

Introduction to gretl and the gretl instructional lab

Features of gretl

- Easy intuitive interface (now 6 languages)
- A wide variety of least-squares and maximum-likelihood estimators, including systems estimators
- Single commands to launch procedures: augmented Dickey-Fuller test, Chow test for structural stability, Vector Autoregressions, ARMA estimation

Features of gretl

- Output models as LaTeX files, in tabular or equation format
- Integrated scripting language: enter commands either via the gui or via script
- Command loop structure for Monte Carlo simulations and iterative estimation procedures
- Link to [GNU R](#) for further data analysis

Features of gretl

- Best of all it's free!
- Open source philosophy
 - You are free to download and use gretl
 - You are invited to contribute additional features to the gretl project

Accessing gretl

- Access to gretl can be found at the website:

<http://gretl.sourceforge.net/index.html>

- which provides instructions on downloading the program and reference manuals.

Accompanying datasets

On gretl homepage, click on “data for gretl” to see list of available datasets for teaching and research:

- Datasets from econometrics textbooks
- Large macroeconomic datasets from St. Louis Fed, Penn World Tables
- Other specialized data sets.

Instructional lab for gretl

- **A set of exercises for learning gretl and practicing econometrics with real data.**
- **Each is a set of instructions and a data set to illustrate econometric procedures**
- **Posted on Robert McNown's webpage**
<http://spot.colorado.edu/~mcnownr/>
- **Instructional lab is also open source**
- **Under continuing development.**

Contribute to Instructional Lab

- Users may contribute exercises and data sets to the lab
- send these to Robert.mcnown@colorado.edu
- Instructions in Word, PowerPoint, or HTML format; data sets in any of the forms readable by gretl