

fcst graph — Graph forecasts after fcst compute

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Description

`fcst graph` graphs dynamic forecasts of the endogenous variables from a VAR(p) or VECM that has already been obtained from `fcst compute`; see [\[TS\] fcst compute](#).

Quick start

Graph forecasts in `f_y1` after `fcst compute`

```
fcst graph f_y1
```

As above, and include observed values of the predicted variable

```
fcst graph f_y1, observed
```

As above, but suppress confidence bands

```
fcst graph f_y1, observed noci
```

Menu

Statistics > Multivariate time series > VEC/VAR forecasts > Graph forecasts

Syntax

```
fcast graph varlist [if] [in] [, options]
```

where *varlist* contains one or more forecasted variables generated by `fcast compute`.

<i>options</i>	Description
Main	
<u>d</u> ifferences	graph forecasts of the first-differenced variables (<i>vec</i> only)
<u>n</u> oci	suppress confidence bands
<u>o</u> bserved	include observed values of the predicted variables
Forecast plot	
<u>c</u> line_ <i>options</i>	affect rendition of the forecast lines
CI plot	
<u>c</u> iopts(<i>area_options</i>)	affect rendition of the confidence bands
Observed plot	
<u>o</u> bopts(<i>cline_options</i>)	affect rendition of the observed values
Y axis, Time axis, Titles, Legend, Overall	
<u>t</u> woway_ <i>options</i>	any options other than <code>by()</code> documented in [G-3] <i>twoway_options</i>
<u>b</u> yopts(<i>by_option</i>)	affect appearance of the combined graph; see [G-3] <i>by_option</i>

Options

Main

`differences` specifies that the forecasts of the first-differenced variables be graphed. This option is available only with forecasts computed by `fcast compute` after `vec`. The `differences` option implies `noci`.

`noci` specifies that the confidence intervals be suppressed. By default, the confidence intervals are included.

`observed` specifies that observed values of the predicted variables be included in the graph. By default, observed values are not graphed.

Forecast plot

`cline_options` affect the rendition of the plotted lines corresponding to the forecast; see [G-3] *cline_options*.

CI plot

`ciopts(area_options)` affects the rendition of the confidence bands for the forecasts; see [G-3] *area_options*.

Observed plot

`obopts(cline_options)` affects the rendition of the observed values of the predicted variables; see [G-3] *cline_options*. This option implies the `observed` option.

Y axis, Time axis, Titles, Legend, Overall

twoway_options are any of the options documented in [G-3] *twoway_options*, excluding `by()`.

`byopts(by_option)` are documented in [G-3] *by_option*. These options affect the appearance of the combined graph.

Remarks and examples

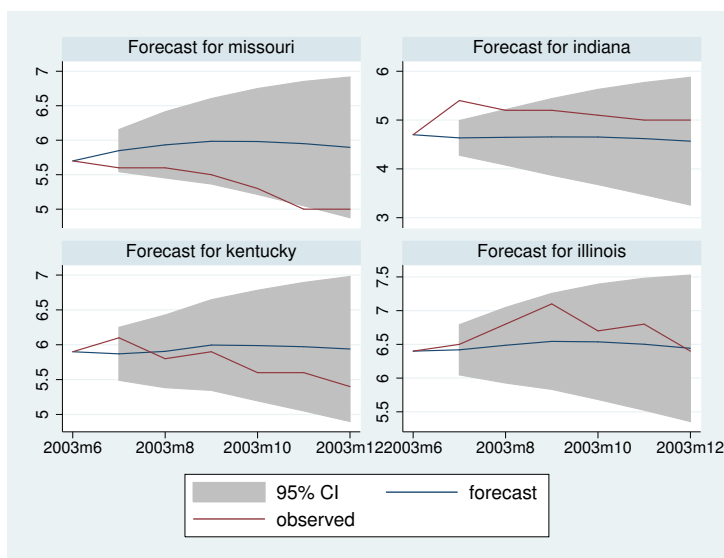
[stata.com](http://www.stata.com)

`fcast graph` graphs dynamic forecasts created by `fcast compute`.

▶ Example 1

In this example, we use a cointegrating VECM to model the state-level unemployment rates in Missouri, Indiana, Kentucky, and Illinois, and we graph the forecasts against a 6-month holdout sample.

```
. use http://www.stata-press.com/data/r15/urates
. vec missouri indiana kentucky illinois if t < tm(2003m7), trend(rconstant)
> rank(2) lags(4)
  (output omitted)
. fcast compute m1_, step(6)
. fcast graph m1_missouri m1_indiana m1_kentucky m1_illinois, observed
```



Because the 95% confidence bands for the predicted unemployment rates in Missouri and Indiana do not contain all their observed values, the model does not reliably predict these unemployment rates.

Also see

[TS] [fcast compute](#) — Compute dynamic forecasts after [var](#), [svar](#), or [vec](#)

[TS] [var intro](#) — Introduction to vector autoregressive models

[TS] [vec intro](#) — Introduction to vector error-correction models