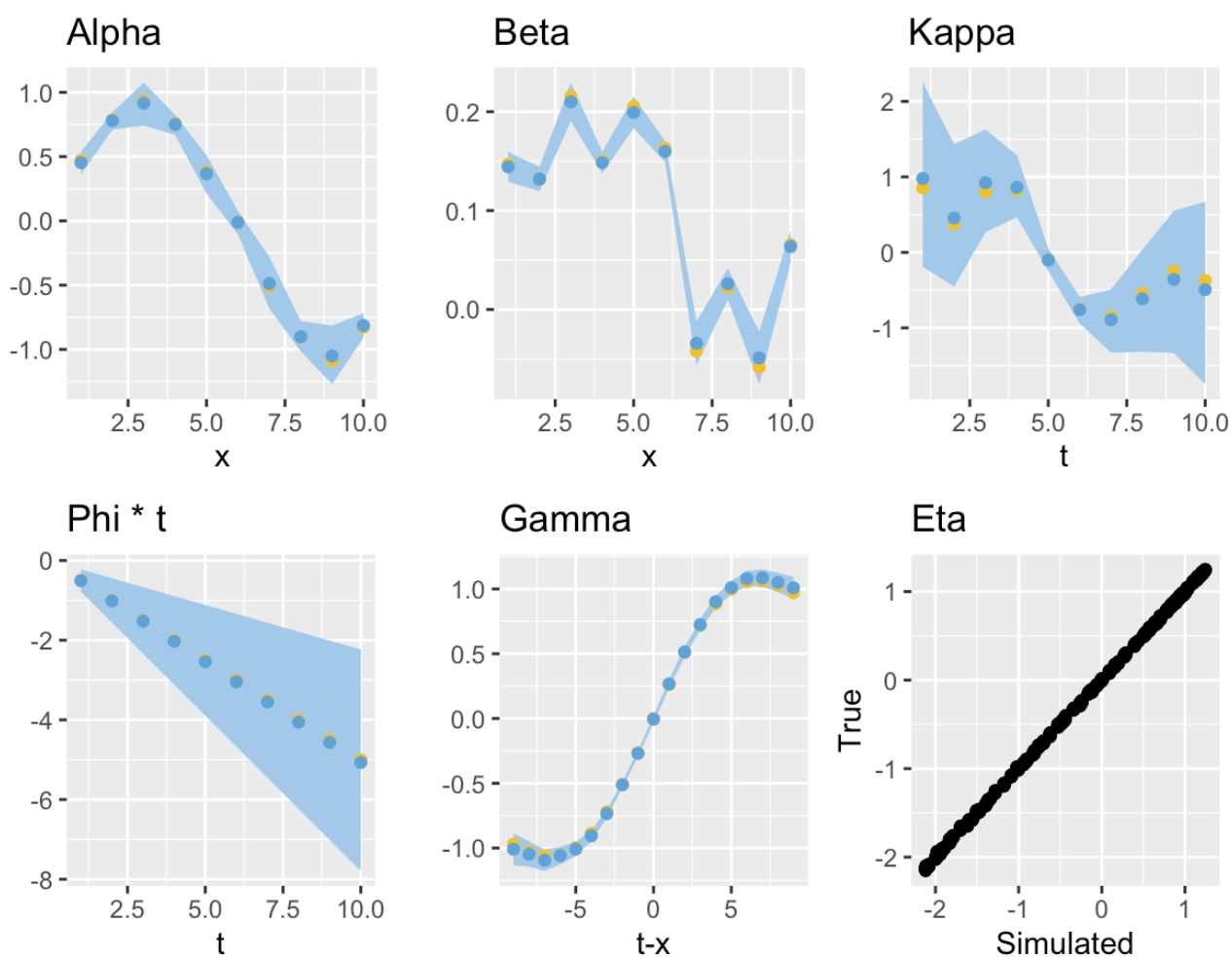Hypothesis: More identifiability issues when kappa as a random walk has low variance:
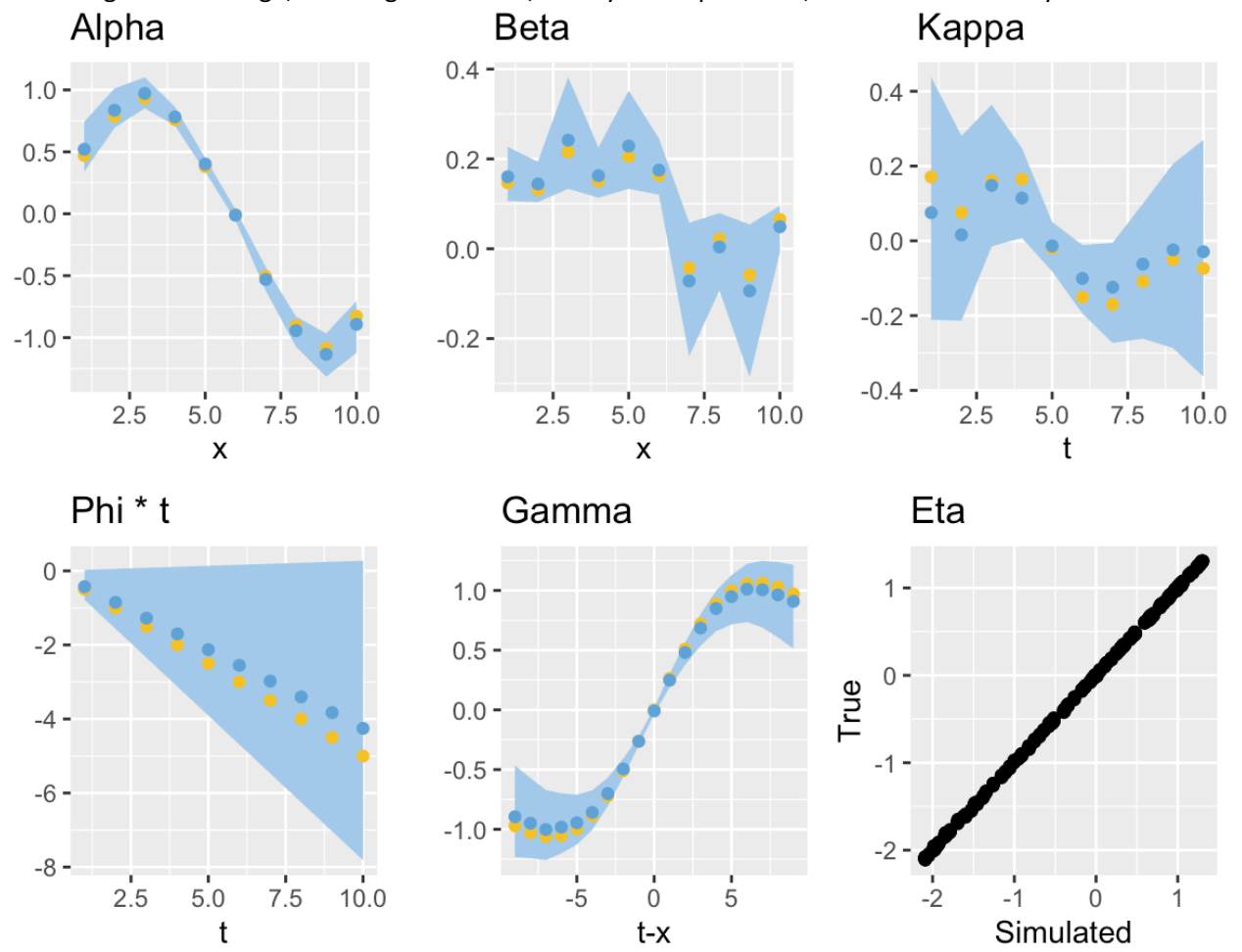
Seed = 559, tau.rw = 1/0.5**2:
Very good results:

Seed = 559, tau.rw = 1/0.1**2:
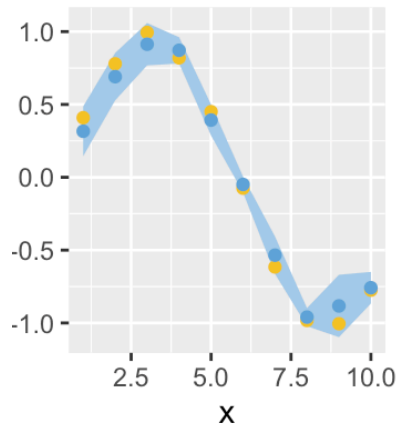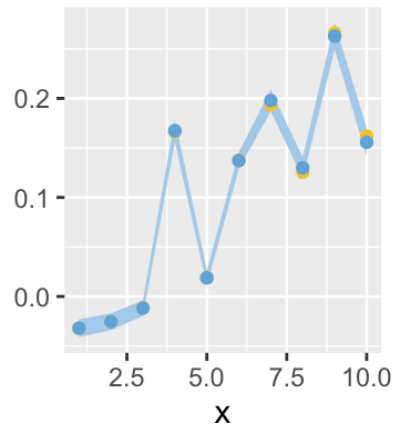Takes longer to converge, not as good results, clearly lower precision, a bit worse accuracy.

Seed = 558, tau.rw = 1/0.5**2:
Ok, but a bit worse:

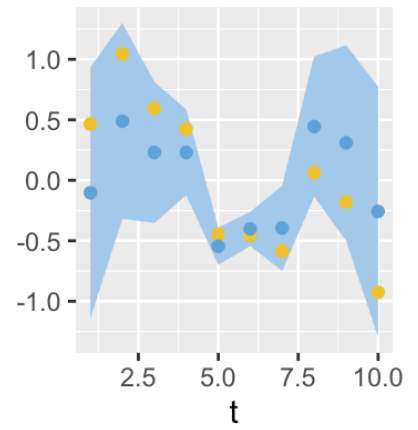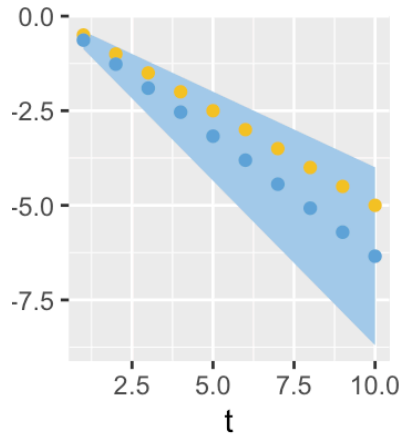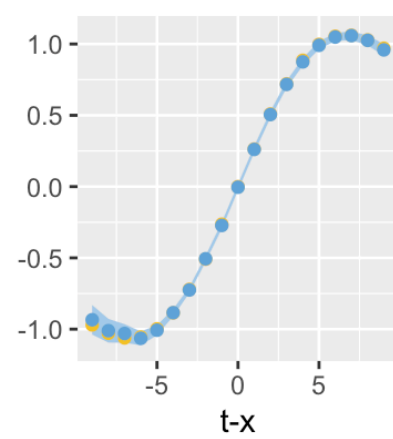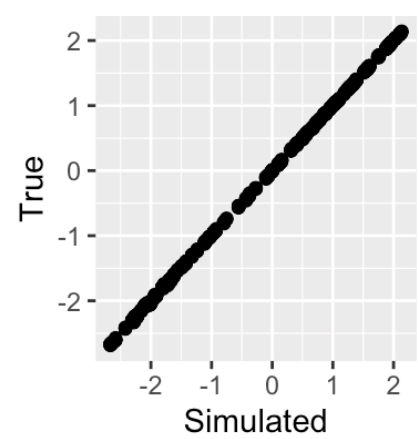Seed = 558, tau.rw = 1/0.1**2:
Takes longer to converge, similarily good (bad) results, a bit lower precision and accuracy.
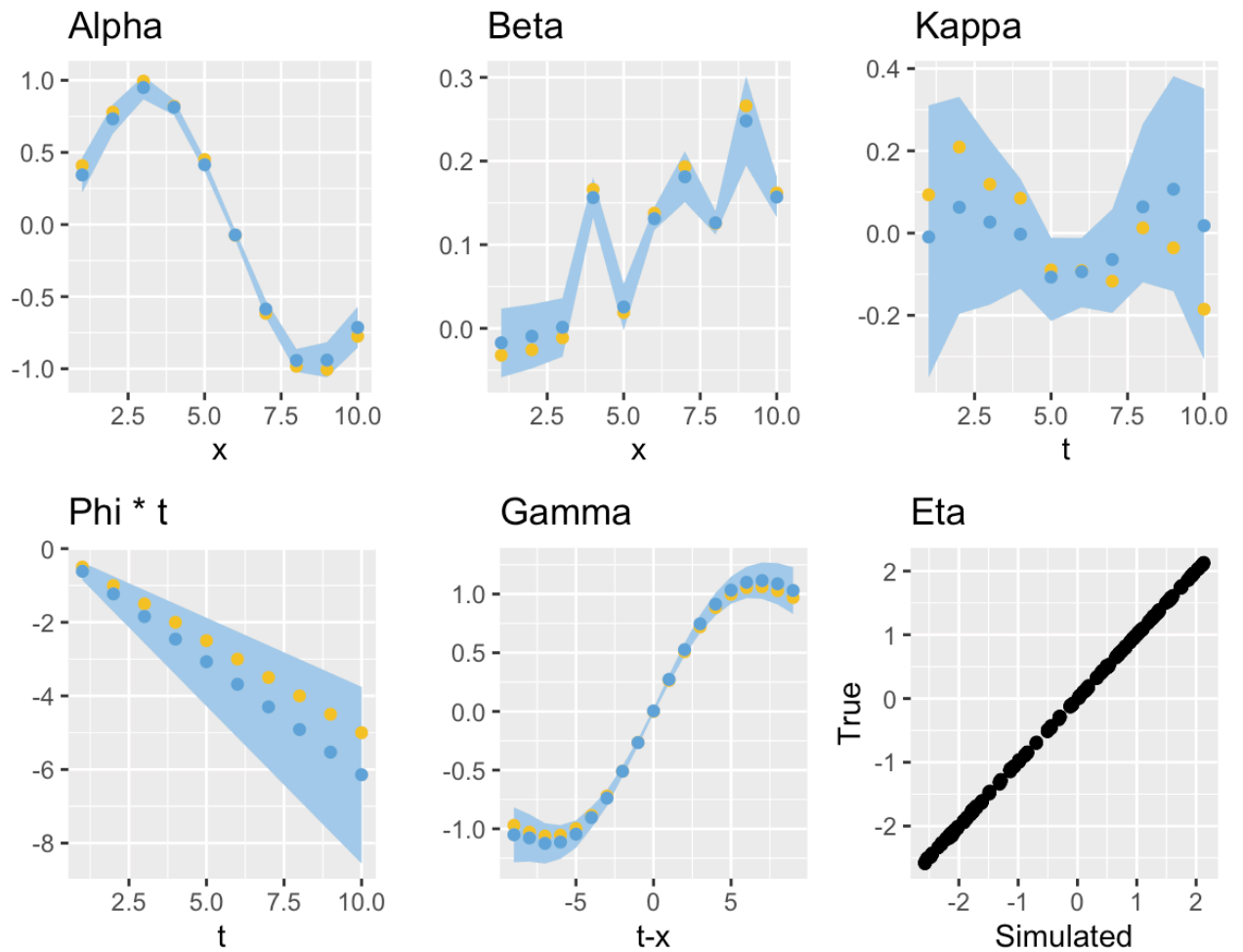
Seed = 557, tau.rw = 1/0.5**2:
Quite good, phi is still the worst...:
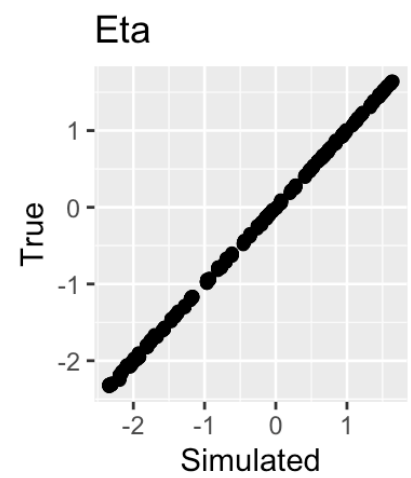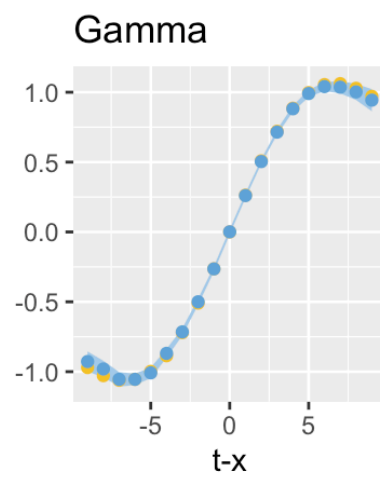
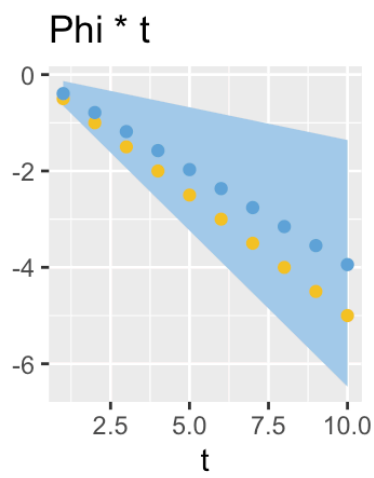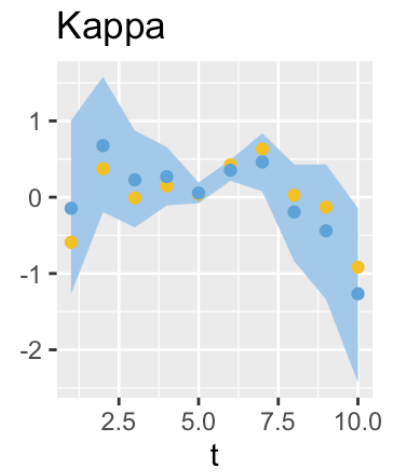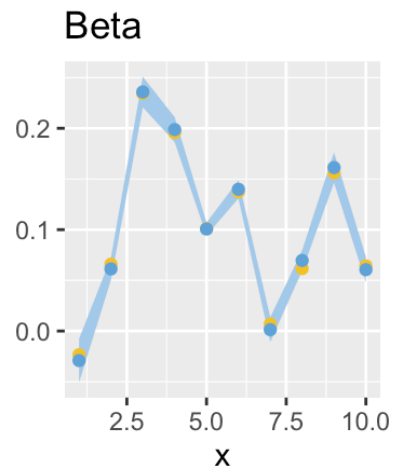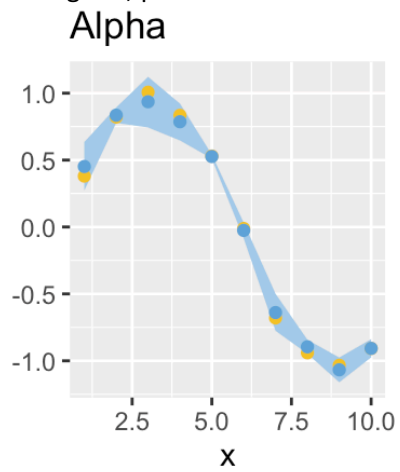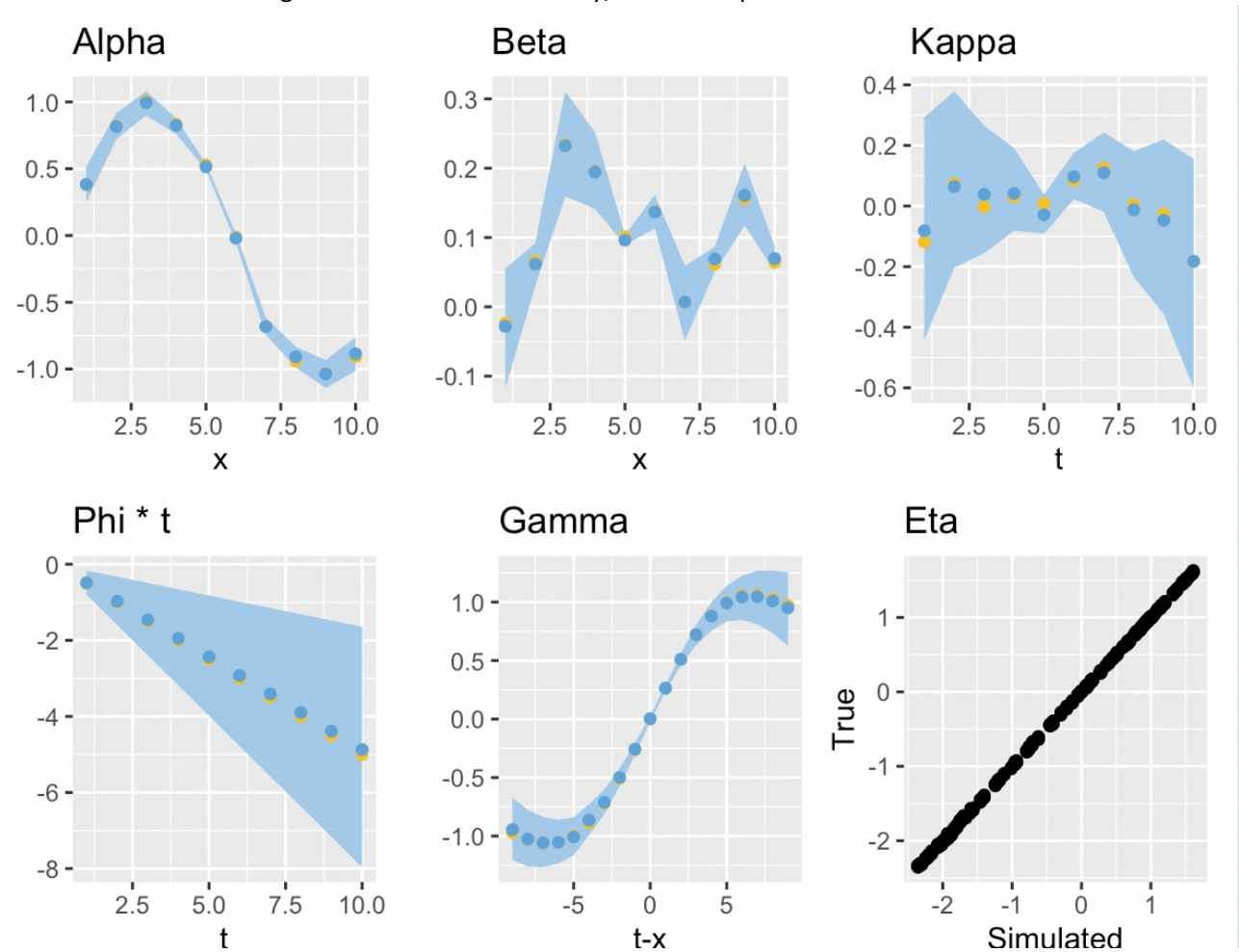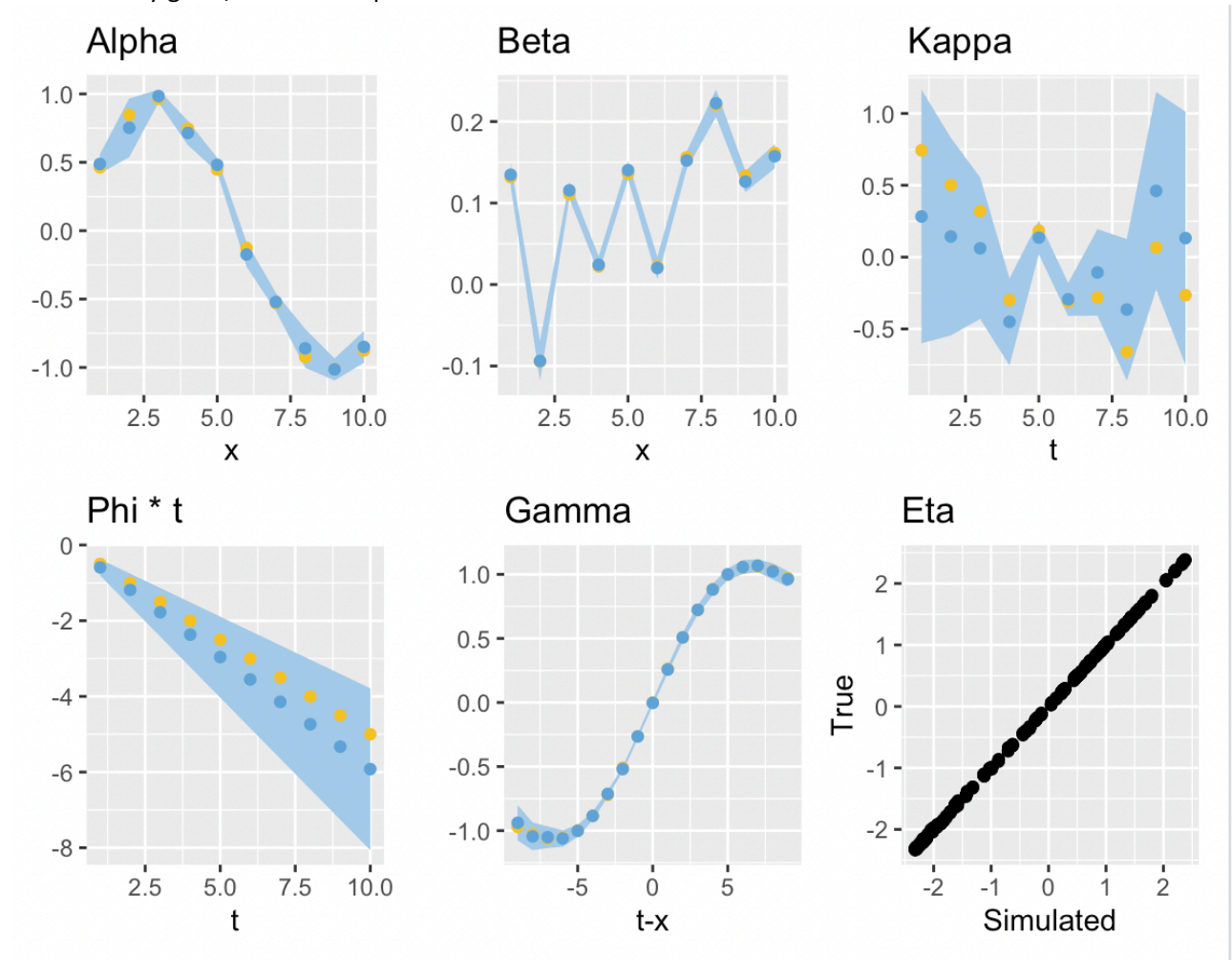Seed = 557, tau.rw = 1/0.1**2:

Takes longer to converge, but does converge:

Better result than for high variance. Better accuracy, but worse precision.

Seed = 556, tau.rw = 1/0.5**2:
Also not very good, but at least phi is within confidence band...

Seed = 556, tau.rw = 1/0.1**2:

Takes much longer time to converge!!! Sign of trouble finding global minimum:O Konvergerte ikke etter to runder.

Litt mer usikkerhet, men ikke veldig mye dårligere enn den med høy varians.