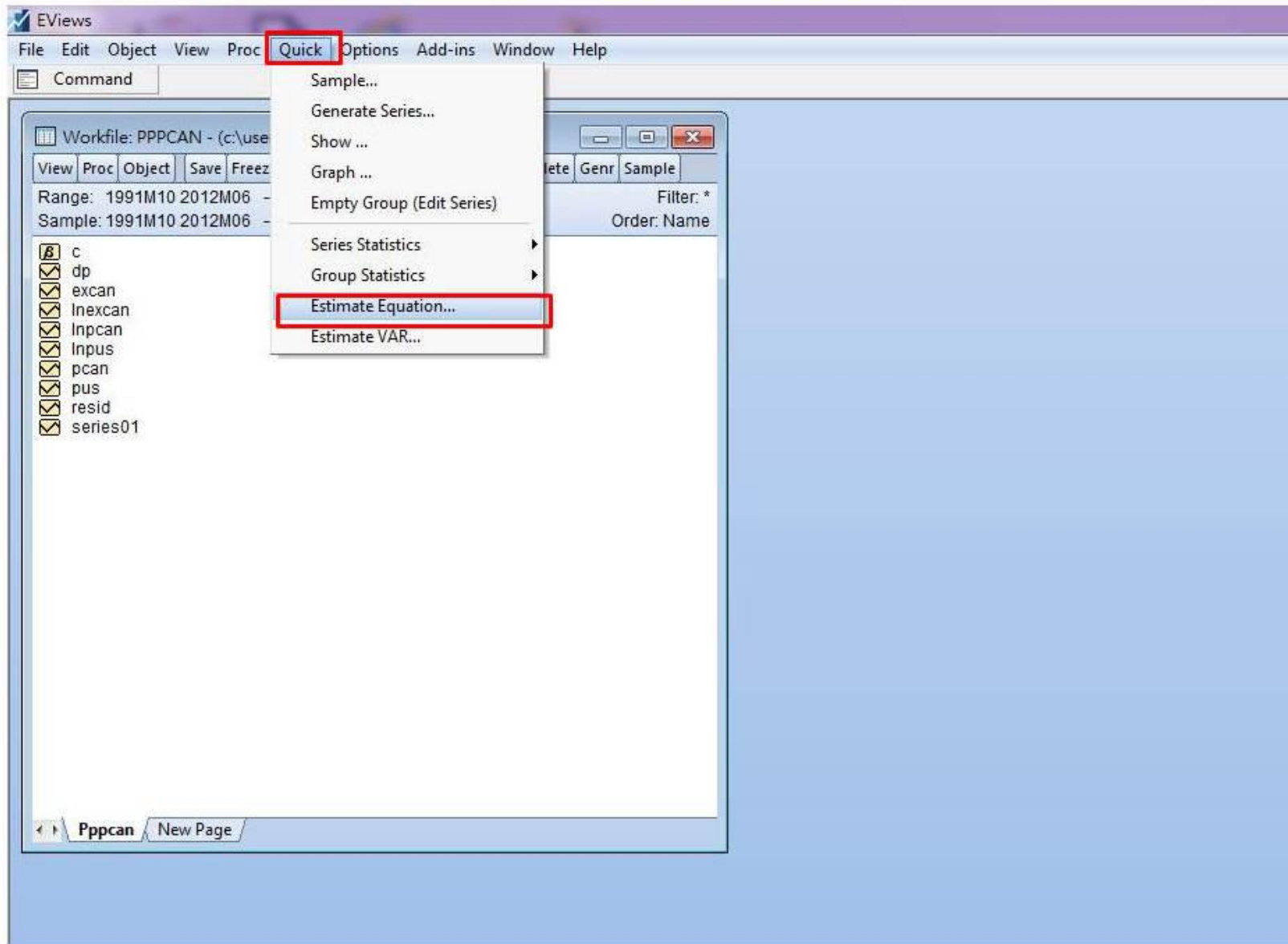
1991M10 2012M06

OK

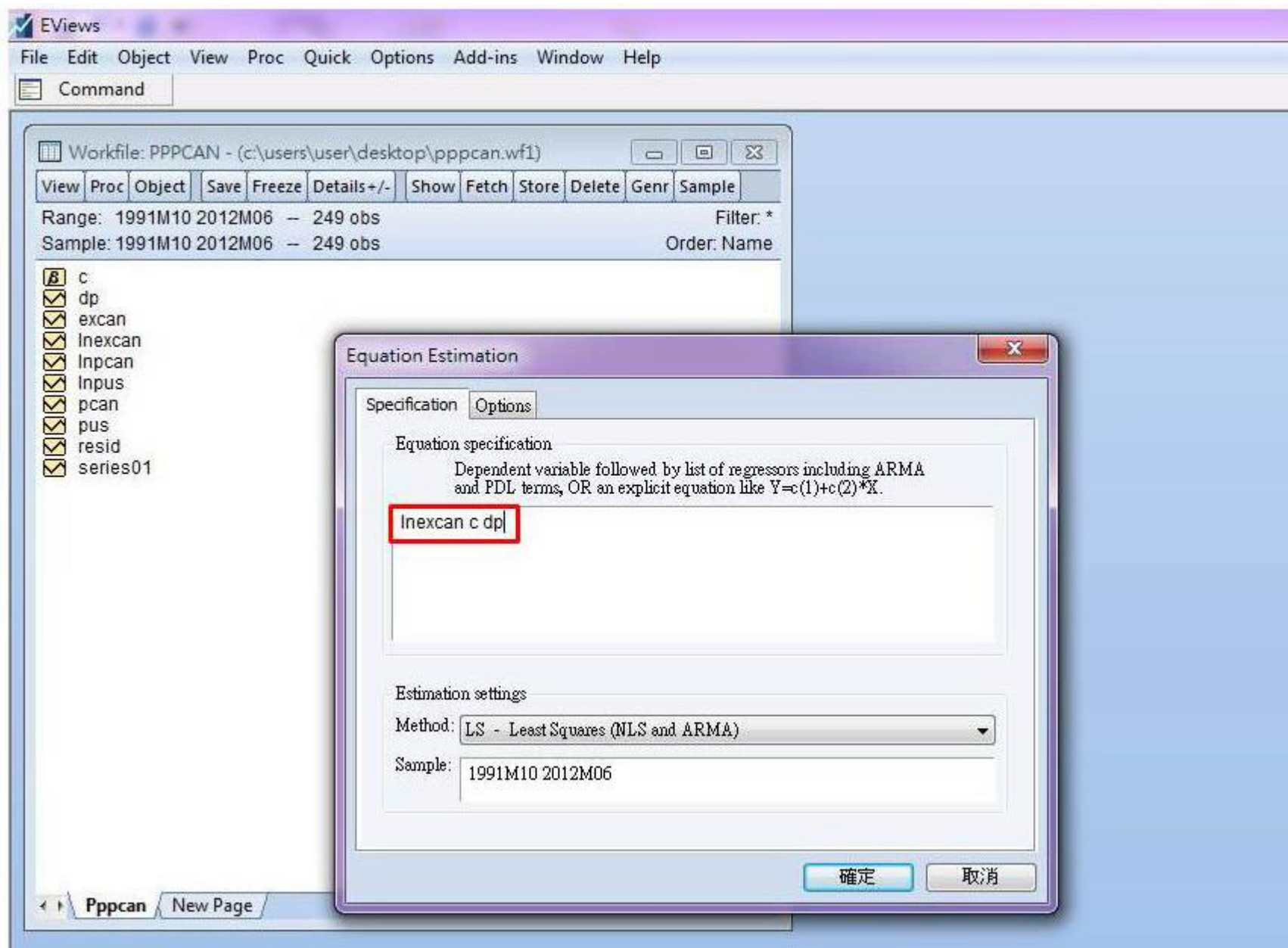
Cancel

The operating steps of OLS estimation for PPP by E-Views

- Step 1 function 「Quick」 => 「Estimation Equation」



- Step 2 type the variables



- Step 3 the output of OLS

The screenshot displays the EViews software interface. The main window shows the 'Workfile: PPCAN' with a range and sample of 1991M10 to 2012M06, containing 249 observations. A list of variables is visible on the left, including c, dp, excan, lnexcan, lnpcan, lnpus, pcan, pus, resid, and series01.

An 'Equation: UNTITLED' window is open, showing the following details:

- Dependent Variable: LNEXCAN
- Method: Least Squares
- Date: 09/25/17 Time: 18:21
- Sample: 1991M10 2012M06
- Included observations: 249

The regression results are presented in the following table:

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.211777	0.008852	23.92365	0.0000
DP	2.035146	0.234538	8.677266	0.0000

Below the coefficient table, additional statistics are provided:

R-squared	0.233621	Mean dependent var	0.241169
Adjusted R-squared	0.230518	S.D. dependent var	0.147121
S.E. of regression	0.129054	Akaike info criterion	-1.249168
Sum squared resid	4.113787	Schwarz criterion	-1.220915
Log likelihood	157.5214	Hannan-Quinn criter.	-1.237795
F-statistic	75.29494	Durbin-Watson stat	0.034430
Prob(F-statistic)	0.000000		

- Step 4 Function 「View」 => Coefficient Diagnostics
=> Wald Test – coefficient Restrictions

The screenshot shows the EViews software interface. The main window displays the 'Equation: UNTITLED' for 'Workfile: PPPCAN'. The 'View' menu is open, and the 'Coefficient Diagnostics' option is selected. A submenu is displayed, showing various diagnostic tests. The 'Wald Test - Coefficient Restrictions...' option is highlighted.

Workfile: PPPCAN - (c:\users\user\desktop\pppcan.wf1)

Range: 1991M10 2012M06 -- 249 obs
Sample: 1991M10 2012M06 -- 249 obs

Equation: UNTITLED Workfile: PPPCAN::Pppcan\

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

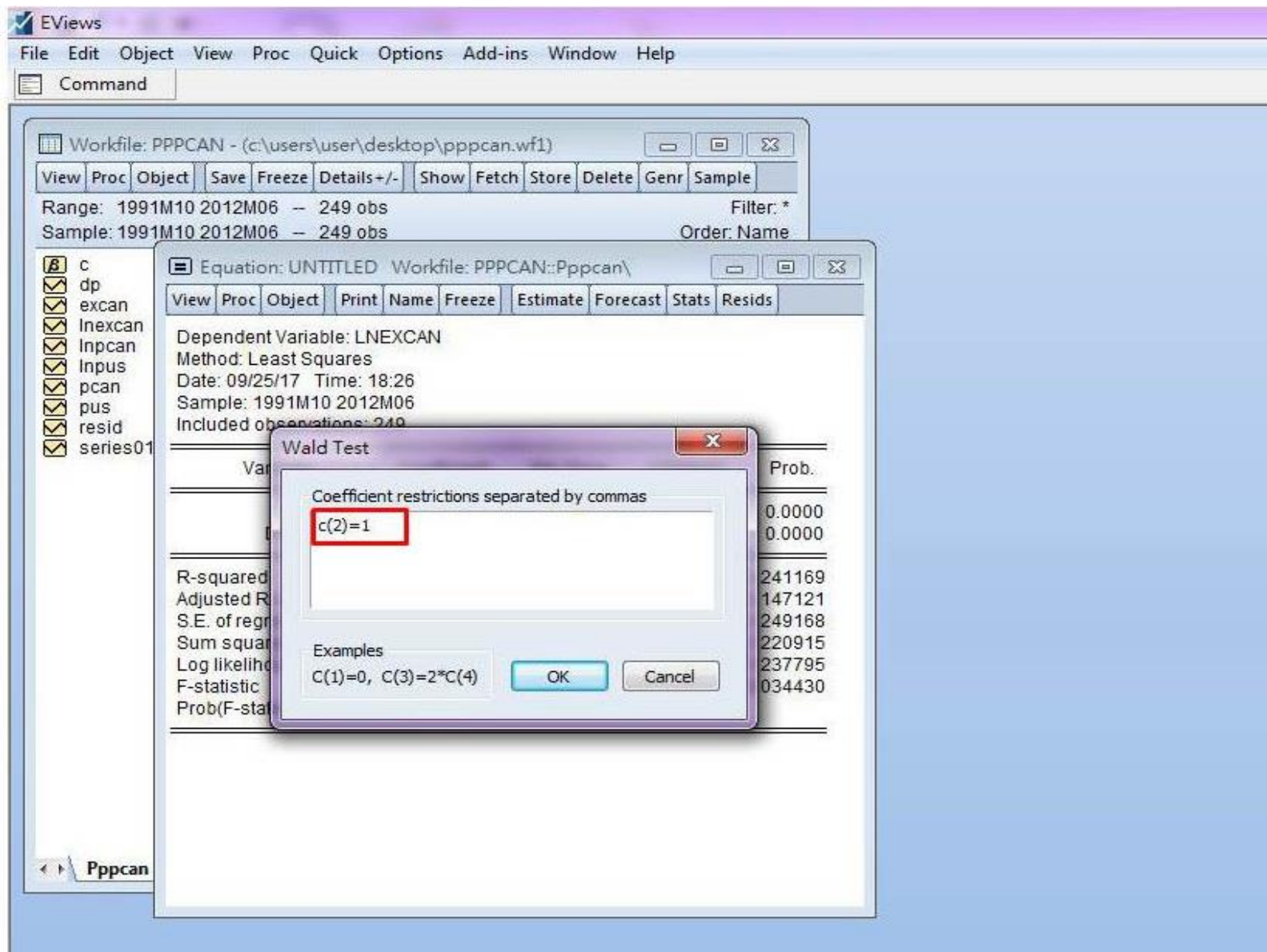
Representations
Estimation Output
Actual,Fitted,Residual
ARMA Structure...
Gradients and Derivatives
Covariance Matrix
Coefficient Diagnostics
Residual Diagnostics
Stability Diagnostics

	Std. Error	t-Statistic	Prob.
0.008852	23.92365	0.0000	

Label
Log likelihood -197.9214
F-statistic 75.29494
Prob(F-statistic) 0.000000

Wald Test - Coefficient Restrictions...
Omitted Variables Test - Likelihood Ratio...
Redundant Variables Test - Likelihood Ratio...
Factor Breakpoint Test...

- Step 4 Type the equation of coefficient restrictions



- Step 5 The output of coefficient restrictions

The screenshot shows the EViews software interface. The main window displays the 'Equation: UNTITLED' results for the 'Workfile: PPPCAN'. The results include a Wald Test and a table of test statistics.

Wald Test:
Equation: Untitled

Test Statistic	Value	df	Probability
t-statistic	4.413558	247	0.0000
F-statistic	19.47950	(1, 247)	0.0000
Chi-square	19.47950	1	0.0000

Null Hypothesis: $C(2)=1$
Null Hypothesis Summary:

Normalized Restriction (= 0)	Value	Std. Err.
-1 + C(2)	1.035146	0.234538

Restrictions are linear in coefficients.