

## 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
```

As above, but with 90% confidence intervals

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

## Menu for estat

Statistics > Postestimation

## Syntax

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

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

## Remarks and examples

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

<code>r(policy)</code>	estimated policy matrix
<code>r(b)</code>	estimates
<code>r(V)</code>	variance-covariance matrix of the estimates

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

Macros

<code>e(properties)</code>	b V
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Matrices

<code>e(policy)</code>	estimated policy matrix
<code>e(b)</code>	estimates
<code>e(V)</code>	variance-covariance matrix of the estimates

## Methods and formulas

Entries in the policy matrix  $\mathbf{G}$  are functions of the structural parameter vector  $\theta$ . Standard errors for  $\hat{\mathbf{G}}$  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