Title

irf drop — Drop IRF results from the active IRF file

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Description

`irf drop` removes IRF results from the active IRF file.

Quick start

Drop impulse–response functions `irf1` and `irf2` from the active IRF file

```
irf drop irf1 irf2
```

Drop `irf1` and `irf2` from the IRF file `myirfs.irf`

```
irf drop irf1 irf2, set(myirfs)
```

Note: `irf` commands can be used after `var`, `svar`, `vec`, `arima`, or `arfima`; see [TS] **var**, [TS] **var svar**, [TS] **vec**, [TS] **arima**, or [TS] **arfima**.

Menu

Statistics > Multivariate time series > Manage IRF results and files > Drop IRF results

Syntax

`irf drop` *irf_resultslist* [, `set(`*filename*`)`]

Option

`set(`*filename*`)` specifies the file to be made active; see [TS] **irf set**. If `set()` is not specified, the active file is used.

Remarks and examples

stata.com

If you have not read [TS] **irf**, please do so.

▷ Example 1

```
. use http://www.stata-press.com/data/r14/lutkepohl2
(Quarterly SA West German macro data, Bil DM, from Lutkepohl 1993 Table E.1)
. var dln_inv dln_inc dln_consump if qtr<=tq(1978q4), lags(1/2) dfk
  (output omitted)
```

We create three sets of IRF results:

```
. irf create order1, set(myirfs, replace)
(file myirfs.irf created)
(file myirfs.irf now active)
(file myirfs.irf updated)
. irf create order2, order(dln_inc dln_inv dln_consump)
(file myirfs.irf updated)
. irf create order3, order(dln_inc dln_consump dln_inv)
(file myirfs.irf updated)
. irf describe
Contains irf results from myirfs.irf (dated 11 Nov 2014 09:22)
       irfname | model    endogenous variables and order (*)
---------------+---------------------------------------------------------------
        order1 | var      dln_inv dln_inc dln_consump
        order2 | var      dln_inc dln_inv dln_consump
        order3 | var      dln_inc dln_consump dln_inv
-------------------------------------------------------------------------------
  (*) order is relevant only when model is var
```

Now let's remove `order1` and `order2` from `myirfs.irf`.

```
. irf drop order1 order2
(order1 dropped)
(order2 dropped)
file myirfs.irf updated

. irf describe
Contains irf results from myirfs.irf (dated 11 Nov 2014 09:22)
       irfname | model    endogenous variables and order (*)
-------------+-----------------------------------------------------------
        order3 | var      dln_inc dln_consump dln_inv
-------------------------------------------------------------------------
  (*) order is relevant only when model is var
```

`order1` and `order2` have been dropped.

◁

Also see

[TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs

[TS] **var intro** — Introduction to vector autoregressive models

[TS] **vec intro** — Introduction to vector error-correction models