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bmagraph — Graphical summary for models and predictors after BMA regression

Description Remarks and examples Also see

Description

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

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

Remarks and examples

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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

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