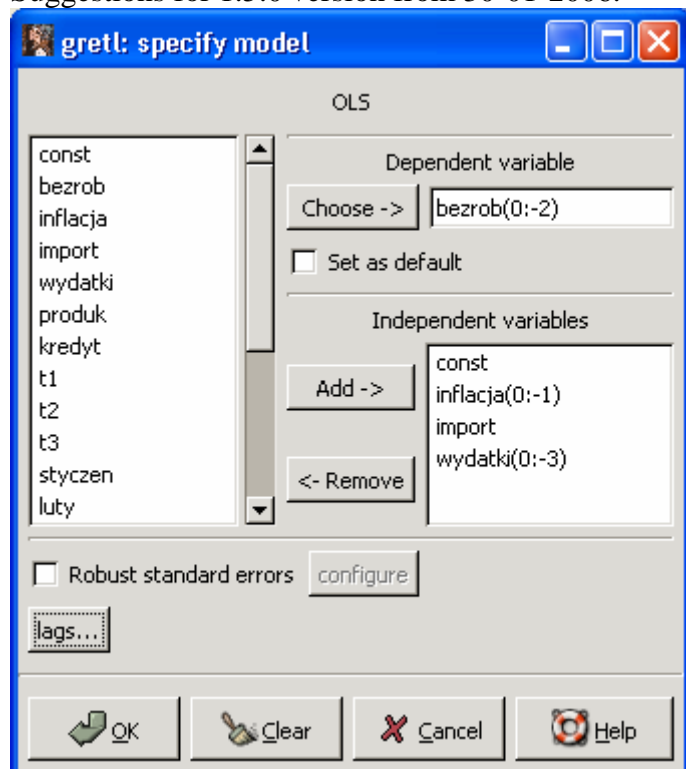


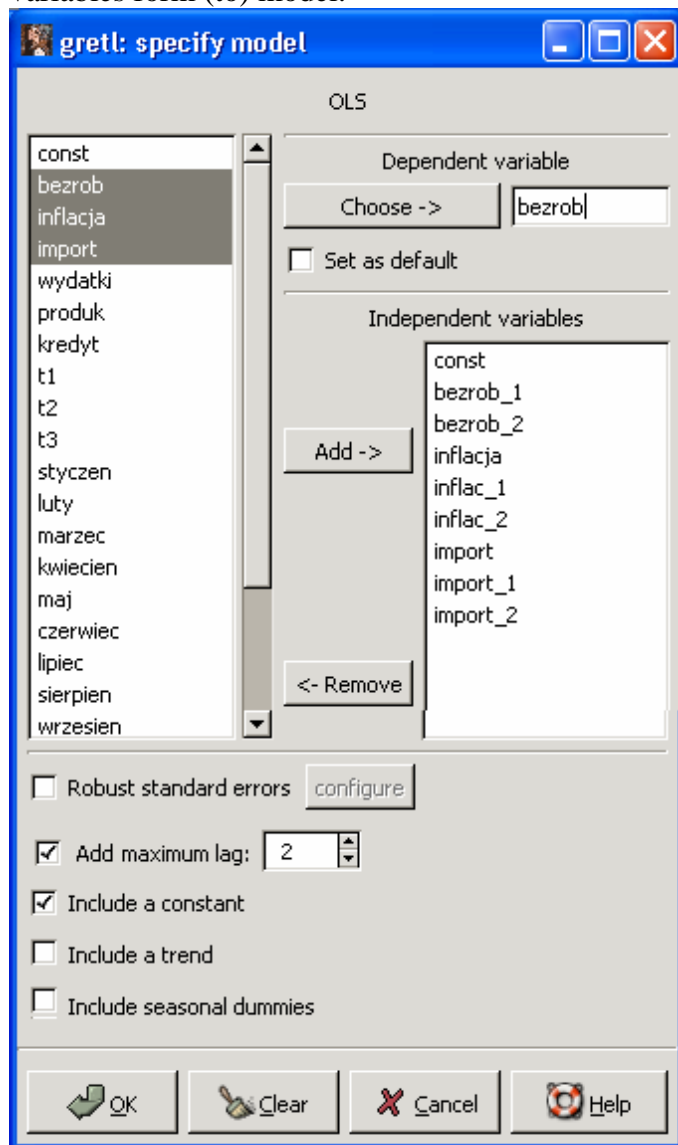
Suggestions for 1.5.0 version from 30-01-2006.



Lags in the independent variables list should be complete, full, evident, like it was till his version (variable_1, variable_2) not like variable(0; -2) to easily remove variables from the list.

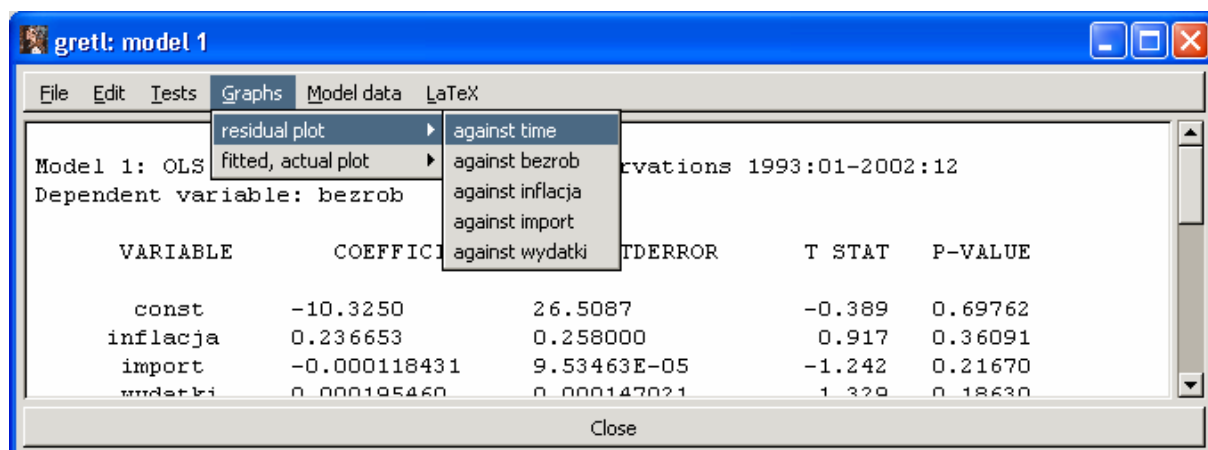
It is not possible to specify autoregression model using OLS method.

Lag specification could be applied like it is shown in window below (Add button is related with check boxes at the bottom of window, Choose button will add lags for dependent variable if check box “add max lag” is checked). Independent variables list should contain all specified variables, lags, trends, sesonal variables to easily remove (or add) specified variables form (to) model.



Generated lag variables concern only for sample size, could it be for full range? (for forecasting).

Could you add some graphs in model window menu?

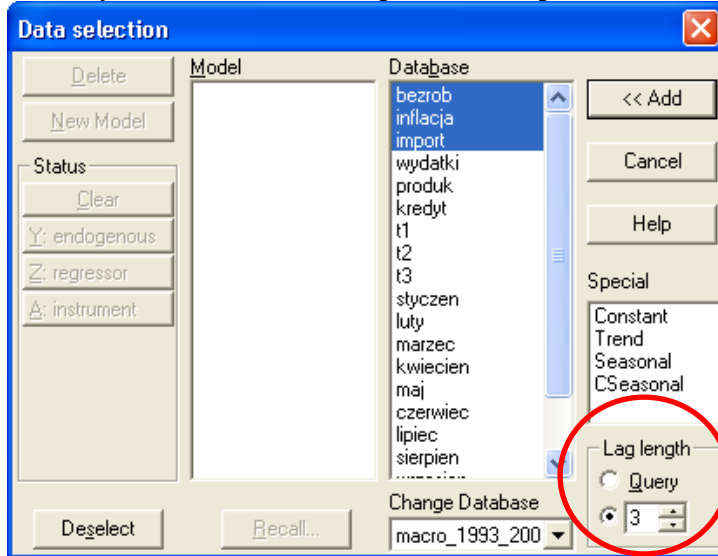


Graphs → residual plot → correlogram

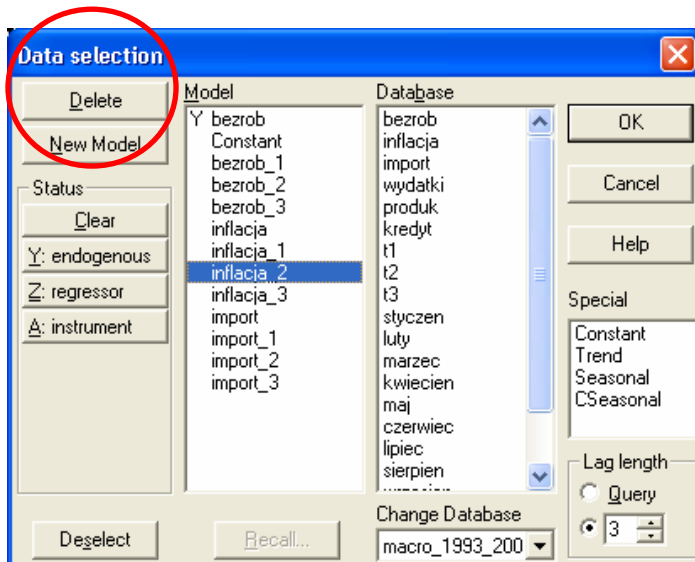
Graphs → residual plot → spectrum

Graphs → fitted, actual plot → actual against fitted

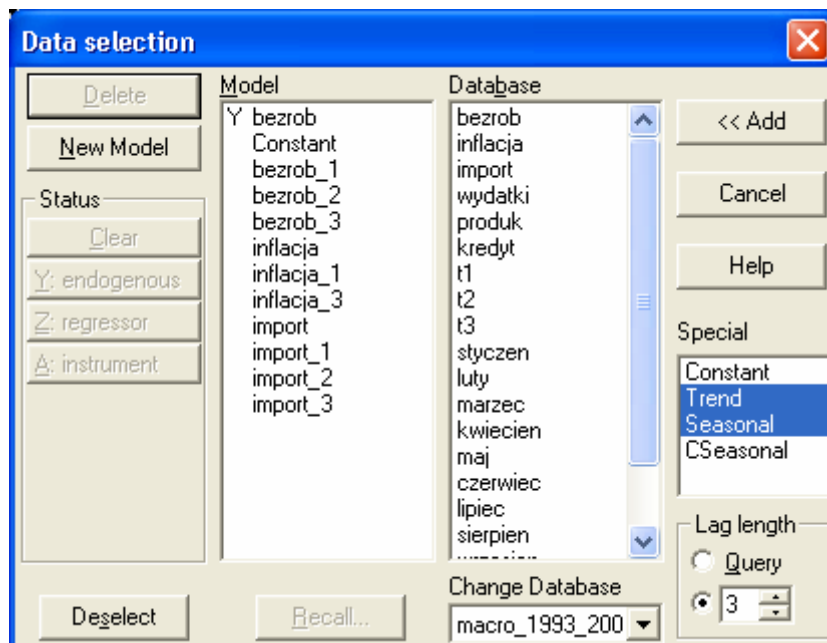
Below you can see how the specification problem is solved in PcGive



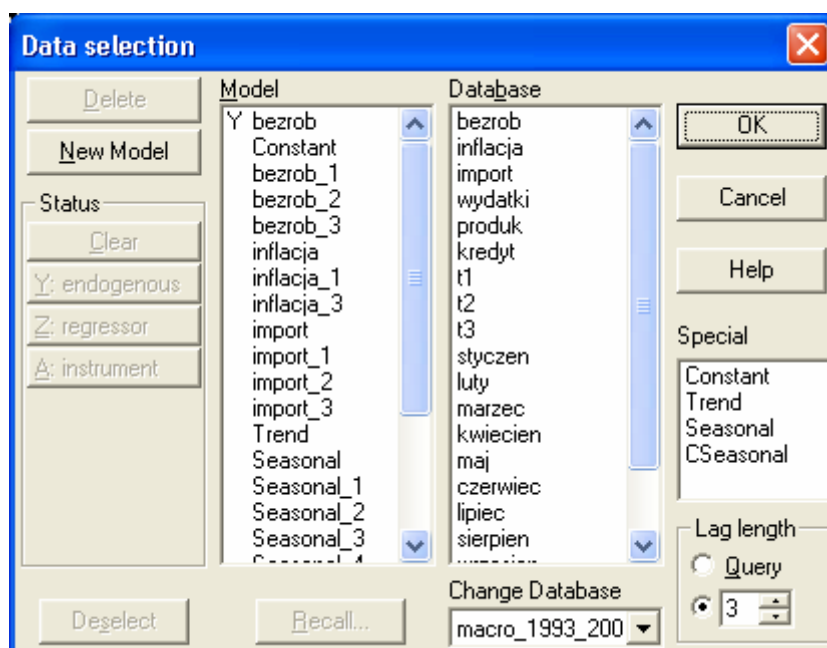
Now you are adding 3 variables and each have 3 lags.



Now you can easily delete unnecessary variables



Also easily adding trend and seasonal variables (trend only linear).



After estimation you can remove variables and reestimate model.