

Package: APRScenario (via r-universe)

June 19, 2026

Title Structural Scenario Analysis for Bayesian Structural Vector
Autoregression Models

Version 0.0.3.1

Author Giovanni Lombardo [aut, cre]

Maintainer Giovanni Lombardo <giannilmbd@gmail.com>

Description Implements the scenario analysis proposed by Antolin-Diaz,
Petrella and Rubio-Ramirez (2021) ``Structural scenario analysis
with SVARs" <doi:10.1016/j.jmoneco.2020.06.001>.

License GPL (>= 3)

Encoding UTF-8

Depends R (>= 4.1.0)

Imports dplyr, ggplot2, lubridate, parallel, MASS, tidyr, abind,
psych, Rcpp (>= 1.0.12), RcppProgress

Suggests bsvars, bsvarSIGNs, devtools, ggfortify, gridExtra, zoo,
knitr, rmarkdown, testthat (>= 3.0.0)

LinkingTo Rcpp, RcppArmadillo, RcppProgress

SystemRequirements LAPACK

RoxygenNote 7.3.2

VignetteBuilder knitr

Config/testthat/edition 3

NeedsCompilation yes

Repository <https://cran.r-universe.dev>

Date/Publication 2025-12-21 18:10:09 UTC

RemoteUrl <https://github.com/cran/APRScenario>

RemoteRef HEAD

RemoteSha b7b090f94d2ac911defcbc2c31b00b6b19ce4edc

Contents

big_b_and_M	2
forc_h	3
full_scenarios_core	4
gen_mats	5
KL	6
mat_forc	7
NKdata	8
plot_bvars	9
plot_cond_forc	10
plot_cond_histo	12
scenarios	13
SimScen	14
simulate_conditional_forecasts	16
Index	18

big_b_and_M	<i>big_b_and_M</i> This function returns the extended b and M matrices as in APR
-------------	--

Description

big_b_and_M This function returns the extended b and M matrices as in APR

Usage

```
big_b_and_M(h, n_draws, n_var, n_p, data_ = NULL, matrices = NULL)
```

Arguments

h	forecast horison
n_draws	Number of draws
n_var	Number of variables
n_p	Number of lags
data_	(matrix optional) The data, stacking Y over X (data and lags) – columns are observations (default taken from matrices\$Z) NB: this is not necessarily the same as the data used to estimate the model If run counterfactuals in previous historical period (ie not forecast) must pass the data up to previous period relative to counterfactual
matrices	Optional matrices object from gen_mats() (default taken from calling environment)

Value

the big_b and big_M matrices of mean and IRF

Examples

```
## Not run:
# Example usage for creating extended matrices
result <- big_b_and_M(h = 4, n_draws = 1000, n_var = 3, n_p = 2,
                    matrices = matrices)

big_b <- result[[1]]
big_M <- result[[2]]

## End(Not run)
```

forc_h	<i>forc_h function</i>
--------	------------------------

Description

forc_h function

Usage

```
forc_h(
  h = 1,
  n_sim = 200,
  data_ = NULL,
  posterior = NULL,
  matrices = NULL,
  max_cores = 1
)
```

Arguments

h	forecast horizon
n_sim	length of shock simulation
data_	Optional matrix of data $n_var \times h + 1 \times T$. If NULL, defaults to matrices\$Z
posterior	Optional posterior object (default taken from calling environment)
matrices	Optional matrices object from gen_mats() (default taken from calling environment)
max_cores	maximum number of cores to use for parallel processing (default: 1 for Windows compatibility)

Value

a matrix of unconditional forecasts

Examples

```
## Not run:
# Example usage for unconditional forecasting
forecast <- forc_h(h = 4, n_sim = 1000,
                  posterior = posterior, matrices = matrices)

## End(Not run)
```

full_scenarios_core *Exported version of full_scenarios_core*

Description

This function wraps the Rcpp-exported version of `full_scenarios_core` and allows external users to call it with correct argument checks.

Usage

```
full_scenarios_core(
  big_b,
  big_M,
  obs,
  path,
  shocks,
  h,
  n_var,
  g_ = NULL,
  Sigma_g_ = NULL
)
```

Arguments

<code>big_b</code>	Cube of B matrices
<code>big_M</code>	Cube of M matrices
<code>obs</code>	Indices of constrained observables
<code>path</code>	Flattened path for observables
<code>shocks</code>	Indices of shocks to be recovered
<code>h</code>	Forecast horizon
<code>n_var</code>	Number of variables
<code>g_</code>	Optional vector of non-driving shocks
<code>Sigma_g_</code>	Optional covariance matrix of non-driving shocks

Value

A list with elements depending on the input configuration. Typically includes:

mu_eps Matrix of mean structural shocks

Sigma_eps Covariance matrix of structural shocks

mu_y Matrix of conditional means of observables

Sigma_y Covariance matrix of observables

big_b Slice of B matrices used

big_M Slice of M matrices used

draws_used Indices of posterior draws used in the simulation

Examples

```
## Not run:
# This function is typically called internally by scenarios()
# Example usage with simulated data:
big_b <- array(rnorm(9*4*10), dim = c(9, 4, 10))
big_M <- array(rnorm(9*9*10), dim = c(9, 9, 10))
result <- full_scenarios_core(big_b, big_M, obs = 1:2,
                             path = c(1.0, 1.1), shocks = NA,
                             h = 2, n_var = 3)

## End(Not run)
```

gen_mats

gen_mats function

Description

this function returns the matrices necessary for forecasts

Usage

```
gen_mats(posterior = NULL, specification = NULL, max_cores = 1)
```

Arguments

posterior	Posterior estimation results (eg from BsvrSIGNs)
specification	Optional specification object (default taken from calling environment)
max_cores	maximum number of cores to use for parallel processing (default: 1 for Windows compatibility)

Value

Returns all objects necessary for scenario analysis (e.g., IRF matrix), including: M, M_inv, M_list, B, B_list, n_p, n_var, Y, X, and Z.

Examples

```
library(APRScenario)
data(NKdata)

# Minimal example with a toy specification
spec <- bsvarSIGNS::specify_bsvarSIGN$new(as.matrix(NKdata[,2:4]), p = 1)
est <- bsvars::estimate(spec, S = 10) # Use small S for fast test
gen_mats(posterior = est, specification = spec)
```

KL *KL function APR suggest this measure to assess the "plausibility" of the conditional forecast. It is based on the Kullback-Leibler measure of distance between the unconditional forecast and the conditional/scenario forecast.*

Description

KL function APR suggest this measure to assess the "plausibility" of the conditional forecast. It is based on the Kullback-Leibler measure of distance between the unconditional forecast and the conditional/scenario forecast.

Usage

```
KL(Sigma_eps, mu_eps, h, plot_ = FALSE, max_cores = NULL)
```

Arguments

Sigma_eps	variance of innovation
mu_eps	mean of innovation
h	forecast horizon
plot_	logical; if TRUE then a histogram of the KL measure is returned
max_cores	maximum number of cores to use for parallel processing (default: NULL, uses CRAN-compliant detection with Windows=1)

Value

Returns the APR 'q': ie distance from a fair binomial distribution

Examples

```
# Example with simulated innovation data
# Set dimensions
n_var <- 3
h <- 4
n_draws <- 10
n_innovations <- n_var * h
```

```

# Create simulated innovation means and covariances
set.seed(123)
mu_eps <- array(rnorm(n_innovations * 1 * n_draws, mean = 0, sd = 0.1),
               dim = c(n_innovations, 1, n_draws))

Sigma_eps <- array(0, dim = c(n_innovations, n_innovations, n_draws))
for (d in 1:n_draws) {
  temp_cov <- matrix(rnorm(n_innovations^2), n_innovations, n_innovations)
  Sigma_eps[, , d] <- temp_cov %*% t(temp_cov) + diag(n_innovations) * 0.5
}

# Calculate KL measure
kl_result <- KL(Sigma_eps, mu_eps, h, plot_ = FALSE)
print(head(kl_result[[1]])) # Print first few q values

```

mat_forc

```

mat_forc function #####
NB: HERE WE USE Antolin-Diaz et al notation # B is reduced
form; # A is structural; # d is intercepts # M is reduced so that
E(uu')=Sigma=(A_0A_0')^(-1) and M_0=A_0^(-1)*Q # Note that the
code returns conflicting notation: # B=>A_0^(-1)*Q and # A=>B #
#####

```

Description

```

mat_forc function #####
NB: HERE WE USE Antolin-Diaz et al notation # B is reduced form; # A is structural; # d is inter-
cepts # M is reduced so that E(uu')=Sigma=(A_0A_0')^(-1) and M_0=A_0^(-1)*Q # Note that the
code returns conflicting notation: # B=>A_0^(-1)*Q and # A=>B # #####

```

Usage

```

mat_forc(
  h = 1,
  n_draws,
  n_var,
  n_p,
  data_ = NULL,
  matrices = NULL,
  max_cores = 1
)

```

Arguments

```

h                (integer) forecast horizon
n_draws          (integer) Number of draws

```

n_var	(integer) Number of variables
n_p	(integer) Number of lags
data_	(matrix optional) The data, stacking Y over X (data and lags) – columns are observations (default taken from matrices\$Z) NB: this is not necessarily the same as the data used to estimate the model If run counterfactuals in previous historical period (ie not forecast) must pass the data up to previous period relative to counterfactual
matrices	Optional matrices object from gen_mats() (default taken from calling environment)
max_cores	maximum number of cores to use for parallel processing (default: 1 for Windows compatibility)

Value

the big_b and big_M matrices of mean and IRF

Examples

```
library(APRScenario)
data(NKdata)

# Minimal example with a toy specification
spec <- bsvarSIGNS::specify_bsvarSIGN$new(as.matrix(NKdata[,2:4]), p = 1)
est <- bsvars::estimate(spec, S = 10) # Use small S for fast test
matrices<-gen_mats(posterior = est, specification = spec)

# Example usage for matrix forecasting
result <- mat_forc(h = 4, n_draws = 10, n_var = 3, n_p = 1,
                  matrices = matrices)
```

NKdata

Example Dataset NKdata

Description

A dataset used in the APRScenario package.

Usage

```
data(NKdata)
```

Format

A data frame with 244 rows and 4 variables:

GDPE GDP

pi.PCE.core inflation

i interest rate

year year

plot_bvars

plot_bvars: This function plots the IRFs generated with the BVAR

Description

plot_bvars: This function plots the IRFs generated with the BVAR

Usage

```
plot_bvars(  
  M,  
  significance_level = 0.05,  
  central_tendency = "mean",  
  variable_names = NULL,  
  shock_names = NULL  
)
```

Arguments

M IRFs produced by eg bvarSIGNS

significance_level
(eg 0.05)

central_tendency
eg 'mean' or 'median'

variable_names vector of names of variables (strings)

shock_names vector of names of variables (strings)

Value

a list of ggplot objects (plots)

Examples

```

# Example with simulated IRF data
# Create simulated IRF array (n_vars, n_shocks, n_periods, n_draws)
set.seed(123)
n_vars <- 3
n_shocks <- 3
n_periods <- 10
n_draws <- 50

# Generate IRF responses that decay over time
M <- array(0, dim = c(n_vars, n_shocks, n_periods, n_draws))
for (i in 1:n_vars) {
  for (j in 1:n_shocks) {
    for (t in 1:n_periods) {
      # Create decaying responses with some randomness
      base_response <- ifelse(i == j, 1, 0.3) * exp(-0.1 * (t-1))
      M[i, j, t, ] <- rnorm(n_draws, mean = base_response, sd = 0.1)
    }
  }
}

# Create plots
var_names <- c("GDP", "CPI", "FFR")
shock_names <- c("Supply", "Demand", "Monetary")

plots <- plot_bvars(M,
                    variable_names = var_names,
                    shock_names = shock_names,
                    significance_level = 0.1)

# plots is a list of ggplot objects
print(length(plots))

```

plot_cond_forc	<i>plot_cond_forc function; Data should contain the variable "variable", the "hor" horizon and a "history"</i>
----------------	--

Description

plot_cond_forc function; Data should contain the variable "variable", the "hor" horizon and a "history"

Usage

```

plot_cond_forc(
  varbl2plot = NULL,
  y_h_cond = NULL,
  center = 0.5,

```

```

    lower = 0.16,
    upper = 0.84,
    T.start = NULL,
    T.end = NULL,
    before = 8,
    freq = "quarter",
    y_data = NULL
  )

```

Arguments

varbl2plot	name of variable to be plotted (string)
y_h_cond	conditional forecast data frame (eg from SimScen) with names c("hor","variable","lower","center","upper") hor is a Date object
center	(optional, default 0.5) quantile of the mid value
lower	(optional, default 0.16) quantile of lower range
upper	(optional, default 0.84) quantile of upper range
T.start	start date of the forecast
T.end	end of the forecast
before	(integer: optional) periods of data in the plot: default 8 periods
freq	(optional, default 'quarter') frequency of the data (eg 'quarter' or 'month')
y_data	Data used in the estimation eg t(specification\$get_data_matrices())\$Y %>% as.data.frame(); true_data\$hor=dates

Value

list of plot and data used

Examples

```

## Not run:
# Example usage with conditional forecast data
plot_result <- plot_cond_forc(varbl2plot = "GDP",
                              y_h_cond = forecast_data,
                              T.start = as.Date("2023-01-01"),
                              T.end = as.Date("2024-01-01"),
                              y_data = historical_data)

## End(Not run)

```

plot_cond_histo *plot_cond_histo function*

Description

This function uses the conditional probability calculations (eg scenarios) and plots the histogram of the selected variable

Usage

```
plot_cond_histo(  
  variable = NULL,  
  horizon = 1,  
  threshold = NULL,  
  data = NULL,  
  above = TRUE,  
  size = 5  
)
```

Arguments

variable	(character) Name of variable to be plotted
horizon	(numeric) At which horizon (horizon<=h)
threshold	(numeric,optional) If present compute $P(x>threshold)$
data	data of conditional forecasts
above	(logical,optional): if TRUE then compute probability above threshold
size	(optional) size of annotation text in the plot

Value

ggplot object (plot)

Examples

```
# Example with simulated conditional forecast data  
# Create sample forecast data matrix  
set.seed(123)  
n_sims <- 500  
horizons <- 3  
variables <- c("GDP", "CPI", "FFR")  
  
# Create column names in the expected format (variable.horizon)  
col_names <- outer(variables, 1:horizons, paste, sep = ".")  
  
# Generate random forecast data  
forecast_data <- matrix(rnorm(n_sims * length(col_names)),  
  nrow = n_sims, ncol = length(col_names))
```

```

colnames(forecast_data) <- as.vector(col_names)

# Plot histogram for GDP at horizon 2
p <- plot_cond_histo(data = t(forecast_data),
                    variable = "GDP",
                    horizon = 2,
                    threshold = 0.5,
                    above = TRUE)

```

scenarios	<i>scenarios function (fully optimized with Rcpp) This function computes the mean and covariances to draw from the conditional forecast The actual draw is done in the simscen function</i>
-----------	---

Description

scenarios function (fully optimized with Rcpp) This function computes the mean and covariances to draw from the conditional forecast The actual draw is done in the simscen function

Usage

```

scenarios(
  h = 3,
  path = NULL,
  obs = NULL,
  free_shocks = NULL,
  n_sample = NULL,
  data_ = NULL,
  g = NULL,
  Sigma_g = NULL,
  posterior = NULL,
  matrices = NULL
)

```

Arguments

h	forecast horizon
path	conditional path of observables
obs	position of observable(s)
free_shocks	position of non-driving shocks (NA if all driving)
n_sample	Number of draws to sample ($\leq n_draws$)
data_	Optional matrix of data (default taken from matrices\$Z). Note: the last observation in data_ is used as the starting point; it should not overlap with the scenario forecasting period.
g	Optional matrix of non-driving shocks

Sigma_g	Optional covariance matrix of non-driving shocks
posterior	Optional posterior object (default taken from calling environment)
matrices	Optional matrices object from gen_mats() (default taken from calling environment)

Value

list of mu_eps, Sigma_eps, mu_y, Sigma_y, big_b, big_M, draws_used

Examples

```
library(APRScenario)
data(NKdata)

# Minimal example with a toy specification
spec <- bsvarSIGNS::specify_bsvarSIGN$new(as.matrix(NKdata[,2:4]), p = 1)
posterior <- bsvars::estimate(spec, S = 10) # Use small S for fast test
matrices <- gen_mats(posterior = posterior, specification = spec)
# and having posterior object
scenario_result <- scenarios(h = 2,
                             path = c(1.0, 1.1),
                             obs = 1,
                             free_shocks = NA,
                             posterior = posterior,
                             matrices = matrices)
```

SimScen	<i>simsцен function This function takes the mean and covariance of the conditional forecast to draw from the conditional forecast distribution The shock uncertainty is included in the simulation by default, but can be turned off.</i>
---------	---

Description

simsцен function This function takes the mean and covariance of the conditional forecast to draw from the conditional forecast distribution The shock uncertainty is included in the simulation by default, but can be turned off.

Usage

```
SimScen(
  mu_eps,
  Sigma_eps,
  mu_y,
  Sigma_y,
  big_b,
  big_M,
```

```

    n_sim,
    h,
    varbls,
    idx_sampled = 1:dim(mu_eps)[3],
    shock_uncertainty = TRUE
  )

```

Arguments

mu_eps	mean innovation
Sigma_eps	variance innovation
mu_y	mean forecast
Sigma_y	variance forecast
big_b	history forecast
big_M	IRF (innovation loading)
n_sim	number of simulations
h	horizon
varbls	variable names
idx_sampled	index of random sample to use instead of full draws (from scenarios)
shock_uncertainty	(logical; optional) whether to include uncertainty in shocks (default is TRUE)

Value

conditional forecast path and distribution

Examples

```

## Not run:
# Example usage after scenarios() function call
# Requires scenario results from scenarios() function
result <- SimScen(mu_eps = scenario_output$mu_eps,
                 Sigma_eps = scenario_output$Sigma_eps,
                 mu_y = scenario_output$mu_y,
                 Sigma_y = scenario_output$Sigma_y,
                 big_b = scenario_output$big_b,
                 big_M = scenario_output$big_M,
                 n_sim = 1000, h = 3, varbls = c("GDP", "CPI", "FFR"))

## End(Not run)

```

 simulate_conditional_forecasts

Simulate paths from conditional forecast distributions

Description

Simulate paths from conditional forecast distributions

Usage

```
simulate_conditional_forecasts(mu_y, Sigma_y, varnames, n_sim = 1000)
```

Arguments

mu_y	Array ($n_{state} \times 1 \times n_{draws}$): conditional forecast mean
Sigma_y	Array ($n_{state} \times n_{state} \times n_{draws}$): conditional forecast variance
varnames	Character vector of variable names (length = number of variables)
n_sim	Number of simulations per draw

Value

Array of dimensions ($n_{state} \times n_{sim} \times n_{draws}$) of simulated draws with named rows

Note

Users should set their own seed before calling this function if reproducible results are desired.

Examples

```
# Example with simulated data
# Create example data dimensions
n_var <- 3
h <- 2
n_draws <- 5
n_state <- n_var * h

# Simulate conditional forecast means and covariances
set.seed(123)
mu_y <- array(rnorm(n_state * 1 * n_draws), dim = c(n_state, 1, n_draws))
Sigma_y <- array(0, dim = c(n_state, n_state, n_draws))
for (d in 1:n_draws) {
  temp_cov <- matrix(rnorm(n_state^2), n_state, n_state)
  Sigma_y[, ,d] <- temp_cov %*% t(temp_cov) + diag(n_state) * 0.1
}

# Variable names
varnames <- c("GDP", "CPI", "FFR")
```

```
# Simulate conditional forecasts
sims <- simulate_conditional_forecasts(mu_y, Sigma_y, varnames, n_sim = 50)
print(dim(sims))
print(rownames(sims)[1:6])
```

Index

* datasets

NKdata, 8

big_b_and_M, 2

forc_h, 3

full_scenarios_core, 4

gen_mats, 5

KL, 6

mat_forc, 7

NKdata, 8

plot_bvars, 9

plot_cond_forc, 10

plot_cond_histo, 12

scenarios, 13

SimScen, 14

simulate_conditional_forecasts, 16