bayesfcast graph — Graphs of Bayesian dynamic forecasts

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Description

bayesf cast graph graphs Bayesian dynamic forecasts of the endogenous variables from a VAR(p) model that has already been obtained from bayesf cast compute; see [BAYES] bayesf cast compute.

Menu

 $Statistics > Multivariate \ time \ series > Bayesian \ models > VAR \ forecasts > Graph \ forecasts$

Syntax

```
bayesfcast graph varlist [if] [in] [, options]
```

varlist contains one or more forecasted variables generated by bayesfcast compute.

| options | Description |
|-----------------------------------|--|
| fcast_options nocri | any <i>options</i> documented in [TS] fcast graph suppress credible bands |
| Crl plot criopts(area_options) | affect rendition of the credible bands |

 ${\tt bayesfcast}\ {\tt compute}\ {\tt can}\ {\tt be}\ {\tt used}\ {\tt only}\ {\tt after}\ {\tt bayes:}\ {\tt var}.$

The nocri option replaces the noci option on the Main tab of [TS] fcast graph.

The CrI plot tab replaces the CI plot tab of [TS] fcast graph.

Options

fcast_options are any of the *options* documented in [TS] **fcast graph** for the var command. noci is a synonym for nocri, and ciopts() is a synonym for criopts(). Synonymous options do not appear in the dialog box.

nocri suppresses displaying the credible bands. This option replaces the noci option of [TS] fcast graph on the Main tab.

Crl plot

criopts(area_options) affects the rendition of the credible bands for the forecasts. area_options are
as described in [G-3] area_options. fcast's ciopts() is a synonym for criopts().

The CrI plot tab replaces the CI plot tab of [TS] fcast graph.

Remarks and examples

See [TS] fcast graph for a general discussion, and see example 9 in [BAYES] bayes: var for an example.

Also see

[TS] fcast graph — Graph forecasts after fcast compute

[BAYES] bayesfcast compute — Compute Bayesian dynamic forecasts

[BAYES] bayes: var — Bayesian vector autoregressive models

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