

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ	RHOZ
100	0.066	0.046	0.489	0.073	22.973	0.442	0.289	10.395	2.368	25.267	28.137	4.438	8.663	0.24
300	0.109	0.111	0.999	0.100	20.678	0.433	0.325	10.392	3.274	25.299	32.952	4.909	8.355	0.65
900	0.151	0.090	0.896	0.330	40.882	0.323	0.224	12.565	5.115	31.705	35.010	5.815	15.326	0.33
2700	0.027	0.014	0.144	0.018	6.864	0.041	0.012	2.638	3.885	22.130	20.491	2.863	5.607	0.01
8100	0.726	0.635	2.641	0.483	42.682	0.187	0.043	4.737	5.574	25.592	27.769	5.621	12.495	0.16

Table 1: Bayesian Weak Identification An Schorfheide hessian method