bayesfcast graph — Graphs of Bayesian dynamic forecasts

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Description

bayesfcast graph graphs Bayesian dynamic forecasts of the endogenous variables from a VAR(p) model that has already been obtained from bayesfcast compute; see [BAYES] bayesfcast compute.

Menu

Statistics > Multivariate time series > Bayesian models > VAR forecasts > Graph forecasts

Syntax

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

varlist contains one or more forecasted variables generated by bayesfcast compute.

options	Description
fcast_options nocri	any options documented in [TS] fcast graph suppress credible bands
Crl plot criopts(area_options)	affect rendition of the credible bands

bayesfcast compute can be used only after bayes: var.

The nocri option replaces the noci option on the Main tab of [TS] fcast graph.

The CrI plot tab replaces the CI plot tab of [TS] fcast graph.

Options

- *fcast_options* are any of the *options* documented in [TS] **fcast graph** for the var command. noci is a synonym for nocri, and ciopts() is a synonym for criopts(). Synonymous options do not appear on the dialog box.
- nocri suppresses displaying the credible bands. This option replaces the noci option of [TS] fcast graph on the Main tab.

The CrI plot tab replaces the CI plot tab of [TS] fcast graph.

criopts(*area_options*) affects the rendition of the credible bands for the forecasts. *area_options* are as described in [G-3] *area_options*. fcast's ciopts() is a synonym for criopts().

Remarks and examples

See [TS] fcast graph for a general discussion, and see example 9 in [BAYES] bayes: var for an example.

Also see

- [TS] fcast graph Graph forecasts after fcast compute
- [BAYES] bayesfcast compute Compute Bayesian dynamic forecasts
- [BAYES] bayes: var Bayesian vector autoregressive models

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