\*\*\*\*\*\*\*herşeyi, data dahil temizle

clear all

\*\*\*\*\*\*\*\*\*\*\*datayı stataya yükle

 import excel "C:\Users\PC\Desktop\ukhp.xls", sheet("Monthly") firstrow

 \*\*\*\*\*\*Veriyi tanı

 describe

 replace AverageHousePrice = 53051.72110631 in 1

 \*\*\*\*\*\*\*\*\*\*\*\*\*\* eğer fiyat eksi yazıldıysa data editörü aç. Eksiyi sil.

 \*\*\*\*düzeltme kodunu describe ın altına yapıştırınnnnnnnnnnnn!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!

\*\*\*\*Örnek: replace AverageHousePrice = 52905.52984346 in 18

 \*\*\*\*\*\*\*\*\*\*\*\*\*\* değişkenleri tanıt, TANIMLAYICI ISTATISTIKLER

 \*\*\*\*\*sum , summarize , summarize, detail detaylı,

 \*\*\*\*\*\*\*\*sum değişkenin ya da değişken grubunun ilk harfini sonunda yıldız ile

 \*\*\*\*\*\*yaz böylece ilgili değişken grubunu tanı.

\*\*\*\*\*\* "in" değişkenin hangi grubu için çalışılacağını gösterir.

\*\*\*\* in 1/150 : 1 den 150 ye kadar

 summarize, detail

 summarize Av\*

 summarize Av\*, detail

summarize Av\* in 1/150, detail

\*\*\*\*\*\* skewness çarpıklık=0 olmalı

\*\*\*\*\*\*kurtosis=3 olmalı

\*\*\*\*\*\*\*\*\*\*\*generate yeni değişken oluşturma

\*\*\*\*\*\*replace değeri değiştirme

generate var3 = 1 in 1

replace var3 = 0 in 2

replace var3 = 1 in 3

replace var3 = 1 in 3

replace var3 = 0 in 4

replace var3 = 1 in 5

replace var3 = 0 in 6

replace var3 = 1 in 7

replace var3 = 1 in 8

replace var3 = 1 in 9

replace var3 = 1 in 10

replace var3 = 0 in 11

replace var3 = 0 in 12

replace var3 = 0 in 13

replace var3 = 1 in 14

replace var3 = 0 in 15

replace var3 = 1 in 16

replace var3 = 1 in 17

replace var3 = 1 in 18

replace var3 = 1 in 19

replace var3 = 0 in 20

replace var3 = 0 in 21

replace var3 = 0 in 22

replace var3 = 1 in 23

replace var3 = 0 in 24

replace var3 = 1 in 25

replace var3 = 0 in 26

replace var3 = 0 in 27

replace var3 = 1 in 28

replace var3 = 0 in 29

replace var3 = 1 in 30

replace var3 = 0 in 31

replace var3 = 1 in 32

replace var3 = 1 in 33

replace var3 = 0 in 34

replace var3 = 1 in 35

replace var3 = 0 in 36

replace var3 = 1 in 37

replace var3 = 0 in 38

replace var3 = 0 in 39

\*\*\*\*\*\*\*isim değiştir.

rename ( var3) (bh)

replace bh = 1 in 40

replace bh = 0 in 41

replace bh = 0 in 42

replace bh = 0 in 43

replace bh = 1 in 44

replace bh = 1 in 45

replace bh = 0 in 46

replace bh = 1 in 47

replace bh = 1 in 48

replace bh = 0 in 49

replace bh = 0 in 51

replace bh = 1 in 52

replace bh = 1 in 50

replace bh = 0 in 53

replace bh = 0 in 54

replace bh = 0 in 55

replace bh = 1 in 56

replace bh = 1 in 57

replace bh = 0 in 58

replace bh = 1 in 59

replace bh = 0 in 60

replace bh = 1 in 61

replace bh = 0 in 62

replace bh = 1 in 63

replace bh = 0 in 64

replace bh = 1 in 65

replace bh = 0 in 66

replace bh = 0 in 67

replace bh = 0 in 68

replace bh = 1 in 67

replace bh = 1 in 70

replace bh = 1 in 71

replace bh = 0 in 72

replace bh = 1 in 73

replace bh = 0 in 74

replace bh = 1 in 75

replace bh = 0 in 76

replace bh = 1 in 77

replace bh = 0 in 78

replace bh = 1 in 79

replace bh = 0 in 80

replace bh = 1 in 81

replace bh = 0 in 82

replace bh = 1 in 83

replace bh = 0 in 83

replace bh = 0 in 84

replace bh = 1 in 85

replace bh = 1 in 86

replace bh = 1 in 87

replace bh = 0 in 88

replace bh = 0 in 89

replace bh = 0 in 90

replace bh = 1 in 84

replace bh = 1 in 83

replace bh = 1 in 92

replace bh = 0 in 93

replace bh = 1 in 94

replace bh = 1 in 95

replace bh = 0 in 96

replace bh = 1 in 97

replace bh = 0 in 98

replace bh = 1 in 99

replace bh = 0 in 100

replace bh = 1 in 101

replace bh = 0 in 102

replace bh = 1 in 91

replace bh = 1 in 104

replace bh = 1 in 103

replace bh = 0 in 106

replace bh = 1 in 107

replace bh = 0 in 108

replace bh = 1 in 109

replace bh = 0 in 110

replace bh = 1 in 111

replace bh = 0 in 112

replace bh = 1 in 113

replace bh = 0 in 114

replace bh = 1 in 115

replace bh = 1 in 116

replace bh = 0 in 117

replace bh = 1 in 118

replace bh = 0 in 119

replace bh = 1 in 120

replace bh = 0 in 121

replace bh = 1 in 122

replace bh = 0 in 123

replace bh = 1 in 124

replace bh = 0 in 125

replace bh = 0 in 126

replace bh = 0 in 127

replace bh = 1 in 128

replace bh = 0 in 129

replace bh = 0 in 130

replace bh = 0 in 131

replace bh = 1 in 132

replace bh = 0 in 133

replace bh = 1 in 134

replace bh = 0 in 135

replace bh = 1 in 136

replace bh = 0 in 137

replace bh = 1 in 138

replace bh = 0 in 105

replace bh = 1 in 140

replace bh = 0 in 141

replace bh = 0 in 139

replace bh = 1 in 142

replace bh = 1 in 143

replace bh = 1 in 144

replace bh = 0 in 145

replace bh = 1 in 146

replace bh = 0 in 147

replace bh = 1 in 148

replace bh = 0 in 149

replace bh = 1 in 150

replace bh = 0 in 151

replace bh = 1 in 152

replace bh = 0 in 153

replace bh = 1 in 154

replace bh = 0 in 155

replace bh = 1 in 156

replace bh = 0 in 157

replace bh = 1 in 158

replace bh = 0 in 159

replace bh = 1 in 160

replace bh = 0 in 161

replace bh = 1 in 162

replace bh = 0 in 163

replace bh = 1 in 164

replace bh = 0 in 165

replace bh = 1 in 167

replace bh = 0 in 168

replace bh = 1 in 169

replace bh = 1 in 170

replace bh = 1 in 171

replace bh = 1 in 172

replace bh = 0 in 173

replace bh = 1 in 174

replace bh = 0 in 175

replace bh = 1 in 176

replace bh = 0 in 177

replace bh = 1 in 178

replace bh = 0 in 179

replace bh = 1 in 180

replace bh = 1 in 181

replace bh = 0 in 182

replace bh = 0 in 183

replace bh = 1 in 184

replace bh = 0 in 185

replace bh = 1 in 186

replace bh = 0 in 187

replace bh = 1 in 188

replace bh = 1 in 189

replace bh = 0 in 190

replace bh = 1 in 191

replace bh = 0 in 192

replace bh = 1 in 193

replace bh = 1 in 194

replace bh = 0 in 195

replace bh = 1 in 196

replace bh = 0 in 197

replace bh = 1 in 198

replace bh = 1 in 199

replace bh = 0 in 200

replace bh = 1 in 201

replace bh = 0 in 166

replace bh = 0 in 202

replace bh = 1 in 203

replace bh = 0 in 204

replace bh = 1 in 205

replace bh = 1 in 206

replace bh = 1 in 207

replace bh = 0 in 208

replace bh = 0 in 209

replace bh = 1 in 210

replace bh = 0 in 211

replace bh = 1 in 212

replace bh = 1 in 213

replace bh = 1 in 214

replace bh = 0 in 215

replace bh = 1 in 216

replace bh = 1 in 217

replace bh = 1 in 218

replace bh = 0 in 219

replace bh = 1 in 220

replace bh = 0 in 221

replace bh = 0 in 222

replace bh = 0 in 223

replace bh = 1 in 224

replace bh = 0 in 225

replace bh = 1 in 226

replace bh = 0 in 227

replace bh = 1 in 228

replace bh = 0 in 229

replace bh = 1 in 230

replace bh = 0 in 231

replace bh = 1 in 232

replace bh = 1 in 233

replace bh = 0 in 234

replace bh = 1 in 235

replace bh = 0 in 236

replace bh = 1 in 237

replace bh = 0 in 238

replace bh = 1 in 239

replace bh = 0 in 240

replace bh = 1 in 241

replace bh = 0 in 242

replace bh = 1 in 243

replace bh = 0 in 244

replace bh = 1 in 245

replace bh = 0 in 246

replace bh = 1 in 247

replace bh = 0 in 248

replace bh = 1 in 249

replace bh = 0 in 250

replace bh = 1 in 251

replace bh = 0 in 252

replace bh = 1 in 253

replace bh = 0 in 254

replace bh = 1 in 255

replace bh = 0 in 256

replace bh = 1 in 257

replace bh = 1 in 258

replace bh = 1 in 259

replace bh = 0 in 260

replace bh = 0 in 261

replace bh = 0 in 262

replace bh = 0 in 263

replace bh = 1 in 264

replace bh = 0 in 265

replace bh = 1 in 266

replace bh = 1 in 267

replace bh = 1 in 268

replace bh = 0 in 269

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

summarize Av\* if bh==1 in 1/20, detail

\*\*\*\*\*\*\*\*

codebook

rename ( AverageHousePrice) (hp)

\*\*\*drop if bh==1

\*\*\*keep if bh==0

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* STATA hafta 2

sum h\*

generate a = hp/1000

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\*\*\*\*\*Zaman serisi olduğunu tanıt.

 generate aylik = mofd(Month)

 format %tm aylik

codebook

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* datanın zaman serisi özelliklerini aç

tsset aylik, monthly

 generate dhp = 100\*(hp-L.hp)/L.hp

twoway (tsline hp), ytitle(hp)

graph save Graph "C:\Users\PC\Desktop\Graph hp line.gph", replace

histogram dhp

sum dhp

\*\*\*\*\* durağanlık

\*\*\*\*\*h0:birim kök vardır,\*\*\*h1:birim kök yoktur durağan değildir.

dfuller hp,regress lags(10)

\*\*\*\*\*D.demek Y(t)-Y(t-1)

dfuller D.hp, regress lags(10)

\*\*\*min kaç gecikme sayısı ve optimum gecikme sayısı

dfgls hp,maxlag(10)

\*\*\*\*