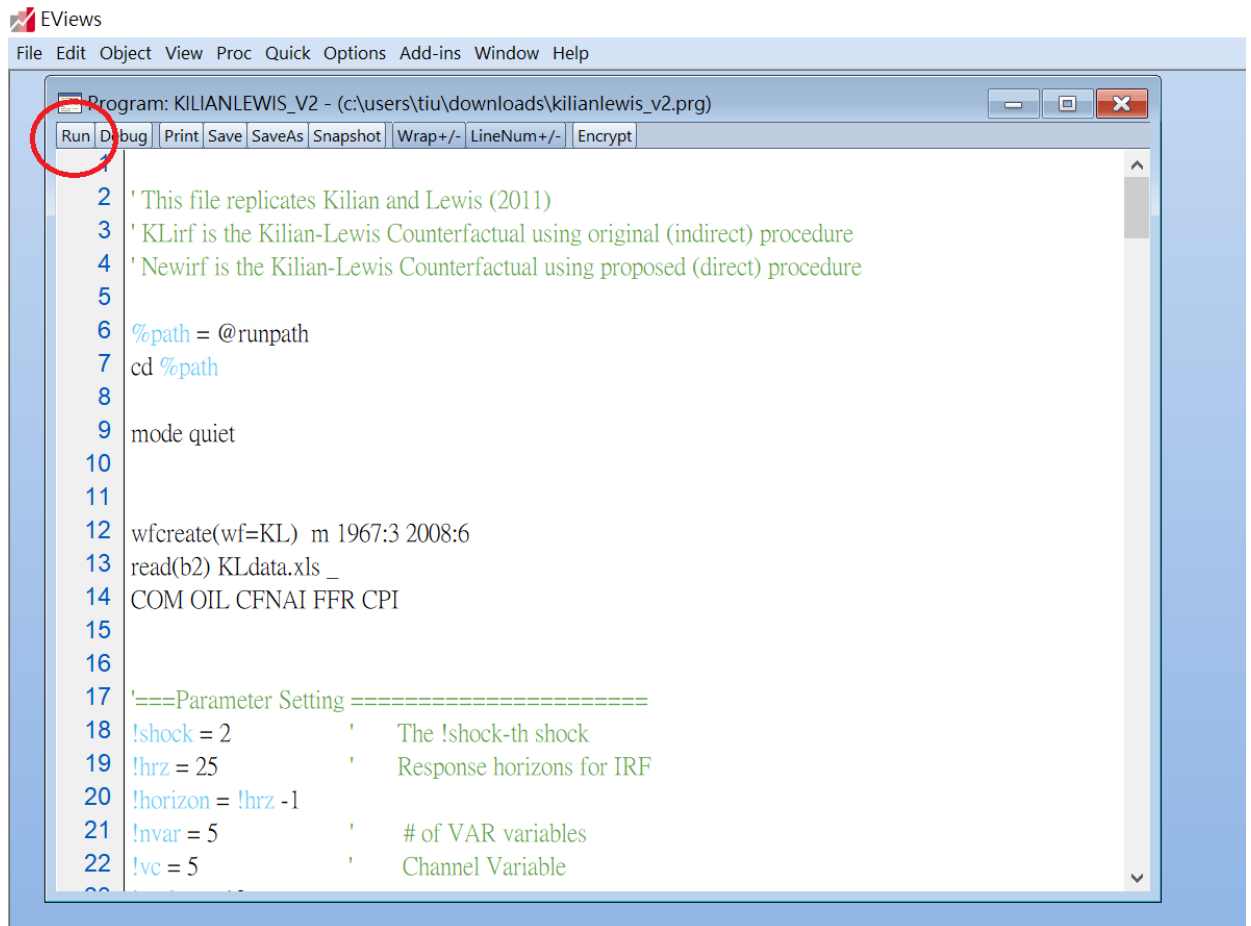(1) kilianlewis_v2.PRG is an EViews program.

(2) Put the PRG file along with the KLdata.XLS in the same folder.

(3) Use EViews to open kilianlewis_v2.PRG, and then click Run: