# Title



**estat policy** — Display policy matrix

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# Description

`estat policy` displays the estimated policy matrix of the state-space form of a DSGE model.

# Quick start

Display the estimated policy matrix

```
estat policy
```

Same as above, but with 90% confidence intervals

```
estat policy, level(90)
```

# Menu for estat

Statistics > Postestimation

# Syntax

```
estat policy [, compact post level(#) display_options]
```

`collect` is allowed; see [U] **11.1.10 Prefix commands**.

# Options

`compact` reports only the coefficient values of the estimated policy matrix and displays these coefficients in matrix form.

`post` causes `estat policy` to behave like a Stata estimation (e-class) command. `estat policy` posts the policy matrix parameters along with the estimated variance–covariance matrix to `e()`, so you can treat the estimated policy matrix as you would results from any other estimation command.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [U] **20.8 Specifying the width of confidence intervals**.

*display_options*: `noci`, `nopvalues`, `cformat(%fmt)`, `pformat(%fmt)`, `sformat(%fmt)`, and `nolstretch`; see [R] **Estimation options**.

## Remarks and examples

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The policy matrix is part of the state-space form of a DSGE model. It specifies the model's control variables as a function of the model's state variables.

For examples, see [DSGE] **Intro 1**, [DSGE] **Intro 3a**, and [DSGE] **Intro 3c**.

## Stored results

`estat policy` stores the following in `r()`:

Matrices

| | |
|---|---|
| `r(policy)` | estimated policy matrix |
| `r(b)` | estimates |
| `r(V)` | variance–covariance matrix of the estimates |

If `post` is specified, `estat policy` also stores the following in `e()`:

Macros

| | |
|---|---|
| `e(properties)` | `b V` |

Matrices

| | |
|---|---|
| `e(policy)` | estimated policy matrix |
| `e(b)` | estimates |
| `e(V)` | variance–covariance matrix of the estimates |

## Methods and formulas

Entries in the policy matrix $\mathbf{G}$ are functions of the structural parameter vector $\boldsymbol{\theta}$. Standard errors for $\widehat{\mathbf{G}}$ are calculated using the delta method.

## Also see

[DSGE] **dsge** — Linear dynamic stochastic general equilibrium models

[DSGE] **dsge postestimation** — Postestimation tools for dsge

[DSGE] **dsgenl** — Nonlinear dynamic stochastic general equilibrium models

[DSGE] **dsgenl postestimation** — Postestimation tools for dsgenl

[DSGE] **Intro 1** — Introduction to DSGEs

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