gretl: `http://gretl.sourceforge.net/`

Gnu Regression, Econometrics and Time-series Library

Gretl is a cross-platform software package for econometric analysis, written in the C programming language. It is is free, open-source software. You may redistribute it and/or modify it under the terms of the GNU General Public License (GPL) as published by the Free Software Foundation.

Features

Easy intuitive interface (now in French, Italian, Spanish, Polish, German, Basque, Portuguese, Russian, Turkish and Czech as well as English)

A wide variety of estimators: least squares, maximum likelihood, GMM;

Time series methods: ARMA, GARCH, VARs and VECMs, unit-root and cointegration tests, etc.

Limited dependent variables: logit, probit, tobit, interval regression, models for count and duration data, etc.

Output models as LaTeX files, in tabular or equation format

Integrated scripting language: enter commands either via the gui or via script

Command loop structure for Monte Carlo simulations and iterative estimation procedures

GUI controller for fine-tuning Gnuplot graphs

Links to GNU R, GNU Octave and Ox for further data analysis

Data formats

Supported formats include: own XML data files; Comma Separated Values; Excel, Gnumeric and Open Document worksheets; Stata .dta files; SPSS .sav files; Eviews workfiles; JMulTi data files; own format binary databases (allowing mixed data frequencies and series lengths), RATS 4 databases and PC-Give databases. Includes a sample US macro database. See also the gretl data page.