#### مقدمة

يُعَدُّ برنامج EViews من الأدوات الرائدة في التحليل الإحصائي والاقتصادي، حيث يُمكِّن الباحثين من حساب المتغيرات وتحليل البيانات بكفاءة ودقة. يتيح البرنامج إدخال البيانات بسهولة، سواء يدويًا أو من خلال استيرادها من مصادر خارجية، ثم تعريف المتغيرات ودراسة العلاقات بينها. كما يوفر إمكانية حساب المقاييس الإحصائية الوصفية، مثل المتوسط والانحراف المعياري، بالإضافة إلى إجراء اختبارات الانحدار وتحليل السلاسل الزمنية.

من خلال EViews ، يمكن للباحثين عرض البيانات بطرق بيانية وجدولية متعددة، مما يسهل تفسير النتائج واستخلاص الاستنتاجات. يُعَدُّ البرنامج أداةً أساسية في مجالات الاقتصاد والتمويل والعلوم الاجتماعية، حيث يساعد في بناء النماذج الاقتصادية وتقديرها، والتأكد من صحة الفرضيات الإحصائية.

و منه يتبادر في اذهاننا طرح الأشكالية التالية:

## 1- تحويل متغيرات و استخراج دالة الارتباط الذاتية في برنامج eviews 1-1- تحويل متغيرات في برنامج eviews

من اجل تحويل المتغيرات لصيغة اللوغاريتمية او استخراج سلسلة الفروقات الاولى في برنامج eviews نتبع الخطوات التالية:

1 نضغط على أيقونة Genr كما هو موضح في المخطط التالي



2 نقوم بملء الخانة enter equation بالمعادلة المناسبة

لاستخراج الصيغة اللوغاريتمية للمتغيرة نكتب (x=log(x) بعدها نضغط على ok كما يلي:

Enter equal	tion		
lx=log(x)			
Sample			
1990 2018			
	[ OK ]	Cancel	

لاستخراج سلسلة الفروقات الأولى للمتغيرة نكتب dx=x−x(−1) بعدها نضغط على ok كما يلي:

Enter equation	1		
dx=x-x(-1)			
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#### eviews استخراج منحنى بياني في برنامج

من اجل استخراج المنحنى البياني لمتغيرات محل الدراسة في برنامج eviews نتبع الخطوات التالية: [نضغط على رمز المتغيرة x وفي نفس الوقت نضغط على view باتجاه show ثم نضغط على ok لنتحصل على البيانات الرقمية للمتغيرة كما يلي:

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2نضغط على view باتجاه Graph ثم نضغط على ok لنتحصل على المنحنى البياني للمتغيرة. كما

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لبعد اختيار الخانة المناسبة نضغط على ok لنتحصل على دالة الإرتباط الذاتي الكلية و الجزئية للمتغيرة عند المستوى أو الفرق الأول أو الثاني حسب اختيارنا السابق

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# 2- اختبارات في برنامج eviews <u>eviews تقدير نموذج ARDLفي برنامج eviews</u>

من اجل تقدير نموذج ardl نتبع الخطوات التالية:

Correlogram of X

انضغط على Quick باتجاه estimate equation كما يلي:

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2فنتحصل على جدول يحتوي على خانتين، الخانة الأولى equation specification تمثل معادلة المراد تقديرها، الخانة الثانية method تمثل طريقة التقدير المختارة، هناك عدة طرق و من بينها تقنيةardl

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Equation	specification
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Method:	LS - Least Squares (NLS and ARMA) *
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Sample:	LS - Least Squares (NLS and ARMA)   LS - Least Squares (NLS and ARMA)  TSLS - Two-Stage Least Squares (TSNLS and ARMA)  GMM - Generalized Method of Momenta
Sample:	LS - Least Squares (NLS and ARMA)   LS - Least Squares (NLS and ARMA)  TSLS - Two Stope Least Squares (TSNLS and ARMA)  TSLS - Two Stope Least Squares (TSNLS and ARMA)  LIML - Limited Information Movimum Likelihood and K-Class COINTEG - Colorectating Regression
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3نقوم باختيار تقنية ardl و كتابة رموز المتغيرات محل الدراسة ( X Y Z) كما يلي:

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Number of models ex Selected Model ARDI Note: final equation a Variable X(-1) Y Z C R-squared Adjusted R-squared SE, of regression Sum squared resid Log likelihood F-statistic	alutated: 100 L(1, 0, 0) ample is larger th Coefficient 0.116759 -0.046098 0.009834 15849.27 0.169429 0.061358 37787.74 3.43E+10 -3326849 1.797071	han selection s Std. Error 0.185257 0.066237 0.004833 10025.40 Mean depende Akaike into cri Schwarz crite Hannan-Quin Durbin-Watso	ample 1-Statistic 0.630256 -0.534555 2.034702 1.580911 tentivar int var int var iterion n criter. wr stati	Prob.* 0.6345 0.5979 0.0531 0.1270 26646.98 39425.56 24.04892 24.23924 24.10710 1.984293	

\*Note: p-values and any subsequent tests do not account for model selection.

<u>2-2</u> اختبار فترات الابطاء في برنامج eviews من أجل إجراء فترات الإبطاء المثلى في البرنامج نتبع الخطوات التالية: نضغط على الايقونات بالتسلسل كما هو موضح في المخطط التالي: view model selection summary criteria graph

File Edit Object	View	Proc	Quick Optio	ns Add-ins	Window
ommand	100.592.5	12120141			
/iew Proc Object Print	Name	Freeze	Estimate Fo	recast Stats P	esids
Representations	A	Ī			
Estimation Output					
Actual Fitted Residua	al				
ARIAA Structure			ments		
ARMA Sciocure		, It	(c selection)		
Gradients and Deriva	tives	*	riterion (AIC)		
Covariance Matrix		ti	c): Y Z		
Model Selection Summary		•	Criteria Graph		
Coefficient Diagnostics		×	Criteria Table		
<b>Residual Diagnostics</b>		•	Obd Enne	A Challenia	Duch 1
Stability Diagnostics		- ) <u> </u>	Sta. Error	t-Statistic	Prop.*
Label		- 1	0.185257	0.630255	0.5345
LaDei			0.086237	-0.534555	0.5979
Z	0.0	09B34	0.004833	2.034702	0.0531
C	158	49.27	10025.40	1.580911	0.1270
R-squared	0.183429		Mean dependent var		26645.96
Adjusted R-squared	ed 0.081358		S.D. dependent var		39425.56
S.E. of regression 37787.74		Akaike info criterion		24.04892	

بعد الضغط على 0k نتحصل على فترة الإبطاء المثلى للمتغيرات و هي التي تعطي أقل قيمة ل akaike



### المطلب الثالث: اختبار توزيع الاخطاء العشوائية في برنامج eviews

من اجل اجراء اختبار توزيع الاخطاء العشوائية نتبع الخطوات التالية 1نضغط على الايقونات بالتسلسل كما هو موضح في المخطط التالي:

View -> residual diagnostic -> histogram normality test

v Proc Object Print Name Freez	Estimate Forecast Stats Resids		
Representations Estimation Output Actual,Fitted,Residual ARMA Structure Gradients and Derivatives Eovariance Matrix Model Selection Summary Coefficient Diagnostics	tments fic selection) criterion (AIC) lic): Y Z		
Stability Diagnostics	Correlogram - Q-statistics Correlogram Squared Residuals		
Label	Histogram - Normality Test		
Z 0.009634 C 15849.27	Serial Correlation LM Test Heteroskedasticity Tests		



2بعد الضغط على ok نتحصل على نتائج اختبار توزيع الأخطاء العشوائية