



Title

dsimih etodta — save **dsimih** results in **e()** as a **dsimih** file

Syntax

dsimih etodta *filename* [, **replace**]

Description

dsimih etodta exports **dsimih** results in **e()** to files. They contain dynamic simulation results generated by [dsimih create](#). These files are regular Stata data set files. They do contain additional information required for the correct functioning of **dsimih** subcommands. These files are therefore referred to as **dsimih files**.

It is important to note that you may not modify the data in these files. If you do so, **dsimih** will not accept them anymore as input for its subcommands.

Abbreviations, definitions, notation, syntax elements

This help entry uses terminology defined in [svarih](#) and [dsimih](#).

Options

replace permits **dsimih etodta** to overwrite an existing file.

Remarks

Remarks are presented under the following headings:

[File extensions](#)

[dsimih files](#)

[Do not change the data in dsimih files](#)

[The using modifier in dsimih subcommands](#)

File extensions

If *filename* is specified without an extension, **.dta** is assumed. You may wish to save all of your **dsimih files** with a **.dsimih** extension. If so, specify the extension in *filename* explicitly.

dsimih files

dsimih files are regular Stata data set files but they do contain additional information required for the correct functioning of **dsimih** subcommands. The files therefore can only be properly constructed by **dsimih etodta** and by the **saving()** option of **dsimih create**.

dsimih files are just one possibility where **dsimih** results can be stored. **dsimih** results can be stored in and retrieved from three locations: **e()**, **.ster** files, and **dsimih files**. **.ster** files are Stata estimation results files. See [estimates save](#). Do not confuse **dsimih files** with **.ster** files. Whenever a **dsimih** help file talks about **dsimih files**, it refers to **dsimih** results stored in regular Stata data set files. These files can have extensions other than **.dta**, **.dsimih** for example.

dsimih files contain the following 12 variables, in the same order:

<i>variable name</i>	<i>description</i>
regime	regime #
step	forecast step/horizon
impulse	impulse variable
response	response variable
sirf	SIRF
sirf_seasmp	SIRF: asymptotic standard error
sirf_sebs	SIRF: standard error, parametric bootstrap
sirf_sebsp	SIRF: standard error, residual bootstrap
sfevd	SFEVD
sfevd_seasmp	SIRF: asymptotic standard error
sfevd_sebs	SIRF: standard error, parametric bootstrap
sfevd_sebsp	SIRF: standard error, residual bootstrap

Variables 'sirf' and 'sfevd' will never contain missing values. By contrast, the variables that carry their standard errors may contain missing values.

The first four variables uniquely identify observations.

The sort order is regime-impulse-response-step.

Do not change the data in dsimih files

dsimih will detect any changes in the data in **dsimih files**. If it does, it will refuse to do anything with these files.

If you need to change and re-save the data, save either the original or the modified file under a different name.

The using modifier in dsimih subcommands

dsimih describe, **dsimih use**, **dsimih table**, and **dsimih graph** have a **using** modifier that allows to access DS results stored in files. Note that **dsimih use** does not have an explicit **using** keyword since the command name renders it redundant. For simplicity, the optional *filename* in **dsimih use** is also referred to as its optional **using** modifier.

The following is true for all four subcommands:

- The **using** modifier is optional. The default is to access DS results in **e()**.
- The *filename* in the **using** modifier can be a **.ster** file or a **dsimih file**.
- If *filename* does not have a file extension, **dsimih** looks for files with extensions **.ster** and **.dta**. If it finds none, it complains. If it finds both a **.dta** and a **.ster** file called *filename*, it complains. If it finds just one of the two, it uses it.
- *filename* can have other extensions than **.dta** or **.ster**. In these cases, **dsimih** treats it as a Stata data set file.

It is important to understand that **dsimih** will never access data that you have in data set memory. It either accesses **e()** (then the **using** modifier was omitted) or a file (then the **using** modifier was used). For example, the command sequence

```
. estimates use file1.ster
. dsimih use, clear
. estimates use file2.ster
. dsimih table sirf
```

will first load the contents of the estimation results file **file1.ster** into **e()**. Presuming that it contains **svarih** results, the second command will load DS results now stored in **e()** into data set memory. The third command places another set of DS results in **e()**, and these results are displayed by the **dsimih table** statement.

Examples

Executing 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
```

Save DS results created in **e()** to a **dsimih file**. The default file extension is **.dta**.

```
. dsimih etodta dsimih examplefile , replace
. describe using dsimih examplefile.dta
```

We could have saved the file under a different extension, say, **.dsimih**. The file would still be a regular Stata data set file.

```
. dsimih etodta dsimih examplefile2.dsimih , replace
. describe using dsimih examplefile2.dsimih
```

The DS results in **dsimih files** can be accessed by **dsimih** subcommands via their **using** modifier.

```
. dsimih describe using dsimih examplefile.dta , all
. dsimih table sfevd using dsimih examplefile.dta , regime(2) impulse(*inc)
step(1/4 8)
. dsimih graph sirf using dsimih examplefile2.dsimih , regime(2)
impulse(*inc) ustep(6)
. dsimih use dsimih examplefile2.dsimih , clear
. describe
```

Changing the data will invalidate **dsimih files** files for usage with **dsimih** subcommands:

```
. use dsimih examplefile2.dsimih
. drop if regime==2
. save, replace
. capture noisily dsimih describe using dsimih examplefile2.dsimih

. erase dsimih examplefile.dta
. erase dsimih examplefile2.dsimih
```

Author

Daniel C. Schneider, Goethe University Frankfurt, dan_schneider@outlook.com

Also see

Help: [\[TS\] irf](#), [dsimih](#), [dsimih create](#), [dsimih table](#), [dsimih graph](#), [dsimih describe](#), [dsimih use](#), [dsimih drop](#)