Title

estat policy — Display policy matrix

Description

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

Menu for estat

Statistics > Postestimation

Syntax

`estat policy` [, `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

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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**.

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** — Linearized dynamic stochastic general equilibrium models

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

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