



4th gretl Conference

June 12-13, 2015

Berlin, Germany

Hans Boeckler Foundation and

Free University of Berlin



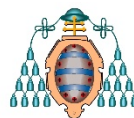
*gretl Conference*  
*Berlin 2015*

# FACING THE FOUR-F TEST: GRETL'S ACHIEVEMENTS AND CHALLENGES

Ana Jesús López ([anaj@uniovi.es](mailto:anaj@uniovi.es))

Rigoberto Pérez ([rigo@uniovi.es](mailto:rigo@uniovi.es))

University of Oviedo (Spain)



UNIVERSIDAD DE OVIEDO



Campus of International Excellence of the University of Oviedo



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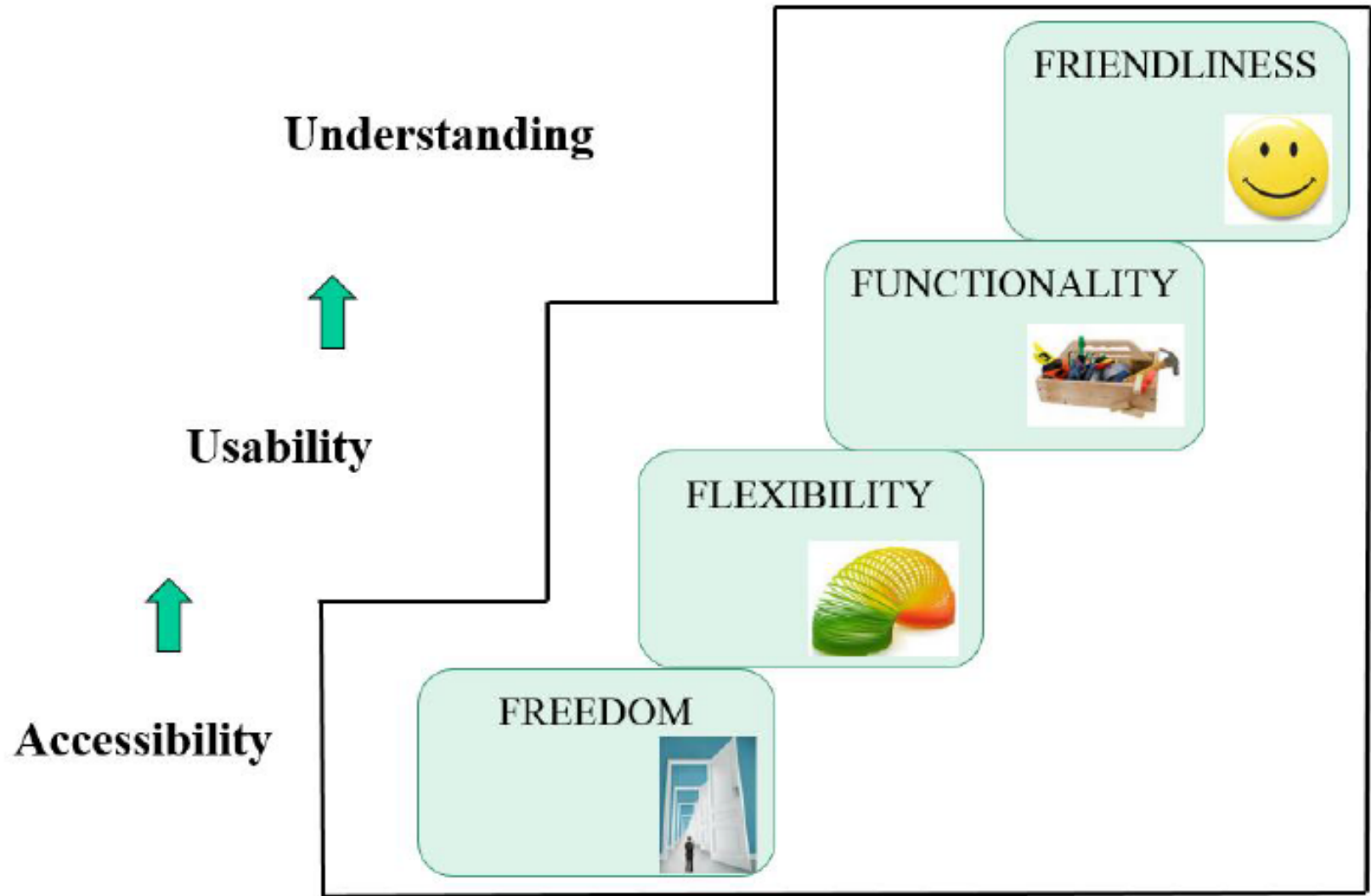
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- Assessing Educational Software
- The Four-F Test
- Some Objective Evidence
- Online Surveys
- Testing Results
- Concluding Remarks

# Assesing Educational Software

## The Four-F test



# The Four F Test

## HYPOTHESIS

## REQUIREMENTS

### FREEDOM

Openness: Free-Open Source Software (FOSS)

### FLEXIBILITY

Available in different languages and platforms  
Supporting different data formats  
Suitable for different potential users

### FUNCTIONALITY

Providing a wide range of operations  
Interacting with different statistical software  
Allowing different levels of use  
Providing functional output

### FRIENDLINESS

Intuitive and Friendly interface  
Understanding facilitation through graphs, tables, database, ...  
Learning materials available

# Assesing Educational Software: Freedom



EUROPEAN HIGHER EDUCATION AREA (EHEA)	FREE OPEN SOURCE SOFTWARE (FOSS)
Student centered teaching-learning process	User / Customer centered development
Educative model based on the achievement of Competences (creativity, learning capacity, problem solving, team work,...)	Free, democratic, sustainable and technologically competitive educative model
University networks, Coopetition	Coopetition understood as improvement and evolution

## EDUCATIONAL ADVANTAGES OF FOSS (CENATIC)

1. Contributes to educate free, independent, critic and autonomous people.
2. Allows the use of educational tools adapted to students
3. Creates a community of shared knowledge
4. Facilitates the free election of technology
5. Changes rapidly, helping to efficiently solve problems
6. Success stories in the Spanish educational framework
7. Allows Costs savings
8. Provides students with the same educational tools at school and at home, 100% legally
9. Guarantees security
10. Facilitates the innovation of products and services

## EHEA COMPETENCES

Creativity

Critical and self-critical capability

Learning capability

Problem Solving

Ethic compromise

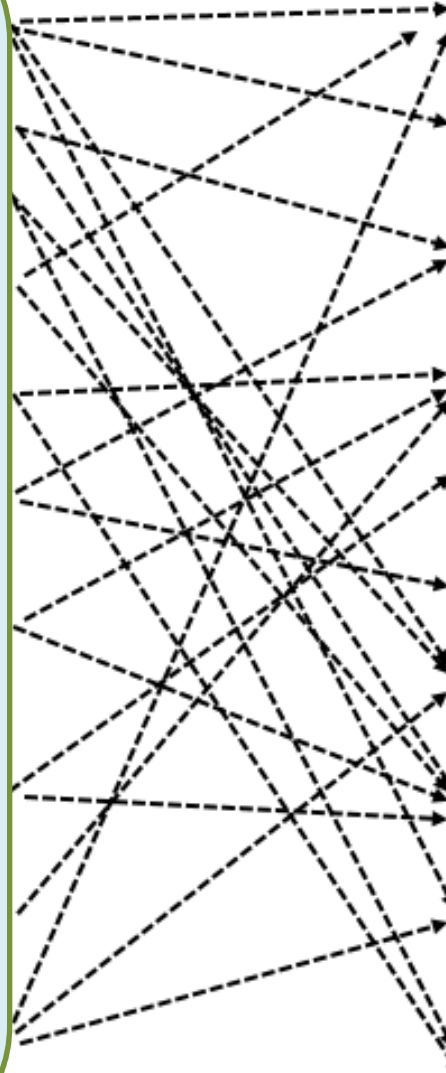
Analysis and synthesis

Capability for Teamwork

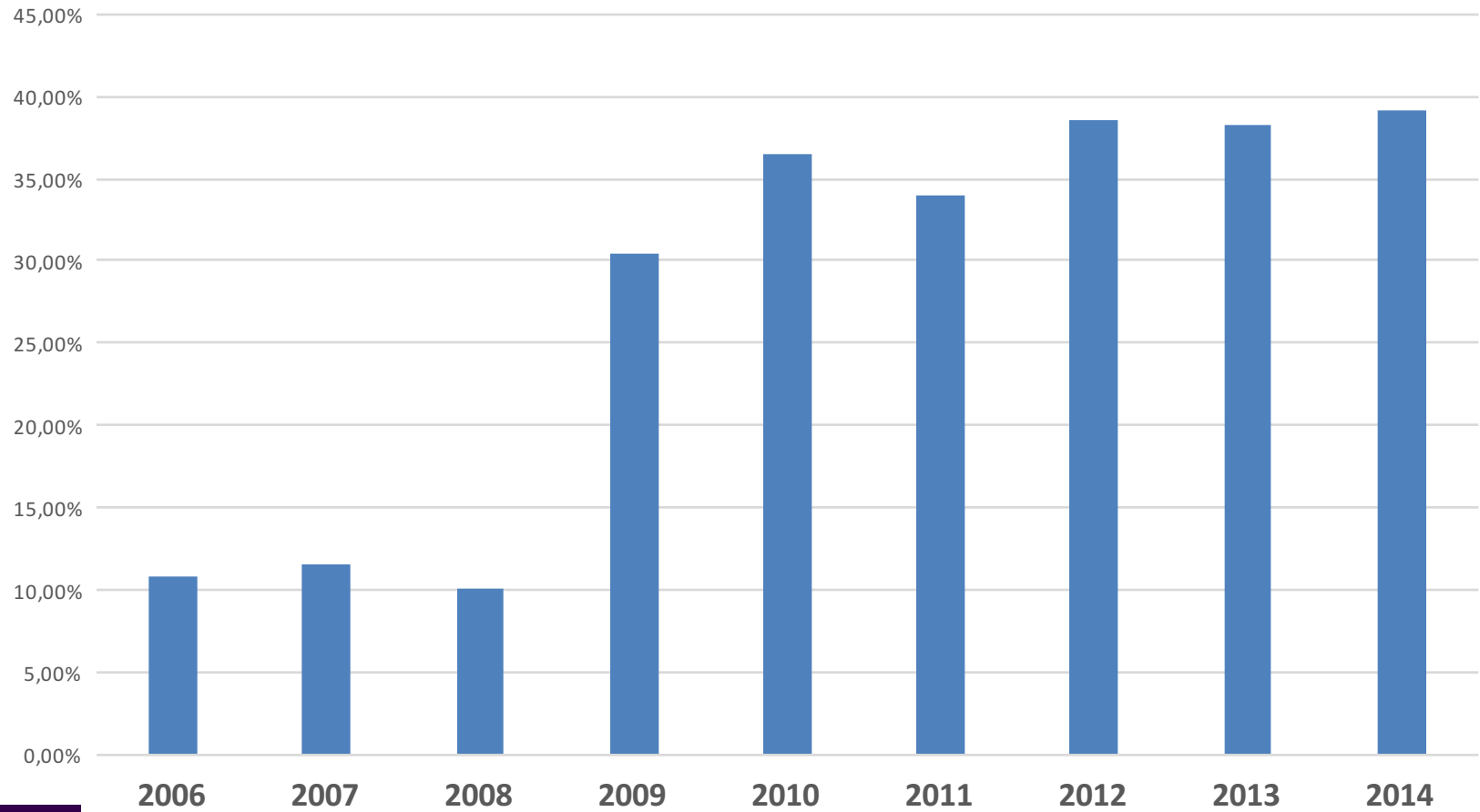
Adaptability

Capability for working autonomously

Knowledge updating



# FOSS Penetration in Spanish Universities



# Four-F Test: Objective Evidence

Requirement	Evidences
Freedom	Open-source statistical software Developed in Linux. Available on Microsoft Windows and Mac OS X
Flexibility	Available in several languages (English French, Italian, Spanish, Polish, German, Basque, Catalan, Galician, Portuguese, Russian, Turkish, Czech, Traditional Chinese, Albanian, Bulgarian and Greek) Wide variety of supported data formats Tailored for a wide variety of potential users
Functionality	Command Line Interface and Gretl Console Integrated powerful scripting language Import data from several file formats Interaction with R Output models as LaTeX files, in tabular or equation format Command loop structure for simulations and iterative estimation procedures User's Guide available
Friendliness	Intuitive and Friendly interface Graphs and Icons facilities Large database and textbooks available



# Online Survey: Econometrics Courses

Course	Description	Method	Gretl Use
Statistical and Econometric Methods	Compulsory, Second year, Degree in Economics	Blended Learning	Computer sessions Team Project
Econometrics	Compulsory, Third year, Degree in Economics	Blended Learning	Computer sessions Team Project
Economic Forecasting	Optional, Fourth year, Degree in Economics	Blended Learning	Computer sessions Personal Project
Forecasting for Business and Economics	Optional, Free-election course for different degrees of nine Spanish Universities (G9 Virtual Network)	E-Learning (G9 Shared Virtual Campus)	Online Materials Online Questionnaires
Time Series, Applied Econometrics	Master and Doctorate Courses, Economics and Finance (Universities of Oviedo and Leon)	Face to face	Practical Sessions Personal Project

# Statistical and Econometric Methods



## About Gretl



[Gretl website](#)



[FAQ about Gretl](#)



[Gretl Forum](#)



[Gretl short guide](#)



[Gretl User's Guide](#)



[Data files 2012-2013](#)



[Data files](#)



[Gretl Functions](#)



[Practice 1. Introduction to Gretl](#)



[Practice 2. Probability](#)



[Practices 3&4. Probability models and CLT](#)



[Practice 5. Samples and estimators](#)



[Practice 10: Wages](#)



[Table](#)



[Wages](#)



[Wages: Worked solution in Spanish](#)



[Practice 11: Productivity](#)



[Practice 12: Migrations](#)



[Practice 13: Campsoil](#)



[Worked solution](#)

### Consumption

#### Learning objectives:

After solving this exercise students should be able to:

- Access statistical information on the National Statistics Institute (INE) website
- Import series from a spreadsheet into Gretl
- Carry out a joint analysis of Income and Consumption, using time series graphs and scatter plots
- Obtain an OLS estimation of the Consumption and provide an interpretation for the coefficients
- Analyse residuals tables and plots
- Test the significance of Income as an explanatory variable of Consumption
- Add new observations to an existing workfile.
- Compare alternative Consumption models.

Estimated time for this practice: 1,5 hours

#### Practice

---

The Spanish National Statistics Institute ([www.ine.es](http://www.ine.es)) publishes National Accounts including the main Spanish macro-magnitudes (downloadable in spreadsheet format).

Consider the following information referred to Household Consumption Expenditure (consumption) and Net Disposable Income (income), expressed in billion euros:

# Gretl in Statistical and Econometric Method

## Continuous assessment and Team project



Continuous assessment activities score

NEW



Team Project Score

NEW

## Gretl Functions

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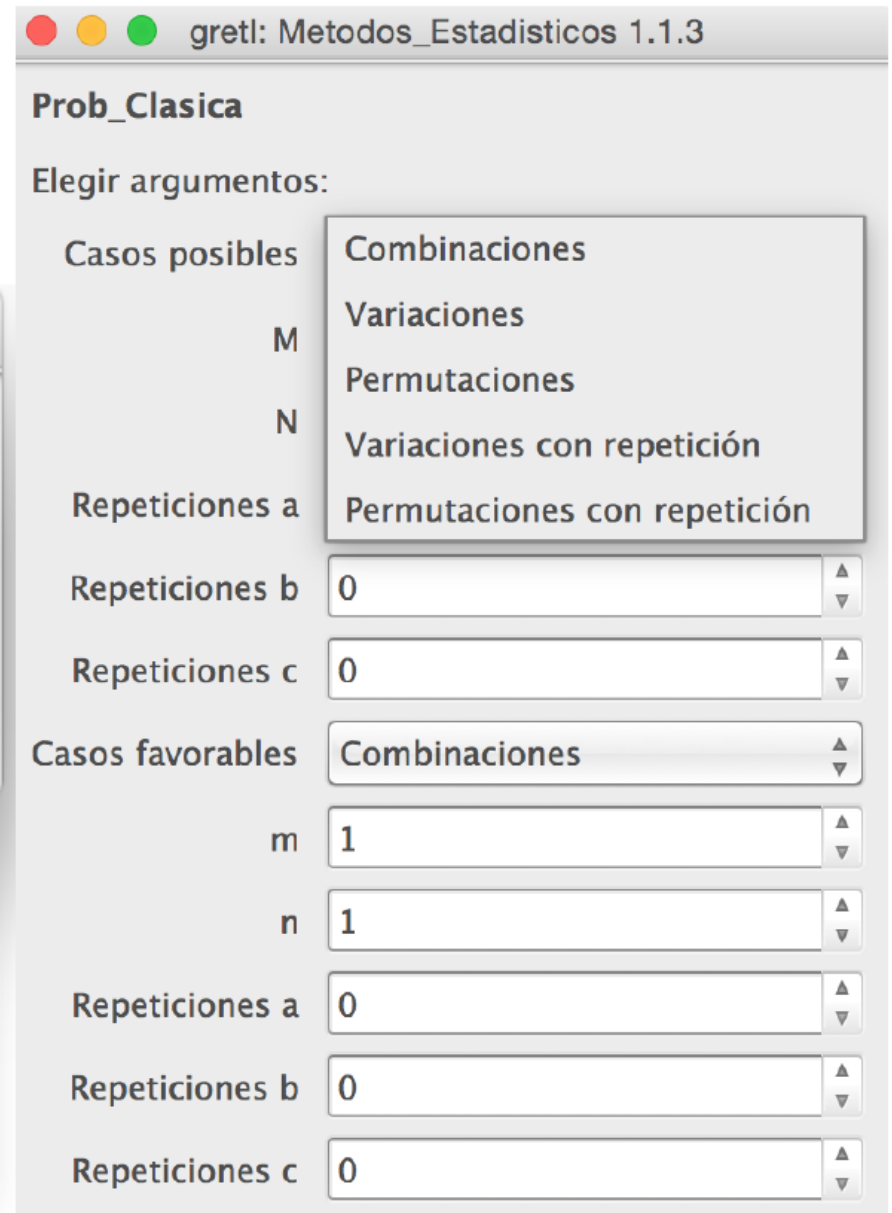
To install Gretl functions, we download them to the computer. We recommend copying the file to the "Documents" folder; in Mac or Linux it is located in the user's main folder).

When you start Gretl all the available functions will be displayed in the menu: **Tools -> Function Package Manager**. In the "Statistical Methods for Economics" package and add it using the "+" button on the top menu bar. After the package is installed, the downloaded package will appear in the Tools menu.



statistical\_methods.gfn

# Statistical\_Methods.gfn



# Confidence\_Intervals.gfn

## Intervalo\_Confianza\_Media

Elegir argumentos:

Utilizar una variable del conjunto de datos ☒

Seleccionar variable (series)  ▼

Introducir Media muestral (scalar)  ▼

Introducir Desviación típica (scalar)  ▼

Introducir Tamaño muestral  ▲ ▼

Nivel de confianza (scalar)  ▼

Suponer que la desv. típica es un valor poblacional ☐

# Confidence\_Intervals.gfn

INTERVALO DE CONFIANZA PARA LA MEDIA

Variable seleccionada: vuelos no sigue el modelo normal

Aplicamos desigualdad de Chebyshev

Nivel de confianza: 0,95

Aplicamos desigualdad de Chebyshev,  $k = 4,4721$

Media muestral = 68801,1788

Desviación Típica = 12225,2836

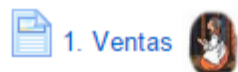
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Intervalo de confianza: (64351,9426 , 73250,415065)



# Gretl in Econometrics

## Enunciados y ficheros de datos



1. Ventas



Ventas - Resuelto



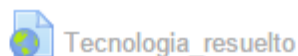
2. Cultura



Cultura\_ Resuelto



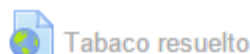
3. Tecnología



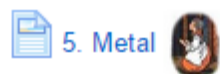
Tecnologia\_resuelto



4. Tabaco



Tabaco resuelto



5. Metal



Metal resuelto



6. Energia



Energía Resuelto



7. Sanidad USA



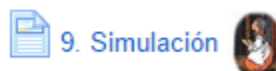
sanidad\_usa.gdt



8. Viajeros



Viajeros Resuelto



9. Simulación



Función Gretl para Simulación



Función: Test de raíz unitaria estacional (DHF)



Series



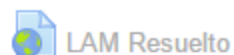
10. IPI



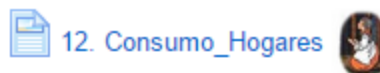
IPI Resuelto



11. LAM



LAM Resuelto

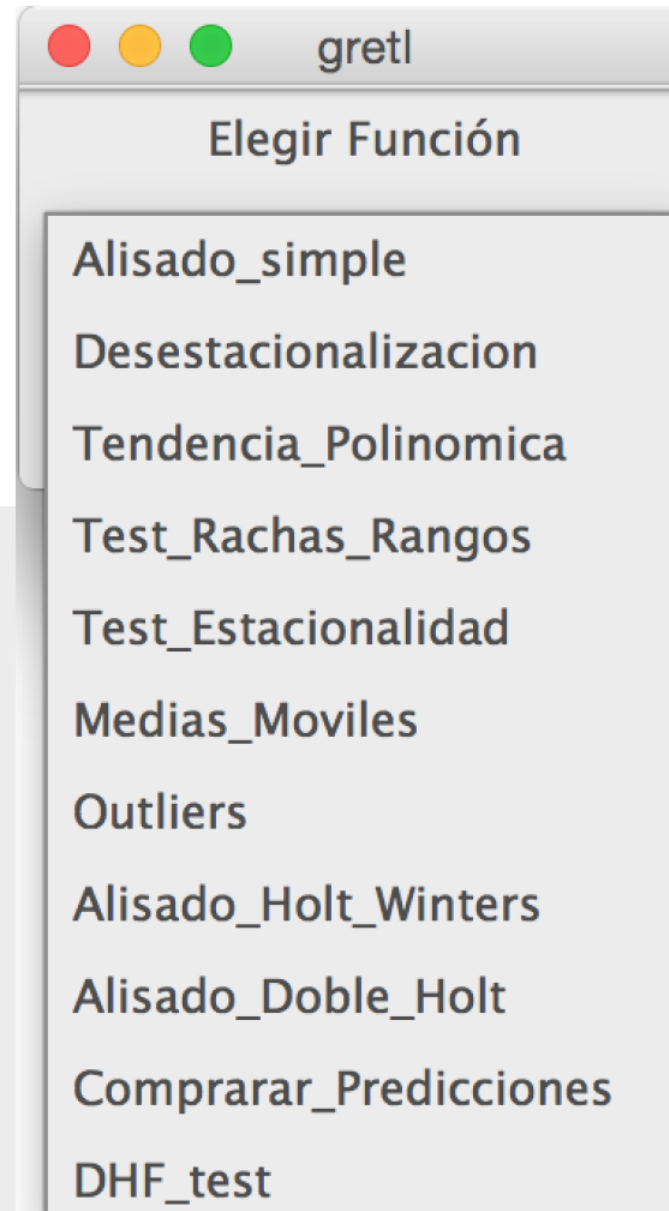


12. Consumo\_Hogares



# Forecasting.gfn

Correlograma  
Periodograma  
Filtrar  
Análisis ARIMA-X-12  
Análisis TRAMO  
Exponente de Hurst  
Linearization by Tramo  
Poblacion Logistica  
Shift-Share  
Predicción



# Four-F Test: Online Questionnaire

	Items	Hypotheses
<b>Personal Characteristics</b>	Level of expertise using Gretl (time) Language Operating System Location (home, work, university, ...) Purpose (individual work, team project, research)	Freedom-Flexibility
<b>Level of specific agreement</b>	Workfile options Output facilities Console Functions User's Guide and Help facilities	Functionality
	Icons Graphs	Friendliness
<b>Level of global agreement</b>	Ease of use Preference to alternative software	



## Activities

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[Link to Gretl \(V.1.9.92\)](#)


[Course Guide](#)

[Comentarios, anécdotas e historias sobre la estadística y la econometría](#)

[Online Survey about Gretl](#)

**NEW**

We would be very grateful if you could answer this online survey (in Spanish) about Gretl. It will only take a few minutes and your answers will help us to improve. Thank you!

 **Editar este formulario**

# Encuesta sobre Gretl

Estamos realizando una encuesta sobre Gretl en la que te animamos a participar. Te agradecemos que dediques unos minutos a responder a las siguientes cuestiones:

## ¿Cuánto tiempo hace que usas Gretl?

- ☐ Menos de 1 año
- ☐ Entre 1 y 2 años
- ☐ Más de 2 años

## ¿Desde dónde usas Gretl?

(es posible seleccionar varias opciones)

- ☐ Desde mi casa
- ☐ Desde la Facultad
- ☐ Desde un ordenador portátil
- ☐ Desde una biblioteca o cibercentro
- ☐ Otros

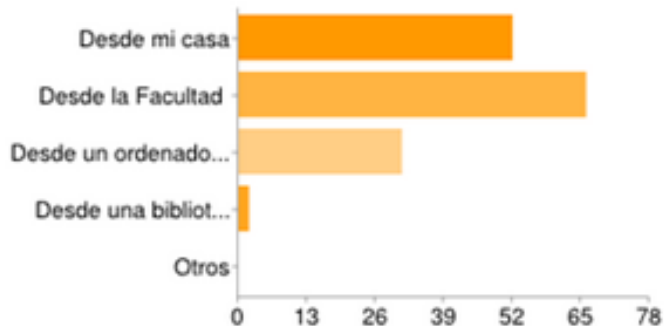
## ¿Con qué sistema/s operativo/s trabajas?

(es posible seleccionar varias opciones)

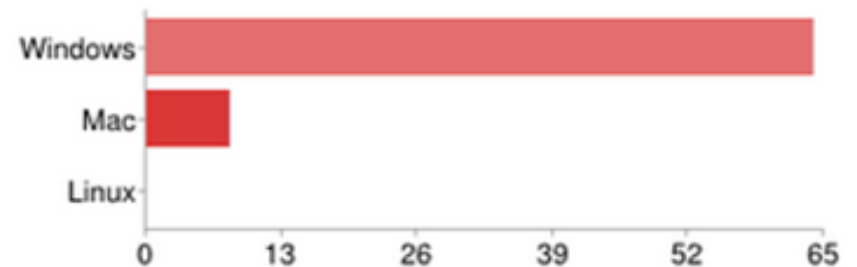
- ☐ Windows
- ☐ Mac
- ☐ Linux

# Four-F Test: Flexibility

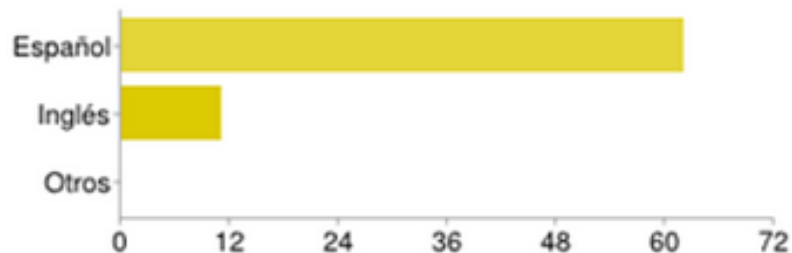
## ¿Desde dónde usas Gretl?



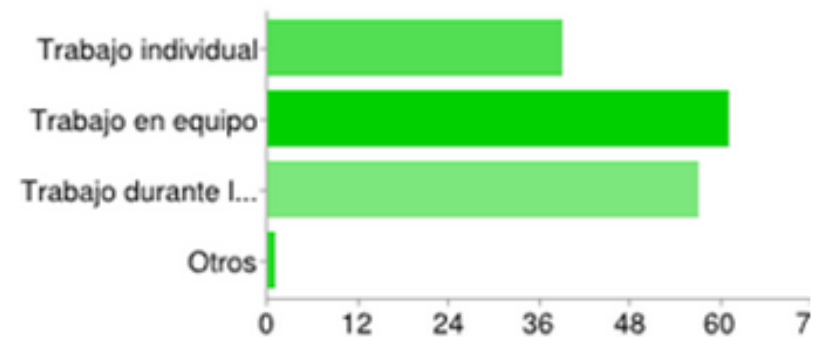
## ¿Con qué sistema/s operativo/s trabajas?



## ¿En qué idioma trabajas con Gretl?



## ¿Qué tipo de trabajo realizas habitualmente



# Four-F Test

Binary answers from students' online surveys (n=145)

$$H_0: p > 0.5$$

Students' level of satisfaction with different aspects, according to a  
Lickert scale from 1 to 5 (n=145)

$$H_0: \mu > 3$$

# Four-F Test: Results

		Critical level (p-value)	
Hypothesis	Item	$H_0: p > 0.5$	$H_0: \mu > 3$
FREE-FLEXIBLE	Use from different locations	1	
	Use for different purposes	1	
FUNCTIONAL	Agreement with workfile options	0.01	0
	Agreement with output facilities	1	1
	Agreement with Gretl console	0	0
	Agreement with Gretl functions	0.4	0.42
	Agreement with Gretl User's guide and help facilities	0.5	0
FRIENDLY	Agreement with Gretl icons	0.98	0.99
	Agreement with graphs	1	1
	Ease of use	0.2	0.08
	Preference to alternative software	1	1



## CONCLUDING REMARKS

- The Four-F test includes the requirements of Freedom, Flexibility, Functionality and Friendliness.
- Empirical evidence provided by online surveys confirm that students perceive Gretl as a free, flexible and friendly tool.
- Concernin functionality, some difficulties are found with regard to the most demanding aspects such as the console or workfile management.
- The most positive results correspond to the flexibility, the perceived usefulness and the perceived ease of use which are expected to positively influence learning.
- Further efforts are needed in order to improve Gretl's use.





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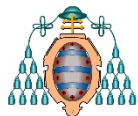
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**Thanks!**



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