

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
100	0.070	0.026	0.542	0.072	11.167	0.903	2.853	13.138	3.850	44.021	43.931	2.918	15.439
300	0.039	0.011	0.232	0.052	9.265	0.374	0.991	9.265	11.234	23.013	36.504	2.519	6.003
900	0.023	0.008	0.149	0.021	4.963	0.439	1.714	10.432	11.895	23.750	43.851	2.688	5.209
2700	0.021	0.007	0.124	0.019	4.816	0.389	1.458	10.173	9.882	24.695	44.541	2.689	5.202
8100	0.021	0.007	0.127	0.019	5.365	0.437	1.804	10.085	9.578	22.961	42.116	2.623	5.130

Table 1: Bayesian Weak Identification An Schorfheide hessian method