

	RA	PA	GAMQ	TAU	NU	PSIP	PSIY	RHOR	RHOG	RHOZ	SIGR	SIGG	SIGZ
300/100	1.615	1.020	1.527	2.697	2.338	1.084	0.921	2.509	13.228	1.299	2.609	3.329	1.632
900/300	1.720	2.811	1.929	1.479	1.774	2.248	6.147	3.396	3.093	3.431	3.738	3.765	3.152
2700/900	2.725	2.947	2.524	2.664	2.685	2.137	2.525	3.023	2.470	3.102	3.120	3.018	3.178
8100/2700	2.948	2.878	3.066	2.939	3.036	3.212	3.626	2.817	2.701	2.735	2.870	3.091	3.014

Table 1: Bayesian Weak Identification An Schorfheide Convergence
Ratiosmcmc method