

R Commander

Data

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Load capm.RData

這筆資料有很多遺漏值，處理方式有二

The screenshot shows the R Commander interface. The Script Window contains the following R code:

```
setwd("C:/Documents and Settings/USER/My Documents/00_QuantWorkshop/R Lab")
load("C:/Documents and Settings/USER/My Documents/00_QuantWorkshop/R Lab/capm.RData")
library(reli)
showData(Dat,
  maxwidth=8)
```

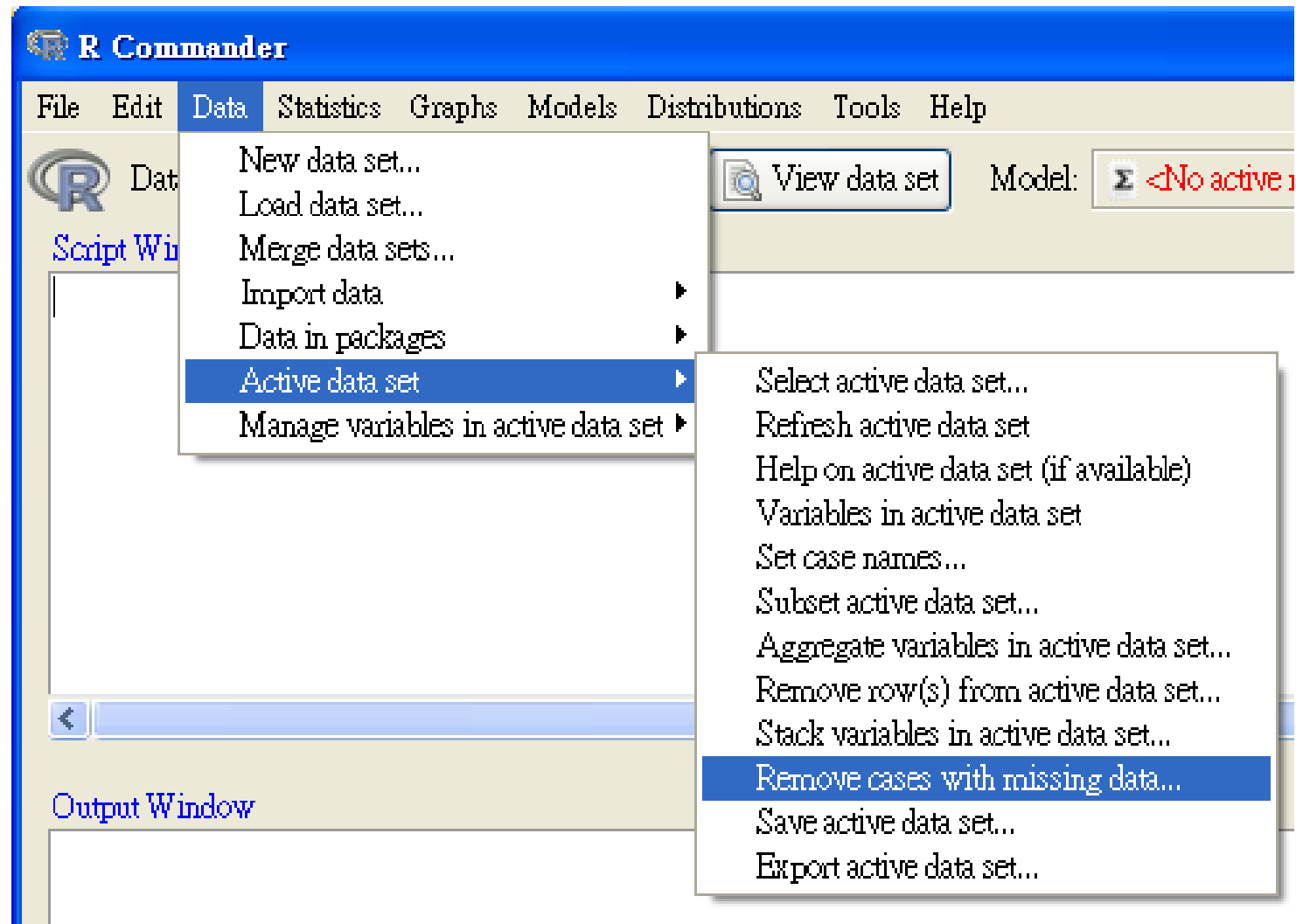
The Output Window shows the execution of these commands:

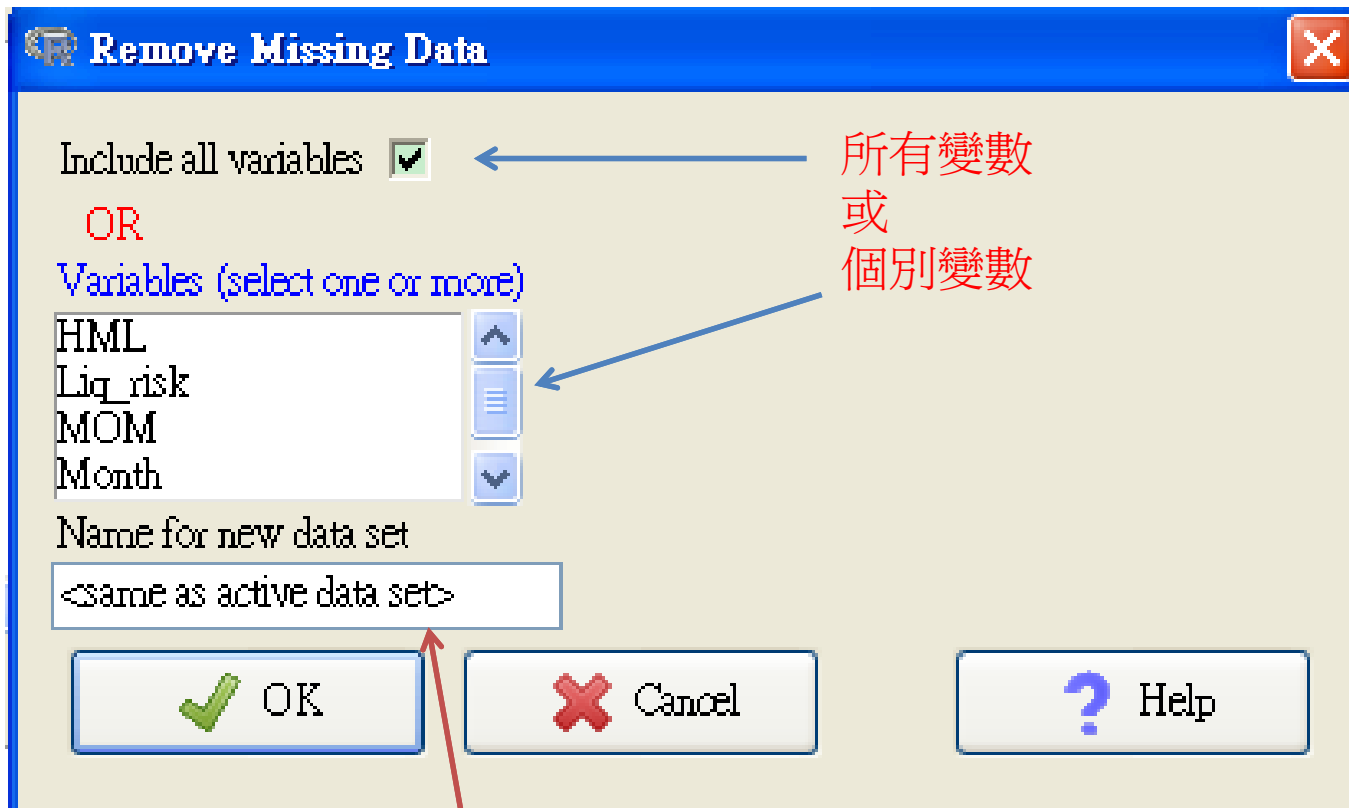
```
> setwd("C:/
> load("C:/D
> library(re
> showData(D
+ maxwidth=8
```

The Dataset window displays a table with 28 rows and 8 columns. The columns are labeled: ck.5, Stock.6, RMKT, HML, SMB, MOM, and Liq_risk. The data values are as follows:

	ck.5	Stock.6	RMKT	HML	SMB	MOM	Liq_risk
1	1643	0.856786	-0.159376	-0.392600	-0.489649	0.403874	NA
2	NA	0.295706	-0.341416	-0.021520	-0.450854	0.474758	-0.771091
3	7336	0.071977	0.287517	NA	1.438790	0.767958	0.091131
4	9714	0.161170	-0.056861	0.512252	0.320428	-0.332890	0.259352
5	3712	NA	0.147046	1.419626	NA	-0.541526	-0.070158
6	3948	0.231005	-0.013054	0.178423	1.804345	-0.986133	-0.124073
7	3662	-0.366409	-0.639949	0.321967	0.038788	-0.947810	-0.737895
8	7065	0.152035	-0.213636	0.108323	1.853405	-0.629482	-0.405862
9	4255	0.000468	-0.119718	-0.333406	-0.441889	-1.027604	-0.285073
10	3172	-0.145089	-0.291572	-0.233100	-0.224919	-0.543833	0.023999
11	4036	0.237223	0.199142	0.033595	0.098343	0.015485	-0.217237
12	5776	0.325224	-0.327950	0.104265	1.123350	0.098508	-0.186966
13	3295	-0.163775	-0.545553	1.114359	1.329099	-0.137696	0.014240
14	2030	NA	0.162163	0.091275	0.452637	0.855129	-0.047808
15	1490	0.289962	0.301117	-0.368691	0.105429	0.464154	0.489613
16	8814	0.103200	0.111832	0.068356	-0.090165	0.159238	-0.607633
17	7106	0.133272	-0.616271	-0.644810	0.015255	-0.174949	-0.382321
18	8260	0.061785	0.751595	0.616793	-1.085852	-0.072649	0.319571
19	0457	0.085845	-0.178734	0.356001	1.578872	-0.879274	-0.451027
20	9064	-0.134455	0.025596	0.050608	0.295077	-1.034249	-0.496821
21	5850	0.090965	-0.327338	-0.234568	3.619185	-0.533752	-0.320482
22	1017	-0.003772	-0.323606	-0.243434	-0.112698	-0.279172	-0.263761
23	7855	0.004505	-0.276232	0.135504	0.293479	-0.070474	0.067656
24	1932	0.638273	-0.349714	0.652834	0.155394	0.052099	-0.203200
25	7475	-0.375035	0.573127	0.201911	0.317294	0.595782	0.301007
26	2460	-0.120600	-0.061703	0.172699	-0.024083	-0.187433	-0.377624
27	9381	-0.103220	0.007577	0.180349	-0.385007	-0.406419	-0.299636
28	5868	-0.102424	0.119520	0.229009	-0.763037	-0.415691	0.660050

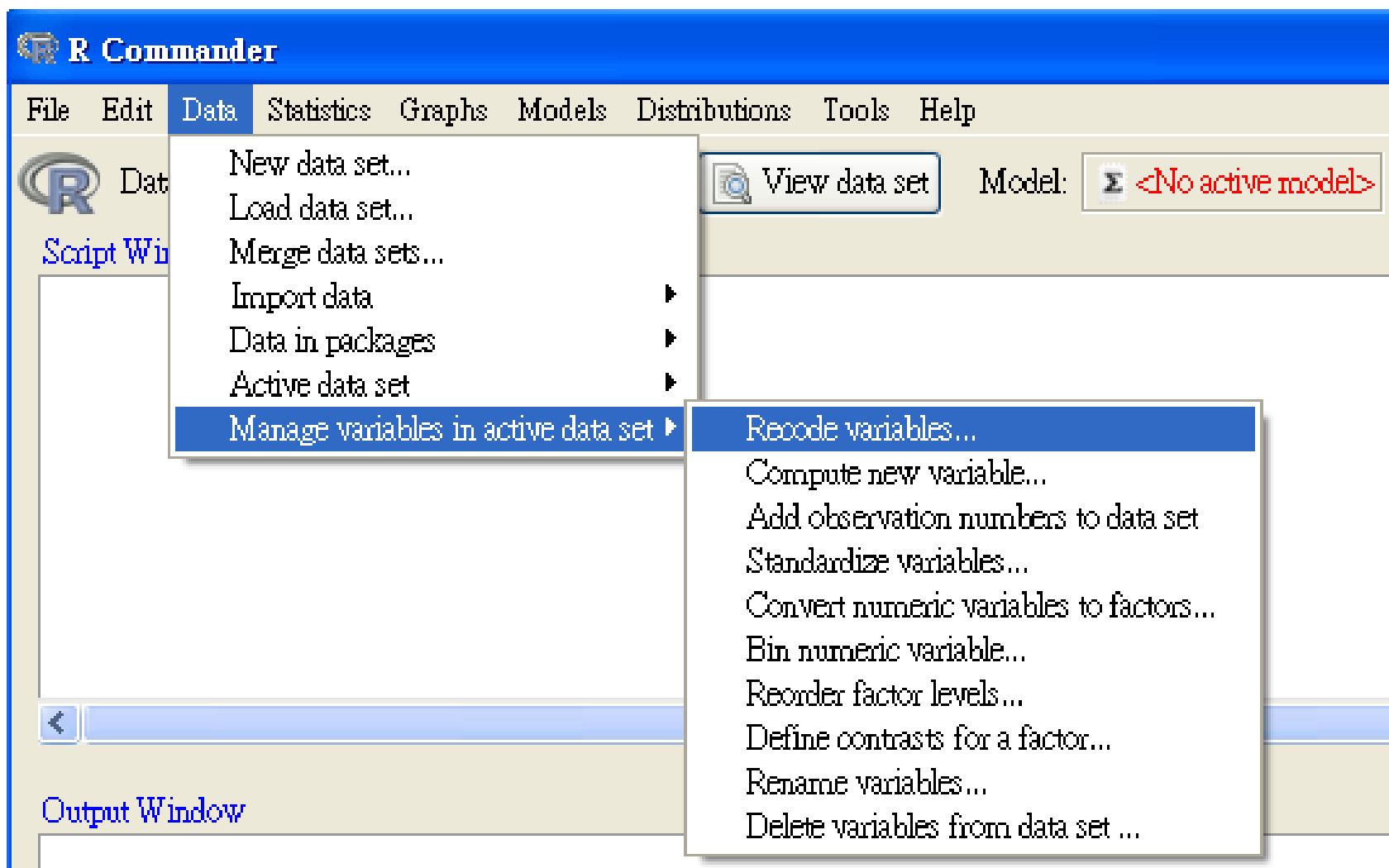
處理遺漏值(一)：移除





移除遺漏值之後是否用原檔名？此欄保持不動，就是覆蓋原資料
如果要保持原資資料，就在此處輸入新的名稱

處理遺漏值(二)：填入特定數值



Recode Variables



Variables to recode (pick one or more)

- MOM
- Month
- RMKT
- SMB

← 選取一個或多個變數

生成新變數的前置字母。也就是說，工作完成後，原資料表會出現兩筆新資料：newMOM 和 newSMB

New variable name or prefix for multiple recodes:

Make (each) new variable a factor

← 新變數是因子嗎？如果不是，請點掉這個勾勾

Enter recode directives

NA=0

缺值替換條件：將之以 0 取代。
其實，在此，不只是缺值處理，任何數值都可以。只是缺值的機會較多

OK

Cancel

Reset

Help