

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SI
300/100	1.818	1.727	1.511	1.720	2.786	1.172	0.867	2.199	8.781	2.061	2.678	3.838	2.8
900/300	46.337	50.758	32.420	16.347	8.046	8.402	14.011	4.162	2.779	3.655	3.824	3.052	3.8
2700/900	0.098	0.082	0.142	0.326	0.657	0.225	0.080	0.807	2.988	3.063	1.892	3.055	2.8
8100/2700	138.615	128.972	58.850	23.323	12.260	57.773	231.416	15.947	2.696	6.495	5.059	4.001	5.0

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratioshessian method