Grocer installation guidelines

The installation guidelines differ slightly whether you visited Éric website (http://dubois.ensae.net) or Scilab website (http://atoms.scilab.org/). They are here given for Grocer 1.62, but apply to any other Grocer version, just replace 1.62 in the text with the number of Grocer version you are using.

If you have visited Éric website, then download the Grocer distribution adapted to the Scilab version you use (Grocer_V1.62_SCI_4.moins.tar.gz for Scilab version under 4.1.2 or Grocer_V1.62_SCI_5.2plus.tar.gz above 5.2.2) You have then 3 options:

OPTION 1: unzip Grocer distribution under Scilab root: this is the most straightforward, but with one drawback: if you had made changes to the Scilab.star file, they will be lost in the operation; and conversely, if you were to charge another toolbox which uses the same process (for the moment, there does not seem to be one, but it may happen in the future), then you were to lose Grocer in the operation.

OPTION 2: unzip Grocer distribution under the folder contrib in Scilab root: this option avoids the drawback of the last option, but is a little less straightforward

OPTION 3: unzip Grocer distribution elsewhere: this is still less straightforward, but can be useful if you cannot access the Scilab folder

If you have visited Atoms website
OPTION 4: download the file Grocer_v1.62-1.src.tar.gz from Scilab module page (http://atoms.scilab.org/) and unzip the file in the folder contrib in Scilab root

OPTION 5: download the file Grocer_v1.62-1.src.tar.gz from Scilab module page (http://atoms.scilab.org/) and unzip the file in another folder than contrib in Scilab root

OPTION 6: install Grocer from Scilab with the module manager – Atoms, available in Scilab menu "Applications".

The installation is now detailed under these 6 options.

OPTION 1:

1) under Windows:
open the zip file an extract it in the chosen directory

2) under Linux:
run gunzip Grocer_V1.62_SCI_5.2plus.tar.gz (or other), then run tar -x.fv Grocer_V1.62_SCI_5.2plus.tar in Scilab directory.

This operation:
- creates a folder grocer in the Scilab directory
- replaces the scilab.star. If you have yourself modified your scilab.star, then you will have to enter these modifications again (think to save these modifications somewhere before installing grocer)

3) run Scilab. The following window appears on screen (in this example, this is Scilab 5.1.1 which is used):
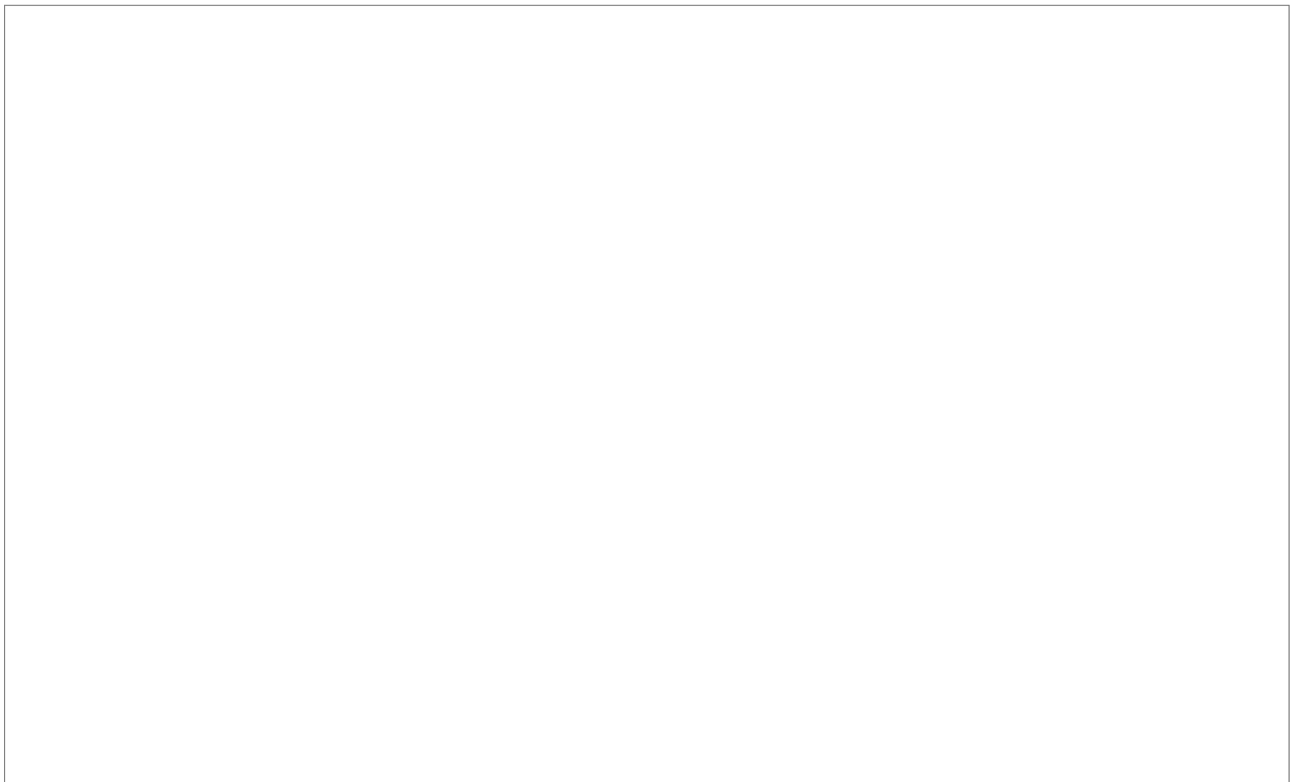
If you accept the terms of the license, then click on yes.
The following window then appears on screen[1]:

```
   installing GROCER 1.62 / Copyright Éric Dubois, Emmanuel Michaux et al. 2002-
2011
  http://dubois.ensae.net/grocer.html
  be patient...

Building the master document:
     C:\PROGRA~3\SCILAB~2.3\contrib\grocer\help\en_US\

Building the manual file [javaHelp] in
C:\PROGRA~3\SCILAB~2.3\contrib\grocer\help\en_US\.
Total files without example: 29
Total generated html files: 507

 GROCER 1.62 installed

Please, we would greatly appreciate if you could send us an e-mail at
grocer.toolbox@free.fr to inform us that you have installed grocer


  GROCER 1.62 loaded
  Copyright Éric Dubois, Emmanuel Michaux et al. 2002-2011
  http://dubois.ensae.net/grocer.html

-->
```

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1 The appearance can change slightly according to the Scilab version you download

```
 GROCER 1.62 loaded
  Copyright Éric Dubois, Emmanuel Michaux et al. 2002-2014
  http://dubois.ensae.net/grocer.html

Grocer is distibuted under CeCill license
(http://www.cecill.info/licences/Licence_CeCILL_V2-en.txt) and using Grocer
entails accepting the terms of the license
```

4) at the prompt, write hendryericsson() and enter. Then Scilab should open 2 graphic windows and display the following:

```
-->hendryericsson()
ols estimation results for dependent variable: delts(lm1-lp)
estimation period: 1964q3-1989q2
number of observations: 100
number of variables: 5
R² = 0.7616185      adjusted R² =0.7515814
Overall F test: F(4,95) = 75.880204        p-value = 0
standard error of the regression: 0.0131293
sum of squared residuals: 0.0163761
DW(0) =2.1774376
Belsley, Kuh, Welsch Condition index: 9


variable                    coeff       t-statistic p value
delts(lp)                   -0.6870384 -5.4783422  0.0000004
delts(lagts(1,lm1-lp-ly))   -0.1746071 -3.0101342  0.0033444
rnet                        -0.6296264 -10.46405   0
lagts(1,lm1-lp-ly)          -0.0928556 -10.873398  0
cte                         0.0234367  5.818553    7.987D-08


                    *
                *       *


tests results:
**************
test                   test value p-value
Chow pred. fail. (50%) 0.6360176  0.9398804
Chow pred. fail. (90%) 0.6567307  0.7609067
Doornik & Hansen       1.9768209  0.3721678
AR(1-4)                1.941783   0.1102067
hetero x_squared       1.7883471  0.1104843


                    *
                *       *


Jarque and Bera normality test:
chi2(2)=1.6835341
(p -value              = 0.4309483)
```
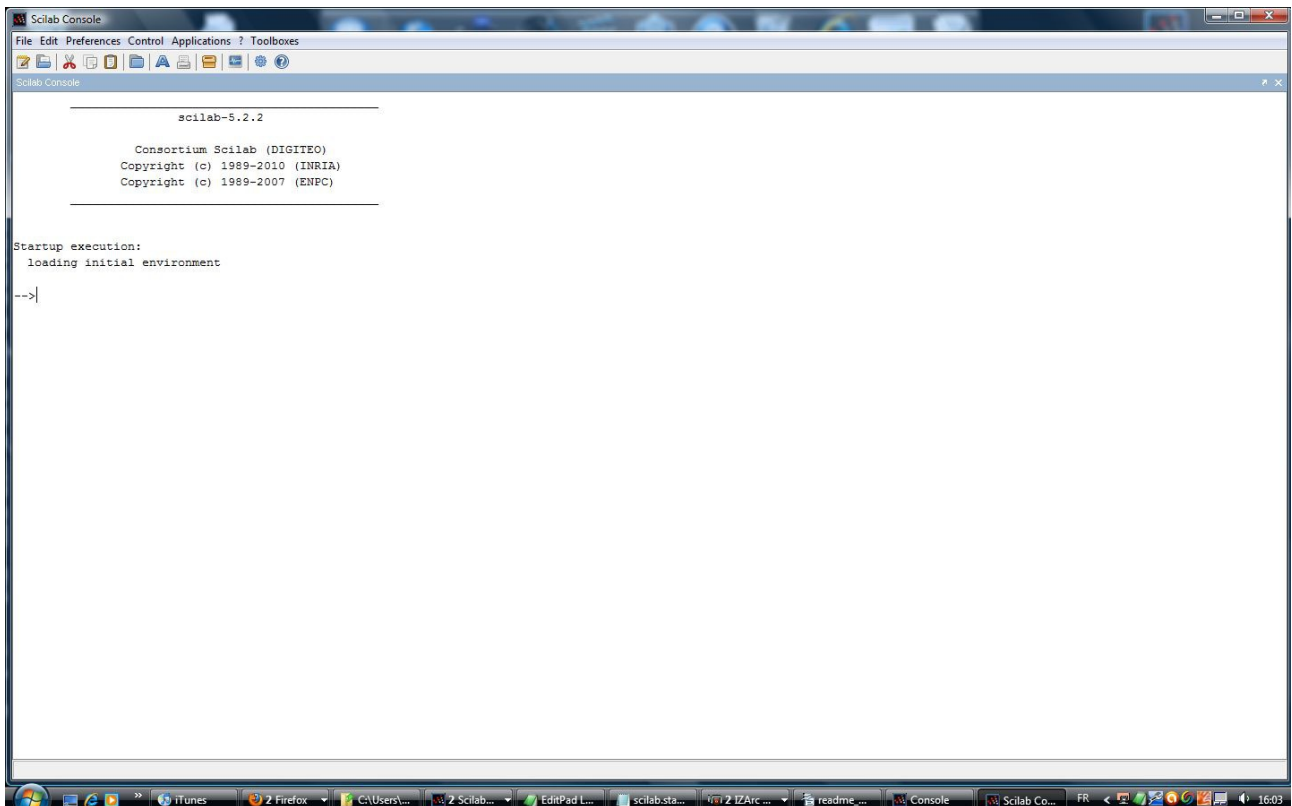
5) that's all folks!

OPTION 2:

1) Once you have unzipped the file in Scilab contrib folder, run Scilab. A menu toolboxes will now be available on the right of the menu bar (shown here for Scilab 5.2.2):

To install Grocer, click on the menu Toolboxes and then on the item Grocer in the menu (if there is none, then you have unzipped Grocer in the appropriate folder). The installation then proceeds as with OPTION 1.

2) Each time you run Scilab and want to use Grocer, you will have to click on the menu Toolboxes and then on the item Grocer in the menu: this operation will load Grocer in the environment.

OPTION 3:

1) Once you have unzipped the file in the chosen folder (say c:/mygrocer) (http://atoms.scilab.org/), run Scilab and run:

--> exec('c:/mygrocer/builder.sce',-1)

The installation then proceeds as with the previous options

2) Each time you run Scilab and want to use Grocer, you will have to run:

--> exec('c:/mygrocer/loader.sce',-1)

OPTION 4:

1) If you download Grocer from Scilab module page (http://atoms.scilab.org), then you can unzip Grocer in the contrib folder. Then you have to proceed as in option 3:

```
--> exec(SCI+'contrib\grocer\builder.sce',-1)
```

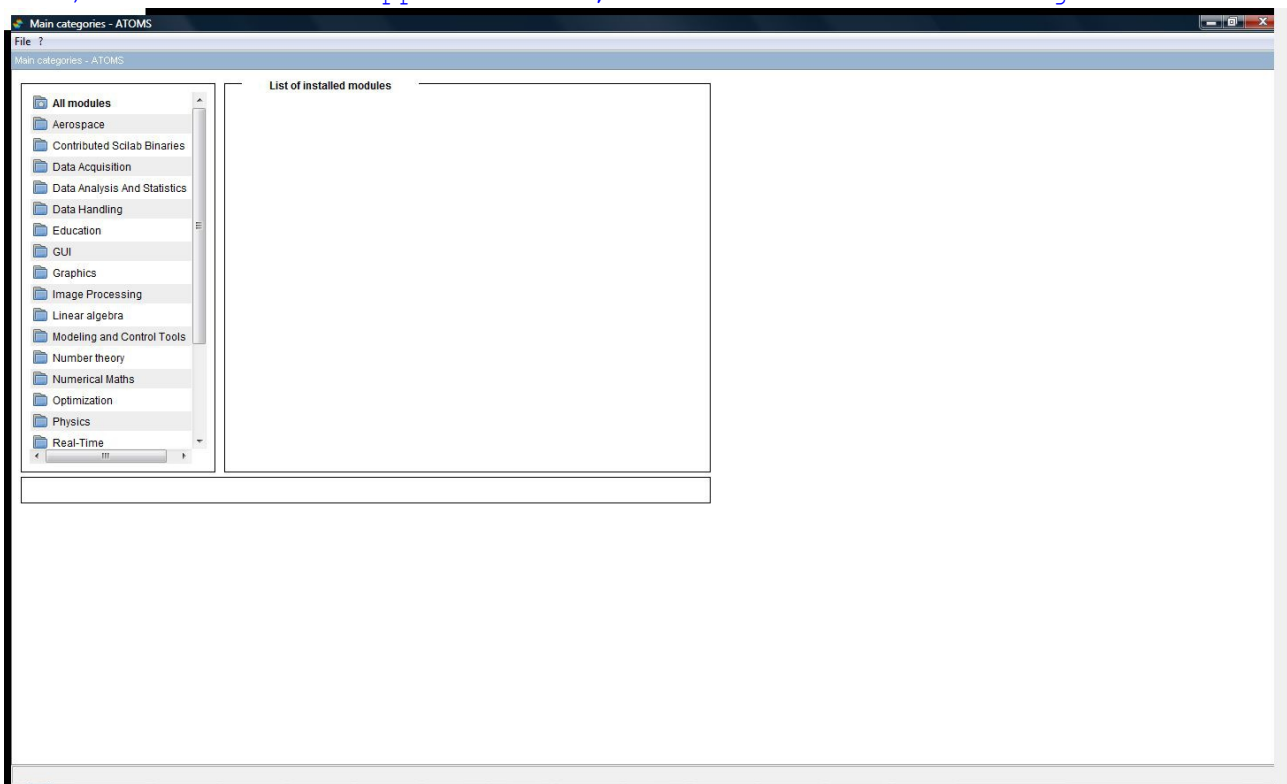The installation then proceeds as with the previous options

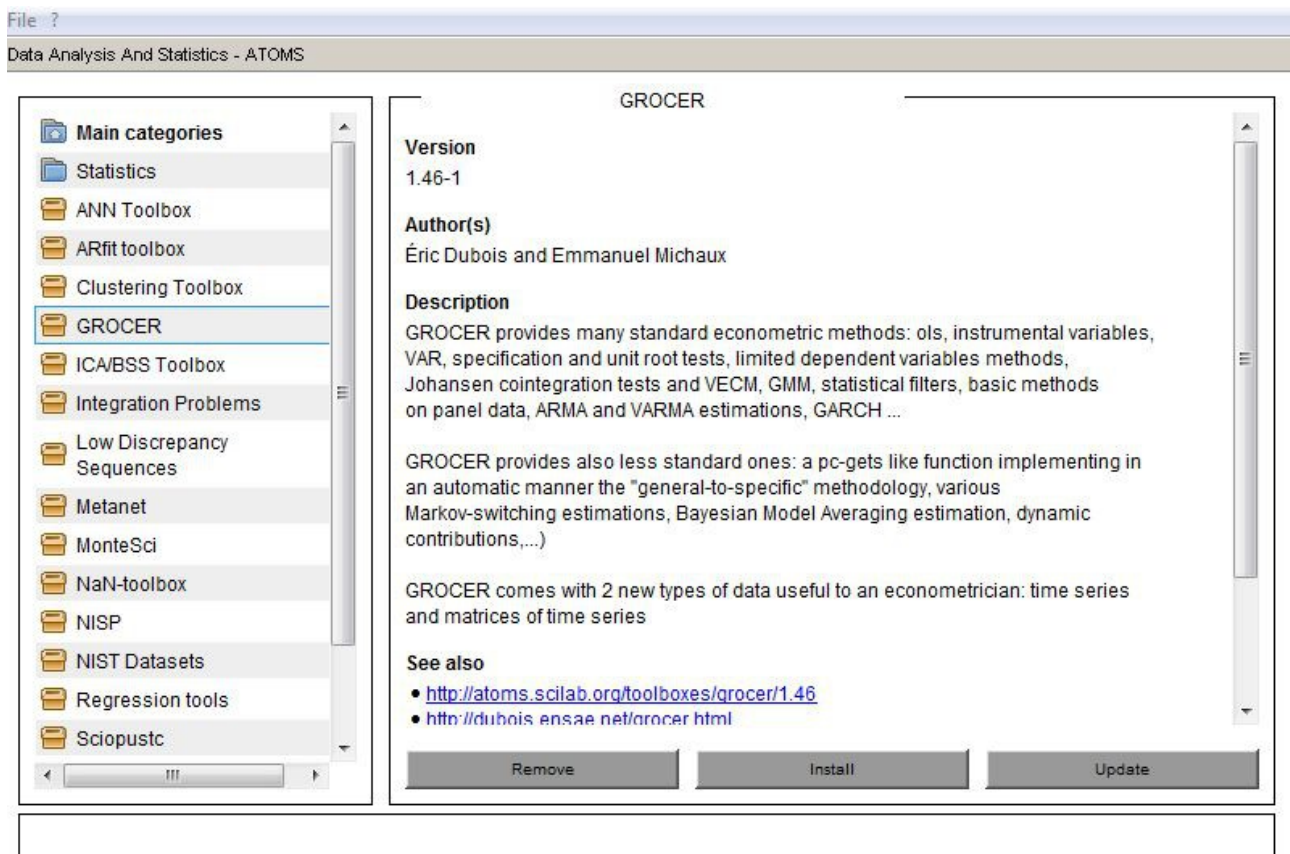2) And as in OPTION 2, you will have to load Grocer with the menu toolboxes

OPTION 5:

1) Unzipp the file in the chosen folder and proceed as in option 3.

OPTION 6:

   1) click on Menu "Applications", then on item Module manager - Atoms

   2) Then click on Data Analysis and Statistics, and then on GROCER, to obtain the following screen

File ?

Data Analysis And Statistics - ATOMS

Main categories
Statistics
ANN Toolbox
ARfit toolbox
Clustering Toolbox
GROCER
ICA/BSS Toolbox
Integration Problems
Low Discrepancy Sequences
Metanet
MonteSci
NaN-toolbox
NISP
NIST Datasets
Regression tools
Sciopustc

GROCER

Version
1.46-1

Author(s)
Éric Dubois and Emmanuel Michaux

Description
GROCER provides many standard econometric methods: ols, instrumental variables,
VAR, specification and unit root tests, limited dependent variables methods,
Johansen cointegration tests and VECM, GMM, statistical filters, basic methods
on panel data, ARMA and VARMA estimations, GARCH ...

GROCER provides also less standard ones: a pc-gets like function implementing in
an automatic manner the "general-to-specific" methodology, various
Markov-switching estimations, Bayesian Model Averaging estimation, dynamic
contributions,...)

GROCER comes with 2 new types of data useful to an econometrician: time series
and matrices of time series

See also
- http://atoms.scilab.org/toolboxes/grocer/1.46
- http://dubois.ensae.net/grocer.html

Remove   Install   Update

3) Click on Install and Grocer will install, provided that your
   firewall allows it (which may not be the case in some firms).

Remark: this is by far the simplest way for installing Grocer, but it has
2 drawbacks: first, as said above, it may not be possible; and second,
there can be a variable lag between the most up-to-date Grocer version,
available at http://dubois.ensae.net/grocer.html, and the one available
under Atoms.