

```
clear
# delimit ;
set more off;
*DF tests
dfgls ue;
dfgls infl;
dfgls ty;
*Choosing lag length
varsoc ue infl d.ty;
*Running the VAR
varsoc ue infl d.ty, lags(1/2)
*Calculating and reporting the IRFS
irf create joshjohnson, step(36) set(joshjohnson);
irf graph oirf;
irft table oirf;
*Forecasting
fcast compute comebackzach, step(36)
```