

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
300/100	2.012	1.943	1.828	2.068	2.281	1.238	1.606	2.116	8.906	2.394	2.508	4.619	3.479
900/300	71.936	51.269	14.988	24.005	13.497	5.182	5.927	3.548	3.362	3.829	3.414	2.967	5.882
2700/900	1.435	1.054	1.768	1.595	2.301	4.298	3.760	4.235	3.441	6.598	3.421	3.217	2.569
8100/2700	3.975	7.643	11.612	27.759	6.258	8.716	3.949	2.097	2.294	2.071	2.841	3.093	5.249

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratioshessian method