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

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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)

\*\*\*\*