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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)
```

Same as above, but for orthogonalized shocks

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

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

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

Same 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 ]
```

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

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`.

options	Description
irf_options	any <i>options</i> documented in [TS] irf table
Bayesian	
nocri	suppress credible intervals
clevel(#)	set credible interval level; default is set by <code>bayesirf create</code>
equaltailed	display equal-tailed credible intervals; default is set by <code>bayesirf create</code>
hpd	display HPD credible intervals; default is set by <code>bayesirf create</code>
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](#).

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 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 table](#) for a general discussion, and see [example 8](#) in [BAYES] [bayses: 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] [baysesirf ctable](#) — Combined tables of Bayesian IRF results

[BAYES] [baysesirf graph](#) — Graphs of Bayesian IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] [baysesirf create](#) — Obtain Bayesian IRFs, dynamic-multiplier functions, and FEVDs

[BAYES] [baysesirf](#) — Bayesian IRFs, dynamic-multiplier functions, and FEVDs

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