

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ	RHOZ
100	0.065	0.252	0.456	0.079	62.196	0.199	1.713	4.129	2.481	19.910	34.959	1.200	10.716	0.2
300	0.034	0.157	0.232	0.035	29.722	0.068	0.969	4.879	4.182	20.818	33.982	3.489	10.210	0.0
900	0.546	1.211	0.822	0.302	199.325	1.181	4.319	8.423	3.403	41.694	43.800	0.940	14.590	0.7
2700	1.158	5.049	2.787	0.859	251.987	0.702	1.516	3.813	10.081	23.025	45.594	5.183	16.679	1.0
8100	0.544	3.717	2.183	1.729	310.263	0.616	3.872	8.476	7.528	48.487	45.992	2.723	19.175	1.0

Table 1: Bayesian Weak Identification An Schorfheide hessian method