for i=0:59

irf\_standard\_deviation(i+1)=std(B\_bootstrap(3,(3+8\*i)+480\*(1:999)));

end

plot(B(3,3+(8\*(0:59))));

hold on

plot(B(3,3+(8\*(0:59)))+irf\_standard\_deviation\*2);

hold on

plot(B(3,3+(8\*(0:59)))-irf\_standard\_deviation\*2);

title('Impulse Response Function: Interest Rate')

xlabel('Time period')

ylabel('Effect')

for i=0:59

irf\_standard\_deviation(i+1)=std(B\_bootstrap(6,(3+8\*i)+480\*(1:999)));

end

plot(B(6,3+(8\*(0:59))));

hold on

plot(B(6,3+(8\*(0:59)))+irf\_standard\_deviation\*2);

hold on

plot(B(6,3+(8\*(0:59)))-irf\_standard\_deviation\*2);

title('Impulse Response Function: Nelson-Siegel Yield Curve Level')

xlabel('Time period')

ylabel('Effect')

for i=0:59

irf\_standard\_deviation(i+1)=std(B\_bootstrap(7,(3+8\*i)+480\*(1:999)));

end

plot(-1\*B(7,3+(8\*(0:59))));

hold on

plot(-1\*B(7,3+(8\*(0:59)))+irf\_standard\_deviation\*2);

hold on

plot(-1\*B(7,3+(8\*(0:59)))-irf\_standard\_deviation\*2);

title('Impulse Response Function: Nelson-Siegel Yield Curve Slope')

xlabel('Time period')

ylabel('Effect')