



Save Results Calculation

Output

Scores series
names:

(Enter one or more series names)

Loadings
matrix:

(optional)

Eigenvalues
vector:

(optional)

Eigenvectors
matrix:

(optional)

Fields left
blank will
generate
no output

Options

Scaling:

Normalize loadings

(Score variances equal to eigenvalues)

OK

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Principal Component Analysis Using Eviews

J Ma



Principal Component Analysis Using Eviews:

Introductory Econometrics for Finance Chris Brooks, 2002 This is the first textbook to teach introductory econometrics to finance majors The text is data and problem driven giving students the skills to estimate and interpret models whilst having an intuitive grasp of the underlying theoretical concepts The approach of Dr Brooks based on the successful course he teaches at the Cass Business School one of Europe's leading business schools ensures that the text focuses squarely on the needs of finance students including advice on planning and executing a project in empirical finance The book assumes no prior knowledge of econometrics and covers important modern topics such as time series forecasting volatility modelling switching models and simulation methods It includes detailed examples and case studies from the finance literature Sample instructions and output from two popular and widely available computer packages EViews and WinRATS are presented as an integral part of the text

Air Quality Monitoring, Assessment and Management Nicolas Mazzeo, 2011-07-08 Human beings need to breathe oxygen diluted in certain quantity of inert gas for living In the atmosphere there is a gas mixture of mainly oxygen and nitrogen in appropriate proportions However the air also contains other gases vapours and aerosols that humans incorporate when breathing and whose composition and concentration vary spatially Some of these are physiologically inert Air pollution has become a problem of major concern in the last few decades as it has caused negative effects on human health nature and properties This book presents the results of research studies carried out by international researchers in seventeen chapters which can be grouped into two main sections a air quality monitoring and b air quality assessment and management and serves as a source of material for all those involved in the field whether as a student scientific researcher industrialist consultant or government agency with responsibility in this area

The 19th International Conference on Industrial Engineering and Engineering Management Ershi Qi, Jiang Shen, Runliang Dou, 2013-06-03 The International Conference on Industrial Engineering and Engineering Management is sponsored by the Chinese Industrial Engineering Institution CMES which is the only national level academic society for Industrial Engineering The conference is held annually as the major event in this arena Being the largest and the most authoritative international academic conference held in China it provides an academic platform for experts and entrepreneurs in the areas of international industrial engineering and management to exchange their research findings Many experts in various fields from China and around the world gather together at the conference to review exchange summarize and promote their achievements in the fields of industrial engineering and engineering management For example some experts pay special attention to the current state of the application of related techniques in China as well as their future prospects such as green product design quality control and management supply chain and logistics management to address the need for amongst other things low carbon energy saving and emission reduction They also offer opinions on the outlook for the development of related techniques The proceedings offers impressive methods and concrete applications for experts from colleges and

universities research institutions and enterprises who are engaged in theoretical research into industrial engineering and engineering management and its applications As all the papers are of great value from both an academic and a practical point of view they also provide research data for international scholars who are investigating Chinese style enterprises and engineering management *Handbook of Financial Econometrics* Yacine Ait-Sahalia, Lars Peter Hansen, 2009-10-21 Applied financial econometrics subjects are featured in this second volume with papers that survey important research even as they make unique empirical contributions to the literature These subjects are familiar portfolio choice trading volume the risk return tradeoff option pricing bond yields and the management supervision and measurement of extreme and infrequent risks Yet their treatments are exceptional drawing on current data and evidence to reflect recent events and scholarship A landmark in its coverage this volume should propel financial econometric research for years Presents a broad survey of current research Contributors are leading econometricians Offers a clarity of method and explanation unavailable in other financial econometrics collections *Research Data Access and Management in Modern Libraries* Bhardwaj, Raj Kumar, Banks, Paul, 2019-05-15 Handling and archiving data should be done in a highly professional and quality controlled manner For academic and research libraries it is required to know how to document data and support traceability as well as to make it reusable and productive However these institutions have different requirements relating to the archiving and reusability of data Therefore a comprehensive source of information is required to understand data access and management within these organizations *Research Data Access and Management in Modern Libraries* is a critical scholarly resource that delves into innovative data management strategies and strategy implementation in library settings and provides best practices to stakeholders using the latest tools and technology It further explores concepts such as research data management data access data preservation building document and data institutional repositories applications of Web 2.0 tools mobile technology applications in data access and conducting information literacy programs This book is ideal for librarians information specialists research scholars students IT managers computer scientists policymakers educators and academic administrators [Forecasting Inflation and GDP Growth](#) Duo Qin, 2006 [Economic Review](#), 2005 *Current Index to Statistics, Applications, Methods and Theory*, 1996 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **Application of a Principal Component Analysis, (PCA), to Identify the Factors That Affect the Performance and the Fees of the Different Categories of Hedge Funds** Michel Guirguis, 2019 In this article we have tested the correlation and covariance relationships of the natural logarithmic monthly returns of the hedge funds We have applied a principal component analysis PCA in EViews 6 to check the eigenvalues the eigenvectors loadings of the correlation matrix and the covariance matrix The aim by using this methodology is twofold Firstly to identify the degree of correlation between the variables Secondly to reduce the dimension of variation between the variables by eliminating the factors PCA is aimed to reduce the dimensionality of the data set by performing a covariance

analysis between factors It is an orthogonal linear transformation that is done on a covariance or a correlation matrix The most important task is that the principal variance comes to lie on the first coordinate which is known as the first principal component The second greatest variance on the second coordinates and so forth In addition it helps us to identify unknown trends of the directions in which the data of performance and fees varies

Application of a Principal Component Analysis, (PCA), Based on the Macroeconomic Factors, Namely, Personal Consumption Expenditures, Gross Private Domestic Investment, Net Export of Goods and Services and Government Consumption Expenditures and Gross Investment that Constitute The US GDP. Michel Guirguis,2018 In this article we have tested the correlation and covariance relationships that the natural logarithmic yearly returns of the macroeconomic variables in terms of personal consumption expenditures gross private domestic investment net export of goods and services and government consumption expenditures and gross investment have on the US Gross domestic product GDP We have applied a principal component analysis PCA in EViews 6 to check the eigenvalues the eigenvectors loadings of the correlation matrix and the covariance matrix The aim by using this methodology is twofold Firstly to identify the degree of correlation between the variables Secondly to reduce the dimension of variation between the variables by eliminating the factors We have found though the correlation matrix that most of the correlation coefficients of the macroeconomic variables are greater than 0.5 and they show very strong positive linear correlation There is also linear weak negative and positive correlation between the macro variables In terms of dimensionality reduction we have found that factors 1 and 2 have an eigenvalues greater than 1 Specifically factor 1 has a value of 3.14 and factor 2 has a value of 1.09 Thus the factors that we will retain are two Concerning eigenvalues figures we have found that the proportion for factor 1 is 62.73% and for factor 2 is 21.74% of the total variance The first two components namely account for 84.47% of the total variation Most of the residuals of the common covariance matrix are positive which mean that the variables increase together The orthonormal loadings biplot shows that the first component has the highest proportion of total variation which is 62.7% and positive loadings for all five variables The second component has a value of 21.7% of total variation It has a positive variable loadings for government consumption expenditures and gross investment GCEGI and negative variable loadings for gross private domestic investment GPDI and net export of goods and services NEGS The total dataset includes annual data starting from 1980 to 2012 and total to 33 observations The total data of the logarithmic yearly returns account to 32 observations The data was obtained from the US Bureau of Economic Analysis BEA

Three-mode Principal Component Analysis Pieter M. Kroonenberg,1983
Report of Public Meetings on the Draft Environmental Impact Statement DOE/EIS-0136,1988 *Reviews of Data on Research and Development* National Science Foundation (U.S.),1956 *British Abstracts*,1952 **Government Reports Announcements & Index**,1991 **Principal Component Analysis Using Approximated Principal Components** Vladimir Bochko,Jussi Parkkinen,2004 **Market Risk Analysis, Practical Financial Econometrics** Carol

Alexander,2008-05-27 Written by leading market risk academic Professor Carol Alexander Practical Financial Econometrics forms part two of the Market Risk Analysis four volume set It introduces the econometric techniques that are commonly applied to finance with a critical and selective exposition emphasising the areas of econometrics such as GARCH cointegration and copulas that are required for resolving problems in market risk analysis The book covers material for a one semester graduate course in applied financial econometrics in a very pedagogical fashion as each time a concept is introduced an empirical example is given and whenever possible this is illustrated with an Excel spreadsheet All together the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical numerical example or a longer empirical case study Across all four volumes there are approximately 300 numerical and empirical examples 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the the accompanying CD ROM Empirical examples and case studies specific to this volume include Factor analysis with orthogonal regressions and using principal component factors Estimation of symmetric and asymmetric normal and Student t GARCH and E GARCH parameters Normal Student t Gumbel Clayton normal mixture copula densities and simulations from these copulas with application to VaR and portfolio optimization Principal component analysis of yield curves with applications to portfolio immunization and asset liability management Simulation of normal mixture and Markov switching GARCH returns Cointegration based index tracking and pairs trading with error correction and impulse response modelling Markov switching regression models Eviews code GARCH term structure forecasting with volatility targeting Non linear quantile regressions with applications to hedging

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