



## Tobit Research Consulting Ltd

*Client focused, Result driven*



4th Floor, Bruce House/NSSF,  
Adjacent to six Eighty Hotel.  
Standard Street.  
Email: [infokemboi@tobitresearchconsulting.com](mailto:infokemboi@tobitresearchconsulting.com)  
[infokemboi@gmail.com](mailto:infokemboi@gmail.com)  
Mobile: **0728 430 728**  
Website: [www.tobitresearchconsulting.com](http://www.tobitresearchconsulting.com)



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# EViews TRAINING

SPSS, STATA, EViews, R, DATA ANALYSIS  
& RESEARCH TRAINING

## EViews (ECONOMETRIC MODELLING)

### TRAINING COURSE OBJECTIVES

The goal of the course is to increase knowledge and requisite skills of participants on the use of EViews and to enable them make the most of this powerful software package while allowing them to work independently with EViews on their own data and provide a solid foundation for advanced data analysis work.

1. At the end of the course, participants should be able:

- To perform a wide range of data management tasks in EViews application.
- To apply EViews in analysis of data for academic projects and corporate reports.

2. The course objectives will be achieved through:

- Practical use of the EViews software using Cross sectional, Time series and Panel data sets.
- Take away assignment for practice.

### CERTIFICATION

Upon completion of the course, the student will be awarded with a certificate.

### COURSE REQUIREMENTS

- EViews Software will be installed at a cost of kes 2,000
- EViews software manual will be provided in soft or students will be encouraged to photocopy manuals which are in hard copy
- Interested organizations/institutions/individuals are expected to have laptop(s) while attending the Training.
- The Trainings happen any time of the day from 9am to 6pm during Week days and from 9am to 5pm on Saturdays. The time schedule is flexible, i.e. it depends on the Student's availability.

#### COURSE CONTENTS

MODULE 1: INTRODUCTION TO BASICS EIEWS	Cost per Individual(ksh)	Duration
Basic Features of EIEWS and Data Management <ul style="list-style-type: none"> <li>● Opening data files: Eviews Workfiles, Foreign Files.</li> <li>● Importing and Exporting values</li> </ul> Transformation of Data/Generating new variables <ul style="list-style-type: none"> <li>● Natural logs</li> <li>● Lag variables</li> </ul> Descriptive/Summary Statistics <ul style="list-style-type: none"> <li>● Frequency tables</li> <li>● Graphs</li> <li>● Charts</li> </ul> Residual Test for normality <ul style="list-style-type: none"> <li>● Graphical test (through Histograms)</li> <li>● Jarque Bera test</li> </ul> Regression and Correlation <ul style="list-style-type: none"> <li>● Formulation of Hypothesis</li> <li>● Beta Coefficients</li> <li>● Interpretation of R-Values</li> <li>● Interpretation of t-Statistic</li> <li>● R squared</li> <li>● F statistic</li> </ul>	5000	5 hours
MODULE TWO: INTERMEDIATE EIEWS	Cost per Individual(ksh)	Duration
Time series Analysis: <ul style="list-style-type: none"> <li>● Vector Auto Regression</li> <li>● Test of stationary (Unit roots test)</li> <li>● Co-integration</li> <li>● Error Correction Model (ECM)</li> <li>● Granger causality</li> </ul>	5000	5 hours
MODULE THREE: ADVANCED EIEWS	Cost per Individual (ksh)	Duration
Panel Data analysis: Diagnostic tests <ul style="list-style-type: none"> <li>● Multicollinearity tests using                             <ul style="list-style-type: none"> <li>◆ Correlation matrix</li> <li>◆ Variance inflation factor ( VIF )</li> </ul> </li> <li>● Serial correlation/Autocorrelation test</li> <li>● Hetereskedasticity tests</li> </ul> Panel Regression models <ul style="list-style-type: none"> <li>● Pooled Regression Model</li> <li>● Fixed -effect regression model</li> <li>● Random- effect regression model</li> </ul>	5000	5 hours