bayes: dsge postestimation — Postestimation tools for bayes: dsge and bayes: dsgenl

Postestimation commands   Remarks and examples   Also see

Postestimation commands

The following Bayesian postestimation commands are of special interest after `bayes: dsge` and `bayes: dsgenl`:

Command	Description
`bayesirf`	Bayesian impulse–response functions

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 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
* `estimates`	cataloging estimation results

* `estimates table` and `estimates stats` are not appropriate with `bayes: var` estimation results.

Remarks and examples

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See [DSGE] **Intro 9a** and [DSGE] **Intro 9b** for examples of `bayesirf` after `bayes: dsge` and `bayes: dsgenl`. Also see [BAYES] **Bayesian postestimation** for generic Bayesian postestimation tools.

Also see

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

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

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

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

[BAYES] **Glossary**

[U] **20 Estimation and postestimation commands**