

Descriptive Statistics: Common Sample



- Basic statistical summaries of the series contained in one group can be found in EViews under the **View** → **Descriptive Statistics**.

Descriptive Statistics: Common Sample

- Click on the **TimeSeries** page and create a group containing **cpi**, **bond10y** and **bond10y_real**. Name this group **group02**.
- Click **View** → **Descriptive Statistics** → **Common Sample**.

Group: GROUP02 Workfile: RESULTS:TimeSeries\

View	Proc	Object	Print	Name	Freeze	Sample	Sheet	Stats	Spec
				CPI		BOND10Y		BOND10Y_	
Mean				112.3089		6.483338		2.642302	
Median				109.2500		6.105000		2.792807	
Maximum				232.7700		15.32000		24.96891	
Minimum				28.97000		1.530000		-14.12524	
Std. Dev.				65.91420		2.698184		3.594692	
Skewness				0.203159		0.879329		0.235447	
Kurtosis				1.689589		3.608291		6.655426	
Jarque-Bera				52.40865		93.78672		367.8968	
Probability				0.000000		0.000000		0.000000	
Sum				73000.60		4214.170		1717.497	
Sum Sq. Dev.				2819698		4724.847		8385.257	
Observations				650		650		650	

Group: GROUP02 Workfile: RESULTS:TimeSeries\

View	Proc	Object	Print	Name	Freeze	Default	Sort	Edit
Group Members								
Spreadsheet				BOND10Y		BOND10Y_		
Dated Data Table				4.0200		NA		
Graph				3.9900		4.3737		
				3.9900		5.2320		
				4.1300		1.7748		
Descriptive Stats						Common Sample		
Covariance Analysis						Individual Samples		
N-Way Tabulation				4.4300		3.1956		
Tests of Equality				4.6800		1.8048		

- General stats for all the series in the sample are shown here. Note that statistics are computed using a common sample. This means that if a series has missing observations, stats for all series are computed over the common sample for which all series have non-missing observations.

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**E. Antony Selvanathan, Saroja
Selvanathan, Gerald Keller**



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Table of Contents Shr Aust Busi Stats Abridg Eviews Sware

1. Understanding the eBook Shr Aust Busi Stats Abridg Eviews Sware
 - The Rise of Digital Reading Shr Aust Busi Stats Abridg Eviews Sware
 - Advantages of eBooks Over Traditional Books
2. Identifying Shr Aust Busi Stats Abridg Eviews Sware
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Shr Aust Busi Stats Abridg Eviews Sware
 - User-Friendly Interface
4. Exploring eBook Recommendations from Shr Aust Busi Stats Abridg Eviews Sware

- Personalized Recommendations
- Shr Aust Busi Stats Abridg Eviews Sware User Reviews and Ratings
- Shr Aust Busi Stats Abridg Eviews Sware and Bestseller Lists
- 5. Accessing Shr Aust Busi Stats Abridg Eviews Sware Free and Paid eBooks
 - Shr Aust Busi Stats Abridg Eviews Sware Public Domain eBooks
 - Shr Aust Busi Stats Abridg Eviews Sware eBook Subscription Services
 - Shr Aust Busi Stats Abridg Eviews Sware Budget-Friendly Options
- 6. Navigating Shr Aust Busi Stats Abridg Eviews Sware eBook Formats
 - ePub, PDF, MOBI, and More
 - Shr Aust Busi Stats Abridg Eviews Sware Compatibility with Devices
 - Shr Aust Busi Stats Abridg Eviews Sware Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Shr Aust Busi Stats Abridg Eviews Sware
 - Highlighting and Note-Taking Shr Aust Busi Stats Abridg Eviews Sware
 - Interactive Elements Shr Aust Busi Stats Abridg Eviews Sware
- 8. Staying Engaged with Shr Aust Busi Stats Abridg Eviews Sware
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Shr Aust Busi Stats Abridg Eviews Sware
- 9. Balancing eBooks and Physical Books Shr Aust Busi Stats Abridg Eviews Sware
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Shr Aust Busi Stats Abridg Eviews Sware
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Shr Aust Busi Stats Abridg Eviews Sware
 - Setting Reading Goals Shr Aust Busi Stats Abridg Eviews Sware
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Shr Aust Busi Stats Abridg Eviews Sware

- Fact-Checking eBook Content of Shr Aust Busi Stats Abridg Eviews Sware
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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