# Practice 1 SPSS

Go to `(file, open, data, open data, type of file)`

Archivo → Abrir → Datos

Abrir datos → Archivos de tipo → *.xls

Open file

nasdaq.xls

Create a new variable to indicate each year.

Go to `(transform, compute variable, destination variable)`

Transformar → Calcular Variable

Variable destino = *year*

`(group of functions, extraction of dates)`

Grupo de Funciones: Extraccion de Fechas → **XDATE.YEAR()**

Write inside parentheses: *date*

XDATE.YEAR(date)

Go to `(variables view)`

Vista de variables:

remove the decimal places *.00* in variable *year*

# Descriptive Analysis

Go to `(Analize, descriptive statistics, explore)`

Analizar → Estadisticos Descriptivos → Explorar

`(list of dependent variables, list of factors)`

Lista de Dependientes: *Return*

Lista de Factores: *year*

In `(statistics, descriptives)`

Estadisticos

tick X Descriptivos

In `(graphs, histograms)`

Graficas

tick X Histogramas

Go to `(analize, descriptive statistics, Q-Q plots)`

Analizar → Estadisticos Descriptivos → Graficos Q-Q

Variable: *Return*

Go to `(analize, descriptive statistics, P-P plots)`

Analizar → Estadisticos Descriptivos → Graficos P-P

Variable: *Return*

Go to `(analize, descriptive statistics, descriptive measures)`

Analizar → Estadisticos Descriptivos → Descriptivos

Variable: *Return*

`(options)` Opciones: tick X in all statistics

# Regression Analysis

Go to `(analize, regression, lineal)`

Analizar → Regresion → Lineales

`(dependent)` Dependiente: *Return*

`(independent)` Independientes: *Index*

In

Estadisticos: `(statistics)`

tick X in *Intervalos de confianza* `(confidence intervals)`

Go to `(file, export)`

Archivo → Exportar →

RTF or/and PDF

# Syntax Procedure

```
* Read data in excel format.
GET DATA
  /TYPE=XLS
  /FILE='C:\Course\nasdaq2.xls'
  /SHEET=name 'table.csv'
  /CELLRANGE=full
  /READNAMES=on
  /ASSUMEDSTRWIDTH=32767.
DATASET NAME Conjunto_de_datos1 WINDOW=FRONT.

*------------------------------------------------------------------------.
* Compute a new variable: year.
DATASET ACTIVATE Conjunto_de_datos1.
COMPUTE year=XDATE.YEAR(Date).
EXECUTE.

*------------------------------------------------------------------------.
* Descriptive analysis.
DATASET ACTIVATE Conjunto_de_datos1.
EXAMINE VARIABLES=Returns BY year
  /PLOT BOXPLOT HISTOGRAM
  /COMPARE GROUPS
  /STATISTICS DESCRIPTIVES
  /CINTERVAL 95
  /MISSING LISTWISE
  /NOTOTAL.
```

```
DESCRIPTIVES VARIABLES=Returns
  /STATISTICS=MEAN STDDEV VARIANCE RANGE MIN MAX SEMEAN KURTOSIS SKEWNESS.

EXAMINE VARIABLES=Returns BY year
  /PLOT=BOXPLOT
  /STATISTICS=NONE
  /NOTOTAL.

GRAPH
  /HISTOGRAM(NORMAL)=Returns
  /PANEL ROWVAR=year ROWOP=CROSS.

PPLOT
  /VARIABLES=Returns
  /NOLOG
  /NOSTANDARDIZE
  /TYPE=P-P
  /FRACTION=BLOM
  /TIES=MEAN
  /DIST=NORMAL.

PPLOT
  /VARIABLES=Returns
  /NOLOG
  /NOSTANDARDIZE
  /TYPE=Q-Q
  /FRACTION=BLOM
  /TIES=MEAN
  /DIST=NORMAL.
```

```
*------------------------------------------------------------------------.
* Simple regression analysis.
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS CI(95) R ANOVA
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Returns
  /METHOD=ENTER Index.

*------------------------------------------------------------------------.
* Export results in PDF format.
OUTPUT EXPORT
  /CONTENTS  EXPORT=VISIBLE   LAYERS=PRINTSETTING  MODELVIEWS=PRINTSETTING
  /PDF  DOCUMENTFILE='F:\prueba.pdf'
     EMBEDBOOKMARKS=YES  EMBEDFONTS=YES.

* Export results in RTF format.
OUTPUT EXPORT
  /CONTENTS  EXPORT=VISIBLE  LAYERS=PRINTSETTING  MODELVIEWS=PRINTSETTING
  /DOC  DOCUMENTFILE='F:\prueba.doc'
     NOTESCAPTIONS=YES  WIDETABLES=WRAP
     PAGESIZE=MM(210.01999999999998, 297.01)  TOPMARGIN=MM(25.4)
    BOTTOMMARGIN=MM(25.400000000000034)
     LEFTMARGIN=MM(25.4)  RIGHTMARGIN=MM(25.400000000000006).
```