|      | RA    | PA    | GAMQ  | TAU   | NU     | PSIP  | PSIY  | RHOR   | RHOG  | RHOZ   | SIGR   | SIGG  | SIGZ  |
|------|-------|-------|-------|-------|--------|-------|-------|--------|-------|--------|--------|-------|-------|
| 100  | 0.073 | 0.045 | 0.495 | 0.081 | 11.648 | 0.503 | 0.396 | 12.218 | 3.386 | 35.239 | 36.472 | 4.059 | 9.896 |
| 300  | 0.042 | 0.023 | 0.233 | 0.044 | 10.966 | 0.212 | 0.103 | 8.774  | 8.550 | 25.330 | 31.041 | 5.302 | 8.838 |
| 900  | 0.024 | 0.013 | 0.151 | 0.025 | 6.222  | 0.119 | 0.045 | 6.610  | 9.153 | 26.105 | 33.604 | 5.510 | 8.101 |
| 2700 | 0.023 | 0.012 | 0.131 | 0.025 | 6.230  | 0.041 | 0.014 | 3.262  | 8.136 | 28.803 | 25.203 | 5.578 | 8.970 |
| 8100 | 0.021 | 0.012 | 0.126 | 0.025 | 6.745  | 0.015 | 0.005 | 1.360  | 8.067 | 28.419 | 13.812 | 5.578 | 9.217 |

Table 1: Bayesian Weak Identification An Schorfheide mcmc method