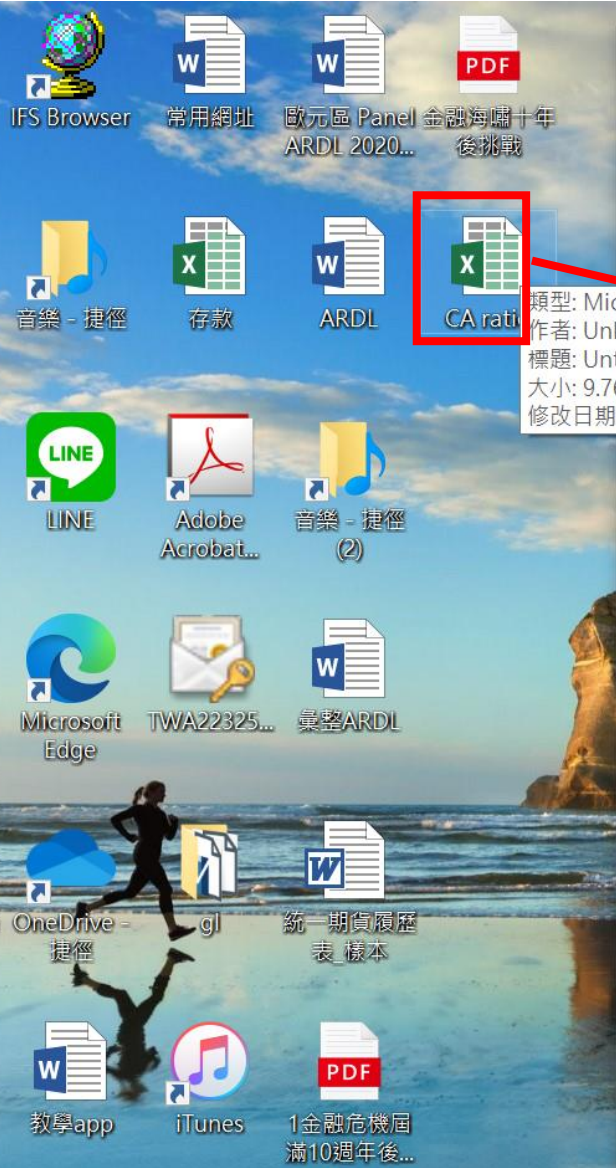
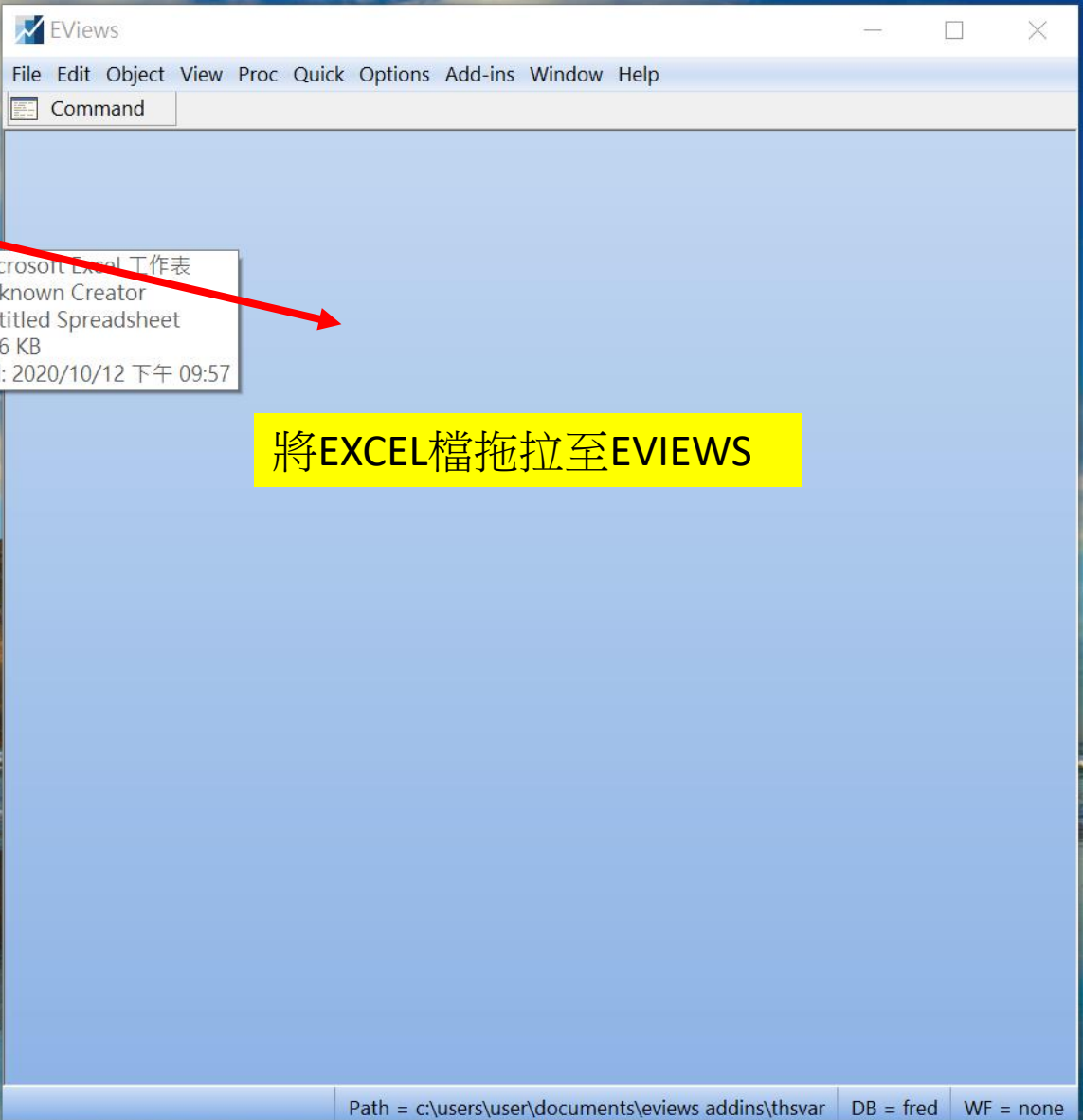


# 以迴歸估計貨幣分析法 之操作步驟



類型: Microsoft Excel 工作表  
作者: Unknown Creator  
標題: Untitled Spreadsheet  
大小: 9.76 KB  
修改日期: 2020/10/12 下午 09:57



將EXCEL檔拖拉至EVIEWES

Excel Read - Step 1 of 3

Cell Range

☒ Predefined range

Sheet: w1

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

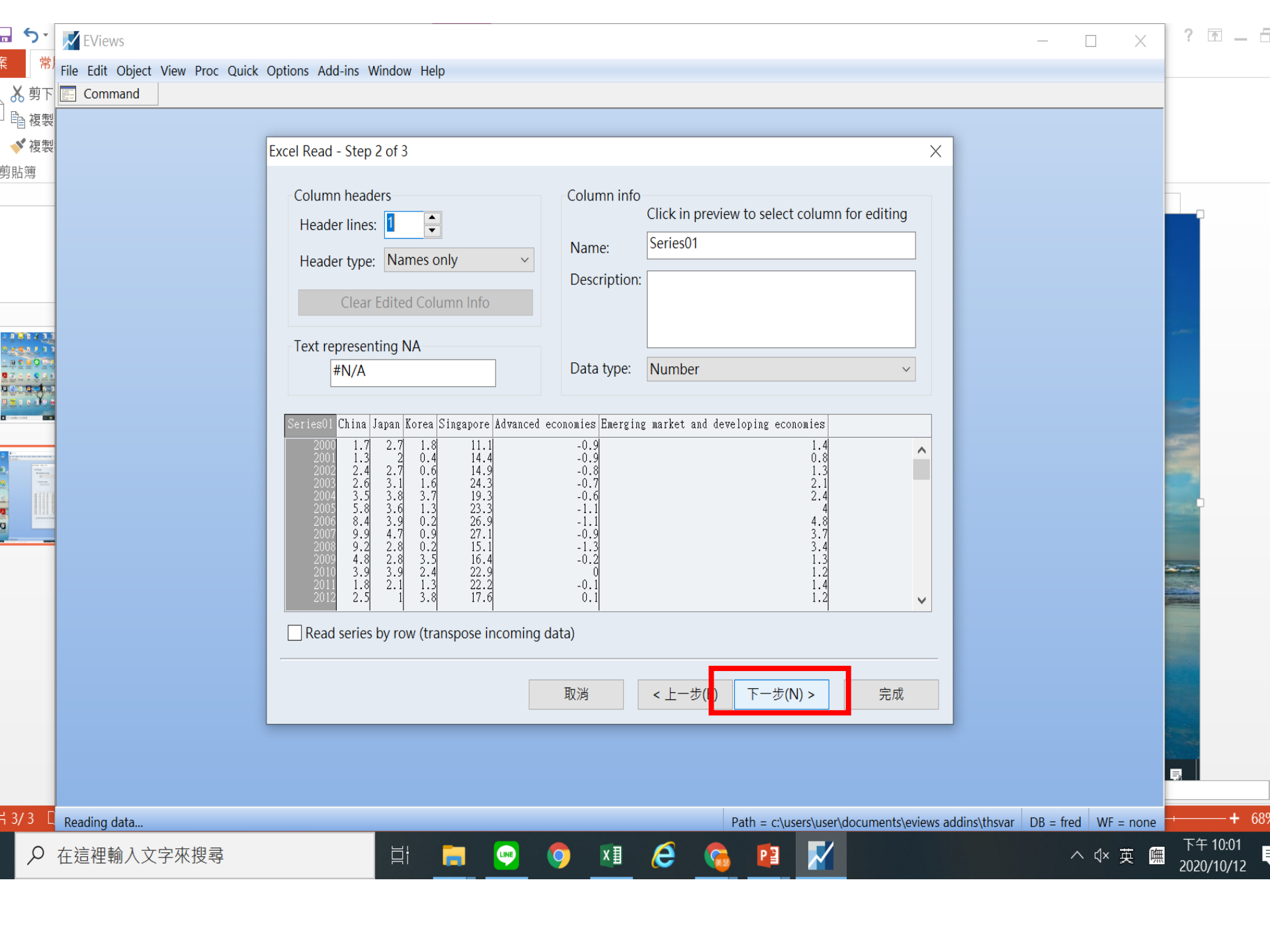
☐ Read series by row (transpose incoming data)

取消

< 上一步(B)

下一步(N) >

完成



### Excel Read - Step 2 of 3

#### Column headers

Header lines: 1

Header type: Names only

Clear Edited Column Info

#### Text representing NA

#N/A

#### Column info

Click in preview to select column for editing

Name: Series01

Description:

Data type: Number

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) >

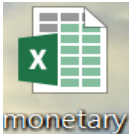
完成

3 / 3 Reading data...

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

在這裡輸入文字來搜尋

下午 10:01 2020/10/12



EViews

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

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 - regular frequency

Unstructured / Undated

Dated - regular frequency

Dated - specified by date series

Dated Panel

Undated with ID series

Undated Panel

Frequency/date specification

Frequency: Annual

Start date:

選"Dated-regular frequency"

	SERIES01	SERIES02	SERIES03	SERIES04	SERIES05
?	C	-142.5644	26.36329	-5.407684	0.0000
?	MS_JP	0.177578	0.036362	4.883687	0.0000
?	MS_US	-5.157697	1.402263	-3.678123	0.0003
?	YJP	-0.397181	0.227510	-1.745773	0.0830
?	YUS	1.305337	0.246518	5.295095	0.0000
?					
?					
?					
?					
?					
?					

Cancel

<Back

Next>

Finish

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



×

## Structure of the Data to be Imported

## Basic structure

### Frequency/date specification

Annual

Semi-annual

Bimonthly

Fortnightly

Ten-day (T

Weekly

Daily -

Daily - 7 day week

Daily - custom wee

### Intraday

Integer c

## Rename Series

[illegible]

[◀ Back](#)

Next>

## Finish

## 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: Monthly ▾

Start date:

2000m1

	SERIES01	SERIES02	SERIES03	SERIES04	SERIES05
2000M01	C	-142.5644	26.36329	-5.407684	0.0000
2000M02	MS_JP	0.177578	0.036362	4.883687	0.0000
2000M03	MS_US	-5.157697	1.402263	-3.678123	0.0003
2000M04	YJP	-0.397181	0.227510	-1.745773	0.0830
2000M05	YUS	1.305337	0.246518	5.295095	0.0000

1. 輸入起始日期
2. 再按 finish

Cancel

&lt;Back

Next&gt;

Finish

✓ EViews

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

Command

Workfile: MONETARY

View Proc Object Save Free

Range: 2000M01 2022M01

Sample: 2000M01 2022M01

Name

☒ c

☒ ex

☒ ms\_jp

☒ ms\_us

☒ resid

☒ series01

☒ yjp

☒ yus

Sample...

Generate Series...

Show ...

Graph ...

Empty Group (Edit Series)

Series Statistics

Group Statistics

**Estimate Equation...**

Estimate VAR...

1.選"quick"

2.再選"estimate equation"

Filter: \*

Order: Name

Description

series 12/04/22 23:30

series 12/04/22 23:36

series 12/04/22 23:30

series 12/04/22 23:30

series 12/04/22 23:30





## Equation Estimation



Specification

Options

## Equation specification

Dependent variable followed by list of regressors including ARMA and PDL terms, OR an explicit equation like  $Y=c(1)+c(2)*X$ .

ex c ms\_jp ms\_us yjp yus

輸入變數

## Estimation settings

Method: LS - Least Squares (NLS and ARMA)







Sample: 2010m1 2022m6

輸入擬估計之期間

確定

取消

Workfile: MONETARY - (c:\users\user\desktop\monetar...   View  Equation: UNTITLED Workfile: MONETARY::Moneta...  

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Dependent Variable: EX  
Method: Least Squares  
Date: 12/05/22 Time: 00:16  
Sample (adjusted): 2010M01 2022M06  
Included observations: 150 after adjustments



Variable	Coefficient	Std. Error	t-Statistic
MS_JP	0.066008	0.032709	2.0179
MS_US	-1.157364	1.301397	-0.8893
YJP	-0.707400	0.240512	-2.9412
YUS	1.067370	0.264983	4.0280

R-squared	0.539133	Mean dependent var	103.2270
Adjusted R-squared	0.529663	S.D. dependent var	13.57167
S.E. of regression	9.307602	Akaike info criterion	7.325845
Sum squared resid	12648.19	Schwarz criterion	7.406128
Log likelihood	-545.4384	Hannan-Quinn criter.	7.358461
Durbin-Watson stat	0.101094		

1. 選取估計結果的表格

2. 再按右鍵=>copy

Copy  Ctrl+C  
Paste  Ctrl+V  
Paste Special...  
Select non-empty cells  
Edit +/-  
Title...  
Save table to disk...