

Postestimation commands

The following Bayesian postestimation commands are of special interest after `bayes: var`:

Command	Description
<code>bayesfcast</code>	Bayesian dynamic forecasts
<code>bayesirf</code>	Bayesian impulse–response functions
<code>bayesvarstable</code>	check stability condition of estimates

The following standard Bayesian postestimation commands are also available:

Command	Description
<code>bayesgraph</code>	graphical summaries and convergence diagnostics
<code>bayesstats grubin</code>	Gelman–Rubin convergence diagnostics
<code>bayesstats ess</code>	effective sample sizes and related statistics
<code>bayesstats ppvalues</code>	Bayesian predictive p -values
<code>bayesstats summary</code>	Bayesian summary statistics for model parameters and their functions
<code>bayesstats ic</code>	Bayesian information criteria and Bayes factors
<code>bayestest model</code>	hypothesis testing using model posterior probabilities
<code>bayestest interval</code>	interval hypothesis testing
<code>bayespredict</code>	Bayesian predictions
* <code>estimates</code>	cataloging estimation results

* `estimates table` and `estimates stats` are not appropriate with `bayes: var` estimation results.

Also see

- [BAYES] **bayes: var** — Bayesian vector autoregressive models
- [BAYES] **Bayesian postestimation** — Postestimation tools after Bayesian estimation
- [TS] **var postestimation** — Postestimation tools for `var`
- [BAYES] **Intro** — Introduction to Bayesian analysis
- [BAYES] **Glossary**
- [U] **20 Estimation and postestimation commands**

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