Coarse estimation

parameters

prior mean mode s.d. prior pstdev

alpha 0.300 0.3582 NaN unif 0.0577

beta 0.980 0.9900 NaN unif 0.0058

delta 0.008 0.0084 NaN unif 0.0012

rho\_a 0.900 0.8134 NaN unif 0.0577

standard deviation of shocks

prior mean mode s.d. prior pstdev

eps\_a 1.000 1.1442 NaN invg 0.1200

eps\_r 1.200 1.1784 NaN invg 0.1200

eps\_l 0.600 0.5040 NaN invg 0.0500

eps\_w 1.000 0.8295 NaN invg 0.1200

eps\_y 1.500 1.0013 NaN invg 0.2500

eps\_c 1.000 1.1903 NaN invg 0.1200

eps\_i 10.000 5.8644 NaN invg 2.0000

Quarterly

parameters

prior mean mode s.d. prior pstdev

alpha 0.300 0.4000 NaN unif 0.0577

beta 0.941 0.9398 NaN unif 0.0166

delta 0.024 0.0259 NaN unif 0.0035

rho\_a 0.756 0.8048 NaN unif 0.1409

standard deviation of shocks

prior mean mode s.d. prior pstdev

eps\_a 0.577 1.0946 NaN invg 0.0693

eps\_r 0.693 0.6465 NaN invg 0.0693

eps\_l 0.346 0.3916 NaN invg 0.0289

eps\_w 0.577 0.5554 NaN invg 0.0693

eps\_y 0.866 0.7955 NaN invg 0.1443

eps\_c 0.577 0.5516 NaN invg 0.0693

eps\_i 5.773 5.6590 NaN invg 1.1547

Mixed frequency

parameters

prior mean mode s.d. prior pstdev

alpha 0.300 0.3000 NaN unif 0.0577

beta 0.980 0.9800 NaN unif 0.0058

delta 0.008 0.0084 NaN unif 0.0012

rho\_a 0.900 0.9000 NaN unif 0.0577

standard deviation of shocks

prior mean mode s.d. prior pstdev

eps\_a 1.000 1.0000 NaN invg 0.1200

eps\_r 1.200 1.1439 NaN invg 0.1200

eps\_l 0.600 0.6637 NaN invg 0.0500

eps\_w 1.000 1.0031 NaN invg 0.1200

eps\_y 1.500 1.3964 NaN invg 0.2500

eps\_c 1.000 0.9530 NaN invg 0.1200

eps\_i 10.000 9.7956 NaN invg 2.0000