

<u>Title</u>

dsimih table — Create tables of dynamic simulation results after svarih

<u>Syntax</u>

dsimih table [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		
Table Data			
regimes(rgmlist)	create tables for results of regimes <i>rgmlist;</i> default: all regimes available in the dsimih results		
<pre>impulse(impvars)</pre>	<pre>use shock(s) of equation(s) impvars as impulse variables</pre>		
response(respvars)	use <i>respvars</i> as response variable(s)		
noci	suppress confidence intervals		
se	display standard errors		
setypes(selist)	<pre>display standard errors and confidence intervals based on standard errors of type(s) selist; default: asymptotic</pre>		
<pre>level(#)</pre>	set confidence level		
<pre>step(steplist)</pre>	keep results for forecast horizons in steplist		
Table Format			
byorder(irorder)	display results by <i>irorder</i>		
<pre>format(%fmt)</pre>	<pre>display results in numeric format %fmt; see format</pre>		
<u>list options</u>	all options allowed by <u>list</u>		
Data Set			
<u>n</u> umber(#)	<pre>access results number # ; only allowed if the using modifier refers to a .ster file</pre>		
<u>k</u> eep	keep the Stata data set underlying the results table in memory		
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 table creates tables 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>

_____ Table Data

- **regimes**(*rgmlist*) is a <u>numlist</u> and specifies the volatility regimes for which results are displayed. By default, results of all regimes that are present in the **dsimih** results are displayed. *rgmlist* must be a subset of the regimes that occur in the estimation sample.
- impulse(impvars) 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.
- se specifies that standard errors for each statistic also be included in the table. They are omitted by default.
- setypes(selist) specifies the standard error types based on which standard error numbers and/or confidence band numbers are included in the table. selist may contain individual 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. Specifying multiple standard error types as in setypes(asymp bsp) is allowed. 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.
- step(steplist) forecast horizons to be displayed. steplist is a Stata numlist and hence does not have to specify sequential numbers. For example, you can specify steplist(1/3 12 24). If step() is not specified, each table is constructed using all steps available, up to the maximum step available for the stats for rgmlist.

______ Table Format

- byorder(irorder) specifies whether to break down the output table display by combinations of impvar and respvar. By default, the names of impulse and response variables are included in the output table as string variables. If option byorder() is used, the impulse and/or response variables are removed from the table and the table is split in several tables, by irorder. byorder() may contain tokens impulse and/or response. Combinations allowed are byorder(i), byorder(r), byorder(i r), and byorder(r i).
- format(%fmt) displays the numbers in the output table according to %fmt, where format is any numeric format allowed by <u>format</u>. You can only set one %fmt for all stats-related numbers displayed. If you use option keep, all results variables remain formatted.
- list_options: all options allowed by <u>list</u>. These options let you format the
 output table in many ways. dsimih table, by default, uses certain
 list_options. Once you use list_options, the default list_options are no
 longer applied. Default list_options depend on option byorder(). They are
 as follows:

byorder not used	noobs	<pre>sepby(impulse response)</pre>
byorder(impulse)	noobs	sepby(response)
byorder(response)	noobs	sepby(impulse)
<pre>byorder(impulse response)</pre>	noobs	<pre>separator(0)</pre>
byorder(response impulse)	noobs	<pre>separator(0)</pre>

keep keeps the data set underlying the table display in memory and does not restore the memory state that was in place before dsimih table was invoked. dsimih table uses dsimih use to load a data set with dynamic simulation results into memory and then displays it using list. The data set that option keep keeps in memory corresponds exactly to the output table displayed by dsimih table.

This option is useful if you want to format the table in a way that **dsimin table** does not support. Option **keep** gives you the data set underlying the table output of **dsimin table**. You can then apply your own tabulation 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 table 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.

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 bfa unconstr , ereplace
. dsimih describe , modelstats cmdline

. dsimih create , step(12) . version 11.2: set seed 123456 . dsimih create , step(12) bs fromb reps(10) . dsimih describe , bootstrap

A quick table:

. dsimih table sfevd , level(90)

A more refined table, using options from <u>list</u>:

. dsimih tab sf , lev(90) sety(bs) imp(*inc) byorder(r) format(%5.3f) step(0/4 8 12) abb(12) sep(0) noobs

If you need to get your hands on the table data, use option **keep**. You can use the prefix **quietly** if you do not need the data to be displayed.

. quietly dsimih table sfevd , level(90) setype(bs) impulse(*inc) byorder(r)
 step(0/4 8 12) keep clear
. describe

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

<u>Also see</u>

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