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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

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