Gekko steering committee meeting, September 4, 2023, 15-17, at Statistics Denmark¹

Proposed agenda

Part 1

- 1. Welcome + choice of minute taker + approval of last year's minutes.
- 2. Editor's report regarding 2022-23.
- 3. Status regarding Gekko 2.4 and 3.0
- 4. Feedback regarding Gekko 2.4 and 3.0
- 5. Prioritization of main lines regarding 2023-24
- 6. Organization and choice of editor for the next period
- 7. Date of the next meeting + any other business

Part 2

- 8. Commentaries regarding detailed checklist + prioritization of this
- 9. Other potential users
- 10. Status regarding documentation, help systems, etc.

¹ Links: Gekko main webpage: <u>www.t-t.dk/gekko</u>, organization: <u>www.t-t.dk/gekko/organization</u>. Gekko on GitHub: <u>https://github.com/thomsen67/GekkoTimeseries</u>.

Re item 5. Main lines

(Note that "Gekko version 2.4" generally means Gekko 2.5.2, whereas "Gekko version 3.0" generally means Gekko 3.1.15).

- 1. More work on error messages?
- Regarding the new DECOMP module: implement user feedback. Make it easier to unfold aggregated "cells" of contributions (a feature to show all disaggregated contributions would be nice, and perhaps the possibility to point-and-click a "cell" to unfold).
- 3. In order to use the new DECOMP module for GAMS models, a so-called "scalar model" has to be produced from GAMS. This is normally straightforward to do, and a function to do it easily from Gekko is made, but there is a technical issue with the MAKRO use of the GAMS option 'holdFixed'. This needs to be investigated and streamlined.
- 4. Tracing of data in data revision programs. Try out the module and obtain user feedback. When mature, enable it as default.
- 5. DOC<browser> for html equation browsing for GAMS-type models (for instance MAKRO). It could perhaps be interesting to provide time-difference DECOMP tables as part of DOC<browser>?
- 6. Develop Gekcel (Gekko add-in for Excel) some more, distributing among all Gekko users the Central Bank VBA "query" approach (The Quarterly National Accounts have some VBA modules, too).
- 7. Regarding better INTERPOLATE (lower frequency to higher frequency): implement a convenient interface for the R package tempdisagg? This package implements Denton, Chow-Lin and many others.
- 8. Seasonal adjustment. Get JDemetra+ up and running from inside Gekko. This will entail producing xml files for the JDmetra+ "cruncher". The Quarterly National Accounts know how to do this and can help.
- 9. PRT<i> and PLOT<i> ought to be implemented, showing series indices (practical if the series have very different levels). Relatively easy.
- 10. For the MAKRO databank system, investigate the issue of missing values, and eliminate all <missing = ignore> options in the Gekko programs.
- 11. Modelling developments. Discuss the <u>Gekko model blueprint</u> among interested users. Also: more means than goals (interdependence between goals) via addition of a special discardable model block describing the interdependence. A prototype for doing this has been proposed. More goals than means (goals contribute partly to means).
- 12. Improved PLOT window? The buttons ought to look more like the DECOMP window, and being able to show the age dimension on the x axis would be nice. (A draft/proposal of this exists, inspired by RStudio).
- 13. Xlsx files as table templates for Gekko (see editor's report from the 2022 meeting).
- 14. Introductory guides, examples collections, exercises, etc. Is more material needed?

Re item 8. More detailed check list

- 1. Improving the interface to StatBank Denmark (cf. for instance <u>this old blueprint</u>)? Interface to other online databases like for instance Jobindsats?
- 2. User-developed procedures/functions could possibly be hosted on Gekko's website, in the form of downloadable library packages (cf. the new LIBRARY command). An "authorized" official gekko.zip library package could be made available.
- 3. In the longer run, implementing dataframes in Gekko proper as a new variable type could be useful, also for handling Apache Arrow files and interfacing more easily with R and Python (the new DECOMP could use dataframes objects internally, too).
- 4. Better R/Python (or even Julia) integration, perhaps using Apache Arrow files for dataframes.
- 5. Showing Gekko options in a clickable tree structure with explanations? Because of some architecture changes in the Gekko source code, this would be easier to do now.
- 6. Think about migrating Gekko to .NET Core at some point (and migrate the main Gekko window to WPF, too). This ought to be considered in a timely fashion, before the existing .NET Framework is phased out.