bayesirf ctable — Combined tables of Bayesian IRF results

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Description

`bayesirf ctable` makes a table or a combined table of Bayesian impulse–response function (IRF) results. A table is made for specified combinations of named IRF results, impulse variables, response variables, and statistics. `irf ctable` combines these tables into one table, unless separate tables are requested.

`bayesirf ctable` operates on the active IRF file; see [TS] **irf set**.

Quick start

Combine tables of an orthogonalized IRF `birf` and cumulative IRF `birf` for dependent variable `y1` and `y2`

```
bayesirf ctable (birf y1 y2 oirf) (birf y1 y2 cirf)
```

Same as above, but with maximum steps of 4 and 80% credible interval

```
bayesirf ctable (birf y1 y2 oirf) (birf y1 y2 cirf), step(4) clevel(80)
```

Note: `bayesirf` commands can be used after `bayes: var`, `bayes: dsge`, or `bayes: dsgenl`; see [BAYES] **bayes: var**, [BAYES] **bayes: dsge**, or [BAYES] **bayes: dsgenl**.

Menu

Statistics > Multivariate time series > Bayesian models > IRF and FEVD analysis

Syntax

```
bayesirf ctable (spec_1) [ (spec_2) ... [ (spec_N) ] ] [ , options ]
```

where $(spec_k)$ is

```
(irfname impulsevar responsevar stat [ , spec_options ])
```

irfname is the name of a set of IRF results in the active IRF file. *impulsevar* should be specified as an endogenous variable for all statistics except `dm` and `cdm`; for those, specify as an exogenous variable. *responsevar* is an endogenous variable name. *stat* is one or more statistics from the list below:

stat	Description
Main	
`irf`	IRF
`oirf`	orthogonalized IRF
`dm`	dynamic-multiplier function
`cirf`	cumulative IRF
`coirf`	cumulative orthogonalized IRF
`cdm`	cumulative dynamic-multiplier function
`fevd`	Cholesky forecast-error variance decomposition

Note: Only `irf` is available after `bayes: dsge` and `bayes: dsgenl`.

options	Description
irf_options	any *options* documented in [TS] **irf ctable**
Bayesian	
`nocri`	suppress credible intervals
`clevel(#)`	set credible interval level; default is set by `bayesirf create`
`equaltailed`	display equal-tailed credible intervals; default is set by `bayesirf create`
`hpd`	display HPD credible intervals; default is set by `bayesirf create`
`median`	display posterior medians instead of posterior means
`stddev`	include posterior standard deviations in the tables

`collect` is allowed; see **[U] 11.1.10 Prefix commands**.

spec_options	Description
irf_spec_options	any *spec_options* documented in [TS] **irf ctable**
Bayesian	
nocri	suppress credible intervals
clevel(#)	set credible interval level; default is set by bayesirf create
equaltailed	display equal-tailed credible intervals; default is set by bayesirf create
hpd	display HPD credible intervals; default is set by bayesirf create
median	display posterior medians instead of posterior means
stddev	include posterior standard deviations in the tables

spec_options may be specified within a table specification, globally, or both. When specified in a table specification, the *spec_options* affect only the specification in which they are used. When supplied globally, the *spec_options* affect all table specifications. When specified in both places, options for the table specification take precedence.

Options

irf_options and *irf_spec_options* are any of the *options* and *spec_options*, respectively, documented in [TS] **irf ctable**. level(#) is a synonym for clevel(#), noci is a synonym for nocri, and stderror is a synonym for stddev. Synonymous options do not appear in the dialog box.

Bayesian

nocri suppresses displaying the credible intervals for each statistic.

clevel(#), equaltailed, and hpd affect the calculation of credible intervals. When the specified options do not correspond to the default credible intervals saved in the current IRF file by bayesirf create, bayesirf will need an IRF MCMC sample to recompute the credible intervals. You can save this sample by specifying option mcmcsaving() with bayesirf create. Alternatively, if you would like to save the desired credible intervals as the default credible intervals in the current IRF file, you can specify the corresponding options directly with bayesirf create. See *Remarks and examples* in [BAYES] **bayesirf create**.

clevel(#) specifies the credible level, as a percentage, for equal-tailed and HPD credible intervals.

equaltailed displays the equal-tailed credible intervals. equaltailed may not be specified with hpd.

hpd displays the HPD credible intervals. hpd may not be specified with equaltailed.

median displays the posterior medians instead of the default posterior means.

stddev specifies that posterior standard deviations for each statistic also be included in the table.

Remarks and examples

See [TS] **irf ctable** for a general discussion, and see example 2 in [BAYES] **bayesirf create** for an example.

Also see [TS] **irf table**, which produces individual tables; and [TS] **irf graph**, which displays results on a graph.

Stored results

For stored results, see *Stored results* in [TS] **irf ctable**.

Also see

[TS] **irf ctable** — Combined tables of IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] **bayesirf table** — Tables of Bayesian IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] **bayesirf graph** — Graphs of Bayesian IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] **bayesirf create** — Obtain Bayesian IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] **bayesirf** — Bayesian IRFs, dynamic-multiplier functions, and FEVDs

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