

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)
```

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: dsge nl`; see [\[BAYES\] bayes: var](#), [\[BAYES\] bayes: dsge](#), or [\[BAYES\] bayes: dsge nl](#).

Menu

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

Syntax

```
bayesirf ctable (spec1) [spec2] ... [specN]] [, 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:

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

Note: Only *irf* is available after `bayes: dsge` and `bayes: dsge1`.

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

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

<i>spec_options</i>	Description
<i>irf_spec_options</i>	any <i>spec_options</i> 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(#)`, `nocl` is a synonym for `nocri`, and `stderror` is a synonym for `stddev`. Synonymous options do not appear on 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

[stata.com](#)

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