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bayes: var postestimation — Postestimation tools for bayes: var

Postestimation commands Also see

Postestimation commands

The following Bayesian postestimation commands are of special interest after bayes: var:

Command	Description
bayesfcast bayesirf bayesvarstable	Bayesian dynamic forecasts Bayesian impulse–response functions check stability condition of estimates

The following standard Bayesian postestimation commands are also available:

Command	Description
bayesgraph	graphical summaries and convergence diagnostics
bayesstats grubin	Gelman-Rubin convergence diagnostics
bayesstats ess	effective sample sizes and related statistics
bayesstats ppvalues	Bayesian predictive <i>p</i> -values
bayesstats summary	Bayesian summary statistics for model parameters and their functions
bayesstats ic	Bayesian information criteria and Bayes factors
bayestest model	hypothesis testing using model posterior probabilities
bayestest interval	interval hypothesis testing
bayespredict	Bayesian predictions
*estimates	cataloging estimation results

^{*} estimates table and estimates stats are not appropriate with bayes: var estimation results.

Also see

[BAYES] bayes: var — Bayesian vector autoregressive models

[BAYES] Bayesian postestimation — Postestimation tools for bayesmh and the bayes prefix

[TS] var postestimation — Postestimation tools for var

[BAYES] **Intro** — Introduction to Bayesian analysis

[BAYES] Glossary

[U] 20 Estimation and postestimation commands

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