COMMANDS FOR EVIEWS 11

TWO WAYS TO PROCEED

1°) Fast-track procedure (p.1)

2°) Extended procedure (p.3)

a) Implementation
b) Building the Seemingly Unrelated Regression 1 (Vote function) (p.7)
c) Building the Seemingly Unrelated Regression 2 (Swing ratio) (p.13)

1°) Fast-track Procedure

After opening your Eviews software, follow the commands below:

- **File**
- **Open**
- **EViews workfile to download from DATAVERSE : "2025 german election-jerome-jerome-lewis-beck-EVIEWS-FILE-for_dataverse.wf1"**

The dabase and programs appear in the workfile window

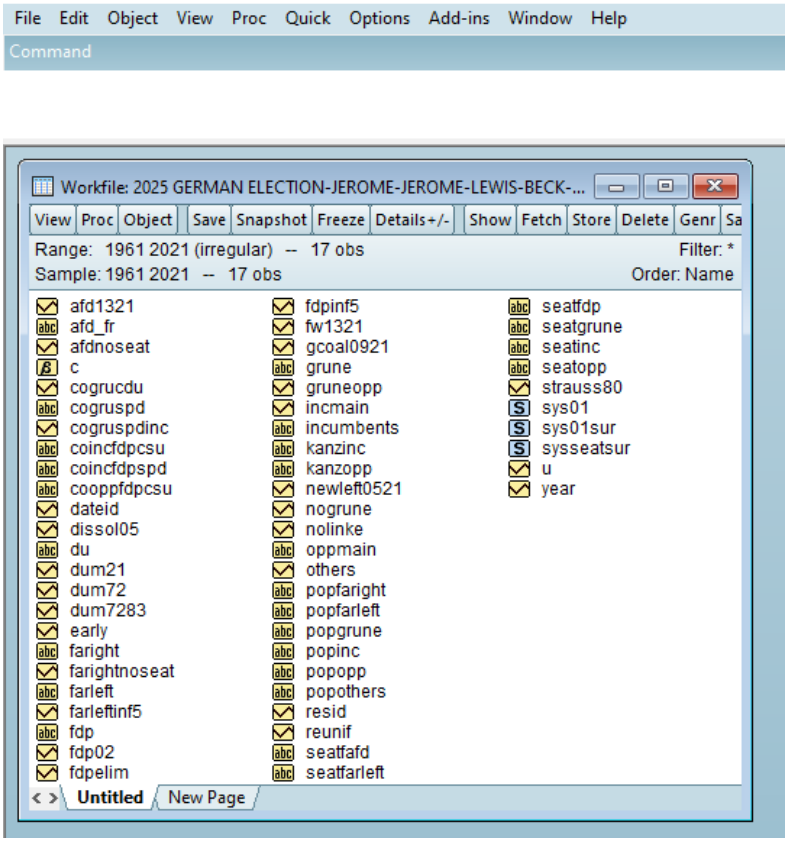
➔To run the SUR Vote function for the german parties (see below) :

- **Click on "sys01sur" system file**
- **Click on [View] and then [System specification] to check the equation formula**
- **Click on [View] and then [Representation] to see the estimated equations and substituted coefficients**

- **Click on [View] and then [Estimated output] to see the estimation window and statistics**

➔To run the SUR Seats Swing Ratio for the german parties (see below) :

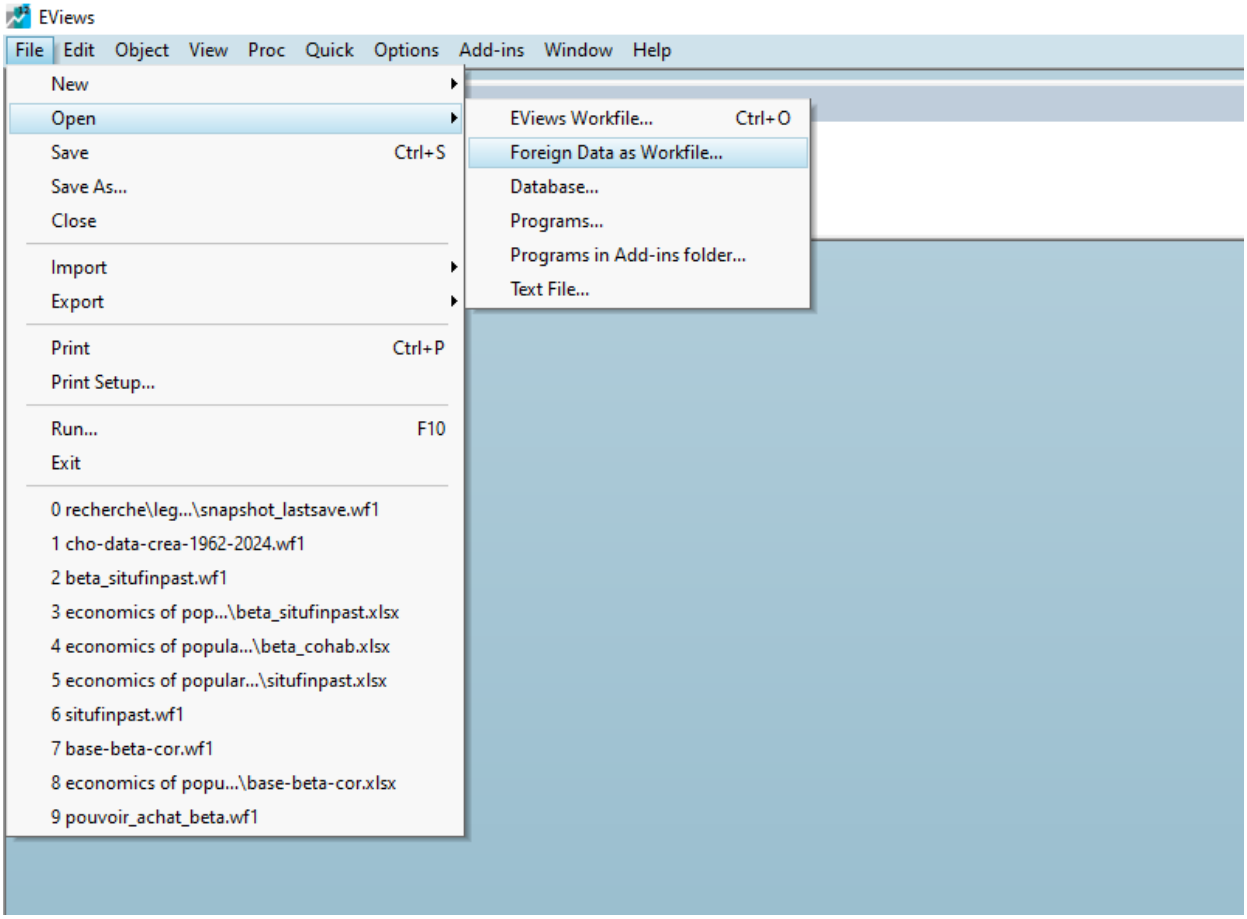
- **Click on "sysseatsur" system file**
- **Then follow the same procedure as above**



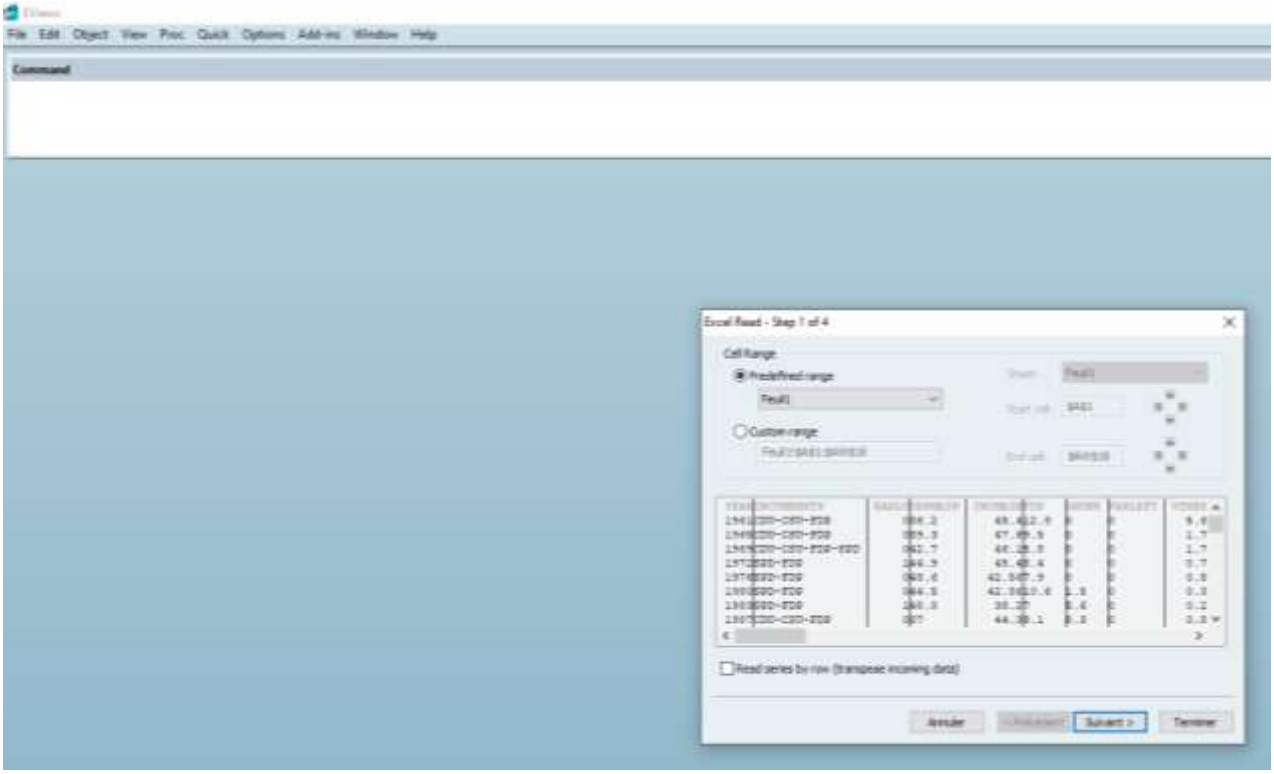
2°) Extended procedure

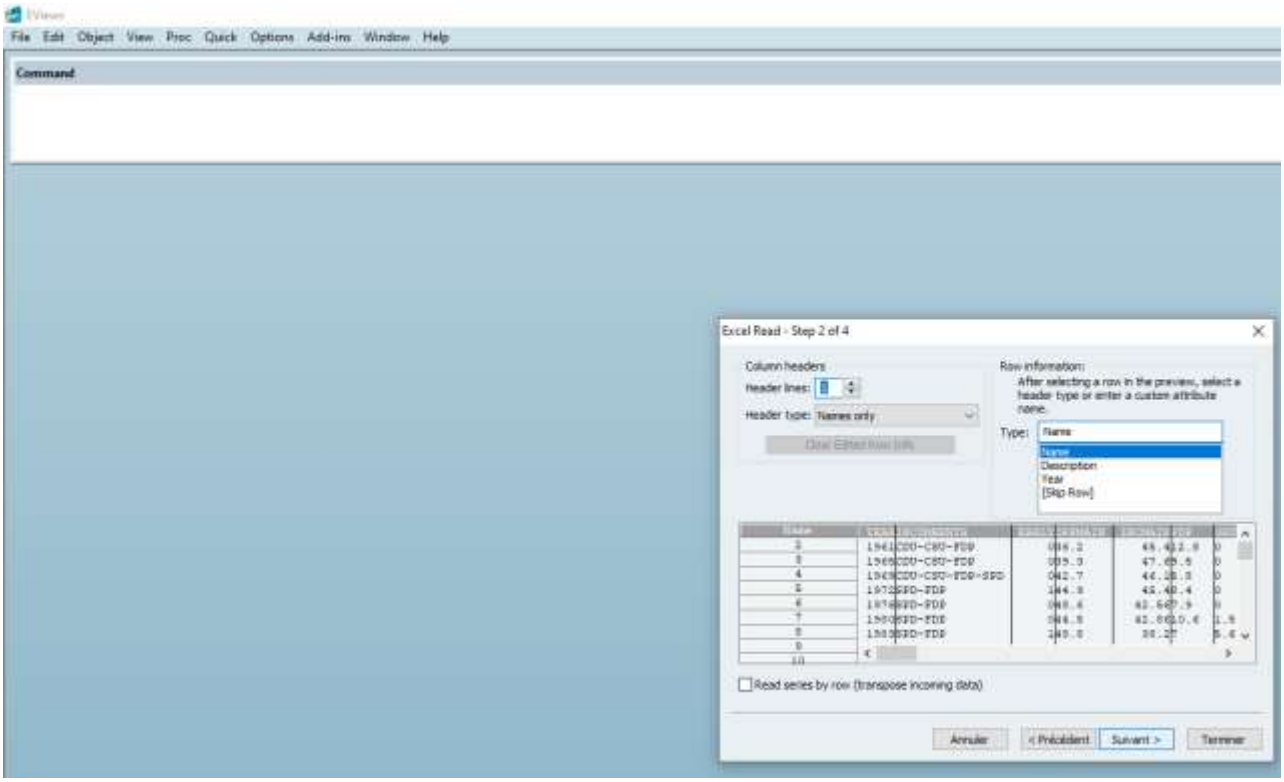
a) Implementation

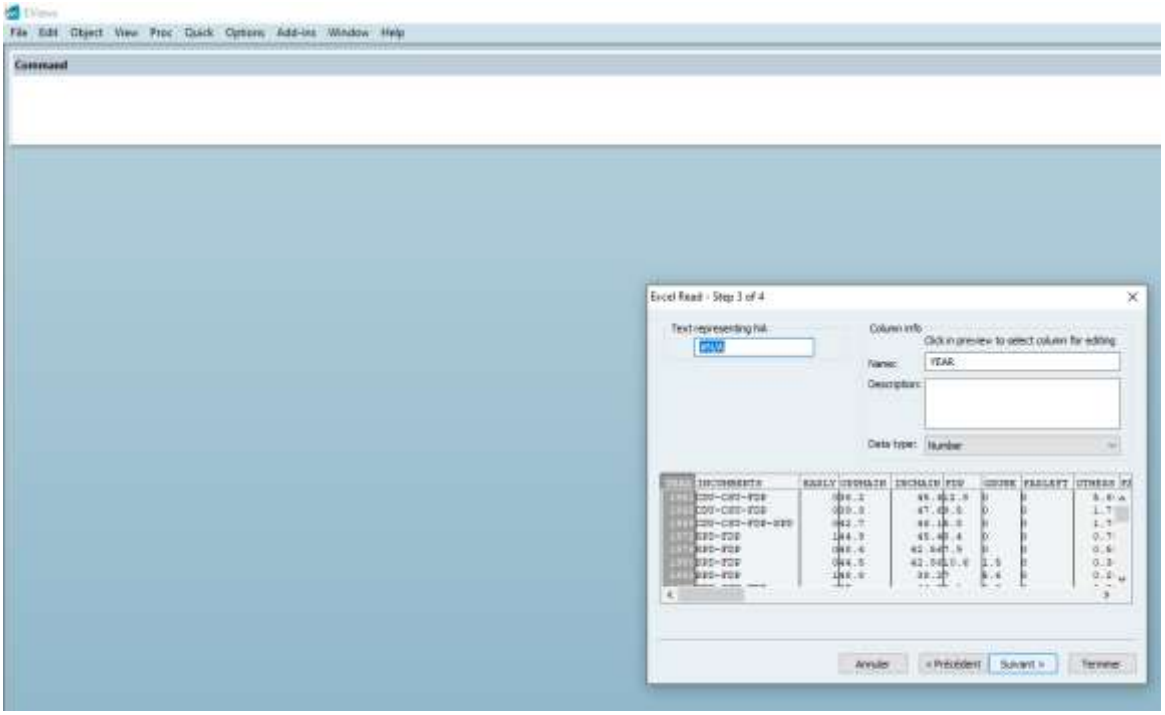
- **File**
- **Open**
- **Foreign Data as Workfile**

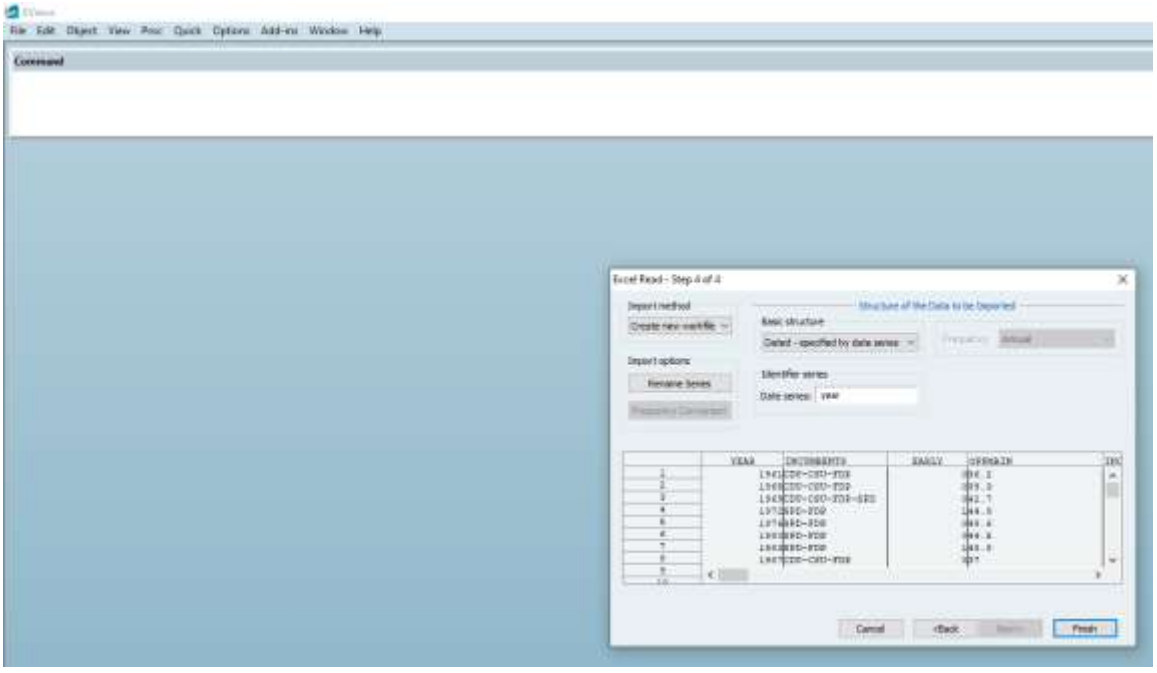


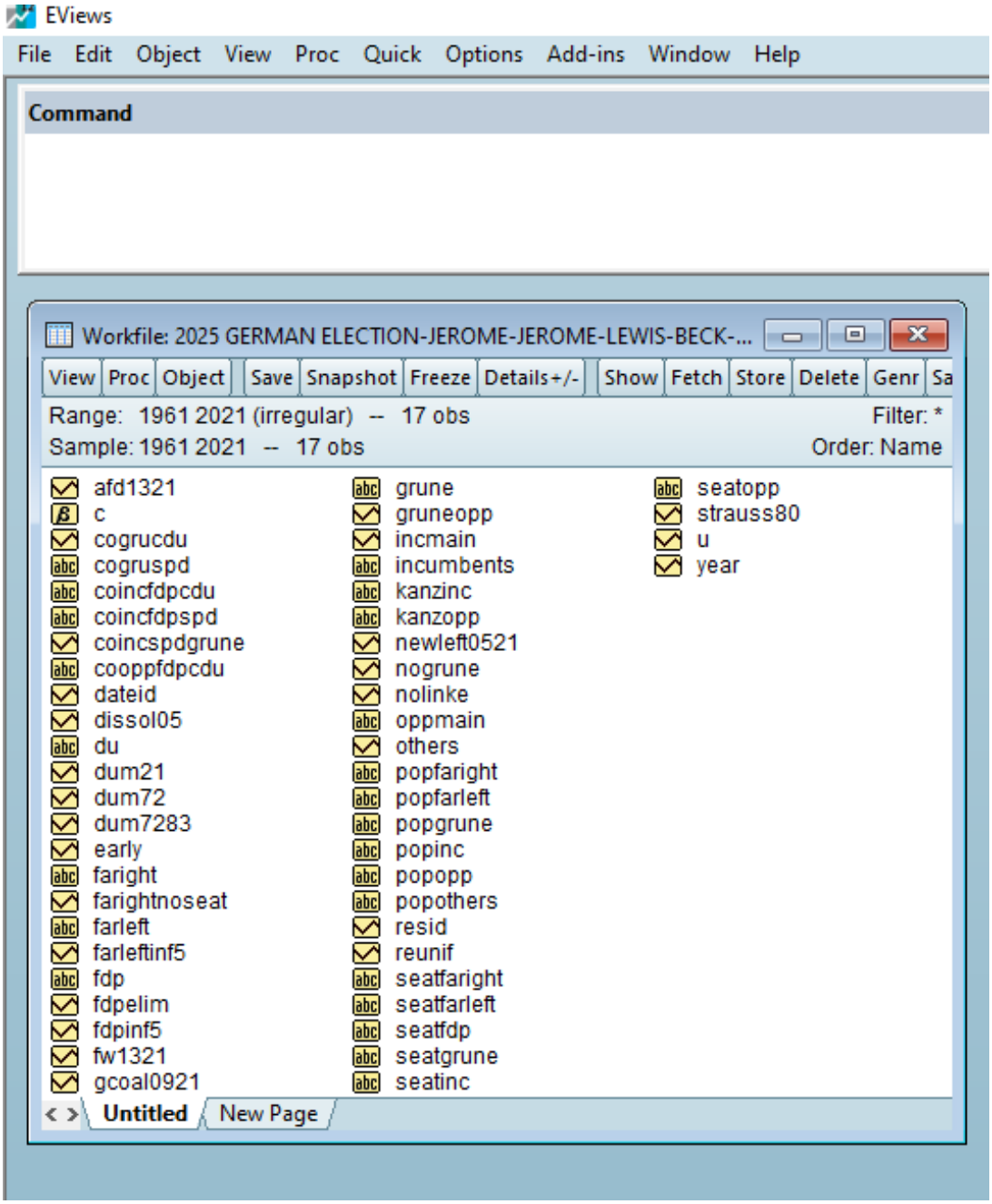
- **Download from DATAVERSE "**2025 GERMAN ELECTION-JEROME-JEROME-LEWIS-BECK-DATABASE-FOR_DATAVERSE.xlsx**"**
- **Then carry out the following steps 1 to 4**


File Edit Object View Proc Quick Options Add-ins Window Help
Command
Excel Read - Step 1 of 4
Cell Range
Predefined range
Custom range
Read series by row (transpose incoming data)
Annuler
Suivant >
Terminer

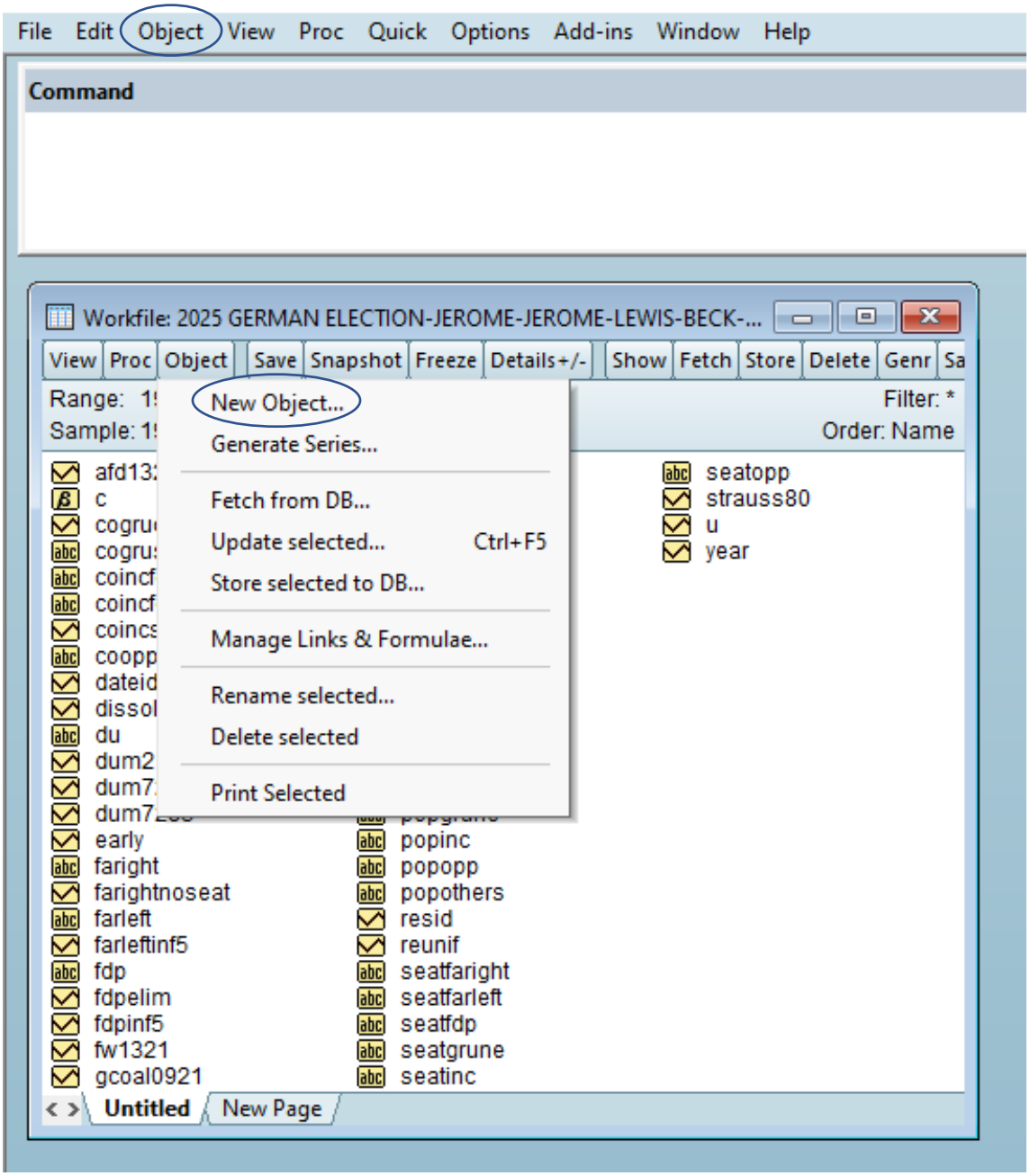

File Edit Object View Proc Quick Options Add-ins Window Help
Command
Excel Read - Step 2 of 4
Column headers
Header lines:
Header type: Names only
Row information:
After selecting a row in the preview, select a header type or enter a custom attribute name.
Type: Name
Name
Description
Year
[Skip Row]
Read series by row (transpose incoming data)
Annuler
< Précédent
Suivant >
Terminer

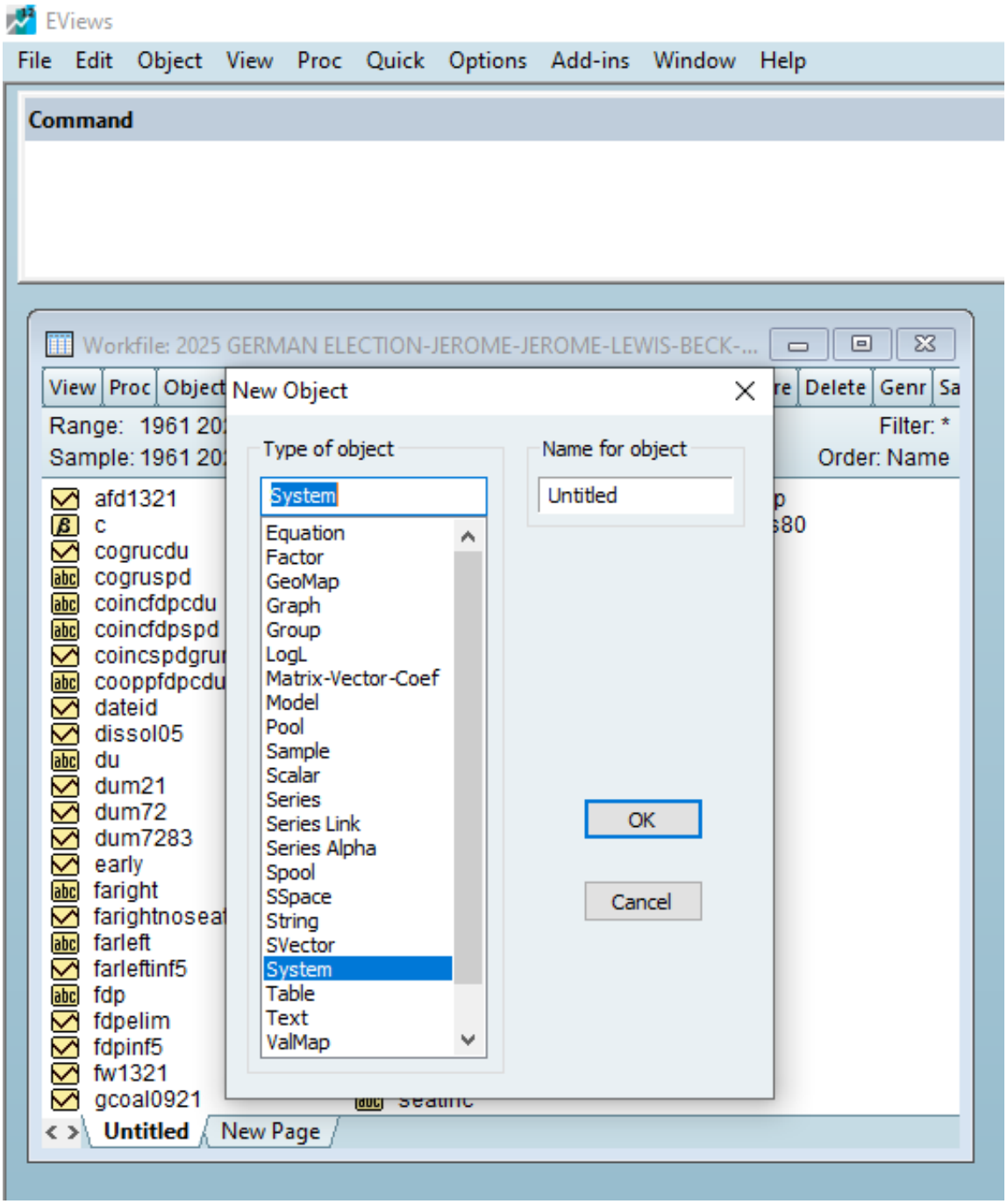

File Edit Object View Proc Quick Options Add-ins Window Help
Command
Excel Read - Step 3 of 4
Text representing NA
Column info
Click in preview to select column for editing
Name:
YEAR
Description:
Data type:
Number
Annuler
< Précédent
Suivant >
Terminer


File Edit Object View Proc Quick Options Add-ins Window Help
Command
Excel Read - Step 4 of 4
Import method
Create new workfile
Import options
Rename Series
Basic structure
Dated - specified by date series
Identifier series
Date series:
year
YEAR
Cancel
<Back
Finish


EViews
File Edit Object View Proc Quick Options Add-ins Window Help
Command
Workfile: 2025 GERMAN ELECTION-JEROME-JEROME-LEWIS-BECK-...
View Proc Object Save Snapshot Freeze Details+/- Show Fetch Store Delete Genr Sa
Range: 1961 2021 (irregular) -- 17 obs
Filter: *
Sample: 1961 2021 -- 17 obs
Order: Name
afd1321
c
cogrucdu
cogruspd
coincfdpcdu
coincfdpspd
coincspdgrune
cooppfdpcdu
dateid
dissol05
du
dum21
dum72
dum7283
early
faright
farightnoseat
farleft
farleftinf5
fdp
fdpelim
fdpinf5
fw1321
gcoal0921
grune
gruneopp
incmain
incumbents
kanzinc
kanzopp
newleft0521
nogrune
nolinke
oppmain
others
popfaright
popfarleft
popgrune
popinc
popopp
popothers
resid
reunif
seatfaright
seatfarleft
seatfdp
seatgrune
seatinc
seatopp
strauss80
u
year
Untitled
New Page

b) Building Seemingly Unrelated Regression 1 (Vote function)





Commands

- **Object**
- **New Object**
- **System**

➔ **<u>TYPE</u> the following equations lines in the System window :**

INCMAIN = C(1) + C(2)*POPINC + C(3)*DU + C(4)*GCOAL0921 + C(5)*KANZINC + C(6)*AFD1321 + C(7)*DUM72 + C(8)*STRAUSS80

OPPMAIN = C(9) + C(10)*POPOPP + C(11)*DU + C(12)*dissol05 + C(13)*AFD1321 + C(14)*gruneopp

FDP = C(15) + C(16)*COINCFDPCSU + C(17)*COINCFDPSPD + C(18)*COOPPFDPCSU + C(19)*FDPINF5 + C(20)*DUM21 + C(21)*FDP02

GRUNE = C(22) + C(23)*POPGRUNE + C(24)*COGRUSPDINC + C(25)*NOGRUNE + C(26)*REUNIF

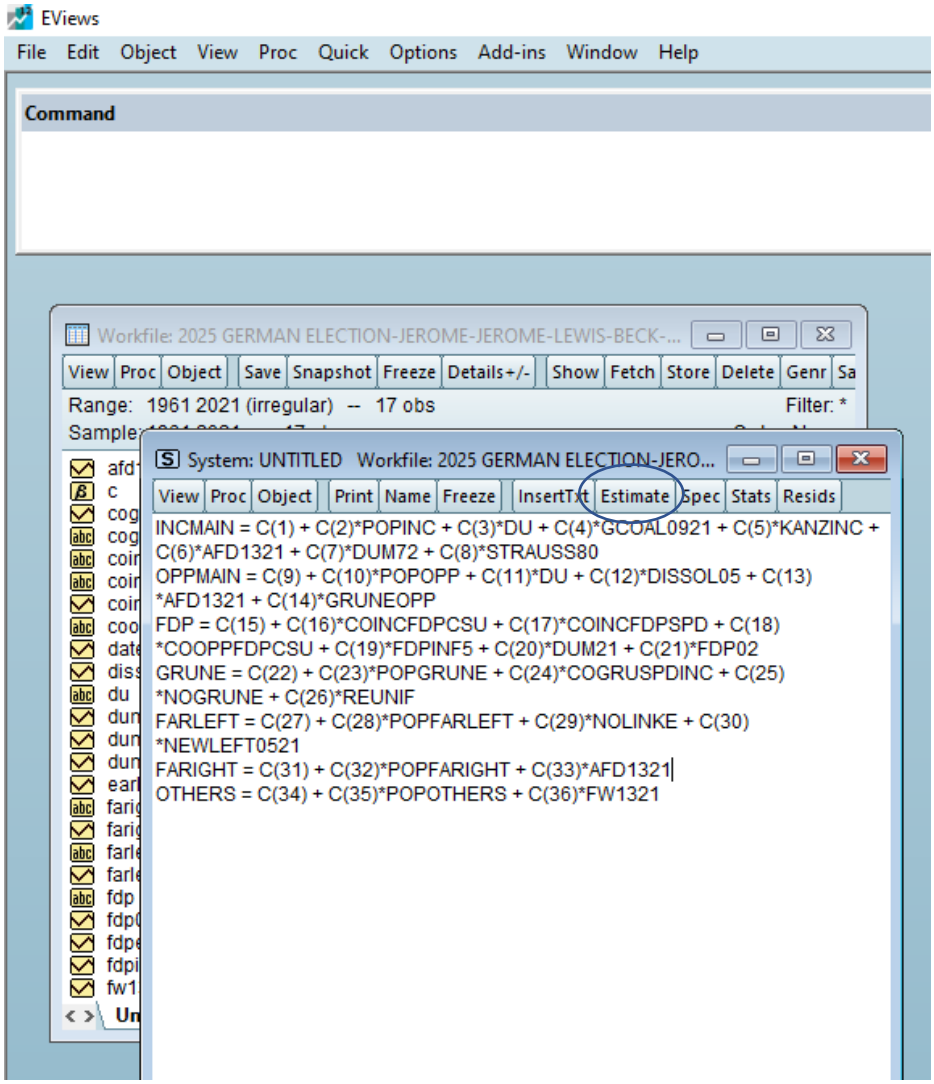
farleft = C(27) + C(28)*popfarleft+ C(29)*NOLINKE + C(30)*NEWLEFT0521

faright = C(31) + C(32)*POPfaright + C(33)*afd1321

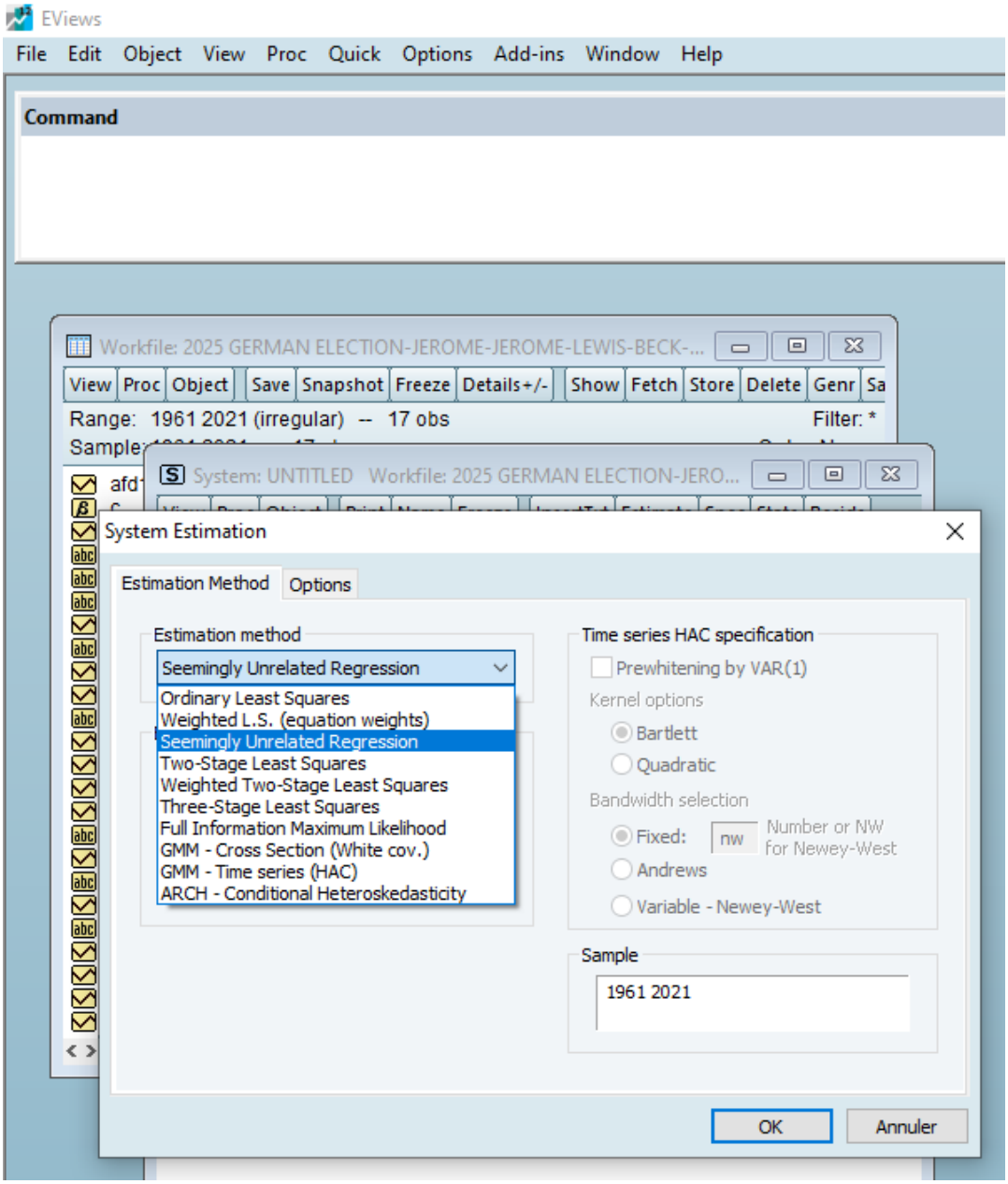
OTHERS = C(34) + C(35)*POPOTHERS + C(36)*FW1321

NOTE: the alternative way is to drag and drop the **“sys01sur” system file from the file “2025 german election-jerome-jerome-lewis-beck-EVIEWS-FILE-for_dataverse.wf1” downlaodable from DATAVERSE**

- **Estimate**



- Choose <Seemingly Unrelated Regression>


EViews
File Edit Object View Proc Quick Options Add-ins Window Help
Command
Workfile: 2025 GERMAN ELECTION-JEROME-JEROME-LEWIS-BECK-...
View Proc Object Save Snapshot Freeze Details+/- Show Fetch Store Delete Genr Sa
Range: 1961 2021 (irregular) -- 17 obs
Filter: *
System: UNTITLED Workfile: 2025 GERMAN ELECTION-JERO...
System Estimation
Estimation Method
Options
Estimation method
Seemingly Unrelated Regression
Ordinary Least Squares
Weighted L.S. (equation weights)
Seemingly Unrelated Regression
Two-Stage Least Squares
Weighted Two-Stage Least Squares
Three-Stage Least Squares
Full Information Maximum Likelihood
GMM - Cross Section (White cov.)
GMM - Time series (HAC)
ARCH - Conditional Heteroskedasticity
Time series HAC specification
Prewhitening by VAR(1)
Kernel options
Bartlett
Quadratic
Bandwidth selection
Fixed:
nw
Number or NW for Newey-West
Andrews
Variable - Newey-West
Sample
1961 2021
OK
Annuler

SUR Vote function Results

System: SYS01BISSUR
Estimation Method: Seemingly Unrelated Regression
Date: 10/20/25 Time: 00:42
Sample: 1961 2021
Included observations: 17
Total system (balanced) observations 119
Linear estimation after one-step weighting matrix

	Coefficient	Std. Error	t-Statistic	Prob.
C(1)	12.20888	1.178964	10.35560	0.0000
C(2)	0.613084	0.024782	24.73939	0.0000
C(3)	-0.274692	0.077467	-3.545911	0.0006
C(4)	-8.786308	0.449567	-19.54393	0.0000
C(5)	0.127844	0.012811	9.979165	0.0000
C(6)	-2.462213	0.412081	-5.975066	0.0000
C(7)	-3.221337	0.536874	-6.000175	0.0000
C(8)	-5.158058	0.573862	-8.988322	0.0000
C(9)	26.80113	4.212294	6.362597	0.0000
C(10)	0.341265	0.093061	3.667121	0.0004
C(11)	1.449607	0.248896	5.824136	0.0000
C(12)	-10.12713	1.677474	-6.037132	0.0000
C(13)	-4.979815	1.669446	-2.982914	0.0037
C(14)	-4.535964	1.227494	-3.695305	0.0004
C(15)	4.989469	0.541510	9.213994	0.0000
C(16)	0.128658	0.016931	7.599193	0.0000
C(17)	0.094460	0.015840	5.963538	0.0000
C(18)	0.206318	0.021308	9.682486	0.0000
C(19)	-2.393525	0.898213	-2.664765	0.0093
C(20)	4.165488	0.924499	4.505670	0.0000
C(21)	-3.613051	0.928091	-3.892994	0.0002
C(22)	2.655744	0.486747	5.456107	0.0000
C(23)	0.554065	0.042688	12.97939	0.0000
C(24)	0.053291	0.027096	1.966700	0.0526
C(25)	-2.578663	0.523787	-4.923118	0.0000
C(26)	-3.416420	0.679884	-5.025001	0.0000
C(27)	2.109135	0.698941	3.017614	0.0034
C(28)	0.474687	0.143881	3.299158	0.0014
C(29)	-2.121319	0.753987	-2.813470	0.0061
C(30)	3.061107	0.872434	3.508696	0.0007
C(31)	0.592237	0.267830	2.211242	0.0298
C(32)	1.104488	0.126088	8.759658	0.0000
C(33)	2.626878	0.839910	3.127570	0.0024
C(34)	0.989792	0.507551	1.950135	0.0545
C(35)	0.435560	0.155691	2.797584	0.0064
C(36)	2.734627	0.896289	3.051056	0.0031
Determinant residual covariance		0.123839		

Equation: INCMAIN = C(1) + C(2)*POPINC + C(3)*DU + C(4)*GCOAL0921 + C(5)*KANZINC + C(6)*AFD1321 + C(7)*DUM72 + C(8)*STRAUSS80
Observations: 17

R-squared	0.990914	Mean dependent var	39.87177
Adjusted R-squared	0.983848	S.D. dependent var	6.177092
S.E. of regression	0.785058	Sum squared resid	5.546840
Durbin-Watson stat	1.972038		

Equation: OPPMAIN = C(9) + C(10)*POPOPP + C(11)*DU + C(12)*DISSOL05 + C(13)*AFD1321 + C(14)*GRUNEOPP
Observations: 17

R-squared	0.948777	Mean dependent var	36.55588
Adjusted R-squared	0.925493	S.D. dependent var	8.599545
S.E. of regression	2.347321	Sum squared resid	60.60909
Durbin-Watson stat	2.222803		

Equation: FDP = C(15) + C(16)*COINCFDPCSU + C(17)*COINCFDPSPD + C(18)*COOPPFDPCSU + C(19)*FDPINF5 + C(20)*DUM21 + C(21)*FDP02
Observations: 17

R-squared	0.878233	Mean dependent var	9.058824
Adjusted R-squared	0.805173	S.D. dependent var	2.628286
S.E. of regression	1.160105	Sum squared resid	13.45844
Durbin-Watson stat	2.290714		

Equation: GRUNE = C(22) + C(23)*POPGRUNE + C(24)*COGRUSPDINC + C(25)*NOGRUNE + C(26)*REUNIF
Observations: 17

R-squared	0.948654	Mean dependent var	5.522941
Adjusted R-squared	0.931538	S.D. dependent var	4.536223
S.E. of regression	1.186912	Sum squared resid	16.90512
Durbin-Watson stat	3.011518		

Equation: FARLEFT = C(27) + C(28)*POPFARLEFT+ C(29)*NOLINKE + C(30)*NEWLEFT0521
Observations: 17

R-squared	0.919134	Mean dependent var	3.484118
Adjusted R-squared	0.900473	S.D. dependent var	4.041313
S.E. of regression	1.274949	Sum squared resid	21.13144
Durbin-Watson stat	1.497339		

Equation: FARIGHT = C(31) + C(32)*POPFARIGHT + C(33)*AFD1321
Observations: 17

R-squared	0.920085	Mean dependent var	2.841177
Adjusted R-squared	0.908669	S.D. dependent var	3.632685
S.E. of regression	1.097836	Sum squared resid	16.87342
Durbin-Watson stat	2.263880		

Equation: OTHERS = C(34) + C(35)*POPOTHERS + C(36)*FW1321
Observations: 17

R-squared	0.618051	Mean dependent var	2.665294
Adjusted R-squared	0.563486	S.D. dependent var	2.305336
S.E. of regression	1.523117	Sum squared resid	32.47838
Durbin-Watson stat	1.481781		

c) Building Seemingly Unrelated Regression 2 (Swing Ratio)

SEE APPENDIX p.8, 9 and 13 for specification and variables

➔ **Follow the same steps than in a) and TYPE the following equations lines in the System window :**

```
SEATINC = C(1) + C(2)*INCMAIN + C(3)*FDPELIM + C(4)*REUNIF
SEATOPP = C(5) + C(6)*OPPMAIN
SEATFDP = C(7) + C(8)*FDP + C(9)*FDPELIM
SEATGRUNE = C(10) + C(11)*GRUNE + C(12)*REUNIF + C(13)*NOGRUNE
SEATFARLEFT = C(14) + C(15)*FARLEFT + C(16)*FARLEFTINF5
SEATAFD = C(17) + C(18)*AFD_FR + C(19)*AFDNOSEAT
```

NOTE: the alternative way is to drag and drop the **"sys01sur" system file from the file "2025 german election-jerome-jerome-lewis-beck-EVIEWS-FILE-for_dataverse.wf1" downlaodable from DATAVERSE**

RESULTS OF SUR REGRESSION (Swing Ratio)

NB : for forecasts calculation and seats normalization see appendix p.15

System: SYSSEATBISSUR
Estimation Method: Seemingly Unrelated Regression
Date: 10/20/25 Time: 01:11
Sample: 1961 2021
Included observations: 17
Total system (balanced) observations 102
Linear estimation after one-step weighting matrix

	Coefficient	Std. Error	t-Statistic	Prob.
C(1)	4.437273	1.446366	3.067877	0.0029
C(2)	0.934665	0.036154	25.85257	0.0000
C(3)	6.642202	0.898421	7.393198	0.0000
C(4)	2.610733	0.913962	2.856501	0.0054
C(5)	1.724753	1.053379	1.637353	0.1053
C(6)	1.002382	0.027527	36.41475	0.0000
C(7)	-0.281841	0.325582	-0.865652	0.3892
C(8)	1.053581	0.033685	31.27771	0.0000
C(9)	-4.933137	0.363501	-13.57117	0.0000
C(10)	-1.417115	0.165007	-8.588215	0.0000
C(11)	1.210178	0.017747	68.19092	0.0000
C(12)	-3.494025	0.172836	-20.21586	0.0000
C(13)	1.432332	0.152131	9.415149	0.0000
C(14)	0.034479	0.079752	0.432322	0.6666
C(15)	1.052945	0.010272	102.5101	0.0000
C(16)	-4.024626	0.131497	-30.60614	0.0000
C(17)	-0.975307	0.362338	-2.691708	0.0086
C(18)	0.852825	0.070197	12.14899	0.0000
C(19)	-4.307263	0.967250	-4.453104	0.0000

Determinant residual covariance 0.000111

Equation: SEATINC = C(1) + C(2)*INCMAIN + C(3)*FDPELIM + C(4)
*REUNIF
Observations: 17

R-squared	0.976465	Mean dependent var	42.24830
Adjusted R-squared	0.971034	S.D. dependent var	6.229207
S.E. of regression	1.060179	Sum squared resid	14.61175
Durbin-Watson stat	2.111705		

Equation: SEATOPP = C(5) + C(6)*OPPMAIN
Observations: 17

R-squared	0.973490	Mean dependent var	38.36771
Adjusted R-squared	0.971723	S.D. dependent var	8.389014
S.E. of regression	1.410687	Sum squared resid	29.85056
Durbin-Watson stat	2.074570		

Equation: SEATFDP = C(7) + C(8)*FDP + C(9)*FDPELIM
Observations: 17

R-squared	0.989653	Mean dependent var	8.972180
Adjusted R-squared	0.988175	S.D. dependent var	3.441146
S.E. of regression	0.374199	Sum squared resid	1.960348
Durbin-Watson stat	1.037515		

Equation: SEATGRUNE = C(10) + C(11)*GRUNE + C(12)*REUNIF + C(13)
*NOGRUNE
Observations: 17

R-squared	0.994224	Mean dependent var	5.482372
Adjusted R-squared	0.992891	S.D. dependent var	5.070493
S.E. of regression	0.427522	Sum squared resid	2.376072
Durbin-Watson stat	2.515821		

Equation: SEATFARLEFT = C(14) + C(15)*FARLEFT + C(16)*FARLEFTINF5
Observations: 17

R-squared	0.995188	Mean dependent var	3.466321
Adjusted R-squared	0.994500	S.D. dependent var	4.355632
S.E. of regression	0.323015	Sum squared resid	1.460745
Durbin-Watson stat	2.399618		

Equation: SEATAFD = C(17) + C(18)*AFD FR + C(19)*AFDNOSEAT
Observations: 17

R-squared	0.854497	Mean dependent var	1.194351
Adjusted R-squared	0.833711	S.D. dependent var	3.394920
S.E. of regression	1.384400	Sum squared resid	26.83190
Durbin-Watson stat	1.519643		