

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ	IOTAP
100	0.061	0.114	0.451	0.065	47.761	0.280	0.991	7.112	3.136	20.011	38.531	4.058	4.586	2.998
300	0.035	0.064	0.232	0.050	41.508	0.110	0.443	5.540	7.330	16.998	33.627	5.341	5.440	2.599
900	0.020	0.035	0.148	0.029	26.825	0.063	0.341	5.555	8.928	18.567	40.908	5.454	4.947	2.533
2700	0.018	0.030	0.122	0.033	27.352	0.027	0.182	5.442	8.287	21.504	40.337	5.572	6.773	2.613
8100	0.018	0.032	0.129	0.033	28.766	0.023	0.154	5.070	8.175	22.077	39.142	5.596	6.651	2.458

Table 1: Bayesian Weak Identification An Schorfheide mcmc method