|           | RA    | PA    | GAMQ  | TAU   | NU    | PSIP  | PSIY  | RHOR  | RHOG   | RHOZ  | SIGR  | SIGG  | SIGZ  |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|-------|
| 300/100   | 1.829 | 1.285 | 1.559 | 2.906 | 2.302 | 1.033 | 0.658 | 2.336 | 15.792 | 1.244 | 2.406 | 2.979 | 0.976 |
| 900/300   | 1.678 | 2.299 | 1.873 | 1.410 | 1.691 | 2.227 | 4.699 | 3.301 | 3.175  | 3.162 | 3.555 | 3.434 | 2.805 |
| 2700/900  | 2.676 | 2.827 | 2.464 | 2.561 | 2.610 | 2.106 | 2.345 | 3.010 | 2.482  | 3.074 | 3.090 | 2.986 | 3.099 |
| 8100/2700 | 2.931 | 2.845 | 3.025 | 2.870 | 2.977 | 3.158 | 3.509 | 2.822 | 2.697  | 2.730 | 2.869 | 3.074 | 2.956 |

Table 1: Bayesian Weak Identification An Schorfheide Convergence Ratioshessian method