clear

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

capture log close

log using randomsample.log, replace

pause on

matrix input C = (1,0.9,0.05\0.9,1,0.05\0.05,0.05,1), replace

matrix list C

drawnorm a b c, n(1000) corr(C) sds(1 1 1) cstorage(full)

drawnorm d, n(1000)

drawnorm e, n(1000)

sum a-e

tabstat a-e, statistics( mean sd semean median kurtosis skewness ) columns(variables) format(%5.3f)

sktest a

corr

twoway scatter a b

twoway scatter a c

gen y= 2+a-1.5\*b +c+e

gen y2= 2+2\*a +c+e

graph matrix y a b c d, half

pause

regress y a b c

regress y a

regress y a b

regress y a c

regress y a b c d

save random, replace

/\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* Das haben wir nicht gemacht

corr2data a b, n(1000)

gen randoma =sum(a)

gen randomb =sum(b)

regress randoma randomb