

bayesfcast — Bayesian dynamic forecasts

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Description

`bayesfcast` computes and graphs Bayesian dynamic forecasts of the endogenous variables after `bayes: var`. `bayesfcast` has two subcommands. `bayesfcast compute` computes the posterior means or medians of dynamic forecasts, posterior standard deviations, and credible intervals. `bayesfcast graph` graphs Bayesian predictions, credible intervals, and observed values.

Quick start

Fit a Bayesian vector autoregression model

```
bayes, saving(bvarmcmc): var y1 y2 y3
```

Compute posterior means and credible intervals of dynamic forecast for 8 steps ahead

```
bayesfcast compute bf_, step(8)
```

Graph the posterior means, credible intervals, and observed values

```
bayesfcast graph bf_y1 bf_y2 bf_y3, observed
```

Syntax

```
bayesfcast subcommand ... [, ...]
```

<i>subcommand</i>	Description
<code>compute</code>	obtain dynamic forecasts
<code>graph</code>	graph dynamic forecasts obtained from <code>bayesfcast compute</code>

`bayesfcast` can be used after `bayes: var`; see [\[BAYES\] bayes: var](#).

Also see

[\[BAYES\] bayes: var](#) — Bayesian vector autoregressive models