

Package ‘ggirf’

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Type Package

Title ggplot2 backednd for impulse response analysis

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Description

This package provides with ggplot2 backend for impulse response analysis in macroeconometric estimations across many packages in R. It aims to make post estimation easy and flexible.

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Encoding UTF-8

LazyData true

Roxygen list(markdown = TRUE)

RoxygenNote 7.2.3

Imports dplyr,
ggplot2,
lpirfs,
tibble,
tidyr,
vars

Suggests testthat (>= 3.0.0)

Config/testthat/edition 3

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gg_colors	<i>Provide color support for ggplots.</i>
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Description

Provide color support for ggplots.

Usage

```
gg_colors
```

Format

An object of class character of length 14.

Value

colors as a vector

gg_lpirfs_lin	<i>Plot impulse response of linear local projections in lpirfs package.</i>
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Description

Plot impulse response of linear local projections in lpirfs package.

Usage

```
gg_lpirfs_lin(
  lp_lin,
  shock_lp,
  endo_lp = lp_lin$specs$column_names,
  line_color = "black",
  shade_color = "#009CDE",
  alpha_trans = 0.5,
  scale_option = "free",
  chart_title = NULL,
  xlab = NULL,
  ylab = NULL,
  num_col = NULL,
  return_only_data = FALSE
)
```

Arguments

lp_lin	estimation results from the lpirfs package
shock_lp	Which shock in the local projections
endo_lp	Which endogenous variables to plot? Default is all variables
line_color	Provide the line color of impulse response (mean value)
shade_color	Provide the shade color of impulse response (confidence interval)
alpha_trans	Transparency of shade colors
scale_option	Provide scaling options. Options are free_x, free_y and free. For details refer to ggplot2 facet_wrap
chart_title	The chart title
xlab	label on x axis
ylab	label on y axis
num_col	Number of columns when faceting charts
return_only_data	Should return only the resulting data instead of ggplot2 chart? Useful for post processing and comparison with other methods

Value

Returns a ggplot2 chart

gg_theme_irf	<i>This function applies a custom theme to ggplot2 plots.</i>
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Description

This function applies a custom theme to ggplot2 plots.

Usage

```
gg_theme_irf()
```

Value

A ggplot2 theme object.

gg_vars

*Plot impulse response from vars package.***Description**

Plot impulse response from vars package.

Usage

```
gg_vars(
  irf_result,
  var_shock,
  var_endo = var_irf$response,
  line_color = "black",
  shade_color = "#009CDE",
  alpha_trans = 0.5,
  scale_option = "free",
  xlab = NULL,
  ylab = NULL,
  num_col = NULL,
  return_only_data = FALSE
)
```

Arguments

irf_result	impulse response from a var
var_shock	Which shock in the VAR
var_endo	Which endogenous variables to plot? Default is all variables
line_color	Provide the line color of impulse response (mean value)
shade_color	Provide the shade color of impulse response (confidence interval)
alpha_trans	Transparency of shade colors
scale_option	Provide scaling options. Options are free_x, free_y and free. For details refer to ggplot2 facet_wrap
xlab	label on x axis
ylab	label on y axis
num_col	Number of columns when faceting charts
return_only_data	Should return only the resulting data instead of ggplot2 chart? Useful for post processing and comparison with other methods

Value

Returns a ggplot2 chart

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