

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
<code>bayesfcast</code>	Bayesian dynamic forecasts
<code>bayesirf</code>	Bayesian impulse–response functions
<code>bayesvarstable</code>	check stability condition of estimates

The following standard Bayesian postestimation commands are also available:

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

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2023 StataCorp LLC, College Station, TX, USA. All rights reserved.

