

# <u>Title</u>

dsimih graph — Plot dynamic simulation results after svarih

## <u>Syntax</u>

dsimih graph [stat] [using filename] [, options]

stat	Description
<u>si</u> rf	structural impulse-response function
<u>sf</u> evd	structural forecast-error variance decomposition

You may specify only one stat.

options	Description		
Graph Data			
<pre>regimes(rgmlist)</pre>	<pre>plot results for regimes rgmlist; default: all   regimes available in the dsimih results</pre>		
<pre>impulse(impvars)</pre>	<pre>use shock(s) of equation(s) impvars as impulse variables</pre>		
<b>response(</b> respvars)	use <i>respvars</i> as response variable(s)		
noci	suppress confidence intervals		
<u>setyp</u> e(string)	<pre>plot confidence intervals based on standard   errors of type setype; default: asymptotic</pre>		
<u>l</u> evel(#)	set confidence level		
<u>lst</u> ep(#)	use # for first step		
ustep(#)	use # for maximum step		
Graph Rendition			
<b>byorder(</b> irorder <b>)</b>	display subgraphs by <i>irorder</i>		
<b>plotopts(</b> <u>cline_options</u> )	affect rendition of lines plotting stat		
<pre>ciopts(area_options)</pre>	affect rendition of the confidence intervals for <i>stat</i>		
<pre>byopts(by_option)</pre>	all suboptions allowed by the <u>by option</u>		
twoway_options	any options other than <b>by()</b> documented in [G-3] twoway options		
Data Set			
<u>n</u> umber(#)	<pre>access results number # ; only allowed if the using modifier refers to a .ster file</pre>		
keep	keep the Stata data set underlying the graph created		
clear	specifies that it is okay to replace the data in memory, even though the current data have not been saved to disk		

# **Description**

**dsimih graph** plots dynamic simulation results created by <u>dsimih create</u>. Options **keep** and **clear** allow you to keep the results in Stata data set memory. If you omit these options, results are only displayed in the results window.

### Abbreviations, definitions, notation, syntax elements

This help entry uses terminology defined in svarih and dsimih.

## <u>Options</u>

\_\_\_\_\_ Graph Data

- **regimes**(*rgmlist*) is a <u>numlist</u> and specifies the volatility regimes for which results are displayed. By default, graphs for all regimes that are present in the **dsimih** results are created. *rgmlist* must be a subset of the list of regimes that occur in the estimation sample.
- impulse(impars) specifies the impulse variables for which the statistics are to be reported. If impulse() is not specified, each model variable, in turn, is used. impvars may be specified in any way allowed by a standard Stata varlist. varlist here does not refer to the variables in memory but to the variables recorded in e(depvar).
- response(respvars) specifies the response variables for which the statistics are to be reported. If response() is not specified, each endogenous variable, in turn, is used. respvars may be specified in any way allowed by a standard Stata varlist. varlist here does not refer to the variables in memory but to the variables recorded in e(depvar).
- noci suppresses reporting of the confidence intervals for stat.
- setype(selist) specifies the standard errors type based on which confidence bands are drawn. setype may contain one of the tokens asymptotic, bs and bsp. They stand for asymptotic standard errors, standard errors from a residual bootstrap, and standard errors from a parametric bootstrap based on draws from the normal distribution, respectively. The default are asymptotic standard errors.
- level(#) specifies the confidence level, as a percentage, for confidence intervals, when they are reported. The default is level(95) or as set by set level.
- lstep(#) specifies the first step, or period, to be included in the graphs.
   lstep(0) is the default.
- ustep(#),  $# \ge 0$ , specifies the maximum step, or period, to be included in the graphs.

- Graph Rendition

- byorder(irorder) specifies the order of the subgraphs by impvar and respvar within the combined graph. byorder() may contain tokens impulse and/or response. Combinations allowed are byorder(i), byorder(r), byorder(i r), and byorder(r i), where byorder(i) is equivalent to byorder(i r), and byorder(r) is equivalent to byorder(r i).
- plotopts(cline\_options) affect the rendition of the plotted statistics (the stat). cline\_options are as described in [G-3]\_cline\_options.
- byopts(by\_option) may contain all suboptions of [G-3]\_by option. byopts()
  affects how the subgraphs are combined, labeled, etc.
- twoway\_options are any of the options documented in [G-3] twoway\_options, excluding by(). These include options for titling the graph (see [G-3] title options) and for saving the graph to disk (see [G-3] saving option).

Data Set

keep Option keep keeps the data set underlying the graph display in memory and does not restore the memory state that was in place before dsimih graph was invoked. dsimih graph uses dsimih table which uses dsimih use to load a data set with dynamic simulation results into memory and then draws the graph. The data set that option keep keeps in memory corresponds exactly to the output graph displayed by dsimih graph. This option is useful if you want to format the graph in a way that **dsimin** graph does not support. Option keep gives you the data set underlying the graphical output of **dsimin** graph. You can then apply your own graphics commands to the data.

**clear** specifies that it is okay to replace the data in memory, even though the current data have not been saved to disk. This option is for usage in conjunction with option **keep**.

#### <u>Remarks</u>

**dsimih graph** by default accesses DS results in **e()** but is also capable of accessing DS results stored in files using its **using** modifier. For details on how the **using** modifier works in all **dsimih** subcommands, see <u>dsimih etodta</u>.

### **Examples**

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

Generate example estimates (see <a href="system:systems

. webuse lutkepohl2
. svarih examples bfa unconstr , ereplace
. dsimih describe , modelstats cmdline

. dsimih create , step(8)

By default, **dsimih graph** will make a combined table of all combinations of impulse and response variables, for all regimes:

. dsimih graph sirf , name(dsimih gr1, replace)

A tailored grayscale graph, making exensive use of minimum option abbreviations:

. dsimih gr si, reg(1) i(\*inv) sch(s2mono) pl(lw(thick)) ciop(lp(dash) lw(thick) fc(none)) byop(c(1) yr) yli(0)

### <u>Author</u>

Daniel C. Schneider, Goethe University Frankfurt, dan\_schneider@outlook.com

### Acknowledgements

dsimih graph was inspired in many ways by official Stata's irf graph.

### <u>Also see</u>

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