Statistics/Data Analysis

Title

dsimih drop —— Remove from **e()** parts of or all dynamic simulation results created by dsimih create

Syntax

dsimih drop [, **regimes(***rgmlist***) maxstep(***#***) setype(***setype***) erase**]

options	Description
regimes(*rgmlist***)**	enumerates the regime encodings for which results should be erased
maxstep(*#***)**	removes results for forecast steps > #
setype(*setype***)**	specifies the *setype* for which results should be erased
erase	erases all results

Description

dsimih drop removes from **e()** all or part of the dynamic simulation results created by **dsimih create**.

Abbreviations, definitions, notation, syntax elements

This help entry uses terminology defined in svarih and dsimih.

Options

regimes(*rgmlist***)** pins down the regimes for which results should be erased. If not other option is used, it removes all results for regimes *rgmlist* from **e()**.

rgmlist is a Stata numlist.

maxstep(*#***)** erases results for forecast steps >#. If not other option is used, it removes forecast steps ># for all regimes from **e()**.

setype(*setype***)** specifies the type of standard error for which results should be erased. If specified, *setype* may contain one of the tokens **asymptotic**, **bs** and **bsp**. If no other option is used, it removes all results for *setype*.

erase removes all results from **e()**. It replaces the contents of matrix e(dsimih) by a 1 x 1 matrix containing a missing value. If option **erase** is used, no other options may be specified.

Remarks

It may happen that you want to remove or replace dynamic simulation results from **e()**. For example, you may have generated numbers for a very long forecast horizon and you are sure that a shorter horizon will be sufficient. You may also want to replace existing bootstrap standard errors by ones that are based on a higher number of bootstrap replications.

The specifications of options **regimes()**, **maxstep()** and **setype()** are cumulative. For example, if you specify **regimes(1 3) maxstep(3)**, all forecast steps >3 for regimes 1 3 are removed. If you specify **regimes(1 3) setype(bs)**, all values for the standard error based on the residual bootstrap are removed for regimes 1 and 3.

Examples

Excecuting the following statements will change current **e()**-results.

Bootstrap replication numbers are set to values that are inappropriate for analysis but appropriate for quick execution of example statements.

Generate example estimates (see svarih examples):

```
. webuse lutkepohl2
. svarih examples bac first , ereplace
. dsimih describe , modelstats cmdline

. dsimih create
. version 11.2: set seed 123456
. dsimih create , bs fromb reps(10)
. version 11.2: set seed 123456
. dsimih create , bsp fromb reps(10)
. dsimih describe
```

Recreating standard errors of *setype*=bs will not succeed if the new horizon is not longer than the existing one. If we still want to replace the existing numbers with ones based on a higher number of replications, we have to drop the existing ones first.

```
. dsimih create , bs fromb reps(20)
. dsimih drop , setype(bs)
. dsimih describe
. dsimih create , bs fromb reps(20)
. dsimih describe
. dsimih describe, bootstrap nostep
```

Increase horizon of *stats* and asymptotic standard errors.

```
. dsimih create , step(20)
. dsimih describe
```

Options that restrict the scope of operations of **dsimih drop** are cumulative, i.e. joined with a logical 'AND'. The following sets the maximum horizon for asymtotic standard errors for regime one to 12.

```
. dsimih drop , regime(1) setype(asym) maxstep(12)
. dsimih describe
```

The following sets the maximium horizon for everything to 6:

```
. dsimih drop , maxstep(6)
. dsimih describe
```

The following drops numbers for an entire regime:

```
. dsimih drop , regime(2)
. dsimih describe
```

Option **erase** erases all **dsimih** results:

```
. dsimih drop , erase
. dsimih describe
```

Saved results

dsimih drop updates the following in **e()**:

Matrices

e(dsimih)	matrix of dynamic simulation results
if the following matrices already exist:	
e(dsimih_bs)	detail for bootstrap replications for the residual bootstrap
e(dsimih_bsp)	detail for bootstrap replications for the parametric bootstrap

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Also see

Help: **[TS] irf**, **dsimih**, **dsimih create**, **dsimih table**, **dsimih graph**, **dsimih describe**, **dsimih use**, **dsimih etodta**