

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
300/100	4.909	7.308	6.130	4.096	2.700	2.938	3.372	2.999	4.148	3.004	3.513	3.318	2.89
900/300	4.172	2.441	2.691	9.882	5.931	2.235	2.067	3.627	4.687	3.760	3.187	3.554	5.50
2700/900	0.538	0.452	0.484	0.162	0.504	0.383	0.161	0.630	2.279	2.094	1.756	1.477	1.09
8100/2700	80.444	139.899	54.830	81.476	18.654	13.625	10.613	5.386	4.304	3.469	4.066	5.891	6.68

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratioshessian method