

## Description

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

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

Graph the posterior means, credible intervals, and observed values

```
baysfcast graph bf_y1 bf_y2 bf_y3, observed
```

## Syntax

```
baysfcast subcommand ... [ , ... ]
```

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

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

## Also see

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

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow and NetCourseNow are trademarks of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2025 StataCorp LLC, College Station, TX, USA. All rights reserved.

For suggested citations, see the FAQ on [citing Stata documentation](#).

