

To install grocer: you have to unzip the Scilab zip distribution (Grocer\_V1.42\_SCI\_4.moins.tar.gz for Scilab versions until the 4.1.2 one; Grocer\_V1.42\_SCI\_5.1moins.tar.gz for Scilab versions between the 5.0 and the 5.1.1 ones; Grocer\_V1.42\_SCI\_5.2plus.tar.gz for Scilab versions from the 5.2.0 one).

You have 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

The installation is now detailed under these 3 options.

OPTION 1:

1) under Windows:

open the zip file and extract it in the chosen directory

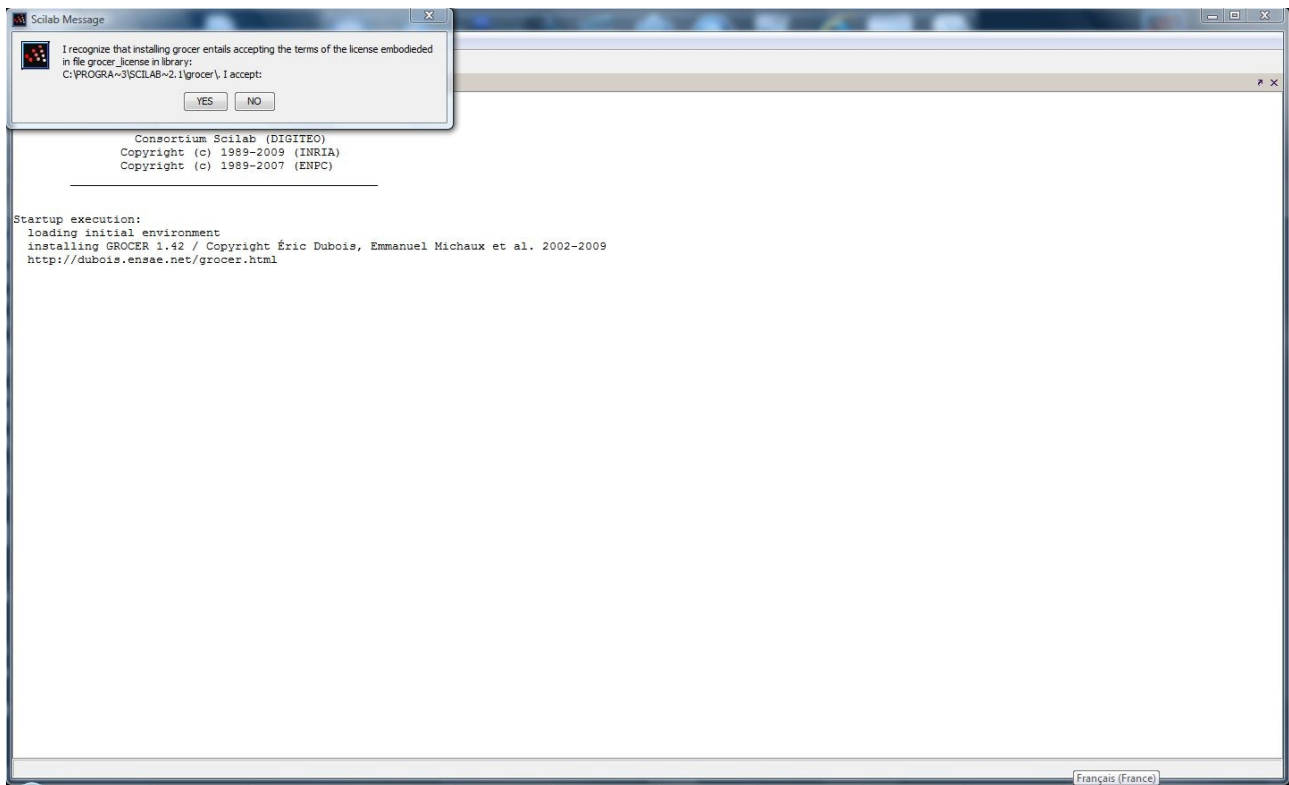
2) under Linux:

run `gunzip Grocer_V1.42_SCI_5.2plus.tar.gz` (or other ), then run `tar -x.fv Grocer_V1.42_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<sup>1</sup>:

---

scilab-5.1.1

Consortium Scilab (DIGITEO)  
Copyright (c) 1989-2009 (INRIA)  
Copyright (c) 1989-2007 (ENPC)

---

Startup execution:  
loading initial environment  
installing GRO CER 1.42 / Copyright Éric Dubois, Emmanuel Michaux et al. 2002-2009  
http://dubois.ensae.net/grocer.html  
be patient...

GRO CER 1.42 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

GRO CER 1.42 loaded  
Copyright: Éric Dubois, Emmanuel Michaux et al. 2002-2010  
http://dubois.ensae.net/grocer.html

-->

---

<sup>1</sup> The appearance can change slightly according to the Scilab version you download

3) The next time you will run Scilab, then the following will appear on screen:

---

```
scilab-5.1.1

Consortium Scilab (DIGITEO)
Copyright (c) 1989-2009 (INRIA)
Copyright (c) 1989-2007 (ENPC)
```

---

Startup execution:

loading initial environment

GROCER 1.42 loaded

Copyright: Éric Dubois, Emmanuel Michaux et al. 2002-2010

<http://dubois.ensae.net/grocer.html>

-->

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

$R^2 = 0.7616185$  adjusted  $R^2 = 0.7515814$

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 |

\*

\* \*

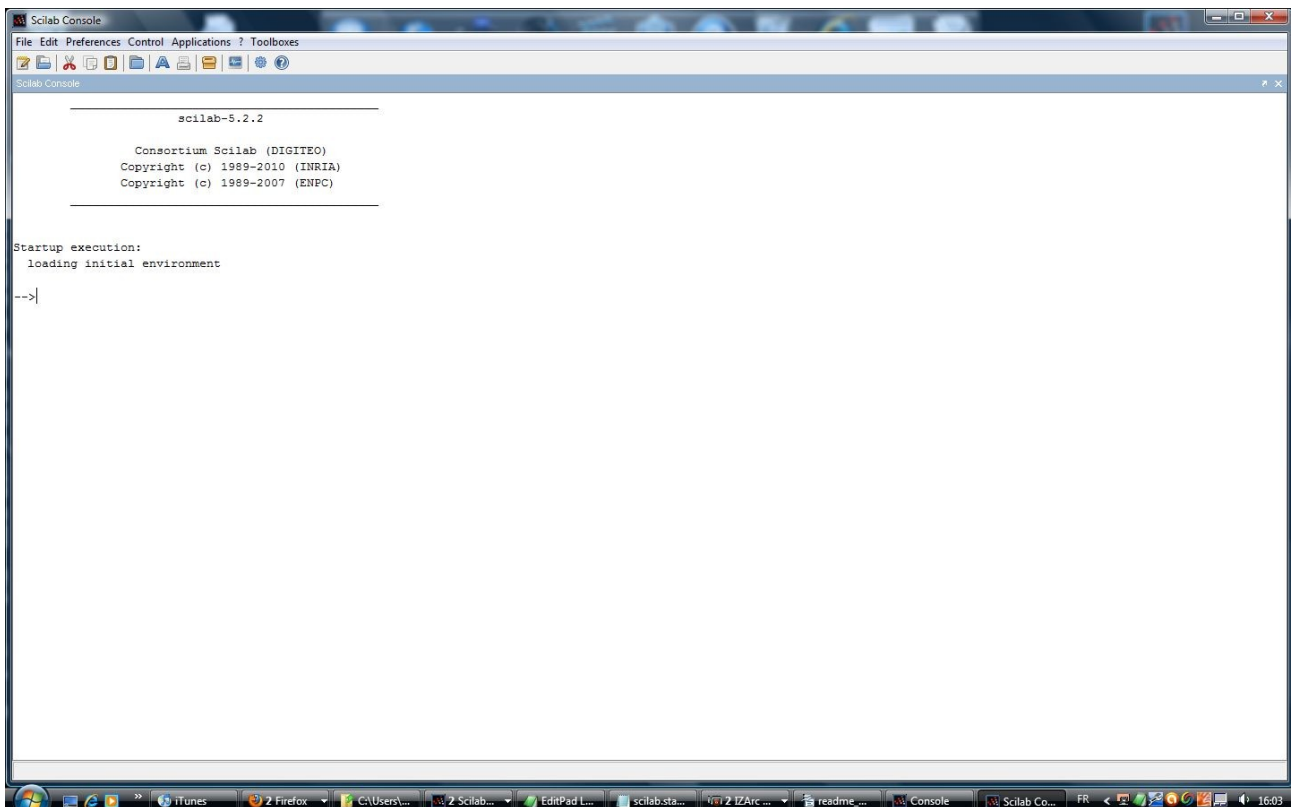
Jarque and Bera normality test:  
chi2(2)=1.6835341  
(p -value = 0.4309483)

[More (y or n ) ?]

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), 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)
```