Title

> **bayesirf** — Bayesian IRFs, dynamic-multiplier functions, and FEVDs

Description   Quick start   Syntax   Remarks and examples   Also see

Description

bayesirf creates and manipulates Bayesian impulse–response function (IRF) files that contain estimates of the IRFs, dynamic-multiplier functions, and forecast-error variance decompositions (FEVDs) created after estimation by bayes: var; see [BAYES] **bayes: var**.

bayesirf creates and manipulates Bayesian IRF files that contain estimates of the IRFs created after estimation by bayes: dsge or bayes: dsgenl; see [BAYES] **bayes: dsge** or [BAYES] **bayes: dsgenl**.

IRFs and FEVDs are described in [TS] **irf**.

Quick start

Fit a Bayesian vector autoregression (VAR) model
      bayes, saving(bvarmcmc): var y1 y2 y3

Create IRF myirf and IRF file bayesirfs.irf
      bayesirf create myirf, set(bayesirfs)

Graph orthogonalized IRF for dependent variables y1 and y2 given a shock to y1
      bayesirf graph oirf, impulse(y1) response(y1 y2)

Same as above, but present results in a table
      bayesirf table oirf, impulse(y1) response(y1 y2)

See other bayesirf subcommands for additional Quick starts.

Syntax

> bayesirf *subcommand* ... [, ...]

subcommand	Description
create	create IRF file containing IRFs, dynamic-multiplier functions, and FEVDs; [BAYES] **bayesirf create**
set	set the active IRF file; [TS] **irf set**
graph	graph results from active file; [BAYES] **bayesirf graph**
cgraph	combine graphs of IRFs, dynamic-multiplier functions, and FEVDs; [BAYES] **bayesirf cgraph**
ograph	graph overlaid IRFs, dynamic-multiplier functions, and FEVDs; [BAYES] **bayesirf ograph**
table	create tables of IRFs, dynamic-multiplier functions, and FEVDs from active file; [BAYES] **bayesirf table**
ctable	combine tables of IRFs, dynamic-multiplier functions, and FEVDs; [BAYES] **bayesirf ctable**
describe	describe contents of active file; [TS] **irf describe**
add	add results from an IRF file to the active IRF file; [TS] **irf add**
drop	drop IRF results from active file; [TS] **irf drop**
rename	rename IRF results within a file; [TS] **irf rename**

bayesirf can be used after bayes: var, bayes: dsge or bayes: dsgenl; see [BAYES] **bayes: var**, [BAYES] **bayes: dsge**, or [BAYES] **bayes: dsgenl**.

bayesirf set, describe, add, drop, and rename have the same syntax as their respective irf commands.

Remarks and examples

For examples and details about IRFs and other functions, see *Remarks and examples* in [BAYES] **bayesirf create**. Also see example 8 in [BAYES] **bayes: var**.

Also see

[TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] **bayes: dsge** — Bayesian linear dynamic stochastic general equilibrium models

[BAYES] **bayes: dsgenl** — Bayesian nonlinear dynamic stochastic general equilibrium models

[BAYES] **bayes: var** — Bayesian vector autoregressive models