

Description

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

Menu

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

Syntax

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

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

options	Description
fcast_options	any options documented in [TS] fcast graph
nocri	suppress credible bands

CrI plot

criopts(area_options)	affect rendition of the credible bands
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baysfcast compute can be used only after bayes: 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.

CrI 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] **bayesfcst compute** — Compute Bayesian dynamic forecasts

[BAYES] **bayes: var** — Bayesian vector autoregressive models

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