

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
100	0.061	0.253	0.434	0.064	37.017	0.234	2.824	5.323	3.120	31.317	39.498	3.577	10.108
300	0.036	0.160	0.250	0.050	32.281	0.081	1.309	5.108	8.286	21.856	33.807	5.079	9.340
900	0.537	2.741	1.627	0.453	186.530	0.115	1.259	8.548	7.659	35.939	42.211	5.477	10.417
2700	0.023	0.097	0.172	0.040	29.209	0.012	0.303	4.873	8.143	21.429	43.992	5.829	16.108
8100	1.400	4.724	2.120	1.338	238.539	0.181	1.898	4.307	9.456	26.863	49.324	6.401	21.931

Table 1: Bayesian Weak Identification An Schorfheide hessian method