

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIG
300/100	1.776	1.891	1.726	2.341	2.616	1.036	1.391	2.879	7.968	2.094	2.568	4.259	2.7
900/300	44.981	51.489	19.531	27.288	17.335	4.276	2.886	5.020	2.773	4.933	3.746	3.235	3.3
2700/900	0.129	0.107	0.317	0.267	0.470	0.310	0.721	1.710	3.190	1.789	3.127	3.193	4.6
8100/2700	181.982	145.533	37.039	99.424	24.500	45.528	18.804	2.651	3.484	3.761	3.364	3.294	4.0

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratioshessian method