Title

estat transition — Display state transition matrix

Description	Menu for estat	Syntax	Options
Remarks and examples	Methods and formulas	Also see	

Description

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

Menu for estat

Statistics > Postestimation

Syntax

estat transition [, level(#) *display_options*]

Options

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

The state transition matrix is part of the state-space form of a DSGE model. It specifies the transition matrix of the model's state variables.

For examples, see [DSGE] **intro 1**, [DSGE] **intro 3a**, and [DSGE] **intro 3b**.

Methods and formulas

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

Also see

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

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

[DSGE] **intro 1** — Introduction to DSGEs and dsge