Package ‘mfbvar’

March 19, 2020

Type Package
Title Mixed-Frequency Bayesian VAR Models
Version 0.5.3
Date 2020-03-18
Description Estimation of mixed-frequency Bayesian vector autoregressive (VAR) models. The package implements a state space-based VAR model that handles mixed frequencies of the data. The model is estimated using Markov Chain Monte Carlo to numerically approximate the posterior distribution. Prior distributions that can be used include normal-inverse Wishart and normal-diffuse priors as well as steady-state priors. Stochastic volatility can be handled by common or factor stochastic volatility models.
License GPL-3
LazyData TRUE
URL https://github.com/ankargren/mfbvar
BugReports https://github.com/ankargren/mfbvar/issues
Imports Rcpp (>= 0.12.7), ggplot2 (>= 3.3.0), methods, lubridate, GIGrvg, stochvol (>= 2.0.3), RcppParallel, dplyr, magrittr, tibble
LinkingTo Rcpp, RcppArmadillo, RcppProgress, stochvol (>= 2.0.3), RcppParallel
Depends R (>= 3.5.0)
Suggests testthat, covr, knitr, ggridges, alfred, factorstochvol, purrr
RoxygenNote 6.1.1
Encoding UTF-8
SystemRequirements GNU make
VignetteBuilder knitr
NeedsCompilation yes
Author Sebastian Ankargren [cre, aut] (<https://orcid.org/0000-0003-4415-8734>), Yukai Yang [aut] (<https://orcid.org/0000-0002-2623-8549>), Gregor Kastner [ctb] (<https://orcid.org/0000-0002-8237-8271>
maintainer  Sebastian Ankargren <sebastian.ankargren@statistics.uu.se>
repository  CRAN
Date/Publication  2020-03-19 22:30:06 UTC

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estimate_mfbvar  Mixed-frequency Bayesian VAR

Description
The main function for estimating a mixed-frequency BVAR.

Usage
estimate_mfbvar(mfbvar_prior = NULL, prior, variance = "iw", ...)

Arguments

- mfbvar prior: a mfbvar prior object
- prior: either "ss" (steady-state prior) or "minn" (Minnesota prior)
- variance: form of the error variance-covariance matrix: "iw" for the inverse Wishart prior, "diffuse" for a diffuse prior, "csv" for common stochastic volatility or "fsv" for factor stochastic volatility
- ...: additional arguments to update_prior (if mfbvar_prior is NULL, the arguments are passed on to set_prior)
Value

An object of class mfbvar, mfbvar_<prior> and mfbvar_<prior>_<variance> containing posterior quantities as well as the prior object. For all choices of prior and variance, the returned object contains:

- \( \Pi \) Array of dynamic coefficient matrices; \( \Pi[,,r] \) is the \( r \)th draw
- \( Z \) Array of monthly processes; \( Z[,,r] \) is the \( r \)th draw
- \( Z_{fcst} \) Array of monthly forecasts; \( Z_{fcst}[,,r] \) is the \( r \)th forecast. The first \( n_{lags} \) rows are taken from the data to offer a bridge between observations and forecasts and for computing nowcasts (i.e. with ragged edges).

**Steady-state priors:** If prior = "ss", it also includes:

- psi Matrix of steady-state parameter vectors; \( psi[r,] \) is the \( r \)th draw
- roots The maximum eigenvalue of the lag polynomial (if check_roots = TRUE)

If prior = "ssng", it also includes:

- psi Matrix of steady-state parameter vectors; \( psi[r,] \) is the \( r \)th draw
- roots The maximum eigenvalue of the lag polynomial (if check_roots = TRUE)
- lambda_\( \psi \) Vector of draws of the global hyperparameter in the normal-Gamma prior
- phi_\( \psi \) Vector of draws of the auxiliary hyperparameter in the normal-Gamma prior
- omega_\( \psi \) Matrix of draws of the prior variances of \( \psi \); \( omega_\psi[r,] \) is the \( r \)th draw, where \( diag(omega_\psi[r,]) \) is used as the prior covariance matrix for \( \psi \)

**Constant error covariances:** If variance = "iw" or variance = "diffuse", it also includes:

- Sigma Array of error covariance matrices; \( Sigma[,,r] \) is the \( r \)th draw

**Time-varying error covariances:** If variance = "csv", it also includes:

- Sigma Array of error covariance matrices; \( Sigma[,,r] \) is the \( r \)th draw
- phi Vector of AR(1) parameters for the log-volatility regression; \( phi[r] \) is the \( r \)th draw
- sigma Vector of error standard deviations for the log-volatility regression; \( sigma[r] \) is the \( r \)th draw
- \( f \) Matrix of log-volatilities; \( f[r,] \) is the \( r \)th draw

If variance = "fsv", it also includes:

- facload Array of factor loadings; \( facload[,,r] \) is the \( r \)th draw
- latent Array of latent log-volatilities; \( latent[,,r] \) is the \( r \)th draw
- mu Matrix of means of the log-volatilities; \( mu[,,r] \) is the \( r \)th draw
- phi Matrix of AR(1) parameters for the log-volatilities; \( phi[,,r] \) is the \( r \)th draw
- sigma Matrix of innovation variances for the log-volatilities; \( sigma[,,r] \) is the \( r \)th draw

References


See Also

`set_prior`, `update_prior`, `predict.mfbvar`, `plot.mfbvar_minn`, `plot.mfbvar_ss`, `varplot`, `summary.mfbvar`

Examples

```r
prior_obj <- set_prior(Y = mf_sweden, freq = c(rep("m", 4), "q"), n_lags = 4, n_burnin = 20, n_reps = 20)
mod_minn <- estimate_mfbvar(prior_obj, prior = "minn")
```

---

**mcmc_sampler**

**MCMC sampler**

**Description**

*mcmc_sampler* is a generic function for deciding which specific MCMC algorithm to dispatch to. It is called internally.

**Usage**

```r
mcmc_sampler(x, ...)
```

**Arguments**

- `x` argument to dispatch on (of class `prior_obj`)
- `...` additional named arguments passed on to the methods
Marginal data density estimation

Description

`mdd` estimates the (log) marginal data density.

Usage

`mdd(x, ...)`

Arguments

- `x`: argument to dispatch on (of class `mfbvar_ss` or `mfbvar_minn`)
- `...`: additional named arguments passed on to the methods

Details

This is a generic function. See the methods for more information.

See Also

`mdd.mfbvar_ss_iw`, `mdd.mfbvar_minn_iw`

Marginal data density method for class `mfbvar_minn`

Description

Estimate the marginal data density for the model with a Minnesota prior.

Usage

```r
# S3 method for class 'mfbvar_minn_iw'
mdd(x, ...)
```

Arguments

- `x`: object of class `mfbvar_minn`
- `...`: additional arguments (currently only `p_trunc` for the degree of truncation is available)

Details

The method used for estimating the marginal data density is the proposal made by Schorfheide and Song (2015).
**Value**

The logarithm of the marginal data density.

**References**


**See Also**

`mdd`, `mdd.mfbvar_ss_iw`

---

**mdd.mfbvar_ss_iw**  
*Marginal data density method for class mfbvar_ss*

**Description**

Estimate the marginal data density for the model with a steady-state prior.

**Usage**

```r
## S3 method for class 'mfbvar_ss_iw'
mdd(x, method = 1, ...)
```

**Arguments**

- `x`  
  object of class `mfbvar_ss`

- `method`  
  option for which method to choose for computing the mdd (1 or 2)

- `...`  
  additional arguments (currently only `p_trunc` for the degree of truncation for method 2 is available)

**Details**

Two methods for estimating the marginal data density are implemented. Method 1 and 2 correspond to the two methods proposed by Fuentes-Albero and Melosi (2013) and Ankargren, Unosson and Yang (2018).

**Value**

The logarithm of the marginal data density.
mfbvar

References


See Also

mdd, mdd.mfbvar_minn_iw

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mfbvar

*mfbvar: A package for mixed-frequency Bayesian vector autoregressive (VAR) models.*

---

Description

The mfbvar package makes estimation of Bayesian VARs with a mix of monthly and quarterly data simple. The prior for the regression parameters is normal with Minnesota-style prior moments. The package supports either an inverse Wishart prior for the error covariance matrix, yielding a standard normal-inverse Wishart prior, or a time-varying error covariance matrix by means of a factor stochastic volatility model through the `factorstochvol-package` package.

Specifying the prior

The prior of the VAR model is specified using the function `set_prior`. The function creates a prior object, which can be further updated using `update_prior`. The model can be estimated using the steady-state prior, which requires the prior moments of the steady-state parameters. The function `interval_to_moments` is a helper function for obtaining these from prior intervals.

Estimating the model

The model is estimated using the function `estimate_mfbvar`. The error covariance matrix is given an inverse Wishart prior or modeled using factor stochastic volatility. If the former is used, `mdd` can be used to estimate to the marginal data density (marginal likelihood).

Processing the output

Plots of the output can be obtained from calling the generic function `plot` (see `plot-mfbvar`). If factor stochastic volatility is used, the time-varying standard deviations can be plotted using `varplot`. Predictions can be obtained from `predict.mfbvar`. 
**mf_sweden**

*Real-time data set.*

**Description**

A dataset containing real-time data for mixed and quarterly frequencies.

**Usage**

`mf_sweden`

**Format**

A mixed-frequency data set of five Swedish macroeconomic variables.

- **unemp** harmonized unemployment rate (source: OECD)
- **infl** inflation rate (source: OECD)
- **ip** industrial production (source: OECD)
- **eti** economic tendency indicator (source: National Institute of Economic Research)
- **gdp** GDP growth (source: Statistics Sweden)

**References**

OECD (2016) MEI Archive: Revisions Analysis Dataset.  
Statistics Sweden (2016) Revisions, expenditure approach and hours worked at each release.

---

**plot-mfbvar**

*Plotting methods for posterior mfbvar objects*

**Description**

Methods for plotting posterior mfbvar objects (`mfbvar_minn` and `mfbvar_ss`).

**Usage**

```r
## S3 method for class 'mfbvar_ss'
plot(x, fcst_start = NULL, aggregate_fcst = TRUE,
      plot_start = NULL, pred_bands = 0.8, nrow_facet = NULL,
      ss_bands = 0.95, ...)

## S3 method for class 'mfbvar_ssng'
plot(x, fcst_start = NULL, aggregate_fcst = TRUE,
      plot_start = NULL, pred_bands = 0.8, nrow_facet = NULL,
```
ss_bands = 0.95, ...)

## S3 method for class 'mfbvar_minn'
plot(x, fcst_start = NULL, aggregate_fcst = TRUE,
     plot_start = NULL, pred_bands = 0.8, nrow_facet = NULL, ...)

## S3 method for class 'mfbvar_dl'
plot(x, fcst_start = NULL, aggregate_fcst = TRUE,
     plot_start = NULL, pred_bands = 0.8, nrow_facet = NULL, ...)

varplot(x, variables = colnames(x$Y), var_bands = 0.95,
        nrow_facet = NULL, ...)

Arguments

x object of class mfbvar_minn or mfbvar_ss
fcst_start Date of the first forecast; if dates are available for the data used for obtaining x, these will be used.
aggregate_fcst Boolean indicating whether forecasts of the latent monthly series should be aggregated to the quarterly frequency.
plot_start Time period (date or number) to start plotting from. Default is to use 5*n_fcst time periods if n_fcst exists, otherwise the entire sample.
pred_bands Single number (between 0.0 and 1.0) giving the coverage level of forecast intervals.
nrow_facet an integer giving the number of rows to use in the facet
ss_bands (Steady-state prior only) Single number (between 0.0 and 1.0) giving the coverage level of posterior steady-state intervals.
... Currently not in use.
variables Vector of names or positions of variables to include in the plot of variances
var_bands (varplot only) Single number (between 0.0 and 1.0) giving the coverage level of posterior intervals for the error standard deviations.

Examples

prior_obj <- set_prior(Y = mf_sweden[, 4:5], d = "intercept",
                      freq = c("m", "q"), n_lags = 4, n_burnin = 20, n_reps = 20,
                      n_fcst = 4, n_fac = 1)
prior_intervals <- matrix(c(-0.1, 0.1,
                            0.4, 0.6), ncol = 2, byrow = TRUE)
psi_moments <- interval_to_moments(prior_intervals)
prior_psi_mean <- psi_moments$prior_psi_mean
prior_psi_Omega <- psi_moments$prior_psi_Omega
prior_obj <- update_prior(prior_obj,
                          prior_psi_mean = prior_psi_mean,
                          prior_psi_Omega = prior_psi_Omega)
mod_ss <- estimate_mfbvar(prior_obj, prior = "ss", variance = "fsv")
plot(mod_ss)
varplot(mod_ss)

plot.mfbvar_prior  
Plot method for class mfbvar_prior

Description
Method for plotting mfbvar_prior objects.

Usage
## S3 method for class 'mfbvar_prior'
plot(x, nrow_facet = NULL, ...)

Arguments
x  
object of class mfbvar_prior
nrow_facet  
number of rows in facet
...
Currently not in use.

Details
The function plots the data. If the prior moments for the steady-state parameters are available in x, these are included.

Examples
prior_obj <- set_prior(Y = mf_sweden[, 4:5], freq = c("m", "q"),
                       n_lags = 4, n_burnin = 20, n_reps = 20, n_fcst = 4)
plot(prior_obj)

predict.mfbvar  
Predict method for class mfbvar

Description
Method for predicting mfbvar objects.

Usage
## S3 method for class 'mfbvar'
predict(object, fcst_start = NULL, aggregate_fcst = TRUE, pred_bands = 0.8, ...)

install.packages("mfbvar")
Arguments

- **object**: object of class `mfbvar`
- **fcst_start**: The date (YYYY-MM-DD) of the first forecast. If not provided, dates from the original data is used if available.
- **aggregate_fcst**: If forecasts of quarterly variables should be aggregated back to the quarterly frequency.
- **pred_bands**: The level of the probability bands for the forecasts.
- ...: Currently not in use.

Details

Note that this requires that forecasts were made in the original `mfbvar` call.

Examples

```r
prior_obj <- set_prior(Y = mf_sweden[, 4:5], freq = c("m", "q"),
                       n_lags = 4, n_burnin = 20, n_reps = 20, n_fcst = 4)
mod_minn <- estimate_mfbvar(prior_obj, prior = "minn")
predict(mod_minn)
```

print.mfbvar

Printing method for class `mfbvar`

Description

Method for printing `mfbvar` objects.

Usage

```r
## S3 method for class 'mfbvar'
print(x, ...)
```

Arguments

- **x**: object of class `mfbvar`
- ...: Currently not in use.

Examples

```r
prior_obj <- set_prior(Y = mf_sweden[, 4:5], d = "intercept",
                       freq = c("m", "q"), n_lags = 4, n_burnin = 20, n_reps = 20)
mod_minn <- estimate_mfbvar(prior_obj, prior = "minn")
mod_minn
```
print.mfbvar_prior  

Description

Printing method for object of class mfbvar_prior, checking if information in the prior is sufficient for estimating models.

Usage

## S3 method for class 'mfbvar_prior'
print(x, ...)

Arguments

x  
prior object (class mfbvar_prior)

...  
additional arguments (currently unused)

Details

The print method checks whether the steady-state and Minnesota priors can be used with the current specification. This check is minimal in the sense that it checks only prior elements with no defaults, and it only checks for estimation and not forecasting (for which the steady-state prior requires additional information).

See Also

set_prior, update_prior, estimate_mfbvar, summary.mfbvar_prior

Examples

prior_obj <- set_prior(Y = mf_sweden, freq = c(rep("m", 4), "q"),
    n_lags = 4, n_burnin = 100, n_reps = 100)
prior_obj <- update_prior(prior_obj, freq = c(rep("m", 3), "q"),
    n_lags = 4, n_burnin = 100, n_reps = 100)
print(prior_obj)

set_prior  

Description

The function creates an object storing all information needed for estimating a mixed-frequency BVAR. The object includes data as well as details for the model and its priors.
Usage

set_prior(Y, freq, aggregation = "average", prior_Pi_AR1 = rep(0, ncol(Y)), lambda1 = 0.2, lambda2 = 0.5, lambda3 = 1, lambda4 = 10000, block_exo = NULL, n_lags, n_fcst = 0, n_thin = 1, n_burnin, n_reps, d = NULL, d_fcst = NULL, prior_psi_mean = NULL, prior_psi_Omega = NULL, check_roots = FALSE, s = -1000, prior_ng = c(0.01, 0.01), prior_sigma2 = c(0.01, 4), n_fac = NULL, n_cores = 1, a = 1/(ncol(Y)^2 * n_lags), verbose = FALSE, ...)

update_prior(prior_obj, ...) check_prior(prior_obj)

Arguments

Y matrix or data frame with data with quarterly variables stored in the final columns. For full compatibility with plot and predict functions, Y should contain monthly YYYY-MM-DD dates, either as a separate column or as row names. Data points for quarterly variables should be stored at the end of each quarter with NA otherwise.

freq Character vector with elements 'm' (monthly) or 'q' (quarterly) for sampling frequency. Monthly variables must precede all quarterly variables.

aggregation the aggregation scheme used for relating latent monthly series to their quarterly observations. The default is "average" for averaging over the monthly observations within each quarter. The alternative is "triangular" to use the Mariano-Murasawa triangular set of weights. See details for more information.

prior_Pi_AR1 The prior means for the AR(1) coefficients.

lambda1 The overall tightness.

lambda2 (Only if variance is one of c("diffuse","fsv") The cross-variable tightness

lambda3 The tightness of the intercept prior variance.

lambda4 (Minnesota only) Prior variance of the intercept.

block_exo (Only if variance is one of c("diffuse","fsv") Vector of indexes/names of variables to be treated as block exogenous

n_lags The number of lags.

n_fcst The number of periods to forecast.

n_thin Store every n_thinth draw

n_burnin The number of burn-in replications.

n_reps The number of replications.

d (Steady state only) Either a matrix with same number of rows as Y and n_determ number of columns containing the deterministic terms or a string "intercept" for requesting an intercept as the only deterministic term.

d_fcst (Steady state only) The deterministic terms for the forecasting period (not used if d = "intercept").
prior_psi_mean (Steady state only) Vector of length n_determ*n_vars with the prior means of the steady-state parameters.

prior_psi_Omega (Steady state only) Matrix of size (n_determ*n_vars) * (n_determ*n_vars) with the prior covariance of the steady-state parameters.

check_roots Logical, if roots of the companion matrix are to be checked to ensure stationarity.

s (Hierarchical steady state only) scalar giving the tuning parameter for the Metropolis-Hastings parameter for the kurtosis parameter. If s < 0, then adaptive Metropolis-Hastings targeting an acceptance rate of 0.44 is used, where the scaling factor is restricted to the interval [-abs(s), abs(s)]

prior_ng (Hierarchical steady state only) vector with two elements giving the parameters c(c0,c1) of the hyperprior for the global shrinkage parameter

prior_phi (Only used with common stochastic volatility) Vector with two elements c(mean,variance) for the AR(1) parameter in the log-volatility regression

prior_sigma2 (Only used with common stochastic volatility) Vector with two elements c(mean,df) for the innovation variance of the log-volatility regression

n_fac (Only used with factor stochastic volatility) Number of factors to use for the factor stochastic volatility model

n_cores (Only used with factor stochastic volatility) Number of cores to use for drawing regression parameters in parallel

a (Only used with the Dirichlet-Laplace prior) Shrinkage hyperparameter a (lower values impose more powerful shrinkage)

verbose Logical, if progress should be printed to the console.

... (Only used with factor stochastic volatility) Arguments to pass along to fsvsample. See details.

prior_obj an object of class mfbvar_prior

Details

Some support is provided for single-frequency data sets, where Y contains only monthly or only quarterly variables. The vector of frequencies given to freq should be set accordingly.

The aggregation weights that can be used for aggregation are intra-quarterly averages (aggregation = "average"), where the quarterly observations y_{q,t} are assumed to relate to the underlying monthly series z_{q,t} through:

\[ y_{q,t} = \frac{1}{3}(z_{q,,t} + z_{q,,t-1} + z_{q,,t-2}) \]

If aggregation = "triangular", then instead

\[ y_{q,t} = \frac{1}{9}(z_{q,,t} + 2z_{q,,t-1} + 3z_{q,,t-2}) + 2z_{q,,t-3} + z_{q,,t-4}) \]

The latter is typically used when modeling growth rates, and the former when working with log-levels.

If the steady-state prior is to be used, the deterministic matrix needs to be supplied, or a string indicating that the intercept should be the only deterministic term (d = "intercept"). If the latter,
d_fcst is automatically set to be intercept only. Otherwise, if forecasts are requested \((n_{\text{fcst}} > 0)\) also \(d_{\text{fcst}}\) must be provided. Finally, the prior means of the steady-state parameters must (at the very minimum) also be provided in \(\text{prior}_\text{psi}\_\text{mean}\). The steady-state prior involves inverting the lag polynomial. For this reason, draws in which the largest eigenvalue (in absolute value) of the lag polynomial is greater than 1 are discarded and new draws are made if \(\text{check}_\text{roots} = \text{TRUE}\). The maximum number of attempts is 1,000.

For modeling stochastic volatility by the factor stochastic volatility model, the number of factors to use must be supplied. Further arguments can be passed along, but are not included as formal arguments. If the default settings are not overriden, the defaults used are as follows (see \texttt{fsvsample} for descriptions):

- \(\text{priormu} = c(0, 10)\)
- \(\text{priorphiidi} = c(10, 3)\)
- \(\text{priorphifac} = c(10, 3)\)
- \(\text{priorsigmaidi} = 1\)
- \(\text{priorsigmafac} = 1\)
- \(\text{priorfacload} = 1\)
- \(\text{restrict} = \text{"none"}\)

The function \texttt{update\_prior} can be used to update an existing prior object. See the examples.

See Also

\texttt{estimate_mfbvar, update\_prior, interval\_to\_moments, print.mfbvar\_prior, summary.mfbvar\_prior, fsvsample}

Examples

```r
prior_obj <- set_prior(Y = mf_sweden, freq = c(rep("m", 4), "q"),
                      n_lags = 4, n_burnin = 100, n_reps = 100)
prior_obj <- update_prior(prior_obj, n_fcst = 4)
```

summary.mfbvar

Summary method for class mfbvar

Description

Method for summarizing mfbvar objects.

Usage

```r
## S3 method for class 'mfbvar'
summary(object, ...)
```
Arguments

object | object of class mfbvar
... | Currently not in use.

Examples

prior_obj <- set_prior(Y = mf_sweden[, 4:5], d = "intercept",
                        freq = c("m", "q"), n_lags = 4, n_burnin = 20, n_reps = 20)
mod_minn <- estimate_mfbvar(prior_obj, prior = "minn")
summary(mod_minn)

summary.mfbvar_prior

Summary method for mfbvar_prior

Description

summary method for object of class mfbvar_prior, showing some basic information regarding the contents of the prior.

Usage

## S3 method for class 'mfbvar_prior'
summary(object, ...)

Arguments

object | prior object (class mfbvar_prior)
... | additional arguments (currently unused)

See Also

set_prior, update_prior, estimate_mfbvar, print.mfbvar_prior

Examples

prior_obj <- set_prior(Y = mf_sweden, freq = c(rep("m", 4), "q"),
                        n_lags = 4, n_burnin = 100, n_reps = 100)
summary(prior_obj)
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