bmagraph — Graphical summary for models and predictors after BMA regression

Description

The following graphical postestimation commands are available with `bmagraph` after `bmaregress`:

Command	Description
`bmagraph pmp`	model-probability plots
`bmagraph msize`	model-size distribution plots
`bmagraph varmap`	variable-inclusion maps
`bmagraph coefdensity`	coefficient posterior density plots

Remarks and examples

See [BMA] **BMA postestimation** for a short introduction to Bayesian model averaging (BMA) postestimation.

The `bmagraph pmp` command is used for checking BMA convergence and for exploring models with high posterior model probability; see [BMA] **bmagraph pmp**.

The `bmagraph msize` command plots the prior and posterior model-size distributions and is useful for examining model complexity; see [BMA] **bmagraph msize**.

The `bmagraph varmap` command produces a variable-inclusion map, a map that shows each model and all predictors included in that model with color-coded bars that represent the signs of the corresponding coefficients. See [BMA] **bmagraph varmap**.

The `bmagraph coefdensity` command plots posterior distributions of regression coefficients; see [BMA] **bmagraph coefdensity**.

Also see

[BMA] **bmaregress** — Bayesian model averaging for linear regression

[BMA] **bmacoefsample** — Posterior samples of regression coefficients

[BMA] **BMA postestimation** — Postestimation tools for Bayesian model averaging

[BMA] **Intro** — Introduction to Bayesian model averaging

[BMA] **Glossary**

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