To download Eviews 10 student version –free:

http://www.eviews.com/download/download.shtml#eviews10sv

Open an excel file in eviews:

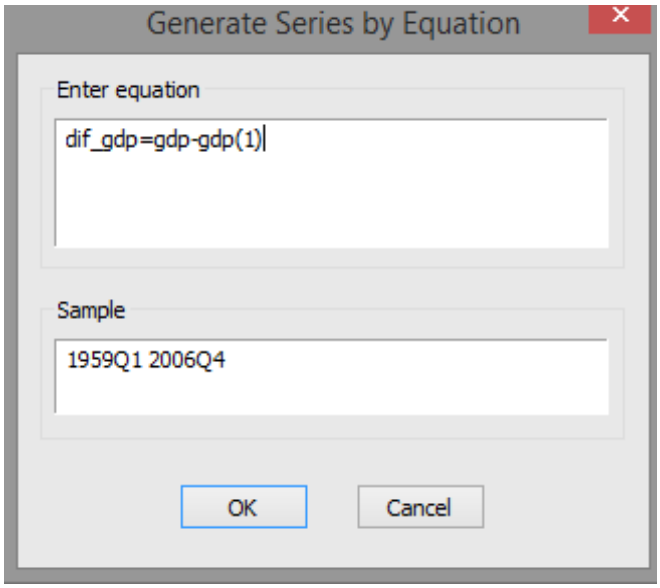
File > Open > Foreign Data as Workfile and select Excel file

Opening a .wf1 file:

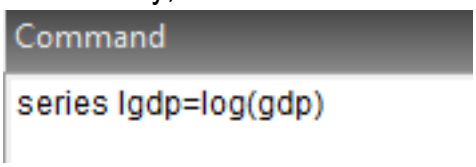
File > Open > EViews Workfile and select file

Useful commands

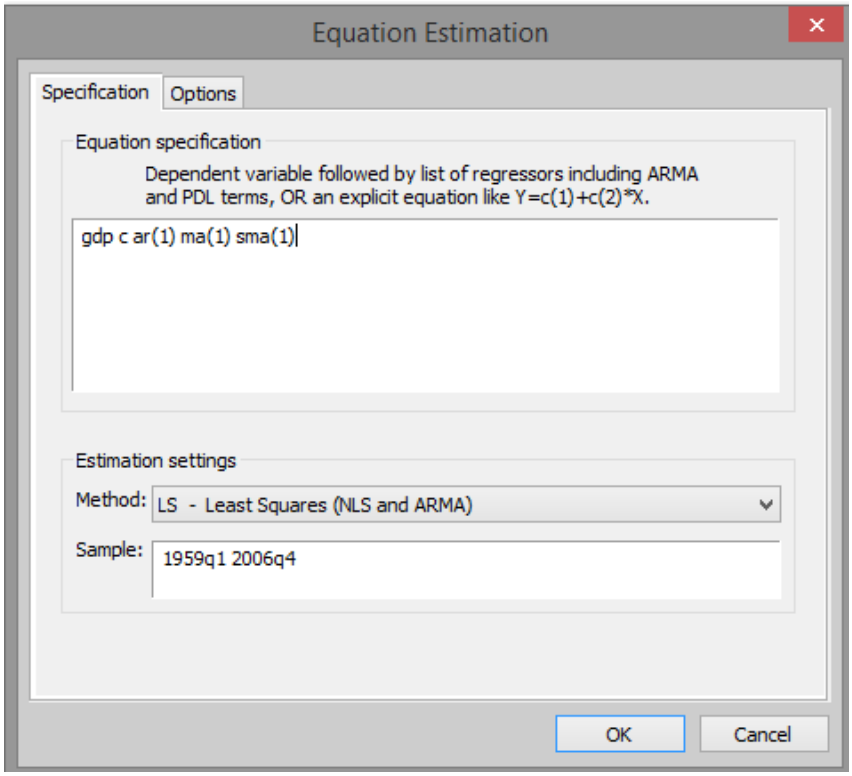
- **Quick:**
  - **Sample**: To select the sampling period
  - **Generate series:** to create a new series by equation



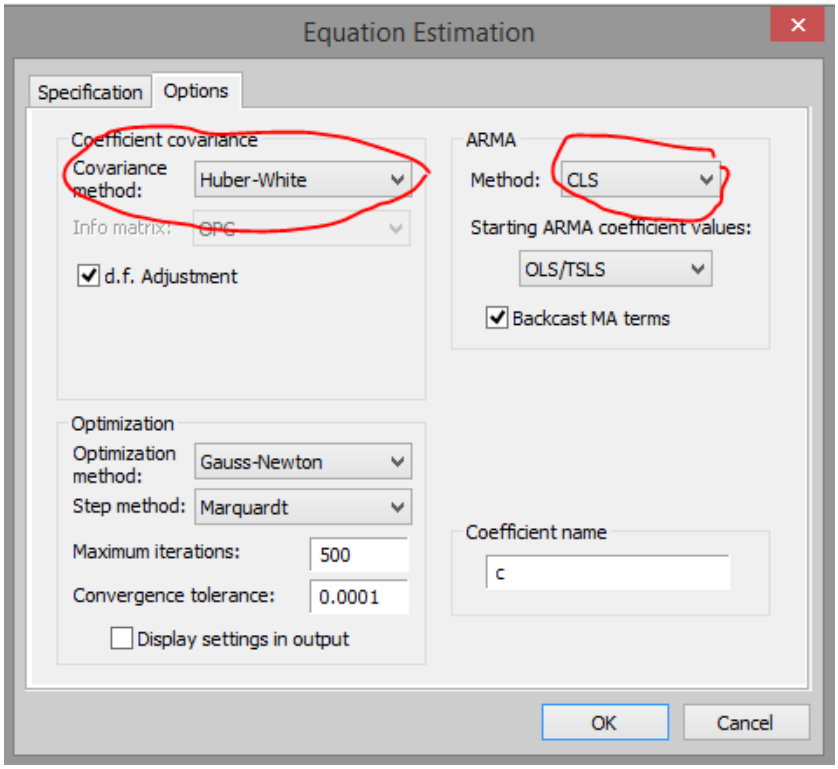
Alternatively, we can use the command line:

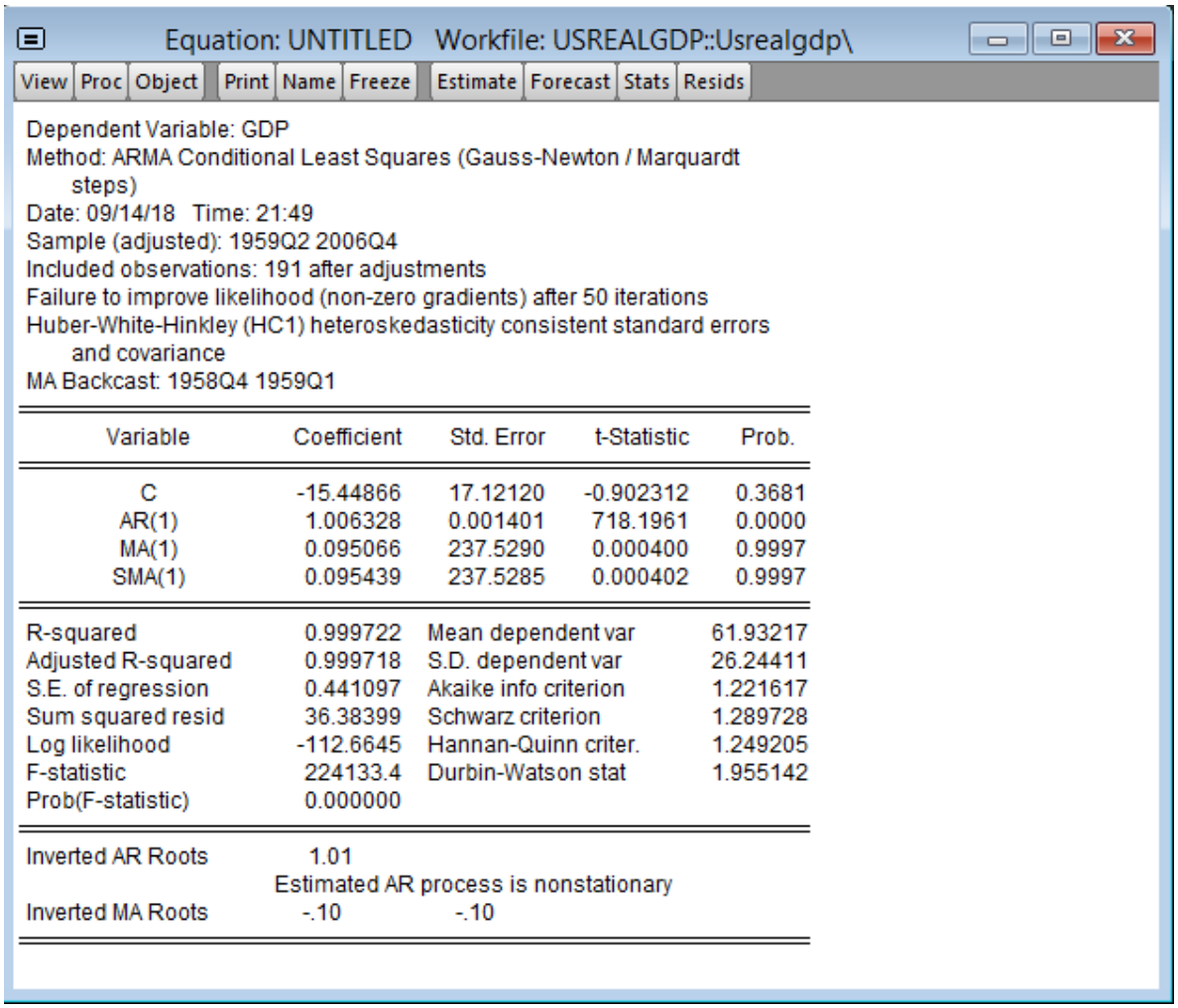


- **Estimate Equation:** (this is the way to do it in EViews 10 – in past versions of EViews it's simpler – just type the equation and run or (choose White covariance method))



And select **options**:



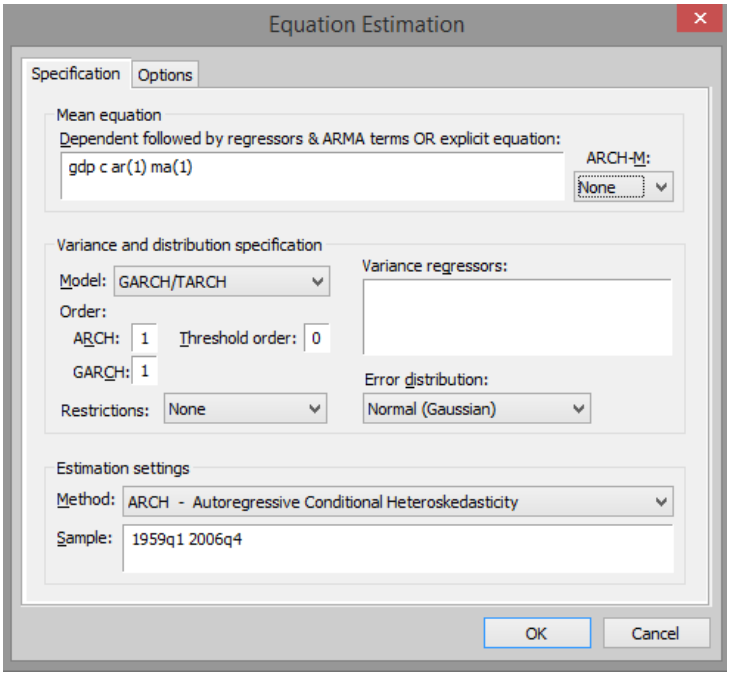


To analyze the residuals: **View-> Residual Diagnostics….**

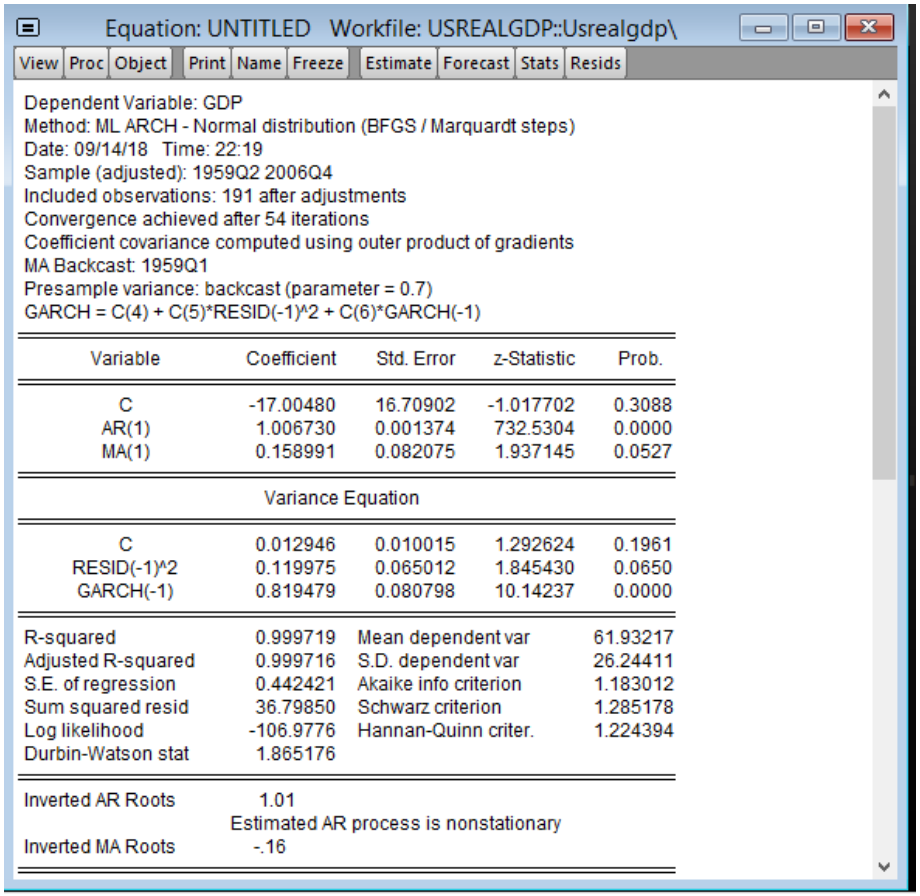
To save the residuals: **Proc-> Make residual series**

To estimate a GARCH model:

Quick-> Estimate Equation and in method select **ARCH**



Click OK



Equation: UNTITLED Workfile: USREALGDP::Usrealgdp\

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Dependent Variable: GDP
Method: ML ARCH - Normal distribution (BFGS / Marquardt steps)
Date: 09/14/18 Time: 22:19
Sample (adjusted): 1959Q2 2006Q4
Included observations: 191 after adjustments
Convergence achieved after 54 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 1959Q1
Presample variance: backcast (parameter = 0.7)
GARCH = C(4) + C(5)*RESID(-1)^2 + C(6)*GARCH(-1)

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-17.00480	16.70902	-1.017702	0.3088
AR(1)	1.006730	0.001374	732.5304	0.0000
MA(1)	0.158991	0.082075	1.937145	0.0527

Variance Equation

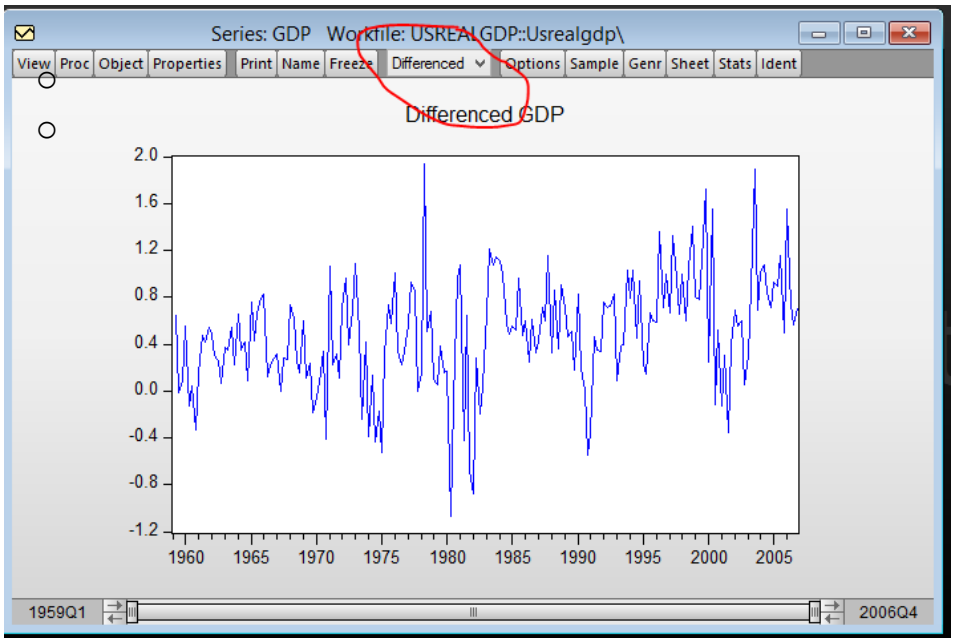
C	0.012946	0.010015	1.292624	0.1961
RESID(-1)^2	0.119975	0.065012	1.845430	0.0650
GARCH(-1)	0.819479	0.080798	10.14237	0.0000

R-squared	0.999719	Mean dependent var	61.93217
Adjusted R-squared	0.999716	S.D. dependent var	26.24411
S.E. of regression	0.442421	Akaike info criterion	1.183012
Sum squared resid	36.79850	Schwarz criterion	1.285178
Log likelihood	-106.9776	Hannan-Quinn criter.	1.224394
Durbin-Watson stat	1.865176		

Inverted AR Roots	1.01
	Estimated AR process is nonstationary
Inverted MA Roots	-.16

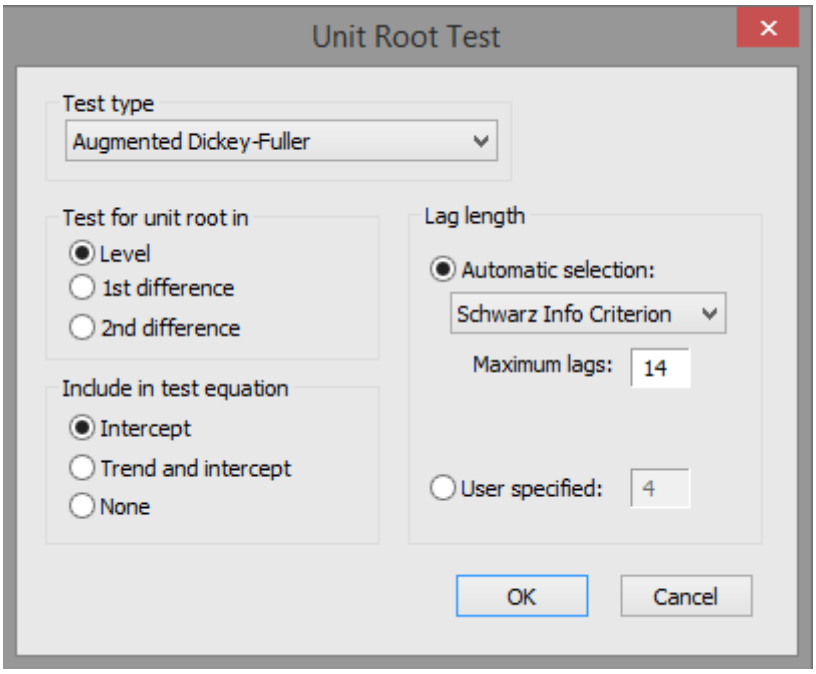
Double click on the series you want to analyze and:

- **View:**
  - **Spreadsheet**: to see the series of observations
  - **Graph**: to make a plot of the series
    - We can look at some transformations of the series by selecting from the drop-down list:



  - **Descriptive Statistics and Tests** (to analyze series (mean, stdev,…), Jarque-Bera test)
  - **Correlogram** (you can choose level, first differences, second differences to compute PACF and ACF – Ljung-Box test is automatic)

- **Unit Root test**:



- PROC:
- Sample: to select the sample period

Code to simulate an MA(1) process:

```
series e=0.5*nrnd
series y=2+0.5*e(-1) +e
```

Code to simulate an AR(1) process:

```
smpl @first @first
series y=0
smpl @first+1 @last
series y=1+0.4*y(-1)+0.5*nrnd
```