

bayesirf table — Tables of Bayesian IRFs, dynamic-multiplier functions, and FEVDs

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Description

`bayesirf table` makes a table of the values of the requested Bayesian statistics at each time since impulse. Each column represents a combination of an impulse variable and a response variable for each statistic from the named impulse–response function (IRF) results.

Quick start

Table of IRFs for dependent variables `y1` and `y2` given an unexpected shock to `y1`

```
bayesirf table irf, impulse(y1) response(y2)
```

As above, but for orthogonalized shocks

```
bayesirf table oirf, impulse(y1) response(y2)
```

As above, but with 3 as the common maximum step horizon for all tables

```
bayesirf table oirf, impulse(y1) response(y2) step(3)
```

As above, but with a separate table for each IRF in the active IRF file

```
bayesirf table oirf, impulse(y1) response(y2) step(3) individual
```

Note: `bayesirf` commands can be used after `bayes: var`, `bayes: dsge`, or `bayes: dsge1`; see [\[BAYES\] bayes: var](#), [\[BAYES\] bayes: dsge](#), or [\[BAYES\] bayes: dsge1](#).

Menu

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

Syntax

```
bayesirf table [stat] [, options]
```

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

If *stat* is not specified, all statistics are included. You may specify more than one *stat*.

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 table
Bayesian	
<code>nocri</code>	suppress credible intervals
<code>clevel(#)</code>	set credible interval level; default is set by <code>bayesirf create</code>
<code>equaltailed</code>	display equal-tailed credible intervals; default is set by <code>bayesirf create</code>
<code>hpd</code>	display HPD credible intervals; default is set by <code>bayesirf create</code>
<code>median</code>	display posterior medians instead of posterior means
<code>stddev</code>	include posterior standard deviations in the tables

`collect` is allowed; see [U] [11.1.10 Prefix commands](#).

Options

irf_options are any of the *options* documented in [TS] [irf table](#). `level(#)` is a synonym for `clevel(#)`, `noci` 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](https://www.stata.com)

See [TS] [irf table](#) for a general discussion, and see [example 8](#) in [BAYES] [bayes: var](#) for an example.

Also see [TS] [irf ctable](#), which produces combined tables; and [TS] [irf graph](#), which displays results on a graph.

Stored results

For stored results, see *Stored results* in [TS] [irf table](#).

Also see

[TS] [irf table](#) — Tables of IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] [bayesirf ctable](#) — Combined tables of Bayesian IRF results

[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