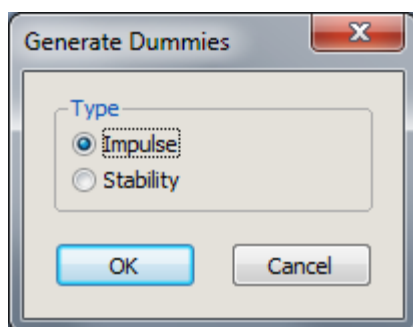


Package Name: GenDummy
Author: George Bagdatoglou
Date: 2011/4/30

Description: This add-in generates dummy variables. Two types of dummies are available, “impulse” and “stability” dummies. The add-in works with the following workfile frequencies: daily (5-day and 7-day week), weekly, monthly, quarterly, annual and undated.

Add-in Name: GenDummy
Add-in Type: Global
Default Proc Name: dummy
Default Menu Text: Generate Dummy Variables
Interface: Dialog only.

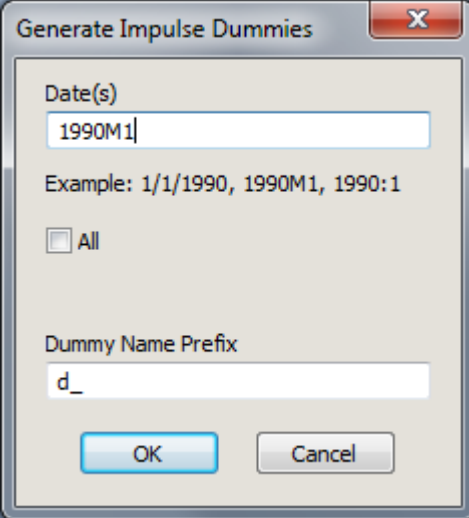
Two dialogs appear. The first one lets you select the type of dummy to generate. “Impulse” generates one or more dummy variables which take the value of 1 on a specified *single* date/observation and 0 in the remaining of the sample. “Stability” dummy takes the value of 1 on a specified period and zero in the rest of the sample.



The second dialog lets you specify the periods/observations when the dummy takes the value of 1.

Examples

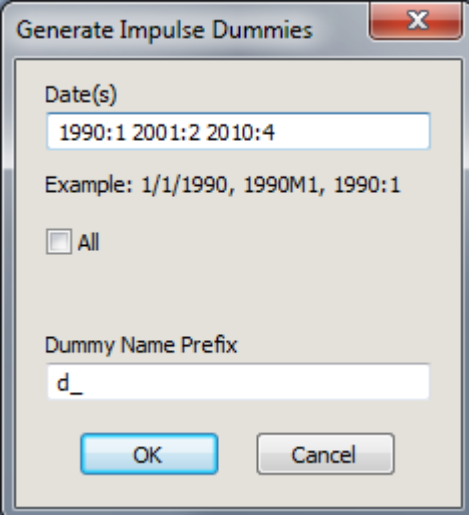
Example 1



The dialog box titled "Generate Impulse Dummies" has a close button (X) in the top right corner. It contains a text field labeled "Date(s)" with the input "1990M1". Below this is an example text: "Example: 1/1/1990, 1990M1, 1990:1". There is an unchecked checkbox labeled "All". Below that is a text field labeled "Dummy Name Prefix" with the input "d_". At the bottom are "OK" and "Cancel" buttons.

Generates a dummy that takes the value of 1 on 1990M1 and 0 in the rest of the sample. The newly generated variable is called "d_1990m1". The dummy variable name prefix can be specified by the user; the default is "d_".

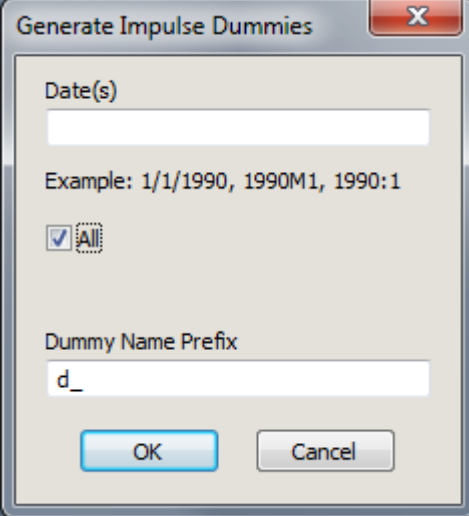
Example 2



The dialog box titled "Generate Impulse Dummies" has a close button (X) in the top right corner. It contains a text field labeled "Date(s)" with the input "1990:1 2001:2 2010:4". Below this is an example text: "Example: 1/1/1990, 1990M1, 1990:1". There is an unchecked checkbox labeled "All". Below that is a text field labeled "Dummy Name Prefix" with the input "d_". At the bottom are "OK" and "Cancel" buttons.

Generates three "impulse" dummy variables that take the value of 1 on the specified dates and 0 in the remaining of the sample.

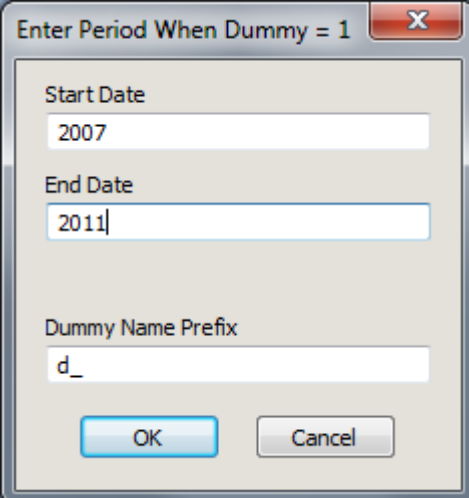
Example 3



The dialog box titled "Generate Impulse Dummies" has a close button (X) in the top right corner. It contains a text field for "Date(s)" which is empty. Below it is an example text: "Example: 1/1/1990, 1990M1, 1990:1". There is a checked checkbox labeled "All". Below that is a text field for "Dummy Name Prefix" containing "d_". At the bottom are "OK" and "Cancel" buttons.

Generates “impulse” dummies for all observations in the sample.

Example 4



The dialog box titled "Enter Period When Dummy = 1" has a close button (X) in the top right corner. It contains a "Start Date" text field with "2007" and an "End Date" text field with "2011". Below these is a "Dummy Name Prefix" text field containing "d_". At the bottom are "OK" and "Cancel" buttons.

Generates a “stability” dummy that takes the value of 1 during 2007 – 2011 and 0 in the remaining of the sample.

Date Format Examples

The following date formats are allowed by the add-in:

Daily: 01/01/1990, 1/1/1990

Weekly: 01/01/1990, 1/1/1990

Monthly: 1990M1, 1990m1, 1990:1

Quarterly: 1990Q1, 1990q1, 1990:1

Annual: 1990

Undated: 1990