

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								
Dated Data Table								
Graph...								
Descriptive Stats								
Covariance Analysis...								
N-Way Tabulation...								
Tests of Equality...								
Common Sample								
Individual Samples								

- 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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R Bogdan



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