Eviews Commands for Testing Weak Efficiency

1. Defining a dummy for a month:
   a. Click generate
   b. type djan=(@month=1)
   c. or, dfeb=(@month=2)

2. Defining a dummy for days:
   a. click generate
   b. type dmonday=0
   c. in the top of Eviews type:
      dmonday.fill(o=1/1/1990 [the day of the first Monday, L) 1 0 0 0 0

3. You can try other things! The challenge is getting the data.
   a. composition of board
   b. ceo background
   c. ceo salary
   d. whatever