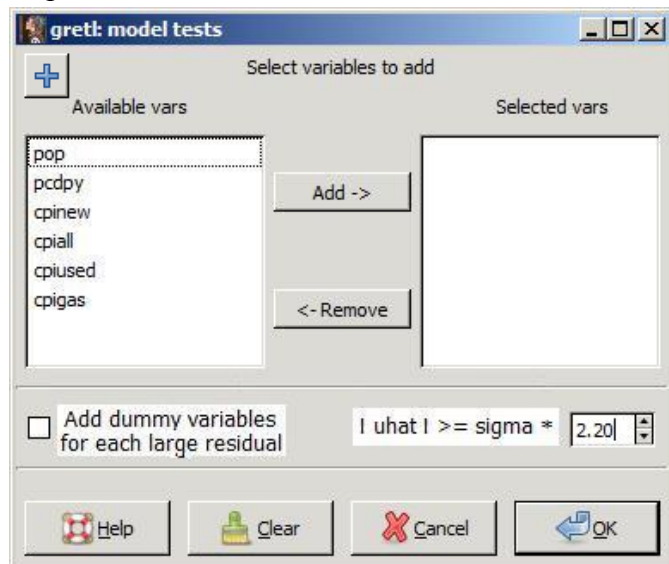


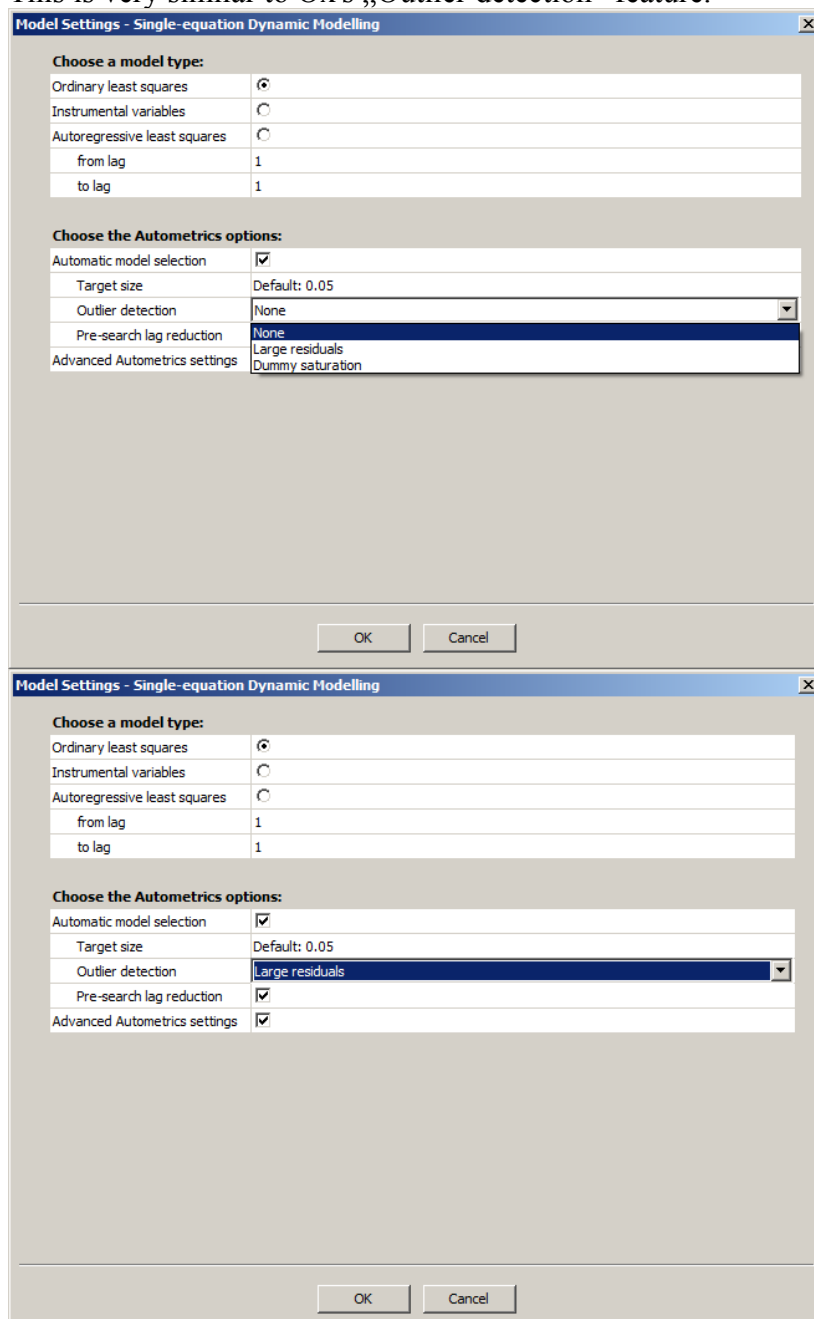
## Proposal for GUI menu window Model: **Test/Add variables**



Condition is quite simple: when given residual (in absolute value) exceeds  $u_{\alpha} \cdot S_e$  then we create dummy variable with name based on the number of observation, for example:

- I\_2001 for yearly series
- I\_2001:4 for quarterly series
- I\_2001:12 for monthly series
- I\_Finland for cross-sectional series

This is very similar to Ox's „Outlier detection” feature.



\*OxMetrics - Results - [Results]

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data9-12.dat

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EQ( 2) Modelling pcecars by OLS  
 The dataset is: C:\Users\oem\Desktop\Saturation\data9-12.dat  
 The estimation sample is: 1975(2) - 1991(10)

	Coefficient	Std.Error	t-value	t-prob	Part.R^2
pcecars_1	0.781937	0.03824	20.4	0.0000	0.6887
Constant	11.4771	2.085	5.50	0.0000	0.1382
cpinsur_1	0.116931	0.02384	4.91	0.0000	0.1129
credit	0.190793	0.02868	6.65	0.0000	0.1897
credit_1	-0.168098	0.02839	-5.92	0.0000	0.1565
pubtrans	-0.0855389	0.01623	-5.27	0.0000	0.1282
I:1978 (1)	-4.19507	1.083	-3.87	0.0001	0.0735
I:1980 (3)	-3.33435	1.076	-3.10	0.0022	0.0484
I:1982 (1)	-3.36679	1.082	-3.11	0.0021	0.0487
I:1984 (9)	2.78111	1.079	2.58	0.0107	0.0339
I:1990 (1)	4.13590	1.082	3.82	0.0002	0.0718
I:1991 (2)	3.32146	1.089	3.05	0.0026	0.0469
sigma	1.06695	RSS	215.155661		
R^2	0.998841	F(11,189) =	1.481e+004	[0.000]**	
log-likelihood	-292.046	DW	2.15		
no. of observations	201	no. of parameters	12		
mean(pcecars)	119.099	var(pcecars)	923.64		

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Model L 228 C 1 Win