

The Dynare Preprocessor

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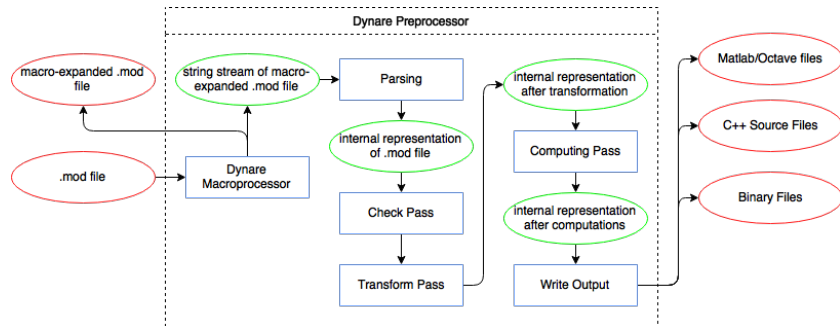
CEPREMAP

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Overview



Outline

- 1 Invoking the preprocessor
- 2 Parsing
- 3 Data structure representing a `mod` file
- 4 Check pass
- 5 Transform pass
- 6 Computing pass
- 7 Writing outputs
- 8 Proposed Changes

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- Dynare is called from the host language platform with the syntax `dynare <<filename>>.mod`
- This call can be followed by certain options:
 - Some of these options impact host language platform functionality, *e.g.* `nograph` prevents graphs from being displayed in Matlab
 - Some cause differences in the output created by default, *e.g.* `notmpterm` prevents temporary terms from being written to the static/dynamic files
 - While others impact the functionality of the macroprocessor or the preprocessor, *e.g.* `nostrict` shuts off certain checks that the preprocessor does by default

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- Parsing is the action of transforming an input text (a `mod` file in our case) into a data structure suitable for computation
- The parser consists of three components:
 - the **lexical analyzer**, which recognizes the “words” of the `mod` file (analog to the *vocabulary* of a language)
 - the **syntax analyzer**, which recognizes the “sentences” of the `mod` file (analog to the *grammar* of a language)
 - the **parsing driver**, which coordinates the whole process and constructs the data structure using the results of the lexical and syntax analyses

Lexical analysis

- The lexical analyzer recognizes the “words” (or **lexemes**) of the language
- Defined in `DynareFlex.ll`, it is transformed into C++ source code by the program `flex`
- This file details the list of known lexemes (described by regular expressions) and the associated **token** for each of them
- For punctuation (semicolon, parentheses, ...), operators (+, -, ...) or fixed keywords (e.g. `model`, `varexo`, ...), the token is simply an integer uniquely identifying the lexeme
- For variable names or numbers, the token also contains the associated string for further processing
- When invoked, the lexical analyzer reads the next characters of the input, tries to recognize a lexeme, and either produces an error or returns the associated token

Lexical analysis

An example

- Suppose the `mod` file contains the following:

```
model;  
x = log(3.5);  
end;
```

- Before lexical analysis, it is only a sequence of characters
- The lexical analysis produces the following stream of tokens:

```
MODEL  
SEMICOLON  
NAME "x"  
EQUAL  
LOG  
LEFT_PARENTHESIS  
FLOAT_NUMBER "3.5"  
RIGHT_PARENTHESIS  
SEMICOLON  
END  
SEMICOLON
```

Syntax analysis

In Dynare

- The `mod` file grammar is described in `DynareBison.yy`, which is transformed into C++ source code by the program `bison`
- The grammar tells a story which looks like:
 - A `mod` file is a list of statements
 - A statement can be a `var` statement, a `varexo` statement, a `model` block, an `initval` block, ...
 - A `var` statement begins with the token `VAR`, then a list of `NAMES`, then a semicolon
 - A `model` block begins with the token `MODEL`, then a semicolon, then a list of equations separated by semicolons, then an `END` token
 - An equation can be either an expression, or an expression followed by an `EQUAL` token and another expression
 - An expression can be a `NAME`, or a `FLOAT_NUMBER`, or an expression followed by a `PLUS` and another expression, ...

Syntax analysis

Using the list of tokens produced by lexical analysis, the syntax analyzer determines which “sentences” are valid in the language, according to a **grammar** composed of **rules**.

A grammar for lists of additive and multiplicative expressions

```
%start expression_list;

expression_list := expression SEMICOLON
                | expression_list expression SEMICOLON;

expression := expression PLUS expression
            | expression TIMES expression
            | LEFT_PAREN expression RIGHT_PAREN
            | INT_NUMBER;
```

- $(1+3)*2$; $4+5$; will pass the syntax analysis without error
- $1++2$; will fail the syntax analysis, even though it has passed the lexical analysis

- So far we have only described how to accept valid `mod` files and to reject others
- But validating is not enough: one needs to do something with the parsed `mod` file
- Every grammar rule can have a **semantic action** associated with it: C/C++ code enclosed by curly braces
- Every rule can return a semantic value (referenced by `$$` in the action)
- In the action, it is possible to refer to semantic values returned by components of the rule (using `$1`, `$2`, ...)

Semantic actions

An example

A simple calculator which prints its results

```
%start expression_list
%type <int> expression

expression_list := expression SEMICOLON
                  { cout << $1 << endl; }
                  | expression_list expression SEMICOLON
                  { cout << $2 << endl; };

expression := expression PLUS expression
             { $$ = $1 + $3; }
             | expression TIMES expression
             { $$ = $1 * $3; }
             | LEFT_PAREN expression RIGHT_PAREN
             { $$ = $2; }
             | INT_NUMBER
             { $$ = $1; };
```

The class `ParsingDriver` has the following roles:

- It opens the `mod` file and launches the lexical and syntactic analyzers on it
- It implements most of the semantic actions of the grammar
- By doing so, it creates an object of type `ModFile`, which is the data structure representing the `mod` file
- Or, if there is a parsing error (unknown keyword, undeclared symbol, syntax error), it displays the line and column numbers where the error occurred and exits

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The `ModFile` class

- This class is the internal data structure used to store all the information contained in a `mod` file
- One instance of the class represents one `mod` file
- The class contains the following elements (as class members):
 - a symbol table, numerical constants table, external functions table
 - trees of expressions: dynamic model, static model, original model, ramsey dynamic model, steady state model, trend dynamic model, ...
 - the list of the statements (parameter initializations, `shocks` block, `check`, `steady`, `simul`, ...)
 - model-specification and user-preference variables: `block`, `bytecode`, `use_dll`, `no_static`, ...
 - an evaluation context (containing `initval` and parameter values)
- An instance of `ModFile` is the output of the parsing process (return value of `ParsingDriver::parse()`)

The symbol table (1/3)

- A **symbol** is simply the name of a variable (endogenous, exogenous, local, auxiliary, etc), parameter, external function, ... basically everything that is not recognized as a Dynare keyword
- **SymbolTable** is a simple class used to maintain the list of the symbols used in the `mod` file
- For each symbol, it stores:
 - its name, `tex_name`, and `long_name` (strings, some of which can be empty)
 - its type (an enumerator defined in `CodeInterpreter.hh`)
 - a unique integer identifier (also has a unique identifier by type)

The symbol table (2/3)

Existing types of symbols:

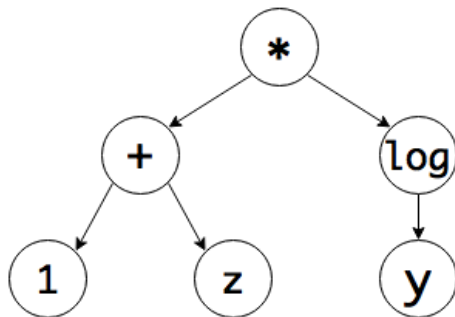
- Endogenous variables
- Exogenous variables
- Exogenous deterministic variables
- Parameters
- Local variables inside model: declared with a pound sign (#) construction
- Local variables outside model: no declaration needed (e.g. lhs symbols in equations from `steady_state_model` block, expression outside of model block, ...)
- External functions
- Trend variables
- Log Trend variables
- Unused Endogenous variables (created when `nostrict` option is passed)

The symbol table (3/3)

- Symbol table filled in:
 - using the `var`, `varexo`, `varexo_det`, `parameter`, `external_function`, `trend_var`, **and** `log_trend_var` declarations
 - using pound sign (#) constructions in the model block
 - on the fly during parsing: local variables outside models or unknown functions when an undeclared symbol is encountered
 - during the creation of auxiliary variables in the transform pass
- Roles of the symbol table:
 - permits parcimonious and more efficient representation of expressions (no need to duplicate or compare strings, only handle a pair of integers)
 - ensures that a given symbol is used with only one type

Expression trees (1/3)

- The data structure used to store expressions is essentially a **tree**
- Graphically, the tree representation of $(1 + z) * \log(y)$ is:



- No need to store parentheses
- Each circle represents a **node**
- A non external function node has at most one parent and at most three children (an external function node has as many children as arguments)

Expression trees (2/3)

- A tree node is represented by an instance of the abstract class `ExprNode`
- This class has 5 sub-classes, corresponding to the 5 types of non-external-function nodes:
 - `NumConstNode` for constant nodes: contains the identifier of the numerical constants it represents
 - `VariableNode` for variable/parameters nodes: contains the identifier of the variable or parameter it represents
 - `UnaryOpNode` for unary operators (*e.g.* unary minus, log, sin): contains an enumerator representing the operator, and a pointer to its child
 - `BinaryOpNode` for binary operators (*e.g.* +, *, pow): contains an enumerator representing the operator, and pointers to its two children
 - `TrinaryOpNode` for trinary operators (*e.g.* *normcdf*, *normpdf*): contains an enumerator representing the operator and pointers to its three children

Expression trees (3/3)

- The abstract class `ExprNode` has an abstract sub-class called `AbstractExternalFunctionNode`
- This abstract sub-class has 3 sub-classes, corresponding to the 3 types of external function nodes:
 - `ExternalFunctionNode` for external functions. Contains the identifier of the external function and a vector of its arguments
 - `FirstDerivExternalFunctionNode` for the first derivative of an external function. In addition to the information contained in `ExternalFunctionNode`, contains the index w.r.t. which this node is the derivative.
 - `SecondDerivExternalFunctionNode` for the second derivative of an external function. In addition to the information contained in `FirstDerivExternalFunctionNode`, contains the index w.r.t. which this node is the second derivative.

Classes `DataTree` and `ModelTree`

- Class `DataTree` is a container for storing a set of expression trees
- Class `ModelTree` is a sub-class container of `DataTree`, specialized for storing a set of model equations.
- In the code, we use `ModelTree`-derived classes: `DynamicModel` (the model with lags) and `StaticModel` (the model without lags)
- Class `ModFile` contains:
 - one instance of `DataTree` for storing all expressions outside model block
 - several instances of `DynamicModel`, one each for storing the equations of the model block for the original model, modified model, original Ramsey model, the Ramsey FOCs, etc.
 - one instance of `StaticModel` for storing the equations of model block without lags
- Expression storage is optimized through three mechanisms:
 - symbolic simplification rules
 - sub-expression sharing
 - pre-computing of numerical constants

Constructing expression trees

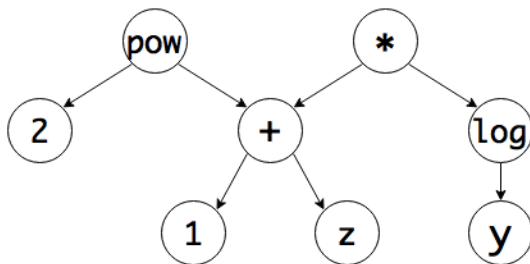
- Class `DataTree` contains a set of methods for constructing expression trees
- Construction is done bottom-up, node by node:
 - one method for adding a constant node
`(AddPossiblyNegativeConstant(double))`
 - one method for a log node `(AddLog(arg))`
 - one method for a plus node `(AddPlus(arg1, arg2))`
- These methods take pointers to `ExprNode`, allocate the memory for the node, construct it, and return its pointer
- These methods are called:
 - from `ParsingDriver` in the semantic actions associated to the parsing of expressions
 - during symbolic derivation, to create derivatives expressions
 - when creating the static model from the dynamic model
 - ...

Reduction of constants and symbolic simplifications

- The construction methods compute constants whenever possible
 - Suppose you ask to construct the node $1 + 1$
 - The `AddPlus()` method will return a pointer to a constant node containing 2
- The construction methods also apply a set of simplification rules, such as:
 - $0 + 0 = 0$
 - $x + 0 = x$
 - $0 - x = -x$
 - $-(-x) = x$
 - $x * 0 = 0$
 - $x/1 = x$
 - $x^0 = 1$
- When a simplification rule applies, no new node is created

Sub-expression sharing (1/2)

- Consider the two following expressions: $(1 + z) * \log(y)$ and $2^{(1+z)}$
- Expressions share a common sub-expression: $1 + z$
- The internal representation of these expressions is:



Sub-expression sharing (2/2)

- Construction methods implement a simple algorithm which achieves maximal expression sharing
- Algorithm uses the fact that each node has a unique memory address (pointer to the corresponding instance of `ExprNode`)
- It maintains 9 tables which keep track of the already-constructed nodes: one table by type of node (constants, variables, unary ops, binary ops, trinary ops, external functions, first deriv of external functions, second deriv of external functions, local variables)
- Suppose you want to create the node $e_1 + e_2$ (where e_1 and e_2 are sub-expressions):
 - the algorithm searches the binary ops table for the tuple equal to (address of e_1 , address of e_2 , op code of $+$) (it is the **search key**)
 - if the tuple is found in the table, the node already exists and its memory address is returned
 - otherwise, the node is created and is added to the table with its search key
- Maximum sharing is achieved because expression trees are constructed bottom-up

Final remarks about expressions

- Storage of negative constants
 - class `NumConstNode` only accepts positive constants
 - a negative constant is stored as a unary minus applied to a positive constant
 - this is a kind of identification constraint to avoid having two ways of representing negative constants: (-2) and $-(2)$
- Widely used constants
 - class `DataTree` has attributes containing pointers to constants: 0 , 1 , 2 , -1 , `NaN`, ∞ , $-\infty$, and π
 - these constants are used in many places (in simplification rules, in derivation algorithm. . .)
 - sub-expression sharing algorithm ensures that these constants will never be duplicated

List of statements

- A statement is represented by an instance of a subclass of the abstract class `Statement`
- Three groups of statements:
 - initialization statements (parameter initialization with $p = \dots$, `initval`, `histval`, or `endval` block)
 - shocks blocks (`shocks`, `mshocks`, ...)
 - computing tasks (`steady`, `check`, `simul`, ...)
- Each type of statement has its own class (*e.g.* `InitValStatement`, `SimulStatement`, ...)
- The class `ModFile` stores a list of pointers of type `Statement*`, corresponding to the statements of the `mod` file, in their order of declaration
- Heavy use of polymorphism in the check pass, computing pass, and when writing outputs: abstract class `Statement` provides a virtual method for these 3 actions

- The `ModFile` class contains an **evaluation context**
- It is a map associating a numerical value to some symbols
- Filled in with `initval` block values and parameter initializations
- Used during equation normalization (in the block decomposition), for finding non-zero entries in the jacobian
- Used in testing that trends are compatible with a balanced growth path, for finding non-zero cross partials of equations with respect to trend variables and endogenous variables

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Error checking during parsing

- Some errors in the `mod` file can be detected during parsing:
 - syntax errors
 - use of undeclared symbols in model block, initval block. . .
 - use of a symbol incompatible with its type (e.g. parameter in initval, local variable used both in model and outside model)
 - multiple shock declarations for the same variable
- But some other checks can only be done when parsing is completed. . .

- The check pass is implemented through the method `ModFile::checkPass()`
- Performs many checks. Examples include:
 - check there is at least one equation in the model (except if doing a standalone BVAR estimation)
 - checks for coherence in statements (e.g. options passed to statements do not conflict with each other, required options have been passed)
 - checks for coherence among statements (e.g. if `osr` statement is present, ensure `osr_params` and `optim_weights` statements are present)
 - checks for coherence between statements and attributes of `mod` file (e.g. `use_dll` is not used with `block` or `bytecode`)

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Transform pass (1/2)

- The transform pass is implemented through the method `ModFile::transformPass(bool nostrict)`
- It makes necessary transformations (notably to the dynamic model, symbol table, and statements list) preparing the `ModFile` object for the computing pass. Examples of transformations include:
 - creation of auxiliary variables and equations for leads, lags, expectation operator, differentiated forward variables, etc.
 - detrending of model equations if nonstationary variables are present
 - decreasing leads/lags of predetermined variables by one period
 - addition of FOCs of Langrangian for Ramsey problem
 - addition of `dsge_prior_weight` initialization before all other statements if estimating a DSGE-VAR where the weight of the DSGE prior of the VAR is calibrated

Transform pass (2/2)

- It then freezes the symbol table, meaning that no more symbols can be created on the `ModFile` object
- Finally checks are performed on the transformed model. Examples include:
 - same number of endogenous variables as equations (not done in certain situations, *e.g.* Ramsey, discretionary policy, etc.)
 - correspondence among variables and statements, *e.g.* Ramsey policy, identification, perfect foresight solver, and simul are incompatible with deterministic exogenous variables
 - correspondence among statements, *e.g.* for DSGE-VAR without `bayesian_irf` option, the number of shocks must be greater than or equal to the number of observed variables

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Overview of the computing pass

- Computing pass implemented in `ModFile::computingPass()`
- Creates Static model from Dynamic (by removing leads/lags)
- Determines which derivatives to compute
- Then calls `DynamicModel::computingPass()` which computes:
 - leag/lag variable incidence matrix
 - symbolic derivatives w.r.t. endogenous, exogenous, and parameters, if needed
 - equation normalization + block decomposition
 - temporary terms
 - computes equation cross references, if desired
- NB: analogous operations for Static model are performed by `StaticModel::computingPass()`
- Asserts that equations declared linear are indeed linear (by checking that $\text{Hessian} == 0$)
- Finally, calls `Statement::computingPass()` on all statements

Model Variables

- In the context of class `ModelTree`, a **variable** is a pair (symbol, lag)
- The symbol must correspond to a variable of type endogenous, exogenous, deterministic exogenous variable, or parameter
- The `SymbolTable` class keeps track of valid symbols while the `variable_node_map` keeps track of model variables (symbol, lag pairs stored in `VariableNode` objects)
- After the computing pass, the `DynamicModel` class writes the leag/lag incidence matrix:
 - three rows: the first row indicates $t - 1$, the second row t , and the third row $t + 1$
 - one column for every endogenous symbol in order of declaration; NB: includes endogenous auxiliary variables created during the transform pass
 - elements of the matrix are either 0 (if the variable does not appear in the model) or correspond to the variable's column in the Jacobian of the dynamic model

Static versus dynamic model

- The static model is simply the dynamic model without leads and lags
- Static model used to characterize the steady state
- The jacobian of the static model is used in the (Matlab) solver for determining the steady state

Example

- suppose dynamic model is $2x_t \cdot x_{t-1} = 0$
- static model is $2x^2 = 0$, whose derivative w.r.t. x is $4x$
- dynamic derivative w.r.t. x_t is $2x_{t-1}$, and w.r.t. x_{t-1} is $2x_t$
- removing leads/lags from dynamic derivatives and summing over the two partial derivatives w.r.t. x_t and x_{t-1} gives $4x$

Which derivatives to compute?

- In deterministic mode:
 - static jacobian w.r.t. endogenous variables only
 - dynamic jacobian w.r.t. endogenous variables only
- In stochastic mode:
 - static jacobian w.r.t. endogenous variables only
 - dynamic jacobian w.r.t. endogenous, exogenous, and deterministic exogenous variables
 - dynamic hessian w.r.t. endogenous, exogenous, and deterministic exogenous variables
 - possibly dynamic 3rd derivatives (if `order` option ≥ 3)
 - possibly dynamic jacobian and/or hessian w.r.t. parameters (if `identification` or `analytic derivs` needed for `estimation` and `params_derivs_order` > 0)
- For Ramsey policy: the same as above, but with one further order of derivation than declared by the user with `order` option (the derivation order is determined in the check pass, see `RamseyPolicyStatement::checkPass()`)

Derivation algorithm (1/2)

- Derivation of the model implemented in
`ModelTree::computeJacobian()`,
`ModelTree::computeHessian()`,
`ModelTree::computeThirdDerivatives()`, and
`ModelTree::computeParamsDerivatives()`
- Simply call `ExprNode::getDerivative(deriv_id)` on each equation node
- Use of polymorphism:
 - for a constant or variable node, derivative is straightforward (0 or 1)
 - for a unary, binary, trinary op nodes and external function nodes, recursively calls method `computeDerivative()` on children to construct derivative

Derivation algorithm (2/2)

Optimizations

- Caching of derivation results
 - method `ExprNode::getDerivative(deriv_id)` memorizes its result in a member attribute (`derivatives`) the first time it is called
 - the second time it is called (with the same argument), it simply returns the cached value without recomputation
 - caching is useful because of sub-expression sharing
- Efficiently finds symbolic derivatives equal to 0
 - consider the expression $x + y^2$
 - without any computation, you know its derivative w.r.t. z is zero
 - each node stores in an attribute (`non_null_derivatives`) the set of variables which appear in the expression it represents ($\{x, y\}$ in the example)
 - this set is computed in `prepareForDerivation()`
 - when `getDerivative(deriv_id)` is called, immediately returns zero if `deriv_id` is not in that set

Temporary terms (1/2)

- When the preprocessor writes equations and derivatives in its outputs, it takes advantage of sub-expression sharing
- In Matlab static and dynamic output files, equations are preceded by a list of **temporary terms**
- These terms are variables containing expressions shared by several equations or derivatives
- Using these terms greatly enhances the computing speed of the model residual, jacobian, hessian, or third derivative

Example

The equations:

```
residual(0)=x+y^2-z^3;  
residual(1)=3*(x+y^2)+1;
```

Can be optimized in:

```
T1=x+y^2;  
residual(0)=T1-z^3;  
residual(1)=3*T1+1;
```

Temporary terms (2/2)

- Expression storage in the preprocessor implements maximal sharing but this is not optimal for the Matlab output files, because creating a temporary variable also has a cost (in terms of CPU and of memory)
- Computation of temporary terms implements a trade-off between:
 - cost of duplicating sub-expressions
 - cost of creating new variables
- Algorithm uses a recursive cost calculation, which marks some nodes as being “temporary”
- *Problem*: redundant with optimizations done by the C/C++ compiler (when Dynare is in DLL mode) \Rightarrow compilation very slow on big models

The special case of Ramsey policy

- For most statements, the method `computingPass()` is a no-op...
- ...except for `planner_objective` statement, which serves to declare planner objective when doing optimal policy under commitment
- Class `PlannerObjectiveStatement` contains an instance of `ModelTree`, which stores the objective function (i.e. only one equation in the tree)
- During the computing pass, triggers the computation of the first and second order (static) derivatives of the objective

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Output overview

- Implemented in `ModFile::writeOutputFiles()`
- If `mod` file is `model.mod`, all created filenames will begin with `model`
- Main output file is `model.m`, containing:
 - general initialization commands
 - symbol table output (from `SymbolTable::writeOutput()`)
 - lead/lag incidence matrix (from `DynamicModel::writeDynamicMFile()`)
 - call to Matlab functions corresponding to the statements of the `mod` file (written by calling `Statement::writeOutput()` on all statements through polymorphism)
- Subsidiary output files:
 - one for the static model
 - one for the dynamic model
 - one for the auxiliary variables
 - one for the steady state file (if relevant)
 - one for the planner objective (if relevant)

Model output files

Three possible output types:

- Matlab/Octave mode: static and dynamic files in Matlab
- Julia mode: static and dynamic files in Julia
- DLL mode:
 - static and dynamic files in C++ source code (with corresponding headers)
 - compiled through `mex` to allow execution from within Matlab
- Sparse DLL mode:
 - static file in Matlab
 - two possibilities for dynamic file:
 - by default, a C++ source file (with header) and a binary file, to be read from the C++ code
 - or, with `no_compiler` option, a binary file in custom format, executed from Matlab through `simulate` DLL
 - the second option serves to bypass compilation of C++ file which can be very slow

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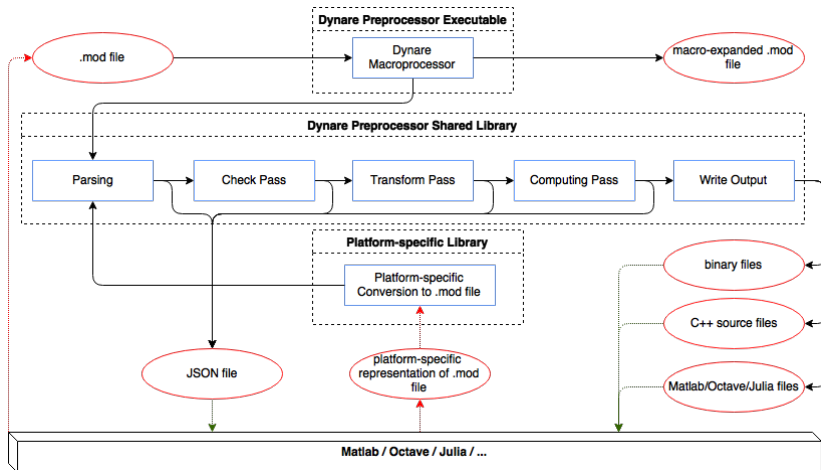
Proposed changes with addition of Julia support (1/2)

- ❶ Julia output is provided upon parsing of `mod` file, everything else done in Julia
 - Pros: very few changes to the preprocessor
 - Cons: repeated code (same checks, transformations, computations done in preprocessor and Julia); potential code divergence/two parallel projects
- ❷ Dump preprocessor altogether: do everything with Julia
 - Pros: simple to distribute, move away from C++ (no contributions, requires more expertise)
 - Cons: Matlab/Octave users must also download Julia, a big project, speed (?)

Proposed changes with addition of Julia support (2/2)

- ③ Create libraries out of the preprocessor
 - Pros: Dynare interaction similar across HLPs, preprocessor used as is
 - Cons: difficult for outsiders to contribute, big project, not much benefit in speed when compared to...
- ④ Write `mod` file from HLP then call preprocessor; option to output JSON file representing `ModFile` object at every step of the preprocessor
 - Pros: Dynare interaction similar across HLPs, preprocessor used as is, minimal amount of work, easy incremental step, allows users to support any given HPL given the JSON output
 - Cons: unnecessary processing when certain changes made in host language, keeps defaults of current preprocessor, speed (?)
- ⑤ Other ideas?

Using HLP_{mod} file objects (1/2)



Using HLP_{mod} file objects (2/2)

- Allows interactivity for all HLPs; requires only
 - A definition of a mod file class in the HLP
 - A library function that converts an HLP mod file object to a `mod` file
- Allows users to use Dynare with any HPL. Standard JSON output can be read in any HPL; user can use it construct desired HPL objects and work with model in their language of preference
- Easy first step
- No divergence of codebase: don't need to repeat code (checks, transformations, etc.) across platforms
- Creates `mod` files that can be used on other host language platforms
- Adds one more HLP library to distribute
- Need to design/implement classes that will store processed `dynare mod` file in various HLPs