

|           | RA    | PA    | GAMQ  | TAU   | NU    | PSIP  | PSIY  | RHOR  | RHOG  | RHOZ  | SIGR  | SIGG  | SIGZ  |
|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 300/100   | 1.686 | 1.257 | 1.284 | 2.163 | 2.489 | 1.243 | 1.042 | 2.116 | 8.753 | 1.568 | 2.493 | 2.589 | 1.166 |
| 900/300   | 1.735 | 2.191 | 1.922 | 1.237 | 1.607 | 3.519 | 5.187 | 3.378 | 3.176 | 3.096 | 3.604 | 3.202 | 2.603 |
| 2700/900  | 2.749 | 2.802 | 2.501 | 2.697 | 2.911 | 2.660 | 2.552 | 2.925 | 2.492 | 3.119 | 3.047 | 3.001 | 2.996 |
| 8100/2700 | 2.985 | 2.832 | 3.077 | 2.994 | 3.342 | 3.365 | 3.713 | 2.974 | 2.908 | 2.789 | 2.837 | 2.927 | 2.959 |

Table 1: Bayesian Weak Identification An Schorfheide Convergence  
Ratioshessian method