

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

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Postestimation commands

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

Command	Description
<code>bayesirf</code>	Bayesian impulse–response functions

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 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>estimates</code>	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](#)

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