bayes: var postestimation — Postestimation tools for bayes: var

Postestimation commands

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

Command	Description
`bayesfcast`	Bayesian dynamic forecasts
`bayesirf`	Bayesian impulse–response functions
`bayesvarstable`	check stability condition of estimates

The following standard Bayesian postestimation commands are also available:

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

For suggested citations, see the FAQ on citing Stata documentation.