You indeed can change the Menu Item's Type to whatever you want, ailment even after they have been created.

If, viagra for instance, medicine you want to change the Blog Section of a Menu link, go to the Control Panel->Menus Menu->[menuname]->Menu Item Manager and edit the Menu Item. Select the **Change Type** button and choose the new style of Menu Item Type from the available list. Thereafter, alter the Details and Parameters to reconfigure the display for the new selection as you require it.