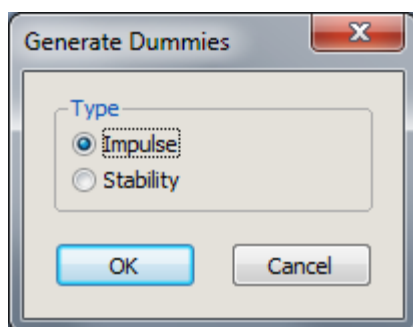**Package Name:** GenDummy

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
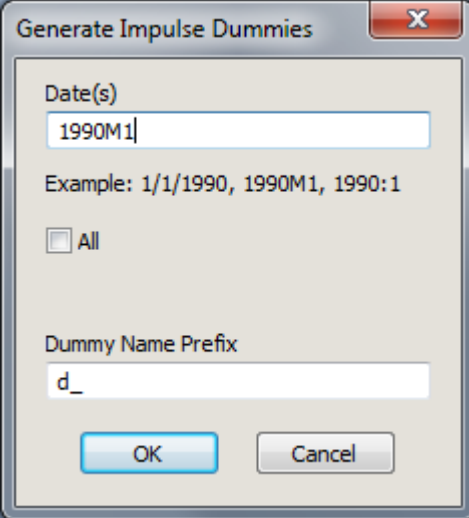**Interface:** Dialog only.

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.
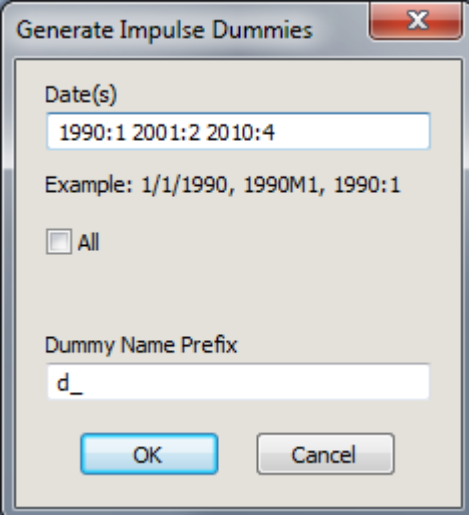
Examples

Example 1

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_".
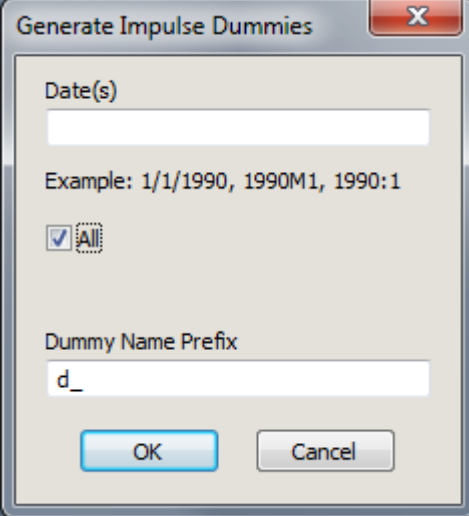
Example 2

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
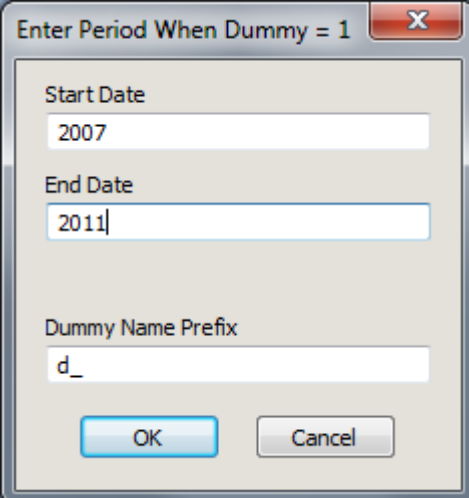

Generates "impulse" dummies for all observations in the sample.

Example 4

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*