Update (06/05/2025)

Replication material of the article "Permanent-Transitory decomposition of cointegrated time series via Dynamic Factor Models, with an application to commodity prices", by Chiara Casoli and Riccardo (Jack) Lucchetti.

Due to a non-compatible update in gretl (versions later than 2023), some of the old functions of the old replication material are not working.
The $test accessor after the “var” command with the option –lagselect now includes six columns in the printed output, whereas it included only 3 columns previously.
We have modified the portions of code to take this change into account.