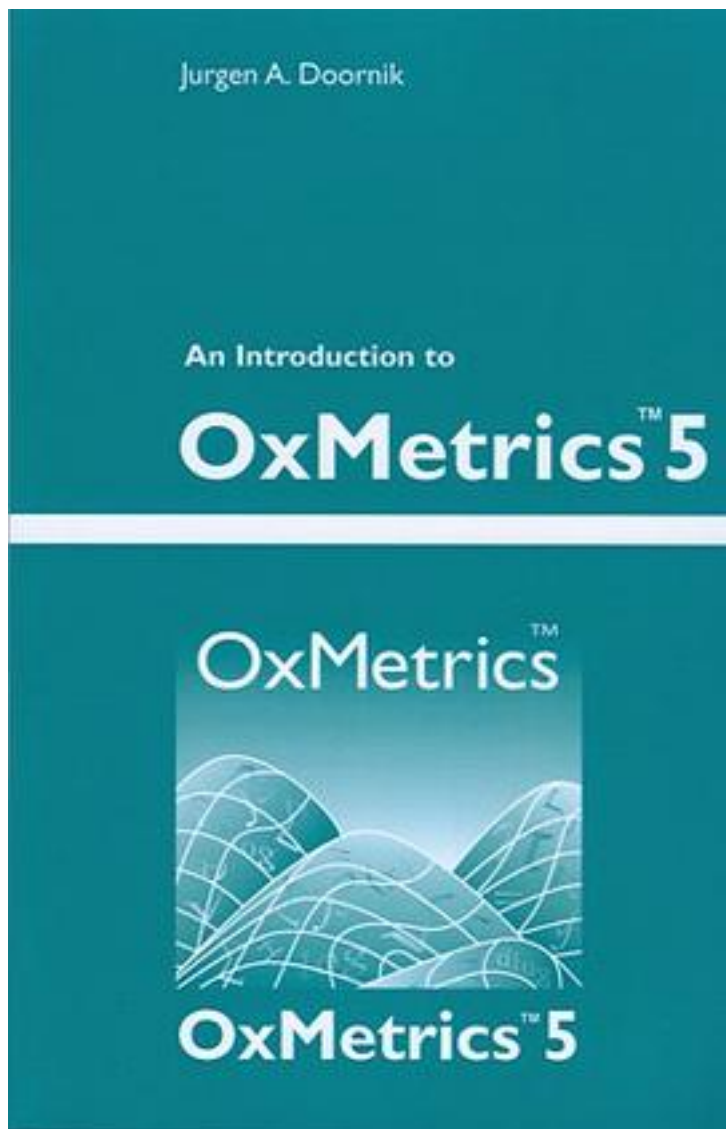


An Introduction to Oxmetrics 5



[An Introduction to Oxmetrics 5_ 下载链接1](#)

著者:Jurgen A. Doornik

出版者:Timberlake Consultants

出版时间:2007-01

装帧:Hardcover

isbn:9780955212734

OxMetrics™ is an interactive graphics-oriented program, which acts as “front-end” to a series of integrated software modules: PcGive, Ox, STAMP, G@RCH and X12Arima. OxMetrics provides a complete separation of the front-end (for data manipulation and visualisation) and the econometric and statistical modules, while maintaining a reliable communication channel, and giving a closely integrated appearance from the user perspective.

OxMetrics displays reports and graphics, which can be manipulated on screen, offers a calculator and algebraic language for transforming data, and enables the user to open multiple databases. A batch language allows for automation of many of these tasks. OxMetrics reduces the learning curve for econometric and statistical packages by providing a common front-end which is easy to use. Users with the necessary programming skills can write programs in suitable languages (including Ox) which can communicate with OxMetrics.

作者介绍:

目录: Part I: Getting Started with OxMetrics

- 1. Introduction
 - 1.1 What is new?
 - 1.1.1 What was new in OxMetrics 4?
 - 1.1.2 For GiveWin 2 users
 - 1.3 Help
 - 1.4 Modular structure
 - 1.5 Installation and Upgrades
 - 1.6 Registration
 - 1.7 Data samples
 - 1.8 Data storage
 - 1.9 Results storage
 - 1.10 Filenames and their extensions
 - 1.11 OxMetrics languages
 - 1.12 Citation
 - 1.13 Contact information and World Wide Web
 - 1.14 Documentation conventions
- 2. Getting Started
 - 2.1 Starting OxMetrics
 - 2.2 Registering OxMetrics
 - 2.3 Loading and viewing the tutorial data set
 - 2.4 OxMetrics graphics
 - 2.5 Calculator
 - 2.6 Algebra
 - 2.7 The workspace
- 3. OxMetrics Modules
 - 3.1 OxMetrics Modules
 - 3.2 Financial data
 - 3.3 Weekly and daily data
 - 3.4 PcGive
- Part II: OxMetrics Tutorials
 - 4. Tutorial on Graphics
 - 4.1 Descriptive graphics

- 4.2 Actual series with optimal transformations
- 4.3 Multiple series with optional transformations
- 4.4 Scatter plots
- 4.5 Distribution
- 4.6 Time-series: AFC etc
- 4.7 QQ plots
- 4.8 Two series by third
- 4.9 3-dimensional plots
- 5. Tutorial on Graph Editining
 - 5.1 Multiple graphs
 - 5.2 Graphics paper: areas and coordinates
 - 5.3 Graphics view
 - 5.4 New Data Plot Window
 - 5.5 Copy and paste
 - 5.6 About line colour and style
 - 5.7 Editing graphs: Graphics properties
 - 5.8 Graphics setup
 - 5.9 Adding and removing from a graph
 - 5.10 Drawing
 - 5.11 Adding text and variables
 - 5.12 Legends
 - 5.13 Scaling variables
- 6. Tutorial on Data Input and Output
 - 6.1 Open Data File and files types
 - 6.2 From paper to OxMetrics
 - 6.3 From OxMetrics to disk
 - 6.4 From disk to OxMetrics
 - 6.5 Adding variables using the clipboard
 - 6.6 Changing the sample period
 - 6.7 Appending data
 - 6.8 Working with daily and weekly data
- 7. Tutorial on Data Transformaion
 - 7.1 Calculator
 - 7.2 Advanced algebra
- Part II: OxMetrics Reference
- 8. OxMetrics Statistics
 - 8.1 Actual series and scatter plots
 - 8.2 Mean, standard deviation and variance
 - 8.3 Correlogram, ACF
 - 8.4 Partial authocorrelation function(PACF)
 - 8.5 Cross-correlation function
 - 8.6 Periodogram
 - 8.7 Spectral density
 - 8.8 Histogram,estimated density and distribution
 - 8.9 Regression lines and smooths
 - 8.10 QQ plot
 - 8.11 Box plot
 - 8.12 Exponentially-weighted moving average (EWMA)
 - 8.13 Exponentially- weighted moving correlation
- 9. OxMetrics file formats
 - 9.1 OxMetrics data files
 - 9.2 Spreadsheet files
 - 9.3 Data by observation
 - 9.4 Data with load info

- 9.5 Gauss data file
- 9.6 Stata data file
- 9.7 Results file
- 9.8 Batch file
- 9.9 Algebra file
- 9.10 Ox file
- 9.11 TSP file
- 9.12 Matrix file
- 9.13 OxMetrics graphics file
- 9.14 PostScript file(.EPS)
- 9.15 PostScript file(.PS)
- 9.16 Enhanced meta file
- 9.17 Windows meta file
- 10. Algebra Language
 - 10.1 Introduction
 - 10.2 Executing Algebra code
 - 10.3 Syntax of Algebra language
 - 10.4 Algebra Functions
- 11. Batch Languages
 - 11.1 Introduction
 - 11.2 Executing Batch commands
 - 11.3 Batch files and default folders
 - 11.4 Batch commands summary
 - 11.5 Batch commands
 - 11.6 Example
- 12. OxMetrics graphics
 - 12.1 Graphic paper
 - 12.2 Creating graphs
 - 12.3 Printing graphs
 - 12.4 Graphics formats
 - 12.5 Saving and loading graphs
 - 12.6 Graphics objects
 - 12.7 Copy and paste
 - 12.8 Graps and sample selection
 - 12.9 Text formatting
- 13. OxMetrics data management
 - 13.1 Creating data
 - 13.2 Database font
 - 13.3 Databases description
 - 13.4 Printing data
 - 13.5 Data formats
 - 13.6 Summary Statistics
 - 13.7 Saving data
 - 13.8 Navigation and editing
 - 13.9 Renaming variables
 - 13.10 Deleting variables
 - 13.11 Reordering variables
 - 13.12 Adding variables
 - 13.13 Extending or reducing the sample period
 - 13.14 Copy and paste
 - 13.15 Appending data
 - 13.16 Daily, weekly and timed data
- References
- Index

• • • • • (收起)

[An Introduction to Oxmetrics 5 下载链接1](#)

标签

评论

[An Introduction to Oxmetrics 5 下载链接1](#)

书评

[An Introduction to Oxmetrics 5 下载链接1](#)