Title

bayesfcast — Bayesian dynamic forecasts

Description Quick start Syntax Also see

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`bayesfcast` computes and graphs Bayesian dynamic forecasts of the endogenous variables after `bayes: var`. `bayesfcast` has two subcommands. `bayesfcast compute` computes the posterior means or medians of dynamic forecasts, posterior standard deviations, and credible intervals. `bayesfcast graph` graphs Bayesian predictions, credible intervals, and observed values.

Quick start

Fit a Bayesian vector autoregression model

```
bayes, saving(bvarmcmc): var y1 y2 y3
```

Compute posterior means and credible intervals of dynamic forecast for 8 steps ahead

```
bayesfcast compute bf_, step(8)
```

Graph the posterior means, credible intervals, and observed values

```
bayesfcast graph bf_y1 bf_y2 bf_y3, observed
```

Syntax

`bayesfcast` *subcommand* ... [, ...]

subcommand	Description
`compute`	obtain dynamic forecasts
`graph`	graph dynamic forecasts obtained from `bayesfcast compute`

`bayesfcast` can be used after `bayes: var`; see [BAYES] **bayes: var**.

Also see

[BAYES] **bayes: var** — Bayesian vector autoregressive models

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