

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
300/100	1.548	1.872	1.527	1.316	1.434	1.028	1.696	3.545	5.057	3.137	2.916	8.726	2.858
900/300	48.525	23.078	10.612	26.082	20.119	51.954	13.376	5.179	2.441	6.008	3.867	0.808	4.287
2700/900	6.365	12.507	10.175	8.522	3.793	1.782	1.053	1.358	8.888	1.657	3.123	16.541	3.430
8100/2700	1.409	2.209	2.349	6.038	3.694	2.634	7.660	6.669	2.240	6.317	3.026	1.576	3.449

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratioshessian method