Title

bmastats — Summary for models and predictors after BMA regression

Description Remarks and examples Also see

Description

The following `bmastats` subcommands are available after `bmaregress`:

Command	Description
`bmastats models`	posterior model and variable-inclusion summaries
`bmastats msize`	model-size summary
`bmastats pip`	posterior inclusion probabilities (PIPs) for predictors
`bmastats jointness`	jointness measures for predictors
`bmastats lps`	log predictive-score

Remarks and examples

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See [BMA] **BMA postestimation** for a short introduction to Bayesian model averaging (BMA) postestimation.

The `bmastats models` command reports models with high posterior model probability and their included predictors. You can also use it to explore cumulative posterior model probability. See [BMA] **bmastats models**.

The `bmastats msize` command provides model-size summaries for the prior and posterior model sizes; see [BMA] **bmastats msize**.

The `bmastats pip` command reports PIP for predictors. In the context of BMA, PIP is used to measure the importance of one predictor relative to the others. You can use this command to report PIP for specific predictors. See [BMA] **bmastats pip**.

The `bmastats jointness` command provides various jointness measures, which examine the tendency of pairs of predictors to be included together, separately, or independently in the models; see [BMA] **bmastats jointness**.

The `bmastats lps` command computes log predictive-scores, which can be used to compare model goodness of fit and model predictive performance; see [BMA] **bmastats lps**.

Also see

[BMA] **bmaregress** — Bayesian model averaging for linear regression

[BMA] **bmacoefsample** — Posterior samples of regression coefficients

[BMA] **BMA postestimation** — Postestimation tools for Bayesian model averaging

[BMA] **Intro** — Introduction to Bayesian model averaging

[BMA] **Glossary**

For suggested citations, see the FAQ on citing Stata documentation.