clear

cd C:\EigeneDateien\FH\Finance\Angewandte\Daten

capture log close

log using aktien-beta.log, replace

set more off

/\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*/

use dax\_monat\_9, clear

\*gen jahr = year(datum)

\*gen monat = month(datum)

\*gen date=ym(jahr, monat)

format date %tm

tsset date

list date dax if tin(2006/12,2007/12)

gen dax\_l= L.dax

gen dax\_r= ln(dax) -ln(L.dax)

sum dax\_r

gen adidas\_r= ln( adidas) -ln(L.adidas)

gen basf\_r= ln( basf) -ln(L.basf)

gen eon\_r= ln( eon) -ln(L.eon)

gen dbk\_r= ln( dbk) -ln(L.dbk)

sum dax\_r, detail

tabstat dax\_r adidas\_r basf\_r dbk\_r eon\_r, statistics( N mean sd median skewness kurtosis ) columns(variables) format(%6.4f)

regress adidas\_r dax\_r

regress basf\_r dax\_r

regress eon\_r dax\_r

regress dbk\_r dax\_r

regress basf\_r dax\_r if tin(1973/1,1977/12)

regress basf\_r dax\_r if tin(1978/1,1982/12)

regress basf\_r dax\_r if tin(1983/1,1987/12)

drop adidas\_r basf\_r dbk\_r eon\_r

foreach xxx of varlist allianz - volkswagen {

gen `xxx'\_r = ln(`xxx') -ln(L.`xxx')

}

foreach xxx of varlist allianz - volkswagen {

regress `xxx'\_r dax\_r

}

rolling \_b, window(60) saving(dbk\_beta): regress dbk\_r dax\_r

rolling \_b \_se , window(60) saving(eon\_beta): regress eon\_r dax\_r

use eon\_beta, clear

tsset end

tsline \_b\_dax\_r