In the present work we study discrete and limited dependent variables. We begin with binary dependent variables. Then we show an example, where we use the data from psychological area. We work with econometric software EViews and show its possibilities, which are connected with our subject of study. We write procedures for "jackknife" method and simple random sample, compare logit, probit and gompit models and draw a graph of conditional probability of our models. Likewise we work with ordinal dependent variables. We use the same data as in the previous example. It means that we investigate possibilities of EViews and add some procedures for "jackkni ng," simple random sampling and for drawing pictures of conditional probability. Just from theoretical point of view we consider unordered dependent variables. In the next chapter we focus on limited dependent variables. We show theory of censored and truncated explained variables. As an application we show theory of survival analysis, which is used in our last example. Statistical computing is performed in R, because no suitable methods are implemented in EViews.