

Basic skills in Eviews and Datastream

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By Binam Ghimire
Email: b.r.ghimire@ljmu.ac.uk

Note: This material has been used to teach academic students undertaking research to write dissertation in their MSc programme. Inappropriate use of this material may be affected by copyright law.

Note

This session will introduce some basic skills in Eviews and Datastream. In addition, introduction to some other data downloading applications are also made available.

Using computers students are advised to practice the materials taught as soon as possible.

These materials are only for education purposes for LJMU students. The software providers' copyright rules may apply.

1. *Eviews*

What is it:

Windows-based econometric software. At LJMU we use the most updated version released in 2007 by QMS.

Where to find:

In all PCs at LJMU including your home via Off Campus Support

Or you may like to buy it for a price

1. Eviews

Descriptive Statistics, Graphs and
equation using Eviews

Income and Consumption function

We know from economics that when income goes up demand for normal goods will be higher other things remaining the same.

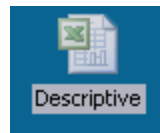
Year	Income	Consumption
2000	0	2
2001	10	3
2002	20	6
2003	30	9
2004	40	12
2005	50	15
2006	60	18
2007	70	21
2008	80	24
2009	90	27

Descriptive Statistics using Excel

Let Y be Consumption and X be Income, then we may define the relationship as

$$y = \alpha + \beta x$$

In *Theory of Finance* (Tutorial 1) we learnt use of Excel to find out Descriptive Statistics and to make chart for a given set of data. Using same technique an excel file has been made in which various statistics related with the data on Income and consumption (previous slide) has been derived. In addition, a chart has been created using scatter diagram where the equation and R square value are also obtained.

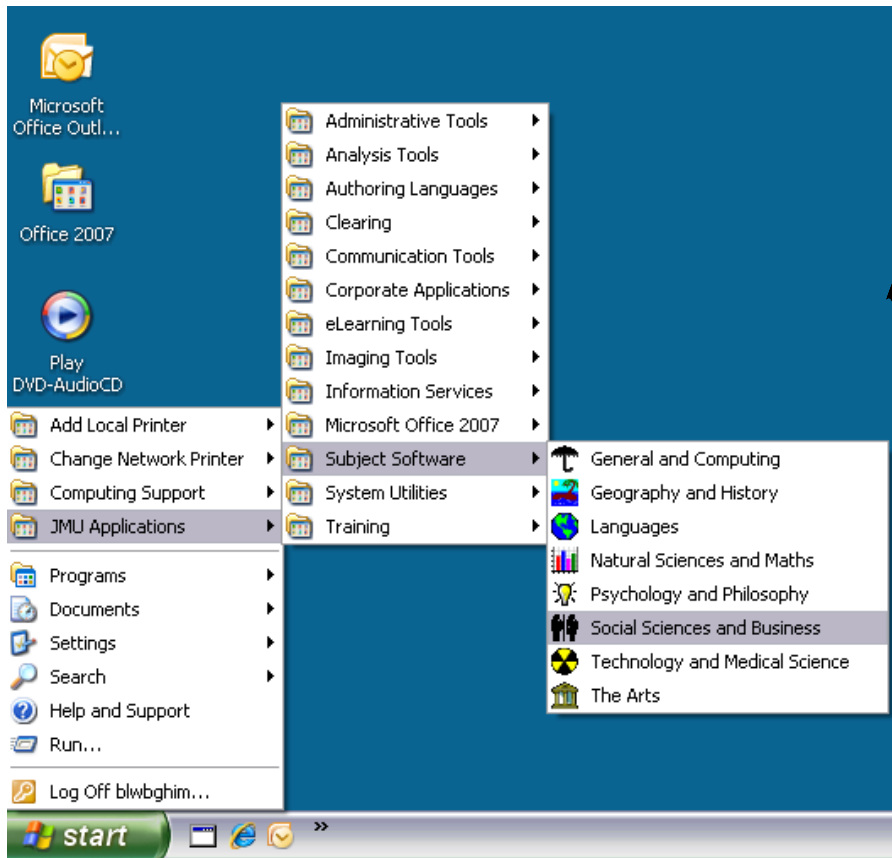


Eviews and Descriptive Statistics

We will now use Eviews to produce similar results like in Excel wherein we will aim to learn the followings:

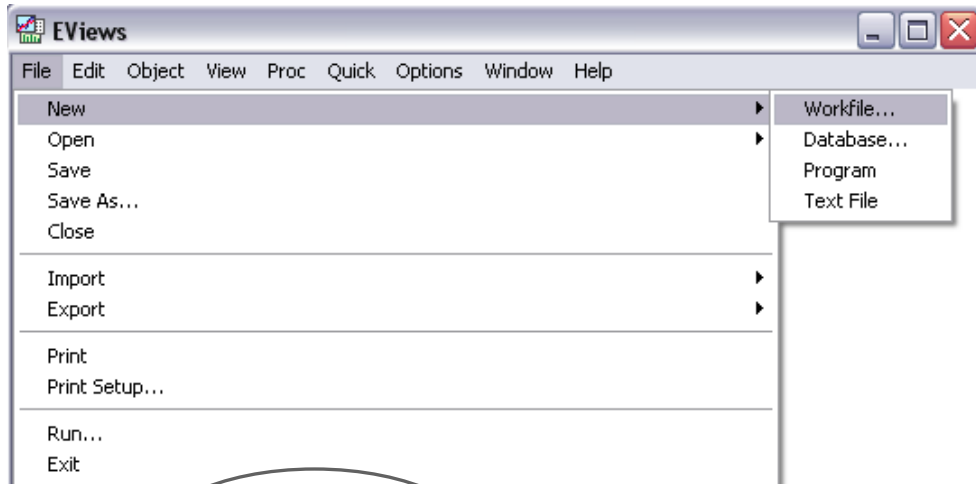
- Open and save a file
- Import the data
- Make a graph
- Create an estimation output (equation)

Opening Eviews



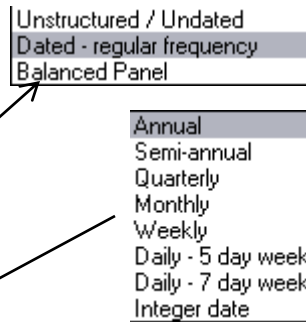
Opening a new file in Eviews

Method 1



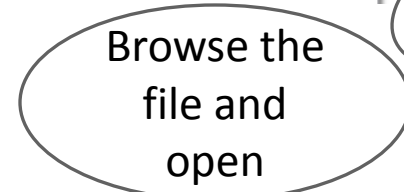
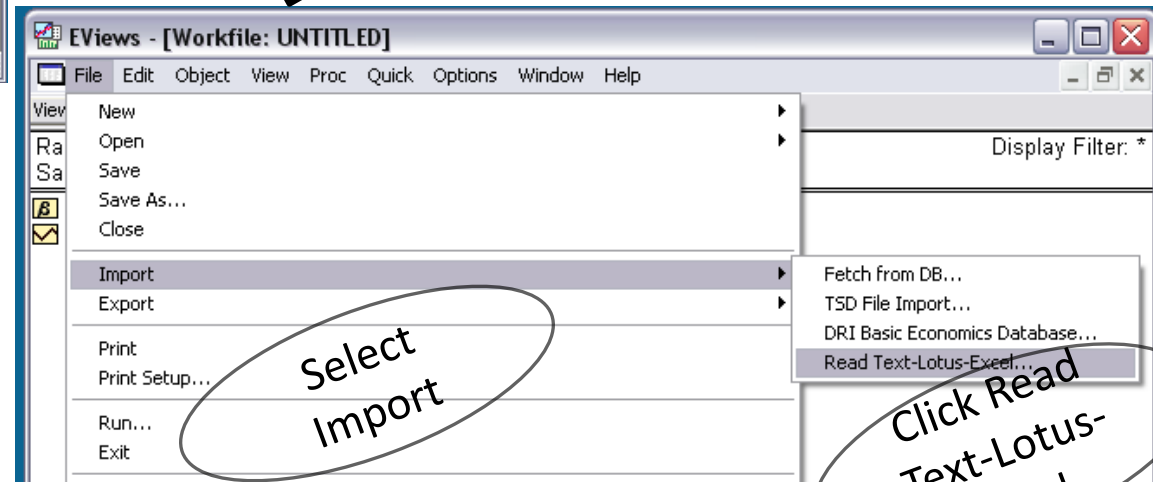
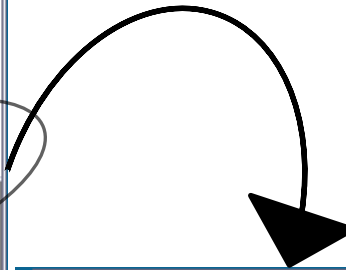
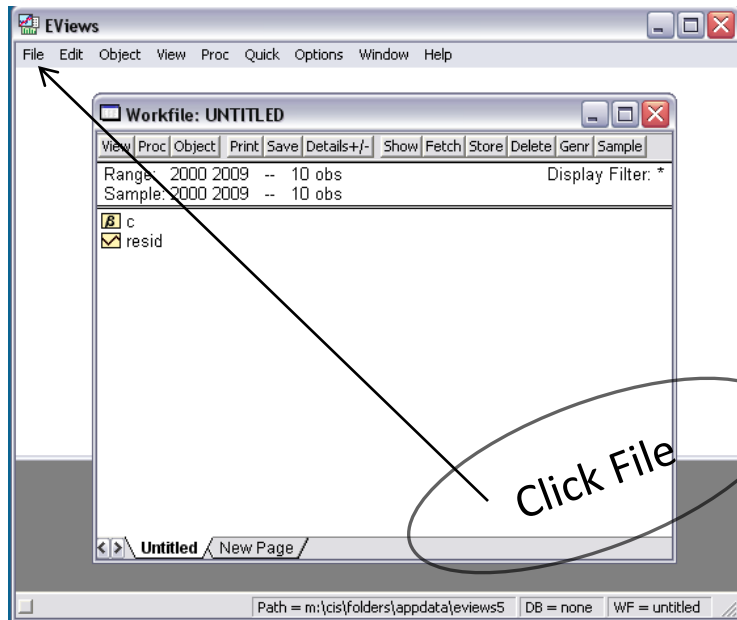
Time Series

Panel Data



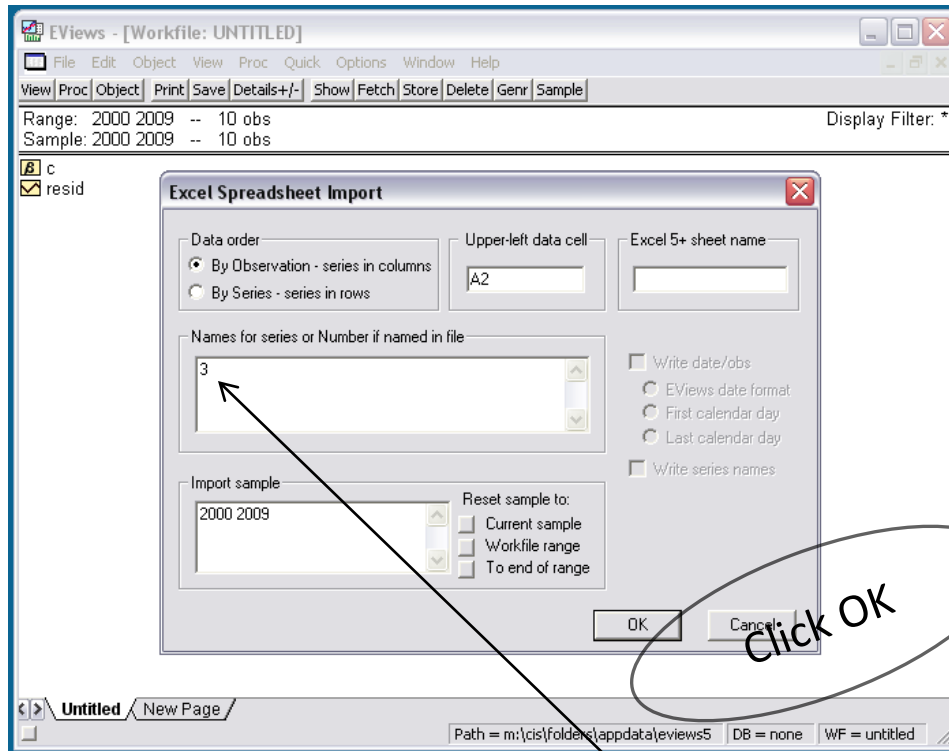
Date Formats e.g.
 For Quarterly data
 Start: yyyyQ1
 End: yyyyQ3
 Start: 1991Q1 and End date: 2000Q3 – we get 39 observations
 (4 data each year x 9 years + 3 data on the 10th year)
 For Daily data
 Daily: mm/dd/yyyy

Opening a new file in EViews

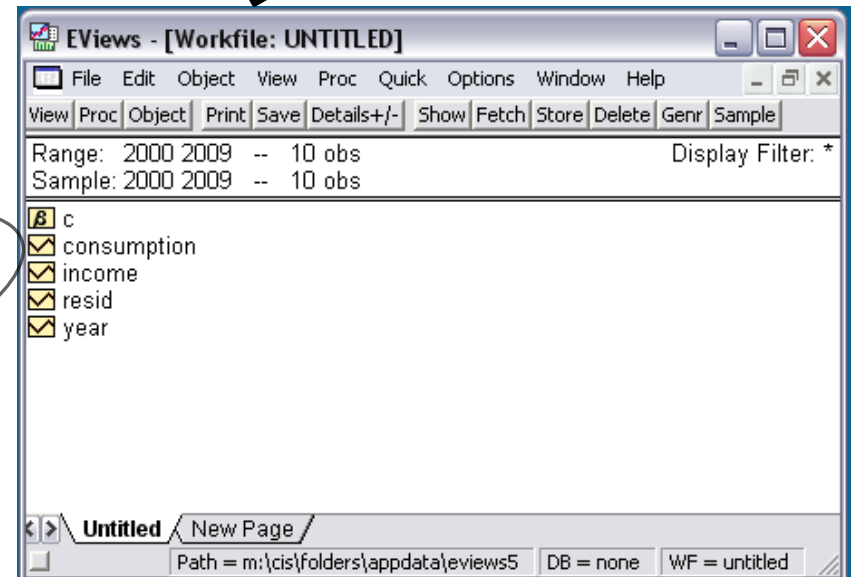


Opening a new file in Eviews

Provide the information from the source file to help Eviews find where your data is located



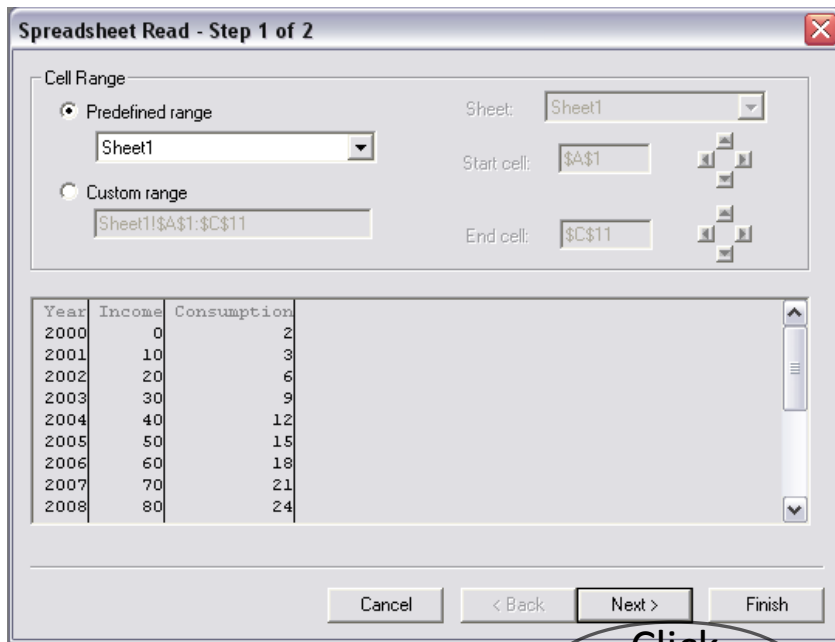
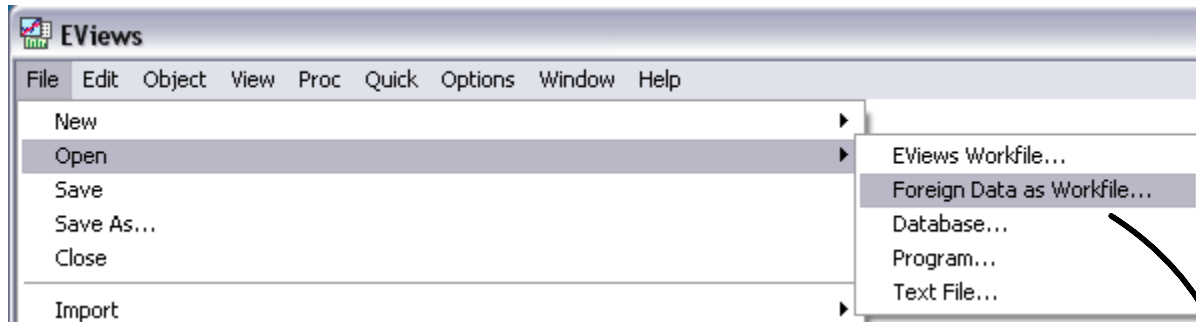
No of columns in this example



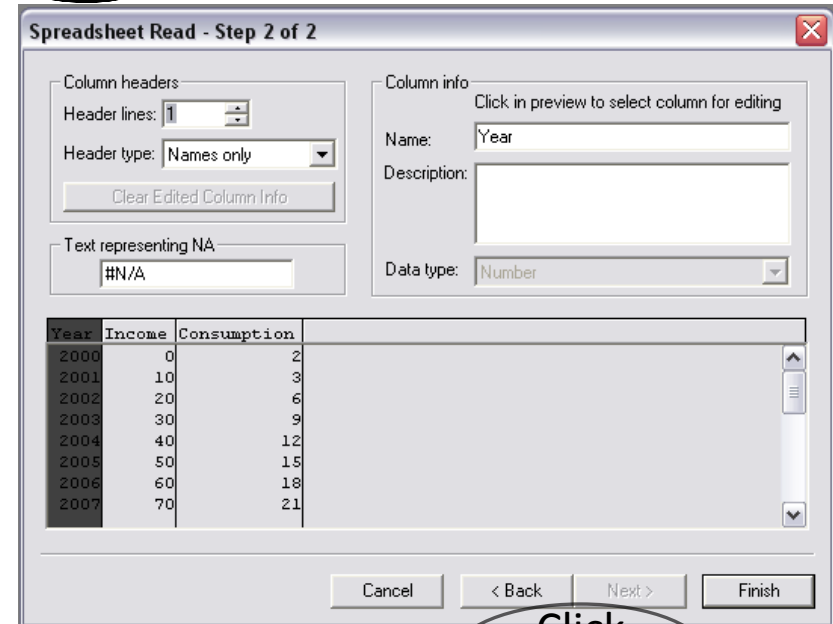
Now save your work. Save in double precision. The file will be saved in wf1 extension.

Opening a new file in EViews

Method 2



Click Next



Click Finish

Opening a new file in EViews

The screenshot shows the EViews software interface. The main window is titled "EViews" and has a menu bar with "File", "Edit", "Object", "View", "Proc", "Quick", "Options", "Window", and "Help". Below the menu bar, there are two panels. The left panel is titled "Workfile: DEMO - (m:\cis\folders\appdata\evIEWS5..." and contains a menu bar with "View", "Proc", "Object", "Print", "Save", "Details+/-", "Show", "Fetch", "Store", "Delete", "Genr", and "Sample". It displays "Range: 2000 2009 -- 10 obs" and "Sample: 2000 2009 -- 10 obs". Below this, there is a list of objects: "c", "consumption", "income", "resid", and "year", each with a checkbox. The right panel is titled "Group: UNTITLED Workfile: DEMODemo" and contains a menu bar with "View", "Proc", "Object", "Print", "Name", "Freeze", "Default", "Sort", "Transpose", "Edit+/-", and "St". It displays a table with the following data:

obs	YEAR	INCOME	CONSUM...
2000	2000	0	2
2001	2001	10	3
2002	2002	20	6
2003	2003	30	9
2004	2004	40	12
2005	2005	50	15
2006	2006	60	18
2007	2007	70	21
2008	2008	80	24
2009	2009	90	27

At the bottom of the window, there is a status bar with "90" on the left and "Path = m:\cis\folders\appdata\evIEWS5 DB = none WF = demo" on the right.

Now save the file. Save it in double precision. The file will be saved in wf1 extension. Give a name to the Group. Your Eviews file is now created.

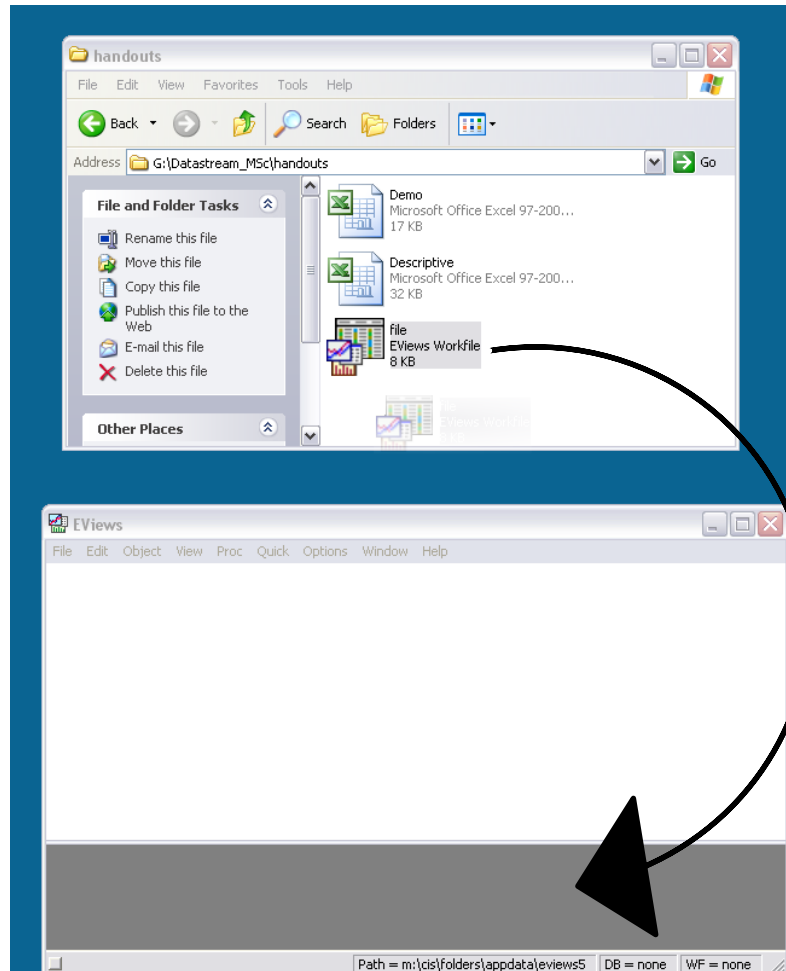
Opening an existing (saved) Eviews file

There are a number of ways to open the already saved evIEWS file. But you always need to run the programme first. So open the Eviews6. Then go to File – Open – Eviews Workfile.



Open the file from your location. Or...

Opening an existing Eviews file



Alternatively using mouse (holding the left button) drag the file into the gray area of Eviews when the windows for both Eviews and your file location are opened

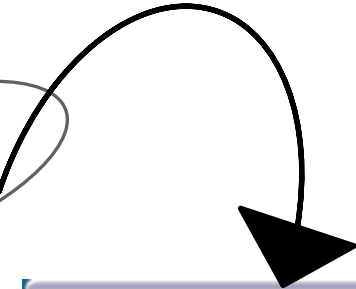
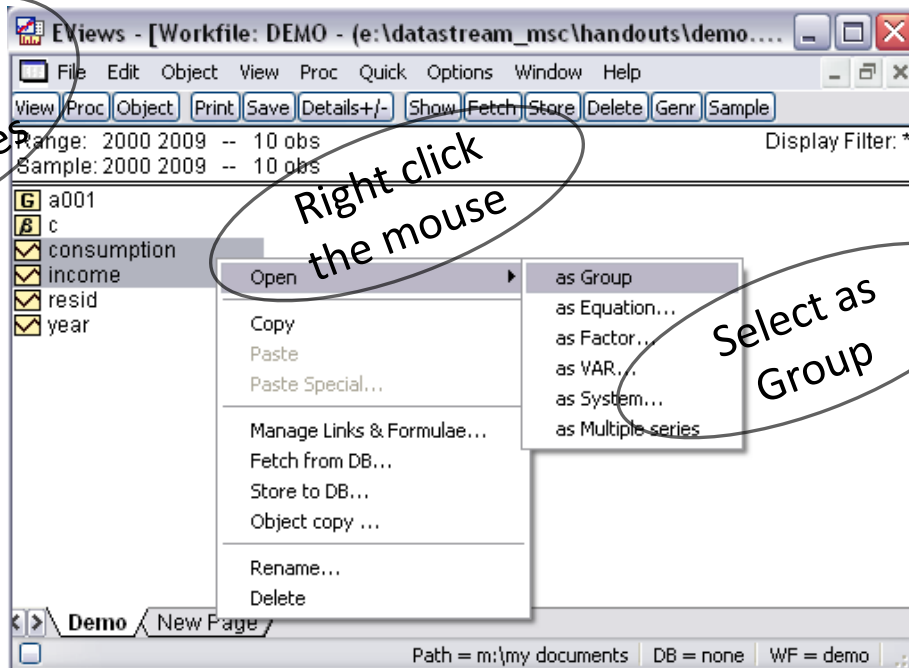


Descriptive Statistics using Eviews

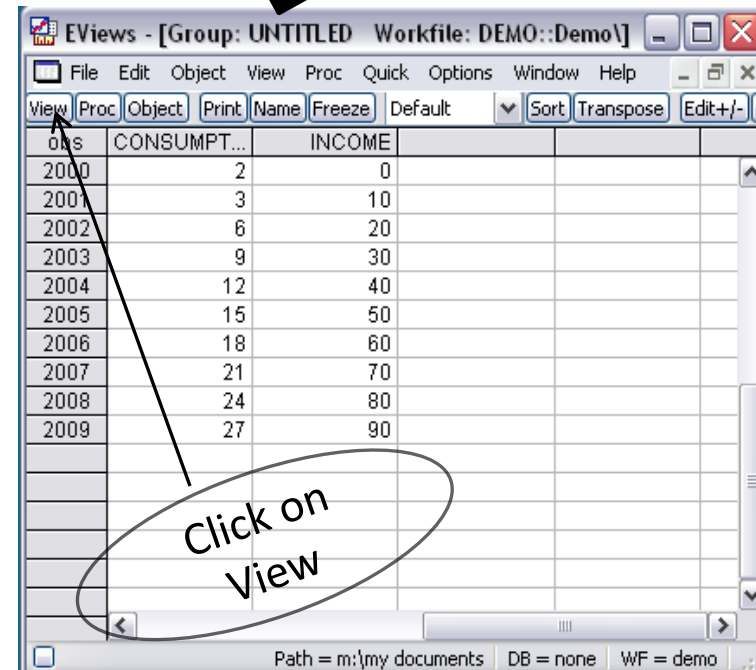
Highlight the variables

Right click the mouse

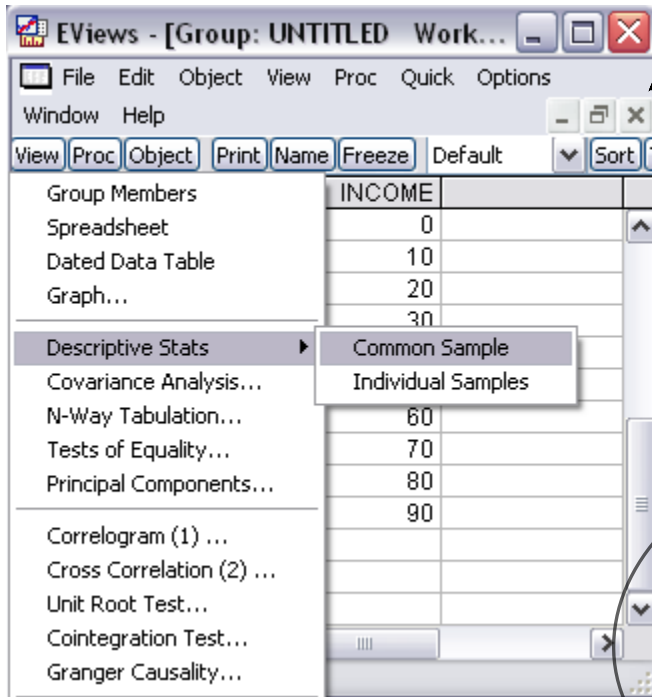
Select as Group



Click on View



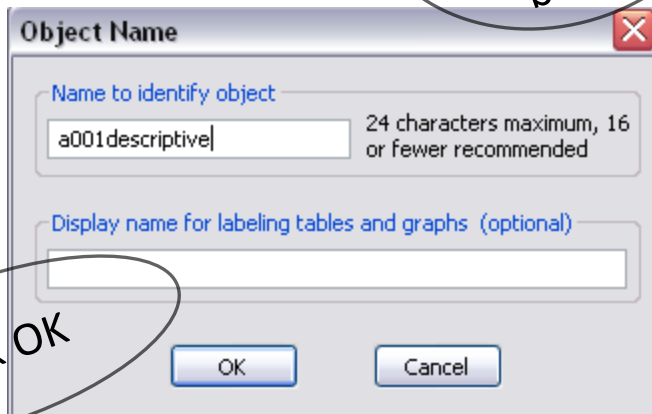
Descriptive Statistics using Eviews



Give a name by clicking on the Name button

	CONSUMPT...	INCOME
Mean	13.70000	45.00000
Median	13.50000	45.00000
Maximum	27.00000	90.00000
Minimum	2.000000	0.000000
Std. Dev.	8.769265	30.27650
Skewness	0.091035	-2.42E-16
kurtosis	1.703294	1.775758
Jarque-Bera	0.714415	0.624487
Probability	0.699627	0.731803
Sum	137.0000	450.0000
Sum Sq. Dev.	692.1000	8250.000
Observations	10	10

Note that the result is similar to one you obtained in Excel



Click OK

The descriptive statistics will now be available inside the folder a001descriptive. Now save your work. 17

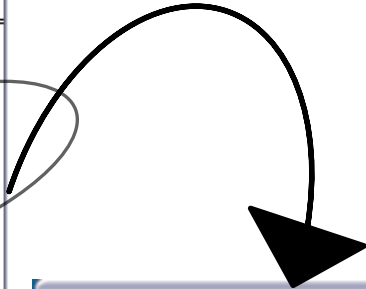
Graph using Eviews

Highlight the variables

The screenshot shows the EViews interface with a list of variables: a001, c, consumption, income, resid, and year. The 'consumption' variable is highlighted. A context menu is open over it, showing options like 'Open', 'Copy', 'Paste', 'as Group', 'as Equation...', 'as Factor...', 'as VAR...', 'as System...', and 'as Multiple series'. The 'as Group' option is highlighted.

Right click the mouse

Select as Group



The screenshot shows the EViews data table view. The columns are 'obs', 'CONSUMPT...', and 'INCOME'. The data rows are for years 2000 through 2009. The 'View' button in the top menu bar is circled.

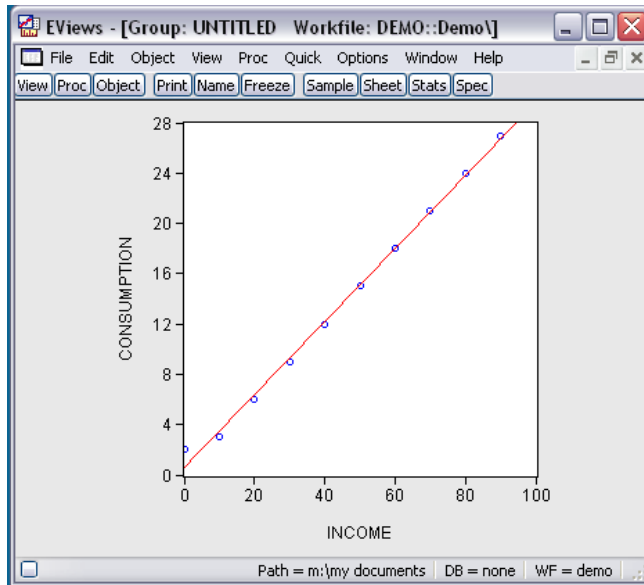
obs	CONSUMPT...	INCOME
2000	2	0
2001	3	10
2002	6	20
2003	9	30
2004	12	40
2005	15	50
2006	18	60
2007	21	70
2008	24	80
2009	27	90

Click on View

Graph using Eviews

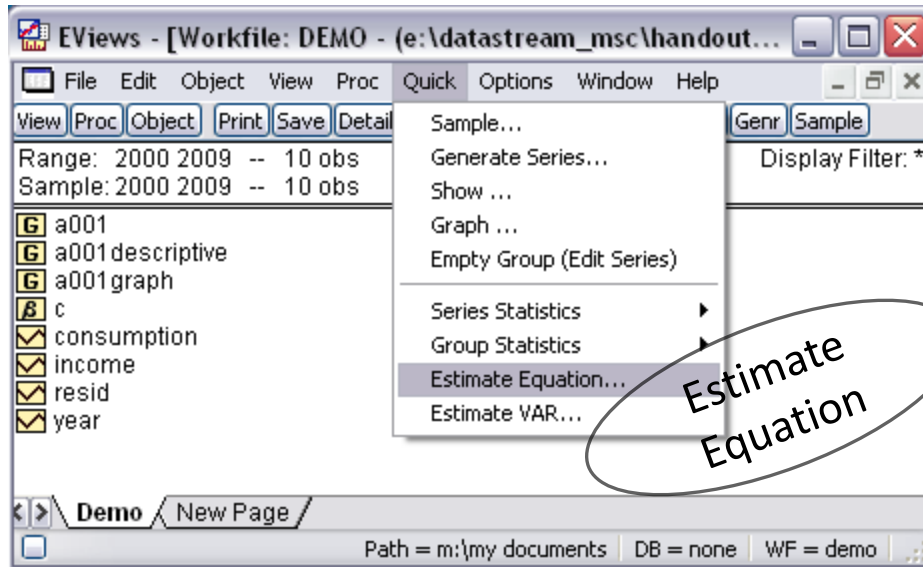
The screenshot shows the EViews application window with the 'Graph...' option selected in the 'View' menu. A handwritten circle around 'Graph...' is labeled 'Select Graph'. The background shows a spreadsheet with an 'INCOME' column containing values from 0 to 90.

The 'Graph Options' dialog box is shown with the 'Type' tab selected. In the 'Specific' list, 'Scatter' is highlighted with a handwritten circle labeled 'Select Scatter'. In the 'Details' section, the 'Fit lines' dropdown menu is open, showing 'Regression Line' selected with a handwritten circle labeled 'Select Regression Line'. The 'OK' button at the bottom right is circled with a handwritten label 'Click OK'.

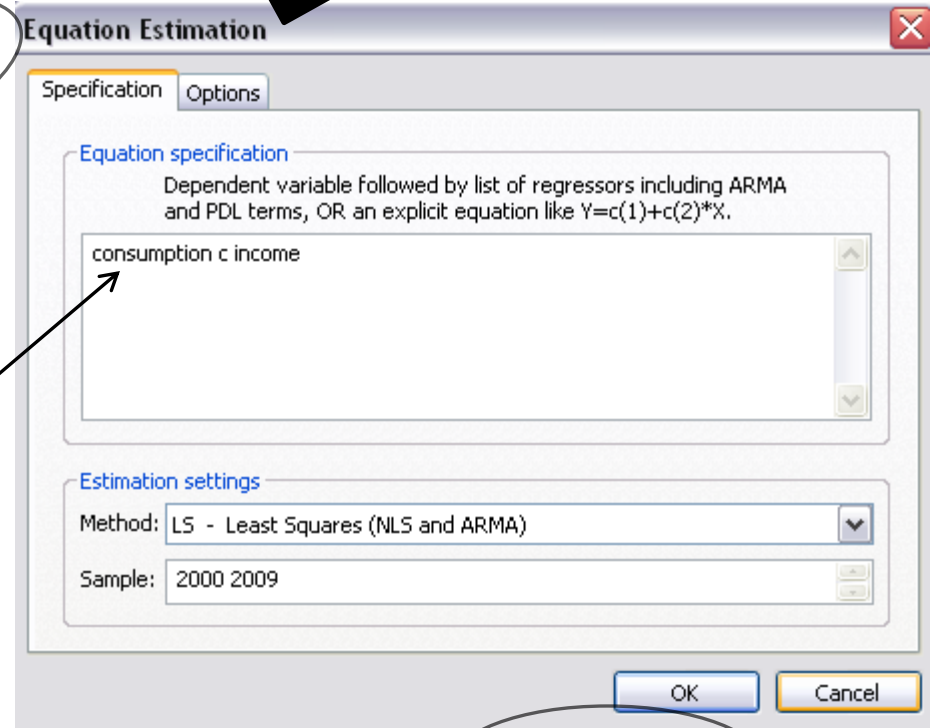
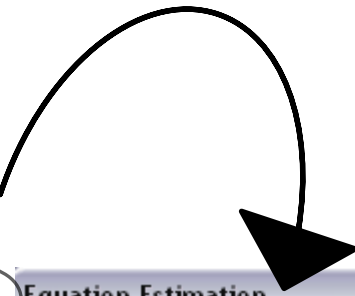


Note that this graph is similar to one you made in Excel

Equation in Eviews



Estimate Equation



Now type the equation here:
consumption c income

Click OK

Equation in Eviews

Dependent Variable: CONSUMPTION
Method: Least Squares
Date: 10/19/09 Time: 23:44
Sample: 2000 2009
Included observations: 10

	Coefficient	Std. Error	t-Statistic	Prob.
C	0.690909	0.336241	2.054805	0.0740
INCOME	0.289091	0.006298	45.89935	0.0000

R-squared 0.996217 Mean dependent var 13.70000
Adjusted R-squared 0.995744 S.D. dependent var 8.769265
S.E. of regression 0.572078 Akaike info criterion 1.897772
Sum squared resid 2.618182 Schwarz criterion 1.958289
Log likelihood -7.488860 Hannan-Quinn criter. 1.831385
F-statistic 2106.750 Durbin-Watson stat 1.402020
Prob(F-statistic) 0.000000

Path = m:\my documents DB = none WF = demo

Now save this equation (estimation output) by giving a name.

Note that the result of the equation from Eviews and Excel are similar to each other although there are several other results in Eviews which are not covered here.

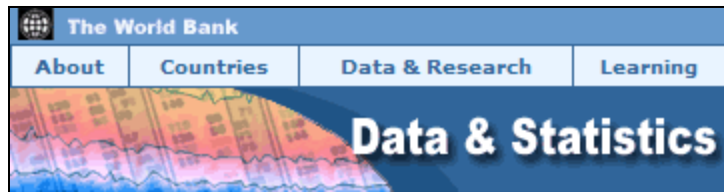
Task

Using Eviews find the descriptive statistics for the data available in question no. 5 of Tutorial one, Theory of Finance (AFEAEEM 735). The results should be similar to the one that you had obtained using excel.

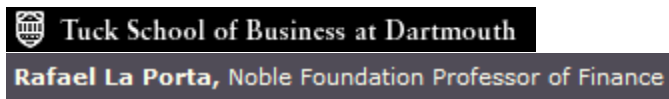
Sources for Resources



Penn World Table



The World Bank Data



Paul Hensel's International Political Economy (IPE) Page
Paul R. Hensel
University of North Texas



ESDS International

One platform to find data from various resources (mainly international aggregates macro database)
Many resources including world bank and IMF



The screenshot shows the ESDS International website interface. At the top right, there are navigation links: [ESDS](#) | [Home](#) | [A-Z index](#) | [Site map](#) | [Contact](#). The main header features a world map graphic on the left and the text "ESDS International" in the center. Below the header is a horizontal navigation bar with tabs for [About](#), [Data](#), [Resources](#), [Support](#), [News](#), [Events](#), and [Which](#). The "About" tab is currently selected. On the left side, there is a sidebar menu with links for [About](#), [FAQ](#), [Contacts](#), [ESDS International brochure](#), and [About this web site](#). The main content area displays the heading "About ESDS International" followed by a paragraph: "ESDS International disseminates and supports both aggregate and survey international datasets for UK FE and service is jointly run by [Mimas](#) at Manchester and the [UK Data Archive](#) at Essex and provides:" Below this, a bullet point lists "free web-based access to regularly updated [international aggregate \(macro\) datasets](#)". A "Print-friendly" icon is visible next to the text. On the right side, a dropdown menu titled "Direct links to macro data:" is open, showing a list of data sources: "Choose from...", "Choose from...", "OECD data", "IMF BOPS data", "IMF DOTS data", "IMF GFS data", "IMF IFS data", "IMF WEO data", "UNIDO data", "World Bank data", "UN Common Database", "UN Comtrade", "Eurostat New Cronos", "IEA data", and "Time Series Data".

<http://www.esds.ac.uk/International/>

You can access it from university or home

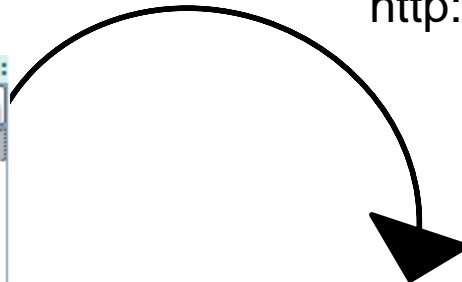
ESDS International

How to access Data in ESDS International

<http://www.esds.ac.uk/International/>

Direct links to macro data:

- Choose from...
- Choose from...
- OECD data
- IMF BOPS data
- IMF DOTS data
- IMF GFS data
- IMF IFS data
- IMF WEO data
- UNIDO data
- World Bank data
- UN Common Database
- UN Comtrade
- Eurostat New Cronos
- IEA data
- Time Series Data



Select your home organisation



Selection options

The service you are trying to reach requires that you authenticate with your home organisation. Please select an organisation using one of the methods below.

Recent selections

Liverpool John Moores University

Choose from list

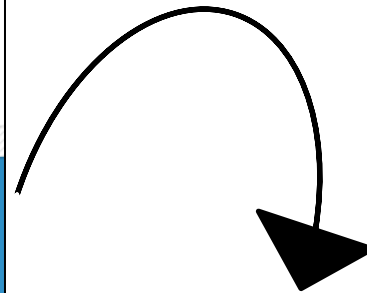
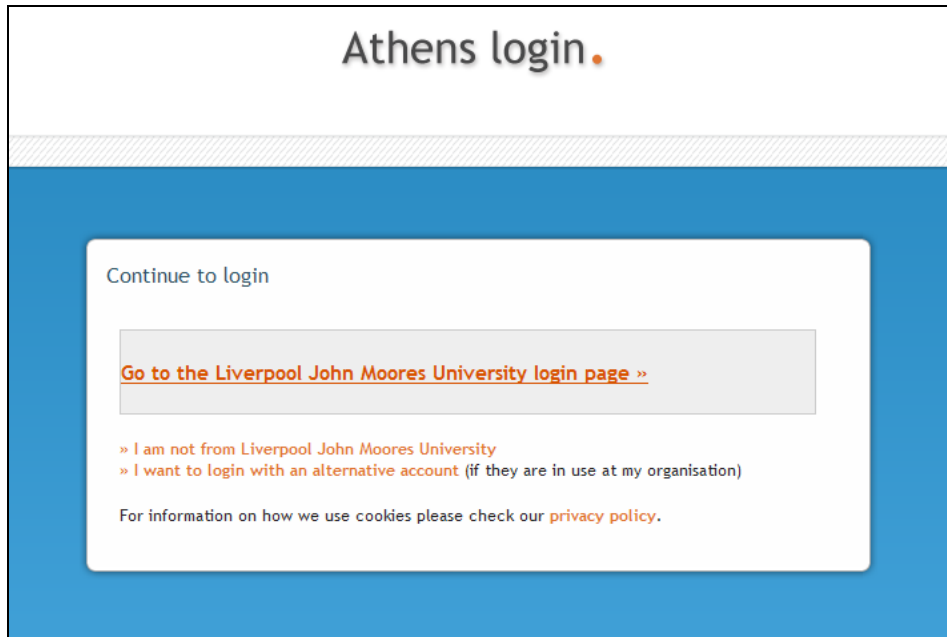
Remember for session

Search by keyword

{w} Need assistance? Visit the UK federation [web site](#).

ESDS International

If you are doing it for the first time the process will require you to register your detail. Once registered you will receive email confirming your registration. After successful registration you will find this page once you follow the steps mentioned above.



Athens DA Authentication

username:

password:

LJMU user name & Password

ESDS International

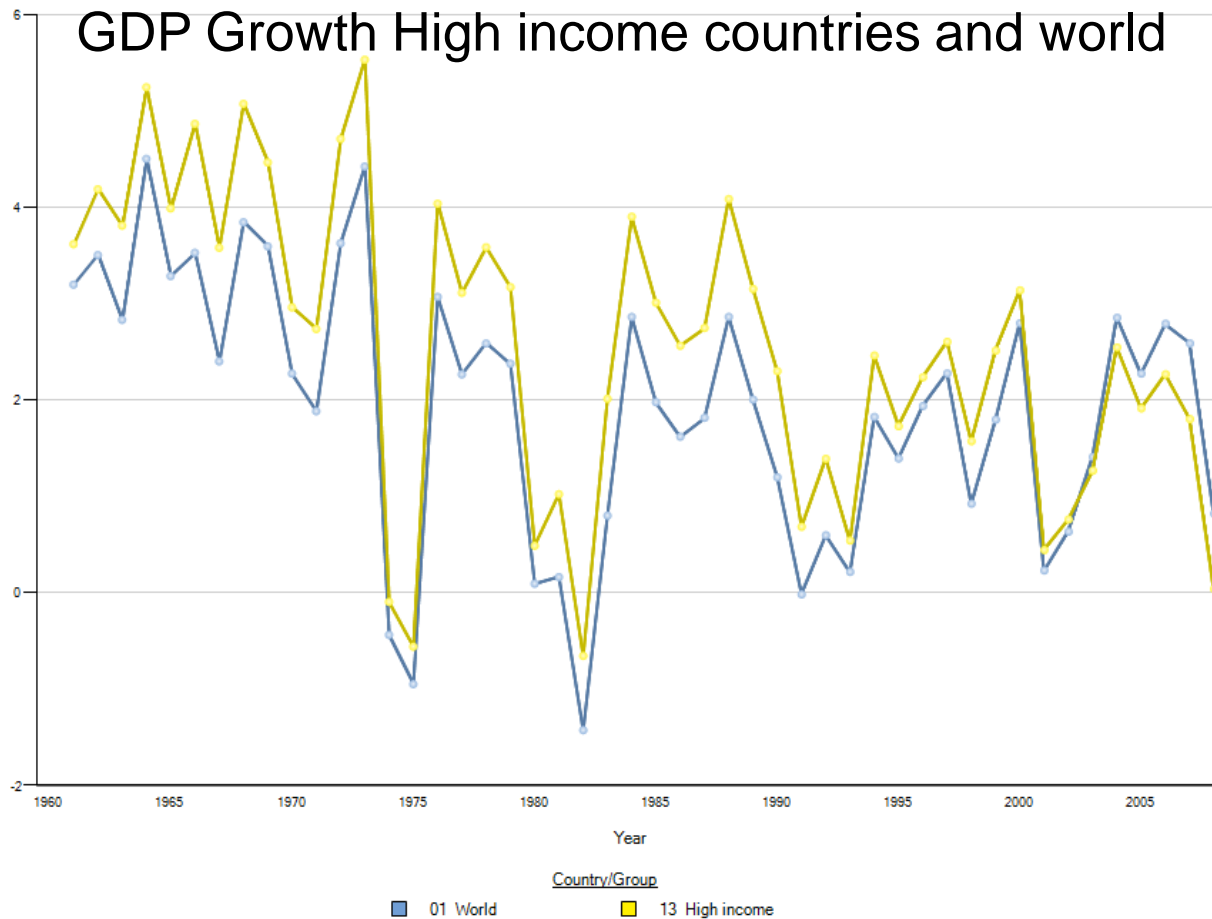
Big list of series (variables), long annual Data etc.

Select range

- GDP per capita (current US\$) (NY.GDP.PCAP.CD) ⓘ
- GDP per capita growth (annual %) (NY.GDP.PCAP.KD.ZG) ⓘ
- GDP per capita, PPP (constant 2005 international \$) (NY.GDP.PCAP.PP.KD) ⓘ
- GDP per capita, PPP (current international \$) (NY.GDP.PCAP.PP.CD) ⓘ
- GDP per person employed (annual % growth) (SL.GDP.PCAP.EM.KD.ZG) ⓘ
- GDP per unit of energy use (constant 2005 PPP \$ per kg of oil equivalent) (EG.GDP.PUSE.KO.PP.KD) ⓘ
- GDP per unit of energy use (PPP \$ per kg of oil equivalent) (EG.GDP.PUSE.KO.PP) ⓘ
- GDP, PPP (constant 2005 international \$) (NY.GDP.MKTP.PP.KD) ⓘ
- GDP, PPP (current international \$) (NY.GDP.MKTP.PP.CD) ⓘ
- GEF benefits index for biodiversity (0 = no biodiversity potential to 100 = maximum) (ER.BDV.TOTL.XQ) ⓘ
- General government final consumption expenditure (annual % growth) (NE.CON.GOV.T.KD.ZG) ⓘ
- General government final consumption expenditure (constant 2000 US\$) (NE.CON.GOV.T.KD) ⓘ
- General government final consumption expenditure (constant LCU) (NE.CON.GOV.T.KN) ⓘ
- General government final consumption expenditure (current LCU) (NE.CON.GOV.T.CN) ⓘ
- General government final consumption expenditure (current US\$) (NE.CON.GOV.T.CD) ⓘ
- General government final consumption expenditure (% of GDP) (NE.CON.GOV.T.ZS) ⓘ
- GINI index (SI.POV.GINI) ⓘ
- GNI, Atlas method (current US\$) (NY.GNP.ATLS.CD) ⓘ
- GNI (current LCU) (NY.GNP.MKTP.CN) ⓘ
- GNI (current US\$) (NY.GNP.MKTP.CD) ⓘ
- GNI per capita, Atlas method (current US\$) (NY.GNP.PCAP.CD) ⓘ
- GNI per capita, PPP (current international \$) (NY.GNP.PCAP.PP.CD) ⓘ
- GNI PPP (current international \$) (NY.GNP.MKTP.PP.CD) ⓘ

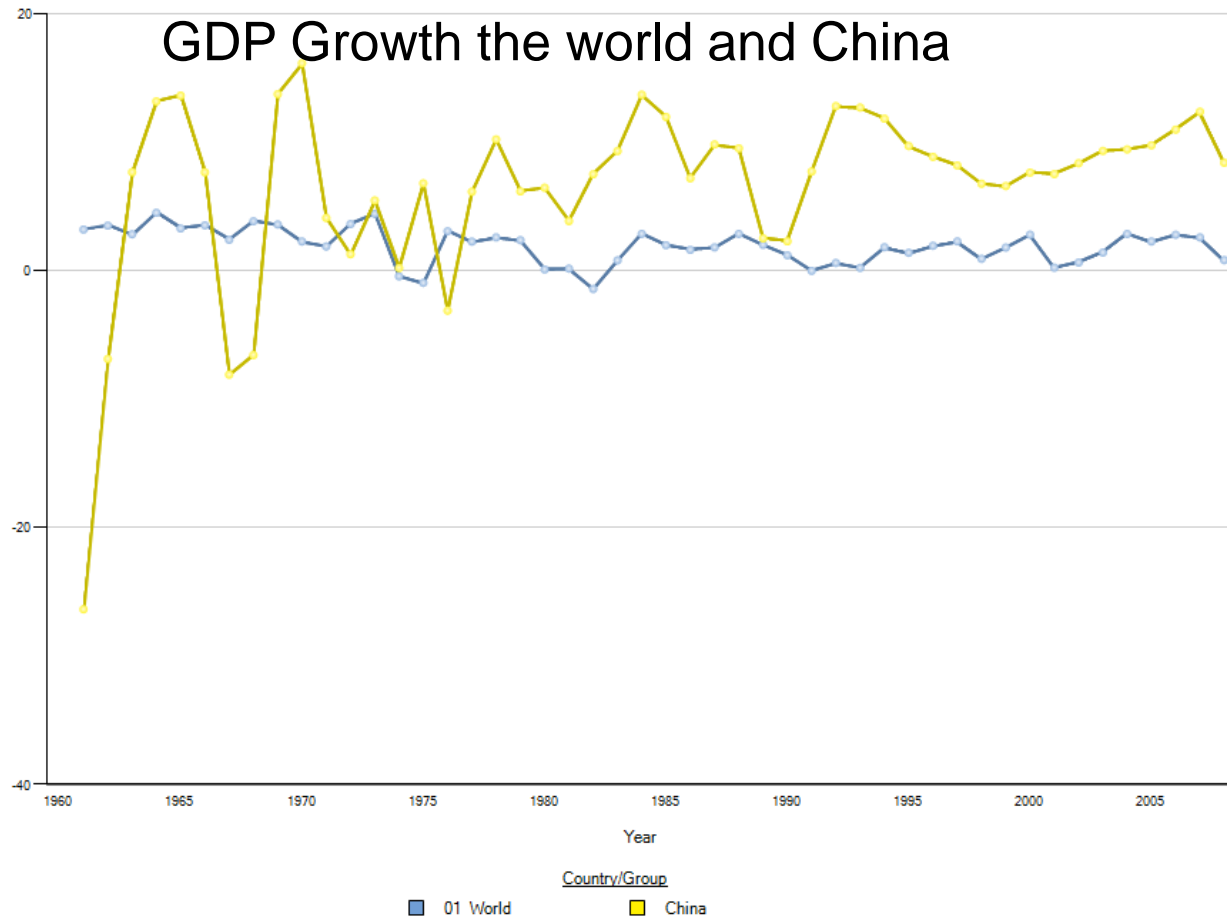
ESDS International

Easy to plot them in graph for a group of country



ESDS International

Or for a single country comparing with the rest of the world



Yahoo Finance

http://uk.finance.yahoo.com/

The screenshot shows the Yahoo Finance UK website. At the top left is the 'YAHOO! FINANCE UK & IRELAND' logo with a 'Sign In' link and a 'New User? Sign Up' link. To the right is a search bar with the text 'the web' and a 'Finance Home - Help' link. Below the logo is a navigation bar with tabs for 'Yahoo! Finance Home', 'Investing', 'Your Money', 'Finance News & Comment', and 'My Portfolios'. A secondary navigation bar includes links for 'Recession', 'Mortgage Advice', 'Credit Card Offers', 'Loan Offers', 'Money Saving Tips', 'Credit Reports', and 'Insurance'. A search bar is present with the text 'Enter Company or Symbol', a 'UK' dropdown, a 'Get Quote' button, and 'Search Y! Finance' and 'Search the Web' buttons.

The main content area features a large news article titled 'Govt debt rises by £14.8bn - in one month' with a sub-headline 'Public borrowing rose by a further £14.8bn last month, taking the half-yearly figure to its highest ever level. [Read More](#)'. To the left of the article is a photo of a man in a suit. Below the article are two smaller news items: 'European shares fall after U.S. housing data' and 'Top Opel manager warns of cash crisis'. A 'Top Finance News' section lists several headlines: 'VW to buy 49.9% of Porsche by year end: company', 'Apple surges on strong results', 'Strike will put Royal Mail in the red', 'AstraZeneca offers buyouts to cut U.S. sales force', and 'Positive' Sign As Post Talks Intensify.

On the right side, there is an advertisement for 'TotallyMoney' titled 'Mortgage rates are falling'. The ad includes a form for 'Mortgage Type' (set to 'Re-Mortgage') and 'Mortgage Amount' (set to '£'). It features a 'Get quote' button and a 'Compare all mortgages' button, along with a house icon and the 'TotallyMoney' logo.

At the bottom, there are three sections: 'INVESTING' with a 'MARKET DATA' sidebar listing 'FTSE 100', 'UK Indices', 'All sectors', 'Gainers', 'Losers', and 'Volume leaders'; 'Buy shares online' with a 'Quick and easy share dealing from only £9.95 per trade - and no set-up fees. Search now' link; and 'Free ISA guide'. To the right is a 'MARKET SUMMARY' section showing 'FTSE 100' at 5262.87, down 0.35%, with an 'Edit' button and a line chart showing the index's performance over time.

Google Finance

http://www.google.com/finance

The screenshot shows the Google Finance website interface. At the top, there is a browser menu with 'File', 'Edit', 'View', 'Favorites', 'Tools', and 'Help'. Below this is a search bar with 'Google Finance' entered. A navigation bar includes links for 'Web', 'Images', 'Videos', 'Maps', 'News', 'Shopping', 'Mail', and 'more'. The main content area features the 'Google finance UK' logo and a search box with a 'Get quotes' button. On the left, there are navigation tabs for 'Markets', 'News', and 'Portfolios', along with a 'Recent quotes' section. The main content area is titled 'Market summary' and features a news article about the FTSE 100. To the right, there is a line chart showing the performance of four indices: FTSE 100, FTSE 250, FTSE All Share, and techMARK 100. Below the chart is a table with the current values and percentage changes for each index.

Market summary

London afternoon: Footsie pulled both ways
 ShareCast - 1 hour ago
 LONDON (SHARECAST) - Footsie is struggling to find any sense of direction despite some big movements in individual companies' share prices.
[Barclays drags banks, FTSE lower: US earnings eyed](#) Reuters
[European shares choppy amid earnings, data](#) MarketWatch
[AFP](#) [Bloomberg](#) [Related articles »](#)


— FTSE 100 — FTSE 250 — FTSE All Share — techMARK 100

+0.61%
 +0.31%
 0.00%
 -0.31%
 -0.61%

FTSE 100	5,260.72	-20.82	(-0.39%)
FTSE 250	9,502.97	-43.67	(-0.46%)
FTSE All Share	2,702.83	-12.43	(-0.46%)
techMARK 100	1,640.64	-8.17	(-0.50%)

Datastream

Two versions available at LJMU

	DSWindows Version 2.2D.05 Copyright © 1991 - 2000 Datastream International Ltd.
Built: Date: Nov 1 2000 Time: 13:16:47	Components: ADP Comms 2.2D ADP Monitor 2.2D SP3 ADP Tools DLL 2.2D SP3 Program Finder 2.2D.04 Code Lookup - DCTrans DLL 2.2D



The splash screen for Datastream Advance Version 4.0 SP8 features a dark background with a grid pattern and a central circular graphic. The Thomson logo is in the top right corner. The text 'Datastream Advance' and 'Version 4.0 SP8' is prominently displayed in the center. At the bottom, a copyright notice reads: 'This product is protected by international copyright laws © 1995 - 2007 - Thomson Financial Limited'.

Datastream

Version 2.2D.05

Subject Software - Computing & Information Services

Liverpool John Moores University
Computing And Information Services

Social Sciences and Business

Program Title:
DATASTREAM

Contact Name:
JASON LAWS

Description of Program:
Datastream is only available from a PC on the 2nd floor of Aldham Roberts LRC, and from one in the Mount Pleasant IT Suite. Not available on Sundays. If you get 'user limit expired', someone else is already using Datastream and you should try later.

Topic Area:
BUSINESS

ABSCOST
CCISWEB
CIA
DATASTREAM
DataStreamAdvance v4
ENGLISHLAW
EViews 6
EVIEW55
HERITAGE
INTPERSK
MARGCOST
MICROFIT
NACAB
OFFICE_FORMS_FILLER
OPTION
OYEZFORMS
SAGE
SAGEV10

Ok Exit Search

Version 4.0 SP8

Subject Software - Computing & Information Services

Liverpool John Moores University
Computing And Information Services

Social Sciences and Business

Program Title:
DataStream Advance v4 SP8a

Contact Name:
JASON LAWS

Description of Program:
Access is limited by IP address and FULL functionality is only available in two locations. These are in the ARC (Seat Number G204 on the Ground floor - labelled "Datastream") and in the IT Suite in the JFB directly opposite the Help Desk.

Topic Area:
BUSINESS

ABSCOST
CCISWEB
CIA
DATASTREAM
DataStreamAdvance v4
ENGLISHLAW
EViews 6
EVIEW55
HERITAGE
INTPERSK
MARGCOST
MICROFIT
NACAB
OFFICE_FORMS_FILLER
OPTION
OYEZFORMS
SAGE
SAGEV10

Ok Exit Search

Where can you find Datastream?

1. Room 1.21
2. IT suite Second Floor John Foster Building opposite the counter on the computer labelled Datastream
3. Aldham Roberts Library: To be announced

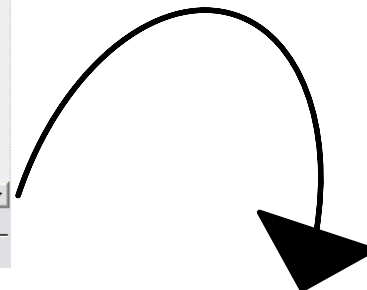
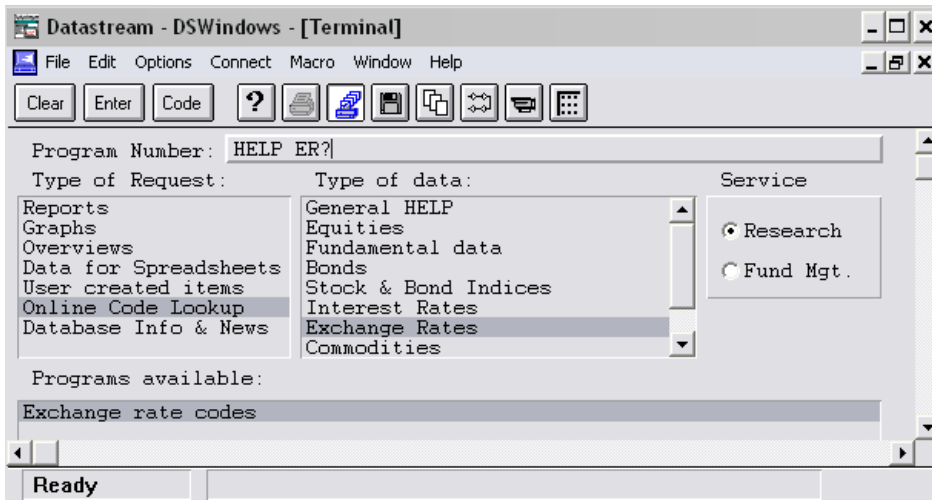
Limited to
1 time
1 PC
1 User

Datastream: 1. Graphing the data

First we will see some functions in Version 2.2D.05.

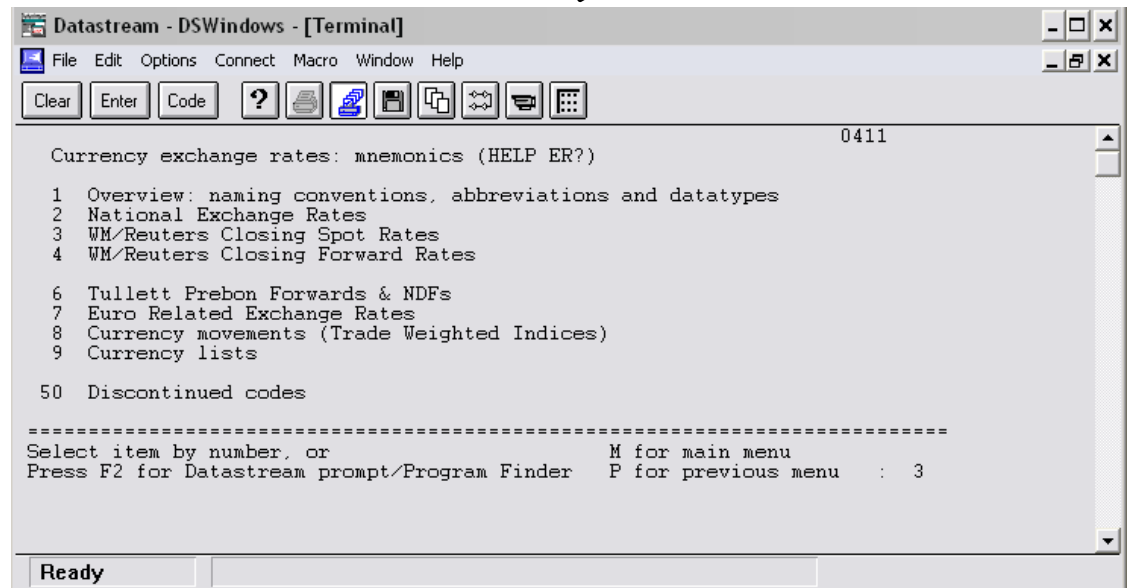
The next slides will demonstrate how to obtain graph for exchange rate between GBP and Chinese Yuan and downloading of the data.

Datastream Finding the right code

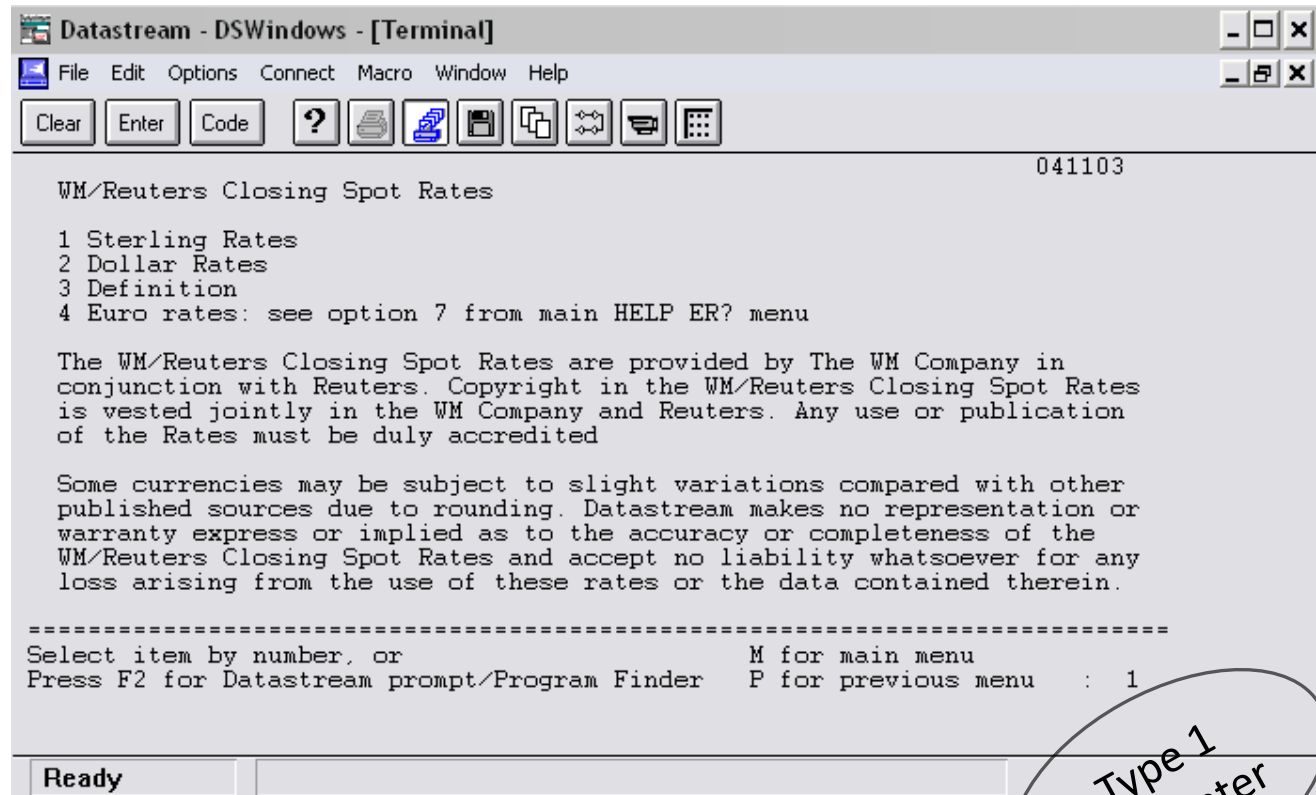


Steps

- Online Code Lookup
- Exchange Rate
- Exchange rate codes
- Press enter.



Datastream Finding the right code



```
Datastream - DSWindows - [Terminal]
File Edit Options Connect Macro Window Help
Clear Enter Code ? [Print] [Copy] [Paste] [Find] [Home] [End]
041103
WM/Reuters Closing Spot Rates

1 Sterling Rates
2 Dollar Rates
3 Definition
4 Euro rates: see option 7 from main HELP ER? menu

The WM/Reuters Closing Spot Rates are provided by The WM Company in
conjunction with Reuters. Copyright in the WM/Reuters Closing Spot Rates
is vested jointly in the WM Company and Reuters. Any use or publication
of the Rates must be duly accredited

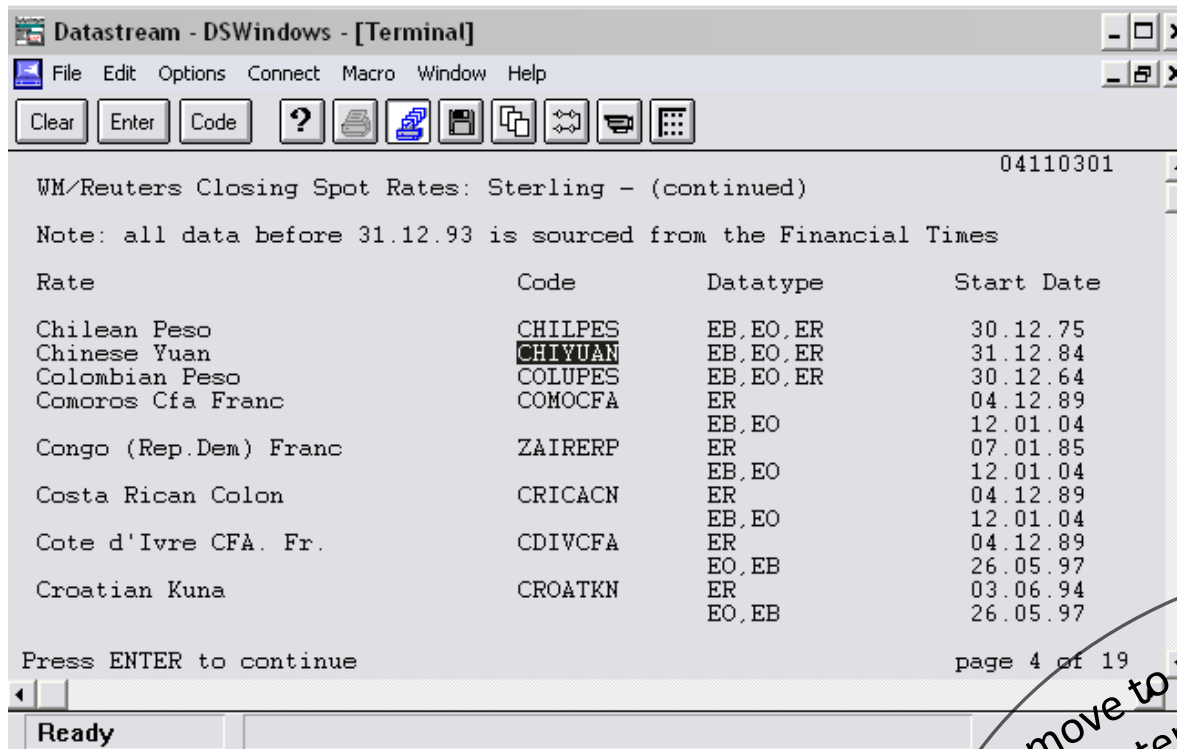
Some currencies may be subject to slight variations compared with other
published sources due to rounding. Datastream makes no representation or
warranty express or implied as to the accuracy or completeness of the
WM/Reuters Closing Spot Rates and accept no liability whatsoever for any
loss arising from the use of these rates or the data contained therein.

=====
Select item by number, or M for main menu
Press F2 for Datastream prompt/Program Finder P for previous menu : 1

Ready
```

Type 1
and enter

Datastream Finding the right code



04110301

WM/Reuters Closing Spot Rates: Sterling - (continued)

Note: all data before 31.12.93 is sourced from the Financial Times

Rate	Code	Datatype	Start Date
Chilean Peso	CHILPES	EB,EO,ER	30.12.75
Chinese Yuan	CHUYUAN	EB,EO,ER	31.12.84
Colombian Peso	COLUPES	EB,EO,ER	30.12.64
Comoros Cfa Franc	COMOCFA	ER	04.12.89
Congo (Rep.Dem) Franc	ZAIRERP	EB,EO	12.01.04
		ER	07.01.85
Costa Rican Colon	CRICACN	EB,EO	12.01.04
		ER	04.12.89
Cote d'Ivoire CFA. Fr.	CDIVCFA	EB,EO	12.01.04
		ER	04.12.89
		EO,EB	26.05.97
Croatian Kuna	CROATKN	ER	03.06.94
		EO,EB	26.05.97

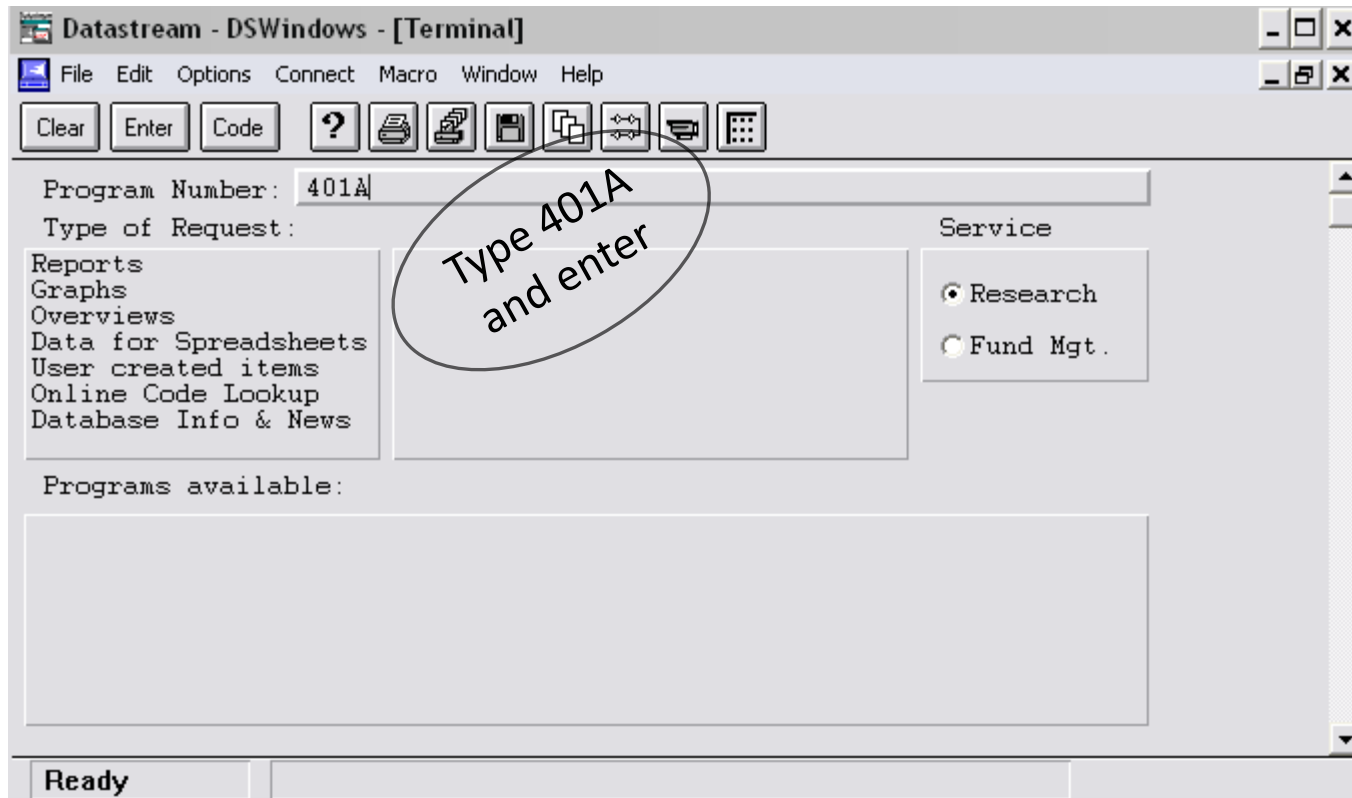
Press ENTER to continue

page 4 of 19

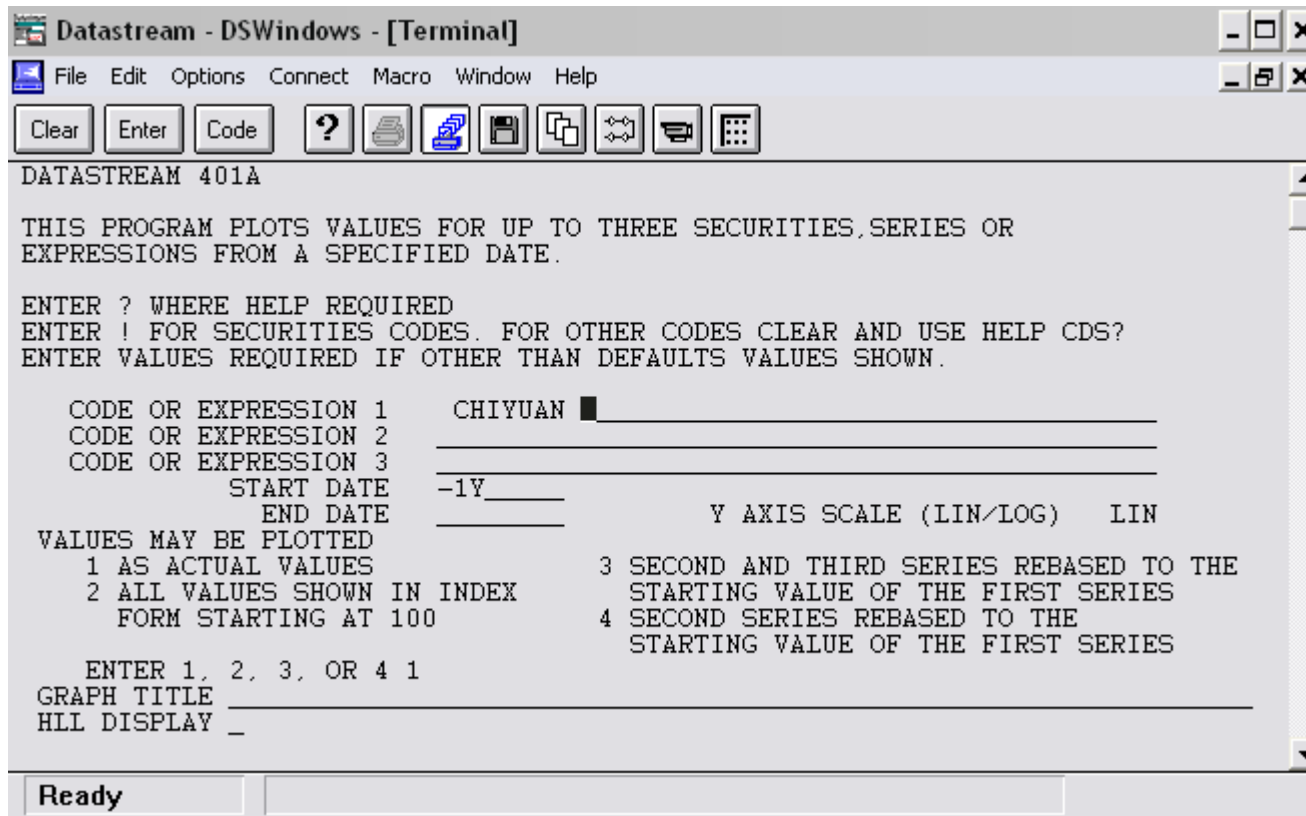
Ready

To move to next page
press enter. In page no
4 you will find Chinese
Yuan. Highlight the
Code and copy (Ctrl+c).
Now press F2 to go
back

Datastream Obtaining the Graph



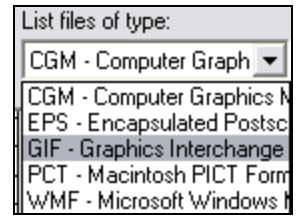
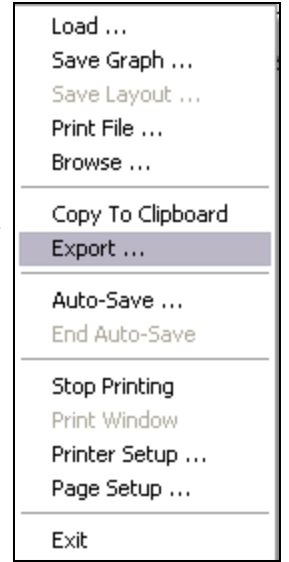
Datastream Obtaining the Graph



Steps

- ❑ Paste the code (Ctrl + V)
- ❑ Press enter.

Export/Save the Graph



HIGH 11.70200 20/10/08 LOW 9.34685 23/ 1/09 LAST 11.22685

Ready

Open with
paint copy/
paste as
you like

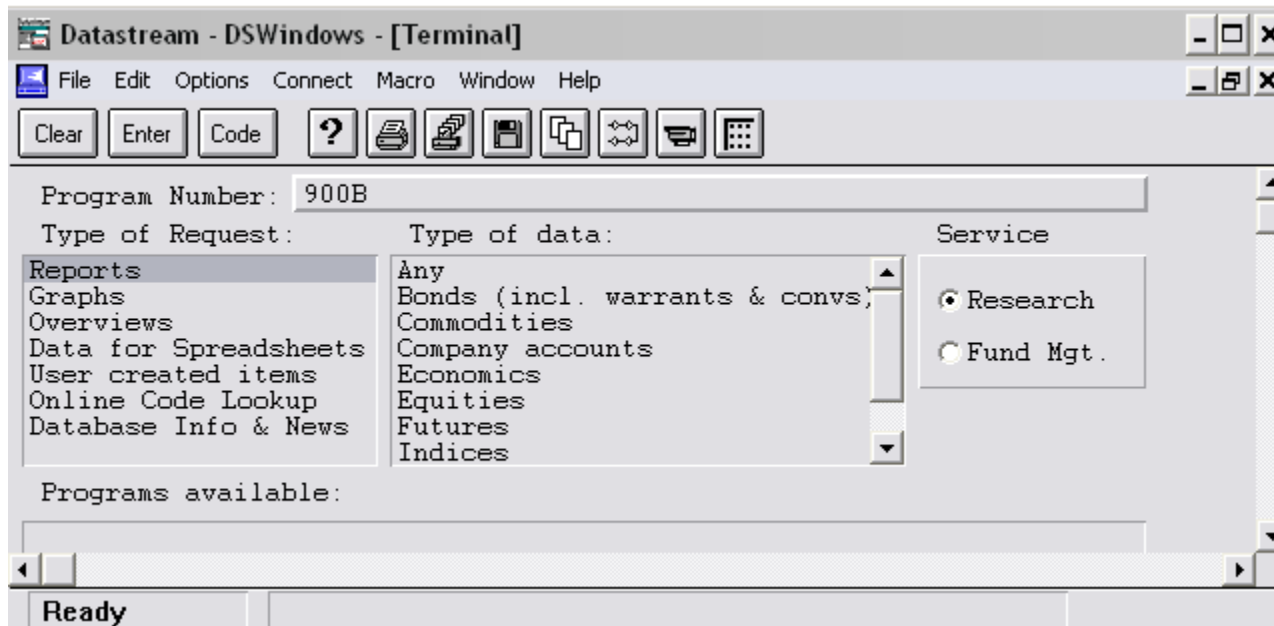
Datastream: 2. Downloading Data

The screenshot shows the Datastream software interface. The 'File' menu is open, showing options like 'Capture to save file...', 'Convert Data Channel/Fundline...', and 'Exit'. The 'Data Channel/Fundline Translation' dialog is open, with 'CSV File' selected. The 'Save CSV File' dialog is also open, showing the file name 'UK2CHINESE.csv' and the destination folder 'm:\'. A text box at the bottom of the dialog states: 'CSV files are written using the settings in the DC Translation configuration'.

Steps

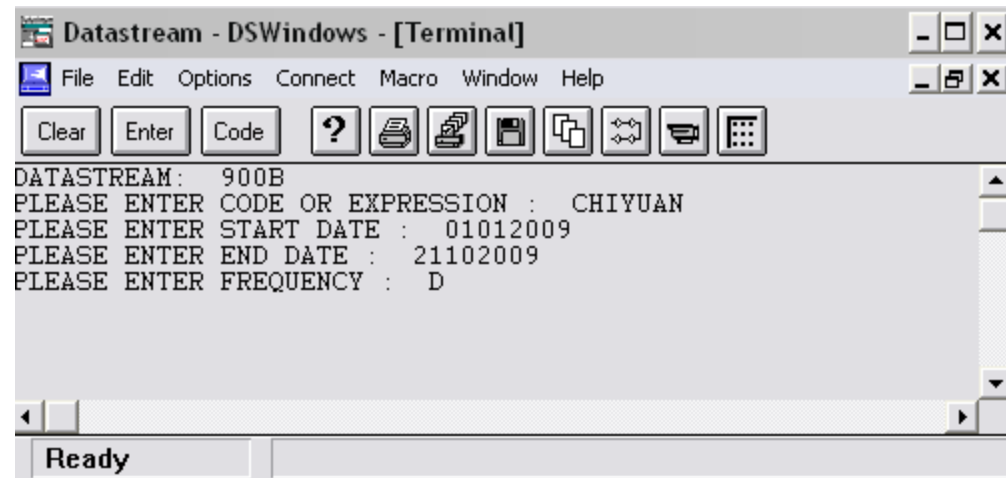
- ❑ Go to File – Convert Data Channel/Fundline
- ❑ Click OK for CSV File type
- ❑ Give a file name and the destination you want to save the file.

Datastream: Downloading Data

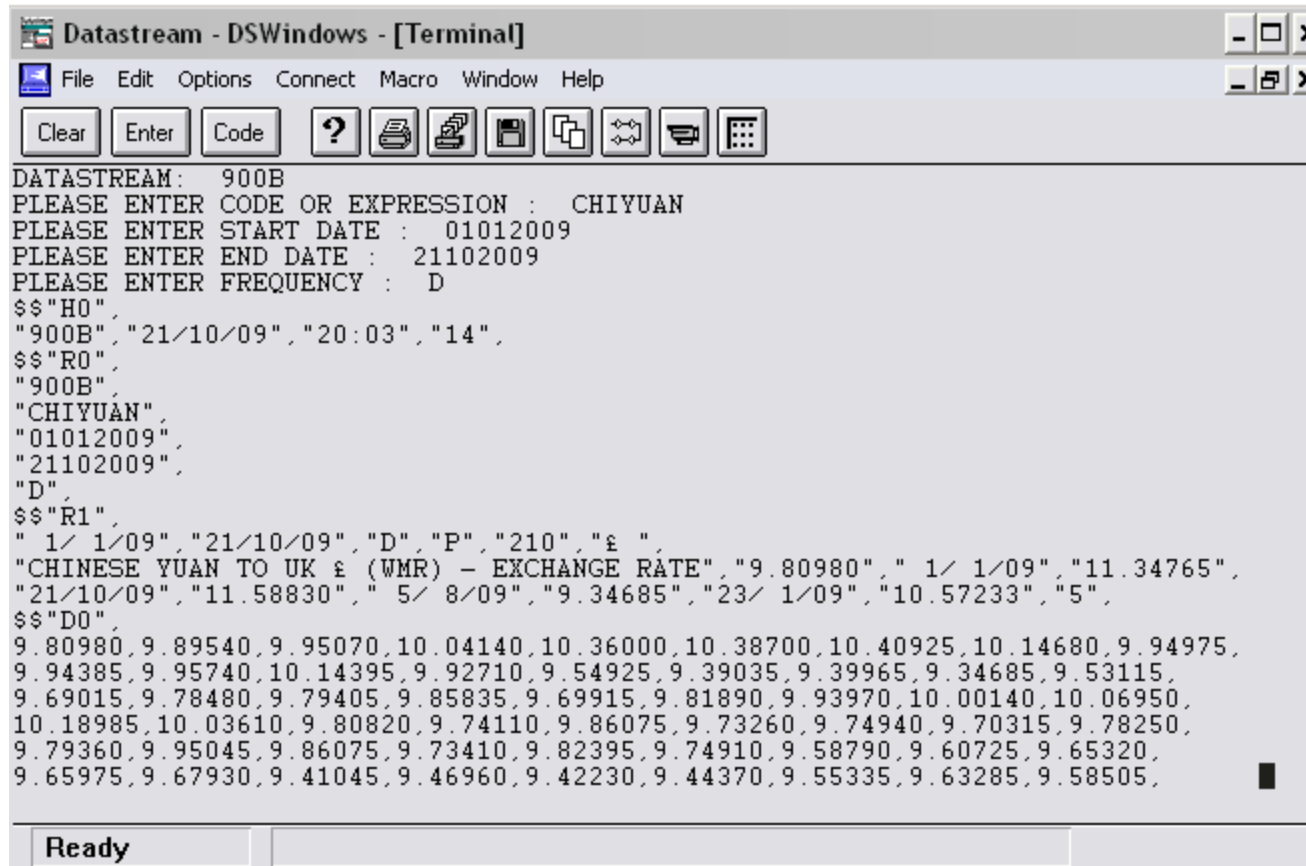


Steps

- Type 900B
- Press Enter
- Type the code: CHIYUAN
- Type Start Date
- Type End Date
- For Daily Data type D
- Press Enter



Datastream: Downloading Data

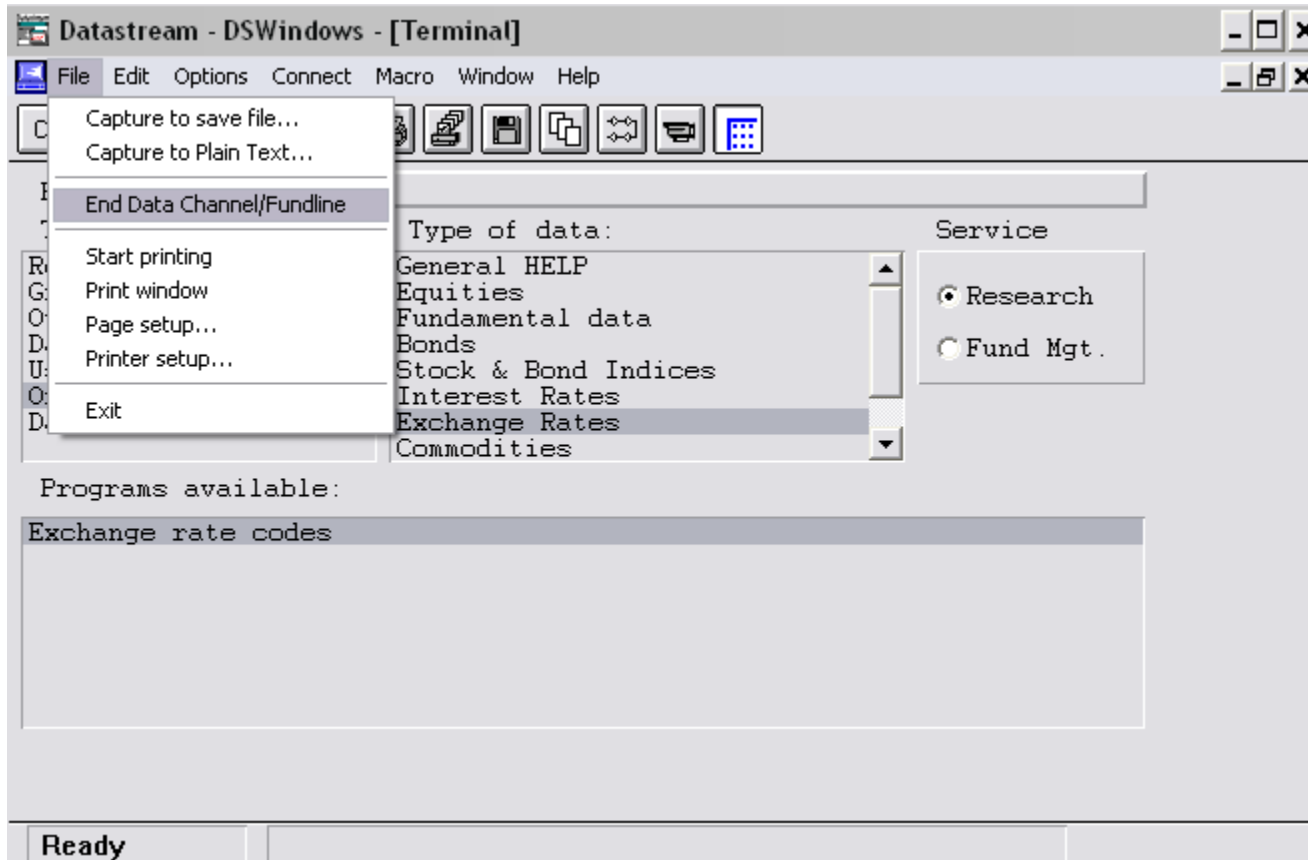


```
Datastream - DSWindows - [Terminal]
File Edit Options Connect Macro Window Help
Clear Enter Code ? [Print] [Copy] [Paste] [Find] [Home] [End] [F1]
DATASTREAM: 900B
PLEASE ENTER CODE OR EXPRESSION : CHIYUAN
PLEASE ENTER START DATE : 01012009
PLEASE ENTER END DATE : 21102009
PLEASE ENTER FREQUENCY : D
$$"H0",
"900B", "21/10/09", "20:03", "14",
$$"R0",
"900B",
"CHIYUAN",
"01012009",
"21102009",
"D",
$$"R1",
" 1/ 1/09", "21/10/09", "D", "P", "210", "£ ",
"CHINESE YUAN TO UK £ (WMR) - EXCHANGE RATE", "9.80980", " 1/ 1/09", "11.34765",
"21/10/09", "11.58830", " 5/ 8/09", "9.34685", "23/ 1/09", "10.57233", "5",
$$"D0",
9.80980,9.89540,9.95070,10.04140,10.36000,10.38700,10.40925,10.14680,9.94975,
9.94385,9.95740,10.14395,9.92710,9.54925,9.39035,9.39965,9.34685,9.53115,
9.69015,9.78480,9.79405,9.85835,9.69915,9.81890,9.93970,10.00140,10.06950,
10.18985,10.03610,9.80820,9.74110,9.86075,9.73260,9.74940,9.70315,9.78250,
9.79360,9.95045,9.86075,9.73410,9.82395,9.74910,9.58790,9.60725,9.65320,
9.65975,9.67930,9.41045,9.46960,9.42230,9.44370,9.55335,9.63285,9.58505,
Ready
```

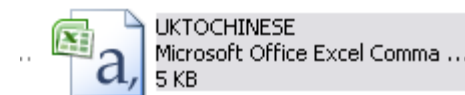
Steps

- Hit Enter until you go back to the main menu

Datastream: Downloading Data



❑ Go to File – End Data Channel/ Fundline

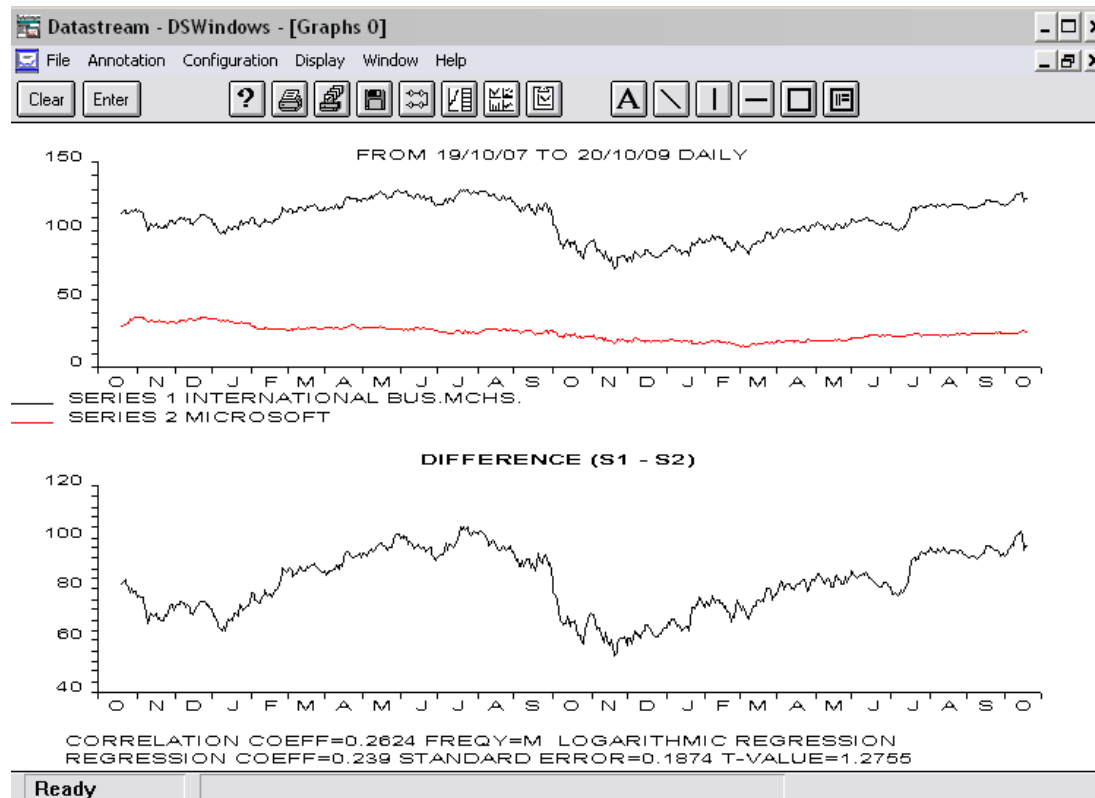


The data is now downloaded and can be found in the destination file you created earlier

Task


Use the functions facilitated by 401A, 401S, 401B, 900A, 900B, 150F.


The result below has been obtained using 401S for Microsoft (@MSFT) and Intel (U:IBM)



Datastream Advance 4

Subject Software - Computing & Information Services

 **Liverpool John Moores University**
Computing And Information Services

 **Social Sciences and Business**

Program Title:

Contact Name:

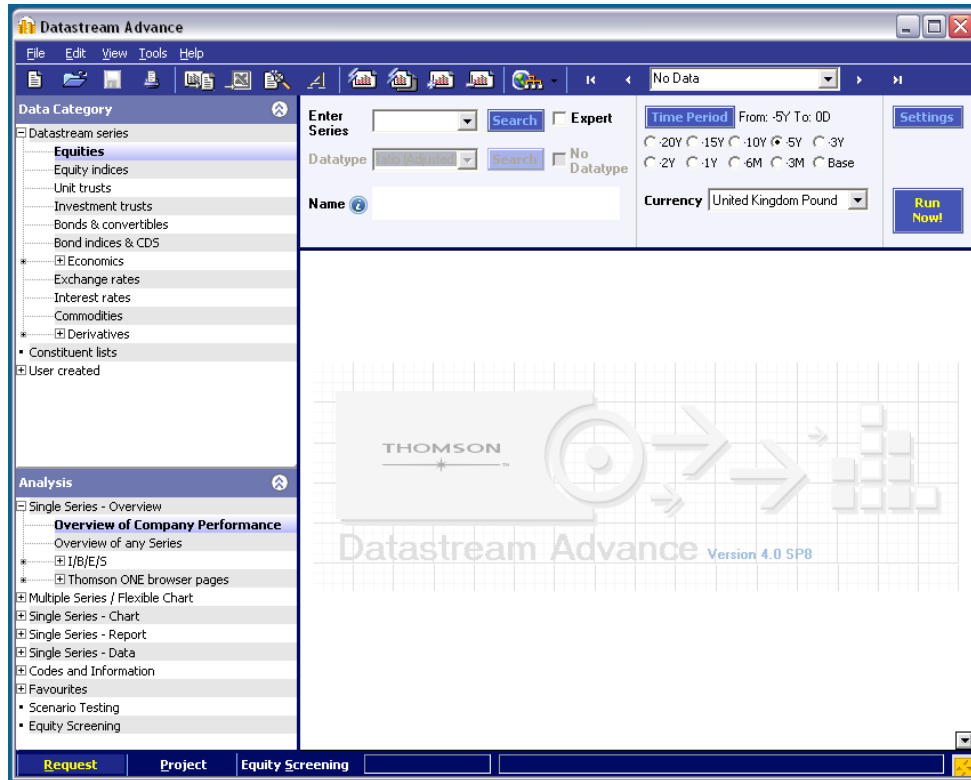
Description of Program:

Topic Area:

ABSCOST
CCISWEB
CIA
DATAST
DataStreamAdvance v4
ENGLISHLAW
EViews 6
EVIEWSS
HERITAGE
INTPERSK
MARGCOST
MICROFIT
NACAB
OFFICE_FORMS_FILLER
OPTION
QYEZFORMS
SAGE
SAGEV10



Datastream Advance 4



You may find this version of Datastream more user friendly.

Datastream Advance 4

Use this to find the mnemonic you need

The screenshot shows the Datastream Advance 4.0 SP8 software interface. The window title is "Datastream Advance". The menu bar includes "File", "Edit", "View", "Tools", and "Help". The toolbar contains various icons for file operations and data analysis. The main interface is divided into several sections:

- Data Category:** A tree view on the left showing "Datastream series" with sub-categories like "Equities", "Economics", "Exchange rates", "Interest rates", "Commodities", "Derivatives", "Constituent lists", and "User created".
- Enter Series:** A central panel with an "Enter Series" input field, a "Search" button, and checkboxes for "Expert" and "No Datatype". Below it is a "Name" input field.
- Time Period:** A panel on the top right with a "Time Period" dropdown set to "From: -5Y To: 0D" and radio buttons for "20Y", "15Y", "10Y", "5Y", "3Y", "2Y", "1Y", "6M", "3M", and "Base". A "Run Now!" button is also present.
- Analysis:** A panel at the bottom left with a tree view showing "Single Series - Overview" and "Overview of Company Performance".

The bottom status bar displays "Request", "Project", and "Equity Screening". A large watermark in the center of the main area reads "THOMSON Datastream Advance Version 4.0 SP8".

Overview of company performance

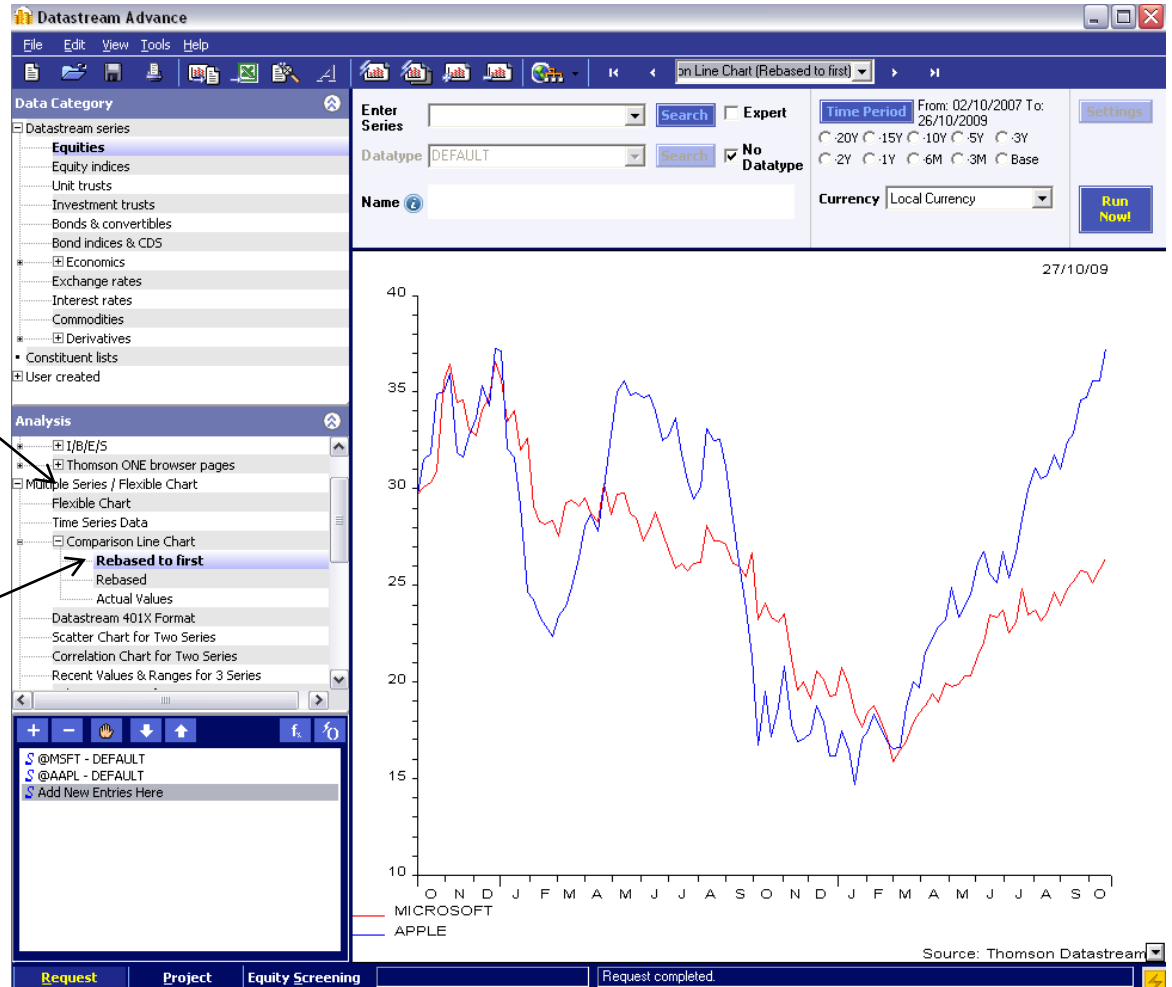
@msft: microsoft

Overview of company's performance

DATASTREAM EQUITIES				MICROSOFT				27/10/09 17.31																															
Mnemonic - @MSFT				Geography Code - US				Industry Group - SOFTW																															
Local Code - U59491810				Exchange - Nasdaq				Sector - SFTCS																															
Current Price		28.6199		13:16		Fin.Yr		LocStd		I/B/E/S																													
12 Mth Range		High		28.6800		06/09		09/09		06/10																													
		Low		15.1500						06/11																													
				26/10/09		EPS		1.62		1.62																													
				9/ 3/09		PE		17.7		17.7																													
						PE Rel.		12.3%		16.1																													
Price Change		1mth		3mth		P/Cash		12.73		(%=Rel to S&PCOMP)																													
(U\$)		12.0%		23.8%																																			
(\$)		9.3%		25.0%																																			
Relative to S&PCOMP		9.8%		14.2%		Dividend Rate (U\$)		0.52																															
		7.7%				Dividend Yield		1.82																															
						Dividend Cover		3.1																															
Market Value (U\$)		254119.4M				Div Last Fin Year		0.52																															
Adjusted to (\$)		155538.9M				Last Div Paid		QTR(U\$)		0.13																													
						Pay Date		10/09/09		XD Date																													
								18/08/09																															
Price and Index (rebased)																																							
<table border="0"> <tr> <td>(U\$)</td> <td>6/07</td> <td>6/08</td> <td>6/09</td> </tr> <tr> <td>Total sales</td> <td>51122M</td> <td>60420M</td> <td>58437M</td> </tr> <tr> <td>Pre-Tax Prof.</td> <td>20135M</td> <td>23814M</td> <td>19821M</td> </tr> <tr> <td>Publ. EPS</td> <td>1.42</td> <td>1.87</td> <td>1.62</td> </tr> <tr> <td>Cash EPS</td> <td>1.73</td> <td>2.27</td> <td>2.25</td> </tr> <tr> <td>Mkt to Bk Val</td> <td>9.07</td> <td>7.06</td> <td>5.35</td> </tr> <tr> <td>ROE (%)</td> <td>39.51</td> <td>52.48</td> <td>38.42</td> </tr> </table>												(U\$)	6/07	6/08	6/09	Total sales	51122M	60420M	58437M	Pre-Tax Prof.	20135M	23814M	19821M	Publ. EPS	1.42	1.87	1.62	Cash EPS	1.73	2.27	2.25	Mkt to Bk Val	9.07	7.06	5.35	ROE (%)	39.51	52.48	38.42
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<table border="0"> <tr> <td>No. Shares in Issue</td> <td colspan="3">8879119(000s)</td> </tr> <tr> <td>Volume</td> <td colspan="3">124149.6(000s)</td> </tr> <tr> <td>Percentage of free float</td> <td colspan="3">92%</td> </tr> <tr> <td>Volatility</td> <td colspan="3">7</td> </tr> <tr> <td>Beta</td> <td colspan="3">0.899</td> </tr> <tr> <td>Correlation</td> <td colspan="3">0.645</td> </tr> </table>												No. Shares in Issue	8879119(000s)			Volume	124149.6(000s)			Percentage of free float	92%			Volatility	7			Beta	0.899			Correlation	0.645						
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Percentage of free float	92%																																						
Volatility	7																																						
Beta	0.899																																						
Correlation	0.645																																						
Source: Thomson Datastream																																							

Comparison of two share prices

@msft: Microsoft
@aapl: Apple



Downloading Data

1. Select time series data

2. Download data

Datastream Advance

File Edit View Tools Help

Data Category

- Datastream series
 - Equities
 - Equity indices
 - Unit trusts
 - Investment trusts
 - Bonds & convertibles
 - Bond indices & CDS
 - Economics
 - Exchange rates
 - Interest rates
 - Commodities
 - Derivatives
 - Constituent lists
 - User created
- Analysis
 - Single Series - Overview
 - Multiple Series / Flexible Chart
 - Single Series - Chart
 - Price and Price Relative Chart
 - Moving Average Chart (5 and 20 days)
 - Moving Average Chart - Configurable
 - Line Chart
 - Price High/Low/Close Chart
 - Price and Volume Chart
 - Price and Volatility Chart (Max. 2 Yrs)
 - Stochastics Chart (Max. 2 Yrs)
 - Bollinger Bands & MACD Chart (Max 2 Yrs)
 - Candlestick (Keisen) Chart
 - PE Bands Charts
 - Percentage Changes Chart
 - Trend Analysis Chart
 - Reversal Chart
 - Point and Figure Chart
 - Relative Strength Index Chart (10 days)
 - Price Oscillator Chart
 - Price and Index Relative - 2 charts
 - Single Series - Report
 - Single Series - Data
 - Time Series Data**
 - Static Data
 - Company Accounts Data
 - Codes and Information

Enter Series: @MSFT

Datatype: DEFAULT

Name: @MSFT - @MSFT

Time Period: From: -20Y To: 0D

Expert: No Datatype:

Currency: Local Currency

Run Now!

	A	B	C	D	E	F	G	H	I
1	Start	26/10/1989							
2	End	26/10/2009							
3	Frequency	D							
4	Name	MICROSOFT							
5	Code	@MSFT							
6	CURRENCY	US\$							
7	26/10/1989	0.54							
8	27/10/1989	0.5348							
9	30/10/1989	0.553							
10	31/10/1989	0.5678							
11	1/11/1989	0.5704							
12	2/11/1989	0.5296							
13	3/11/1989	0.5435							
14	6/11/1989	0.5365							
15	7/11/1989	0.5626							
16	8/11/1989	0.5782							
17	9/11/1989	0.5817							
18	10/11/1989	0.5869							
19	13/11/1989	0.612							
20	14/11/1989	0.6008							
21	15/11/1989	0.6146							
22	16/11/1989	0.6077							
23	17/11/1989	0.6034							
24	20/11/1989	0.6008							
25	21/11/1989	0.612							
26	22/11/1989	0.6129							
27	23/11/1989	0.6129							
28	24/11/1989	0.6086							
29	27/11/1989	0.6025							
30	28/11/1989	0.6042							
31	29/11/1989	0.5938							
32	30/11/1989	0.6042							
33	1/12/1989	0.5903							

Request Project Equity Screening Splitter Bar

Commodities

The screenshot shows the Datastream Advance interface. On the left, a tree view under 'Data Category' has 'Commodities' selected. Below it, 'Analysis' is expanded to 'Line Chart'. On the right, the 'Enter Series' field contains 'Gold Bullion LBM US\$/Troy Ounce - GOLDBLN'. The 'Time Period' is set to 'From: -20Y To: 0D'. The main chart area displays a line graph titled 'Gold Bullion LBM US\$/Troy Ounce FROM 26/10/89 TO 26/10/09 MONTHLY'. The y-axis ranges from 200 to 1100, and the x-axis shows years from 89 to 09. The price starts around 400 in 1989, dips to a low of approximately 250 in 1999, and then rises to over 1000 by 2009. Three callouts are present: 'Select commodities' points to the 'Commodities' folder; 'Search e.g. gold' points to the search field; 'Line chart in single series chart!' points to the 'Line Chart' option in the Analysis menu.

Select commodities

Search e.g. gold

Line chart in single series chart!

More information - Datastream

The Help button: Online manuals: Getting Started : the first 20 pages

The following sources may be handy

- ❑ <http://www.is.stir.ac.uk/docs/library/Dsexamples.pdf>
- ❑ <http://datalib.ed.ac.uk/EUDL/DSAdvance.pdf>
- ❑ http://www.insead.fr/library/E_resources/docs/Datastreamshort.pdf
- ❑ <http://www.lib.polyu.edu.hk/electdb/cdguide/datastream/DStream4.pdf>
- ❑ http://business-school.exeter.ac.uk/resources/datastream_advance/index.php
- ❑ <http://www.library.hbs.edu/helpsheets/datastreamdetail.html>