

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ	IOTAP
100	0.074	0.043	0.508	0.085	13.694	0.570	0.309	11.928	3.445	35.078	34.940	4.233	6.501	1.117
300	0.042	0.020	0.206	0.056	11.408	0.308	0.116	8.054	9.164	23.543	29.618	5.265	7.257	0.643
900	0.589	0.151	0.898	0.116	12.563	0.422	0.355	11.226	8.749	29.575	42.739	5.907	9.062	1.637
2700	0.722	0.247	1.311	0.482	23.774	0.762	0.340	12.340	7.665	40.030	39.718	5.634	10.613	0.870
8100	0.597	0.688	2.754	0.140	11.109	0.890	0.970	11.995	9.372	39.582	42.453	6.203	16.916	0.864

Table 1: Bayesian Weak Identification An Schorfheide hessian method