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Terminology. In gretl parlance, a database is a (usually large) collection of series that may be of mixed frequencies and observation ranges. The data are stored in binary format, as single-precision "floats". You access such files via gretl's File/Databases menu. From there you can import selected series into gretl's workspace.

Data for gretl

Cross-sectional data, or a cross section of a study population, in statistics and econometrics is a type of data collected by observing many subjects (such as individuals, firms, countries, or regions) at the same point of time, or without regard to differences in time. Analysis of cross-sectional data usually consists of comparing the differences among the subjects.

Cross-sectional data - Wikipedia

Building a model involves finding a set of relationships to represent the process that is generating the data. This requires avoiding all the sources of misspecification mentioned above.

Statistical model specification - Wikipedia

Gretl User's Guide Gnu Regression, Econometrics and Time-series Allin Cottrell Department of Economics Wake Forest university Riccardo "Jack" Lucchetti

Gretl User's Guide - UMK

where, e_t is a I(0) with zero mean and D_{t-i} is a deterministic trend component.. The hypothesis is tested for $\pi = 0$. The basic difference between the ADF and PP tests is that PP is a non-parametric test, meaning that it does not need to specify the form of the serial correlation of Δy_t under the null hypothesis. Thus, the calculation procedure of t-ratio to get the value of π becomes ...

Selecting appropriate methodological framework for time ...

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