



What's New in EViews 12

EViews 12 features a wide range of exciting changes and improvements. The following is an overview of the most important new features in Version 12.

EViews Interface and Programming

- New open text based file format.
- Markdown language support for output.
- Miscellaneous improvements.

Data Handling

- DBNomics database API support.
- Organisation for economic co-operation and development (OECD) database API support
- Improvements to SDMX and EIA database interfaces
- Miscellaneous Improvements

New Graph, Table and Geomap Features

- Shade-by-sample, allowing easier shading
- Animated graphs and geomaps
- X-Y errors bars
- Miscellaneous Improvements

Econometrics and Statistics

Estimation

- Variable selection methods: LASSO and Auto-Search/GETS.
- Indicator saturation - automatic outlier and structural break detection.
- Fractionally integrated GARCH models (FIGARCH and FIEGARCH).
- Elastic Net, Ridge and LASSO enhancements.
- Panel clustered covariances.
- Mixed Frequency (MIDAS) enhancements.
- Functional Coefficient Enhancements.

Testing and Diagnostics

- Impulse response enhancements, including bootstrapped covariances.
- Cross-Sectionally dependent panel unit root tests (Second Generation Tests).
- Factor Selection Methods
- Wavelet decompositions.
- Elastic Net, Ridge and LASSO enhancements.
- GARCH diagnostics: News impact curves, sign-bias tests, stability tests.

Models

- Solve control for target.
- Algebraically switching endogenous and exogenous variables.
- Dependencies.