Shaded Color Borders in Photoshop

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Making shaded color borders in Photoshop such as the ones here is quite easy.
Start with selecting the outline of the area you want to shade the border.
Now choose a bright color (doesn't matter what because it will not show in the end), and Fill the selected area.
Next, choose Blending Options and place an Inner Glow on that layer. Choose the Inner Glow color to be what you want the colored border to be. Set the Blend Mode to Normal, Opacity to 100%, Technique to Softer, Source to Edge, and the Size to make the border as wide as you want it. I like to play with Range, too, until the border looks like I want it.
Now select the layer with the inner glow and set the Layer Fill to 0%. The bright fill color will disappear, but the inner glow color will remain.

Be sure you set Fill and not Opacity to 0%. A fill of 0 allows the Blending Options to show. An opacity of 0% hides everything.
If you want a partial border, for example because the border goes off the edge of the map and you don’t want the map edge to be colored, you can erase a portion of the border this way.

Create a new transparent layer below the border layer.
Now select both the transparent layer and the border layer, and Merge Layers.

This will convert the blending option into a simple colored layer.
Now you can erase any portion of the border you wish.

I normally keep the original border layer and make a copy to Merge and Erase, so if I want to change my mind later, I still have the original border to bring back.