

estat transition — Display state transition matrix

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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: `nocl`, `nopvalues`, `cformat(%fmt)`, `pformat(%fmt)`, `sformat(%fmt)`, and `no1-stretch`; see [\[R\] estimation options](#).

Remarks and examples

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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 θ . Standard errors for entries in $\hat{\mathbf{H}}$ 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`