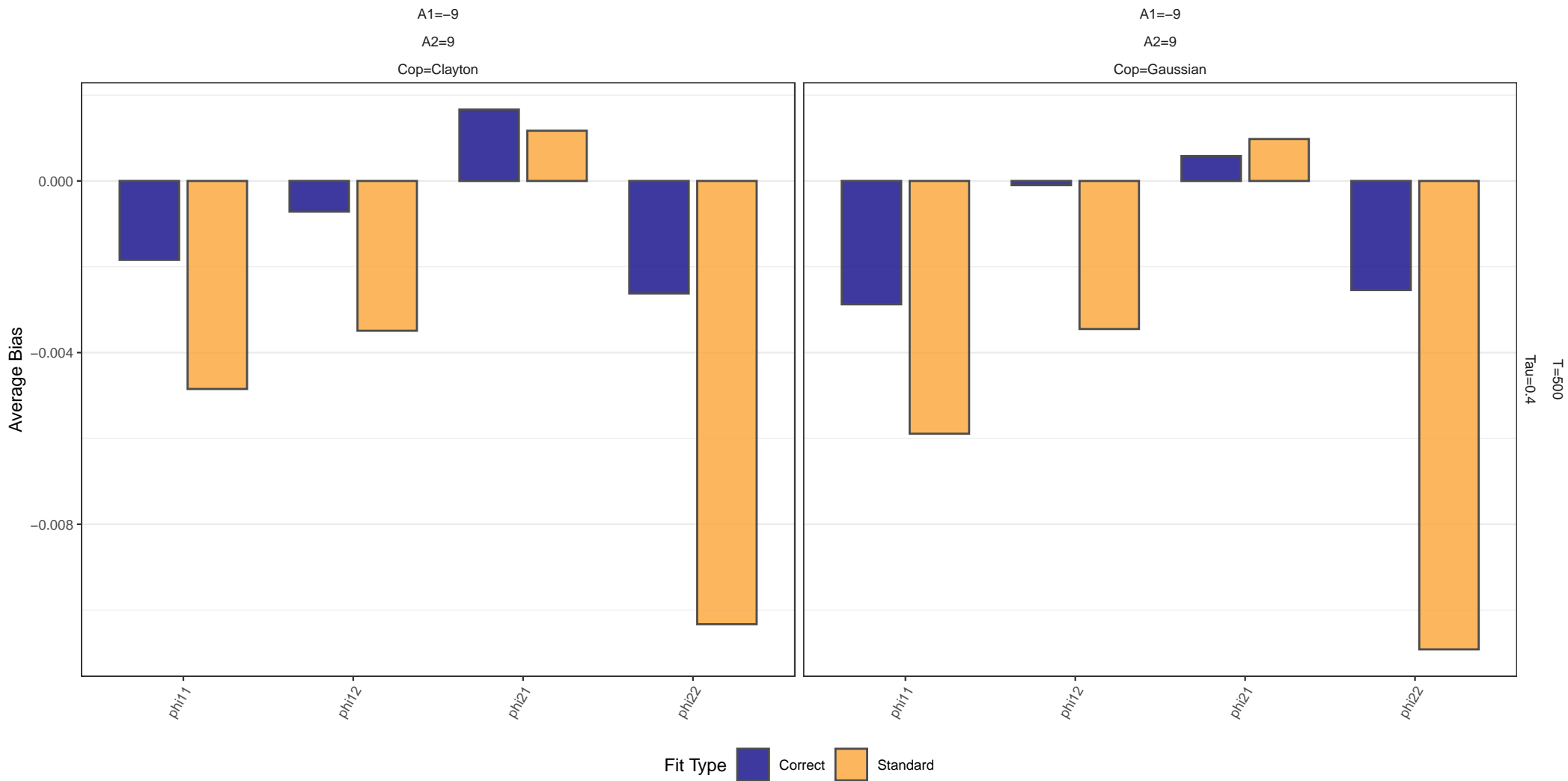


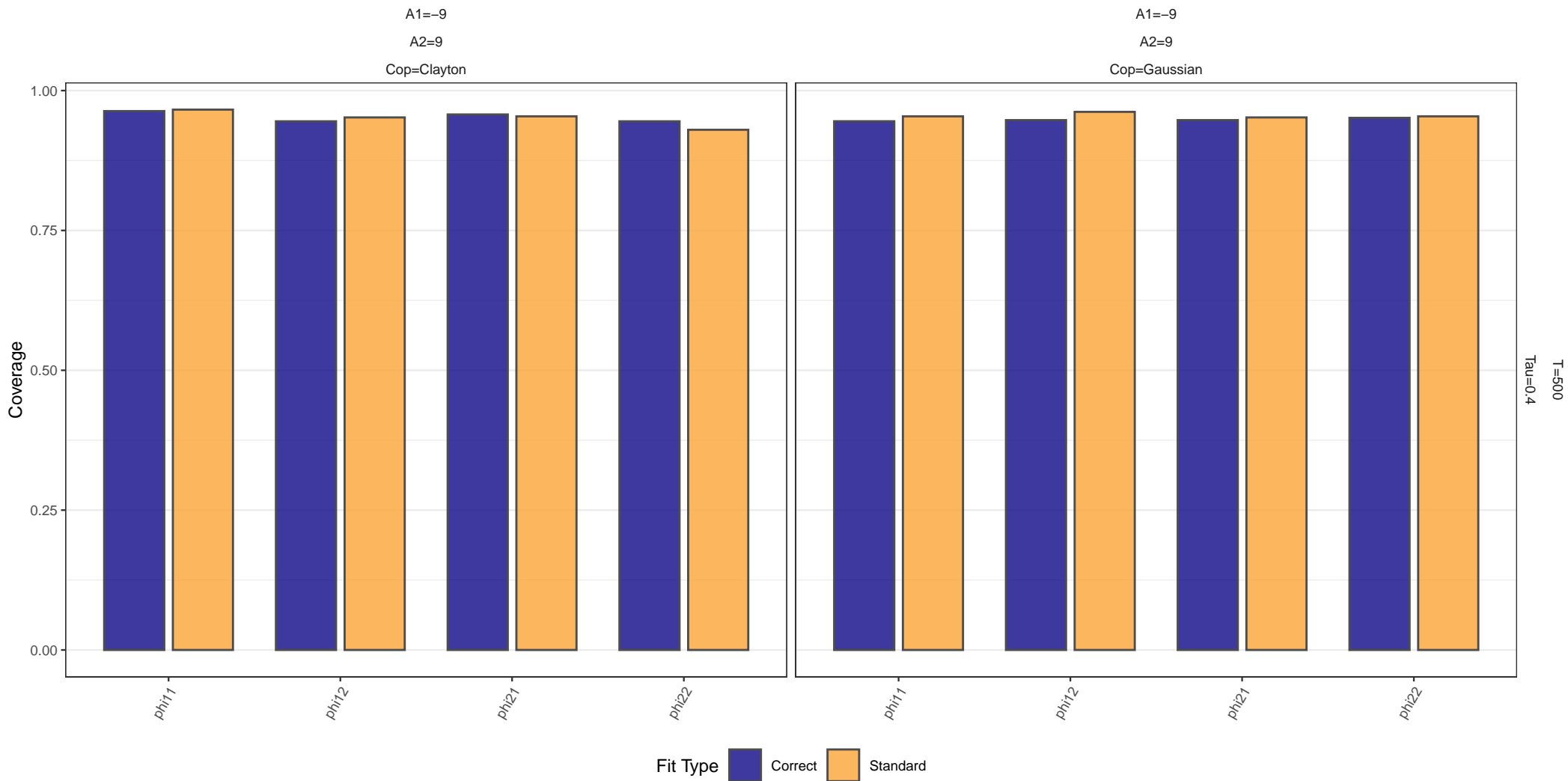
VAR Coeffs – All Reps

Mean difference (Estimate – True) over all replications.



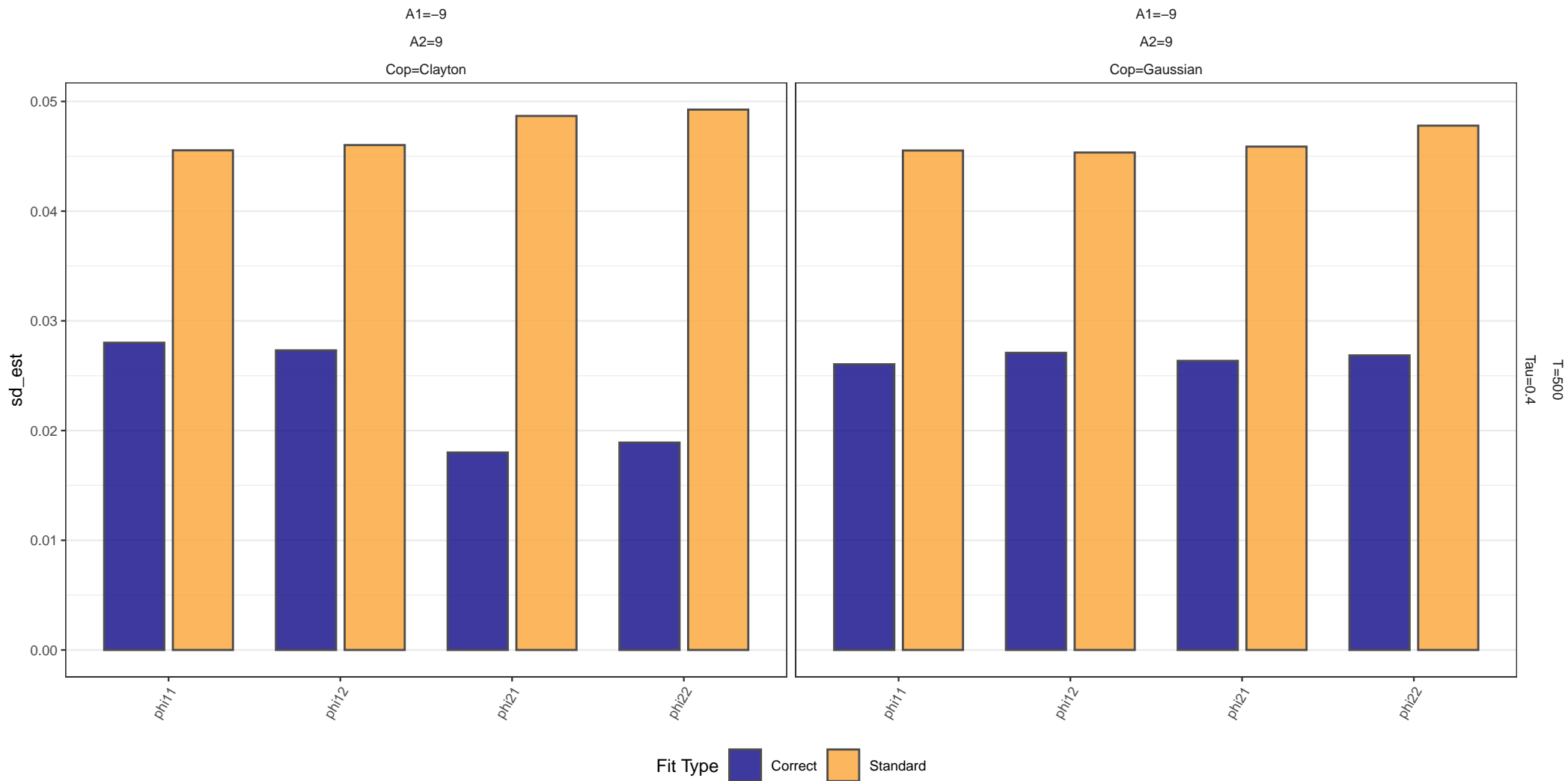
VAR Coeffs – All Reps

Proportion of 95% CIs containing the true value. Ideal near 0.95.



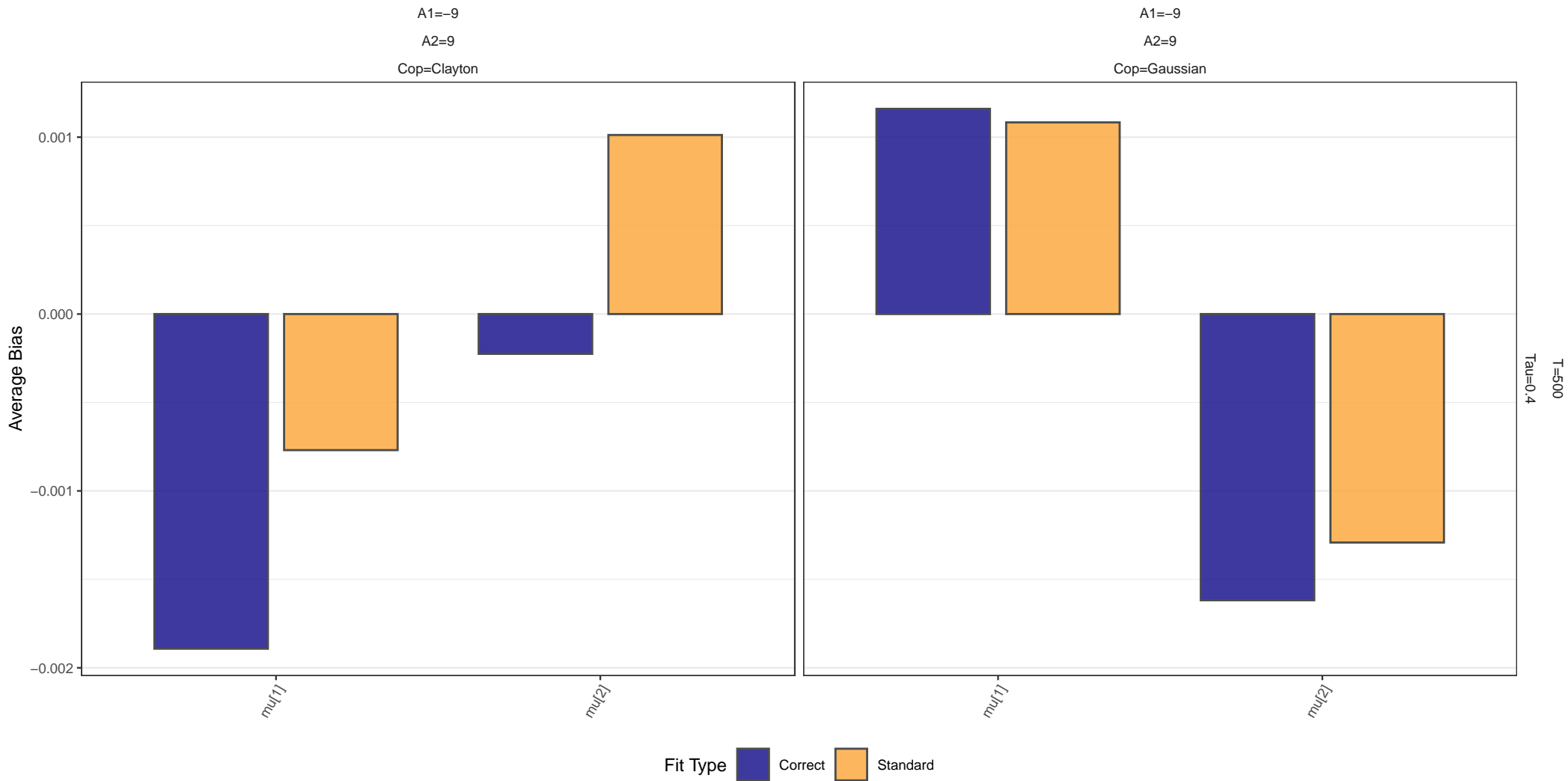
VAR Coeffs – All Reps

Std. deviation of posterior means across replications (empirical spread).



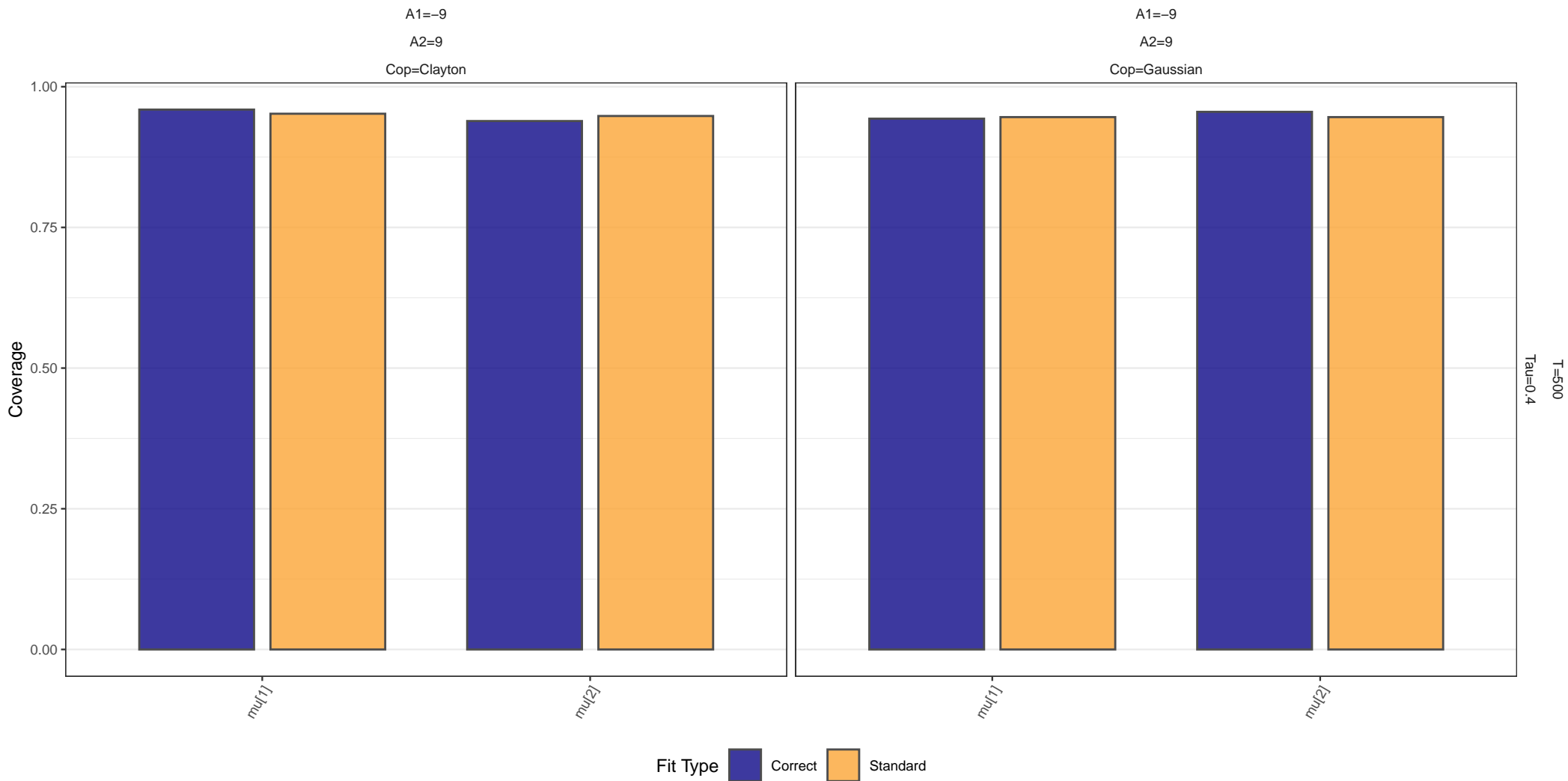
Intercepts – All Reps

Mean difference (Estimate – True) over all replications.



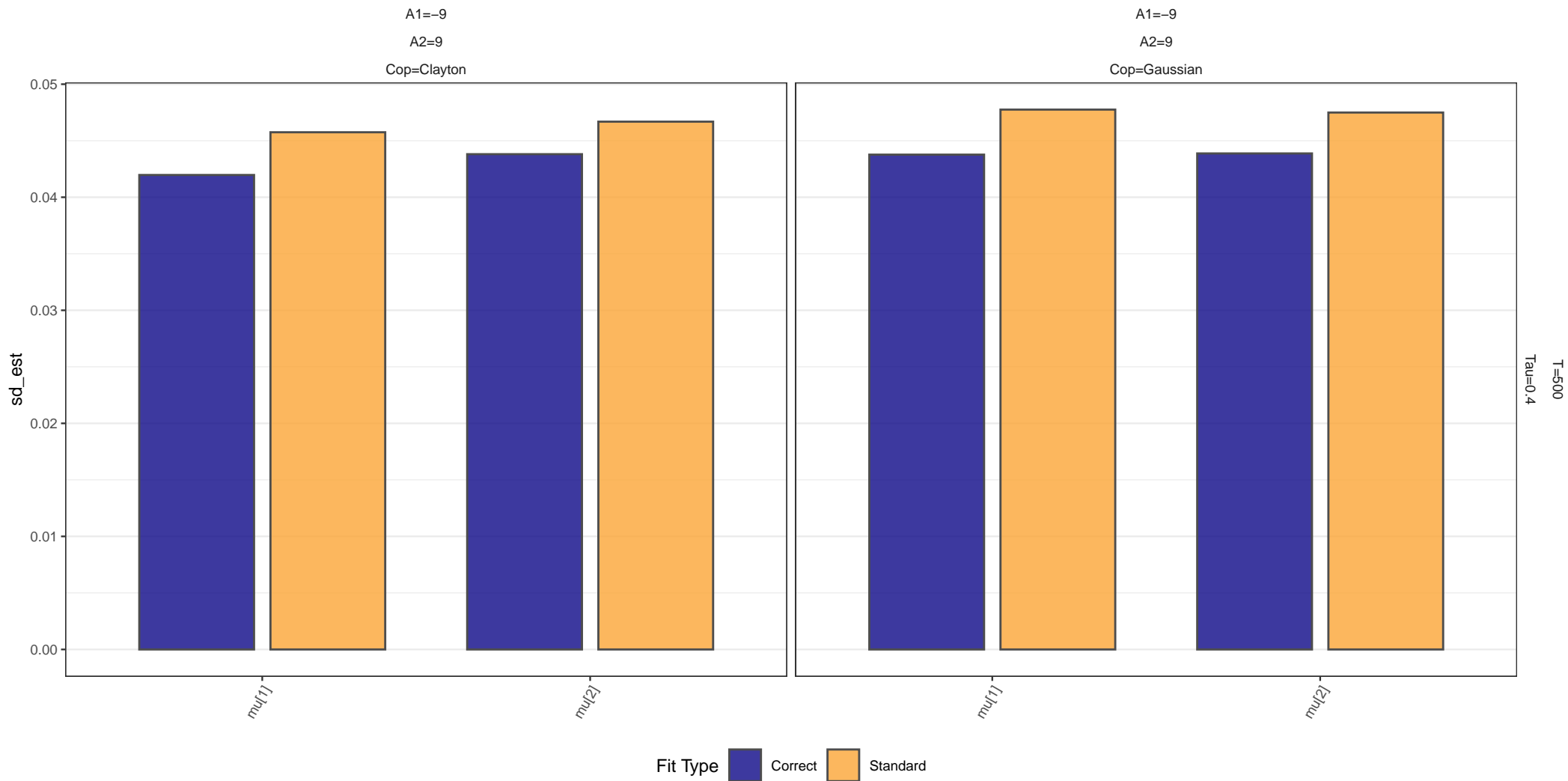
Intercepts – All Reps

Proportion of 95% CIs containing the true value. Ideal near 0.95.



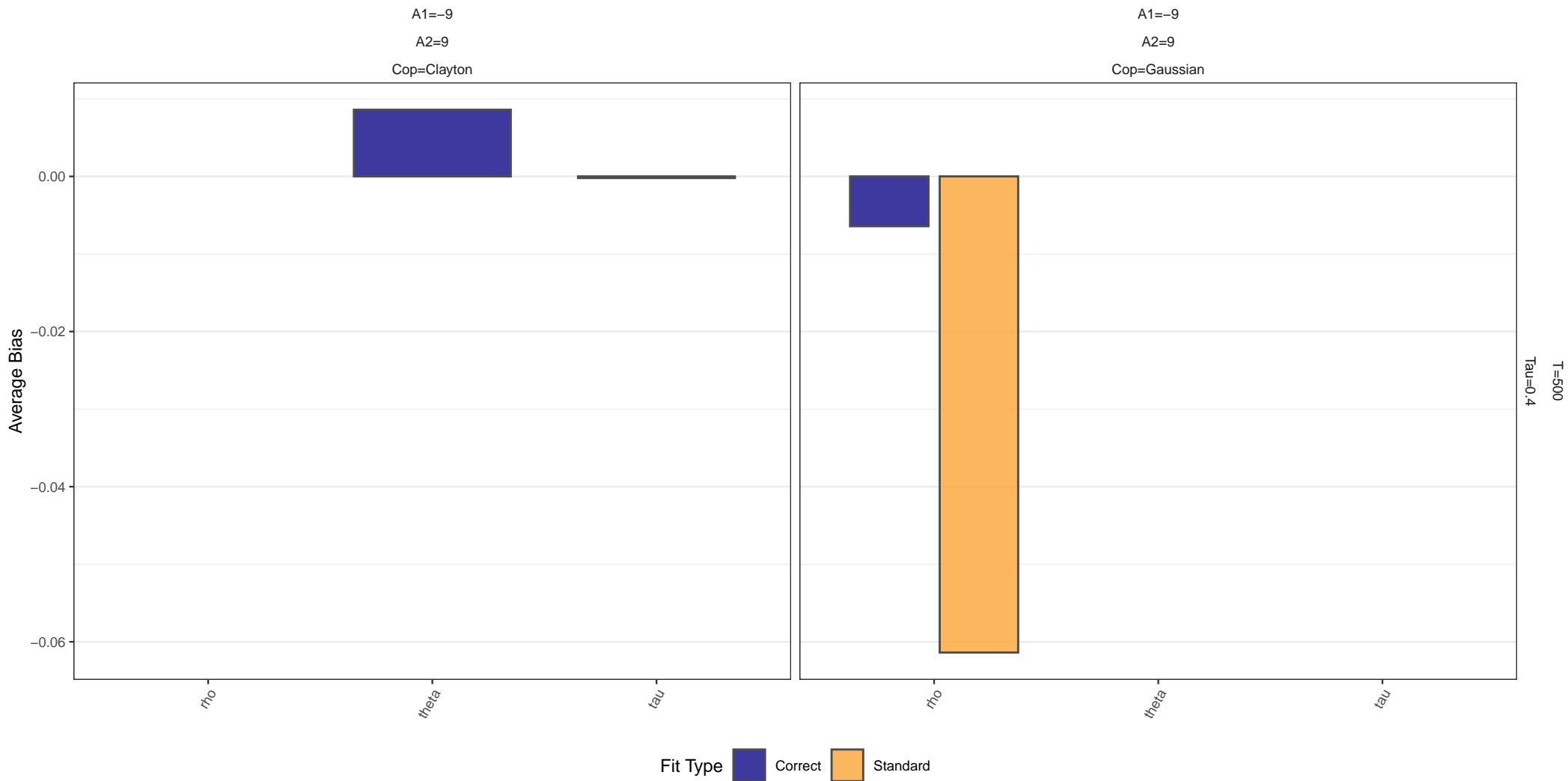
Intercepts – All Reps

Std. deviation of posterior means across replications (empirical spread).



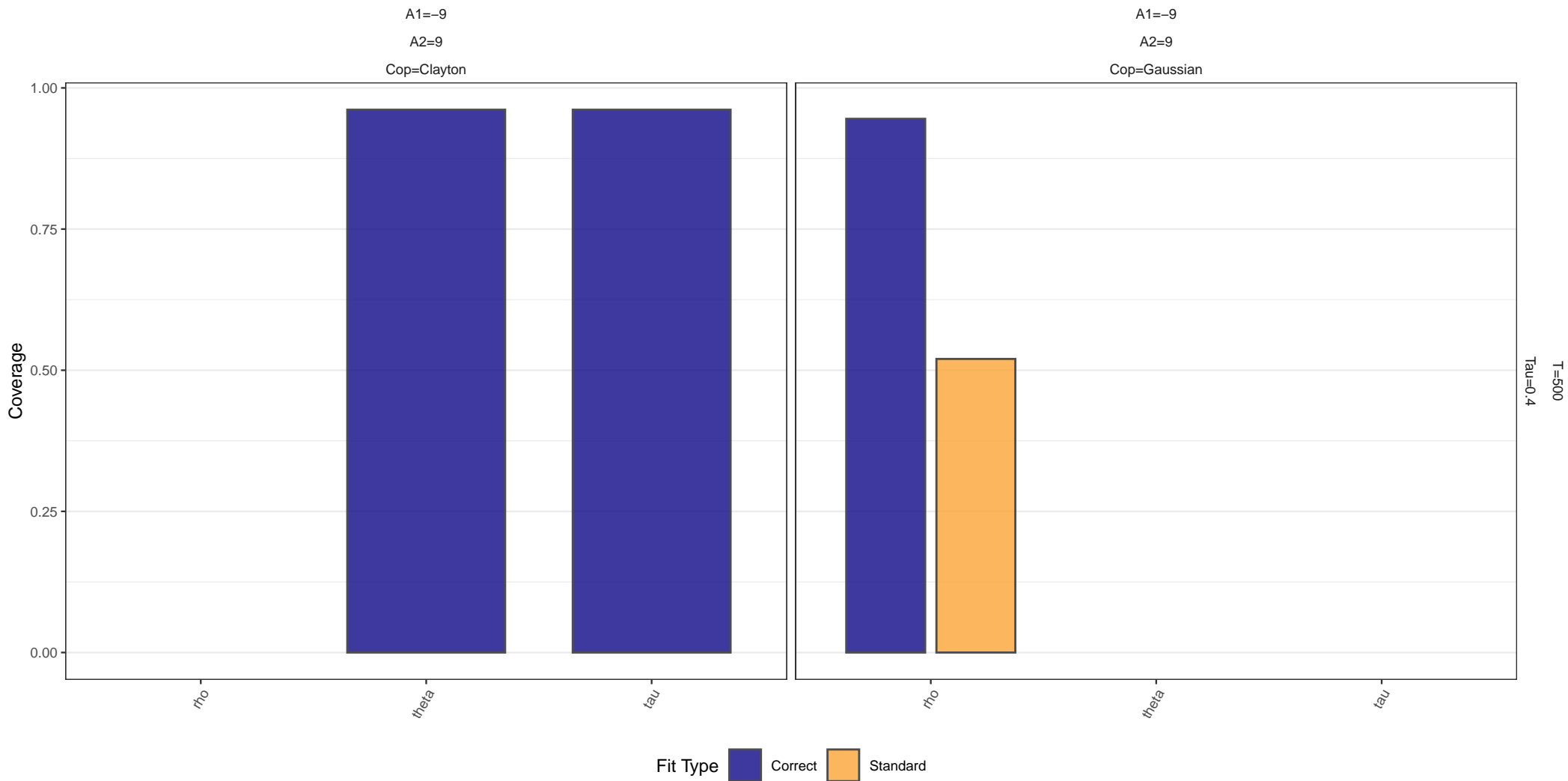
Copula Params – All Reps

Mean difference (Estimate – True) over all replications.



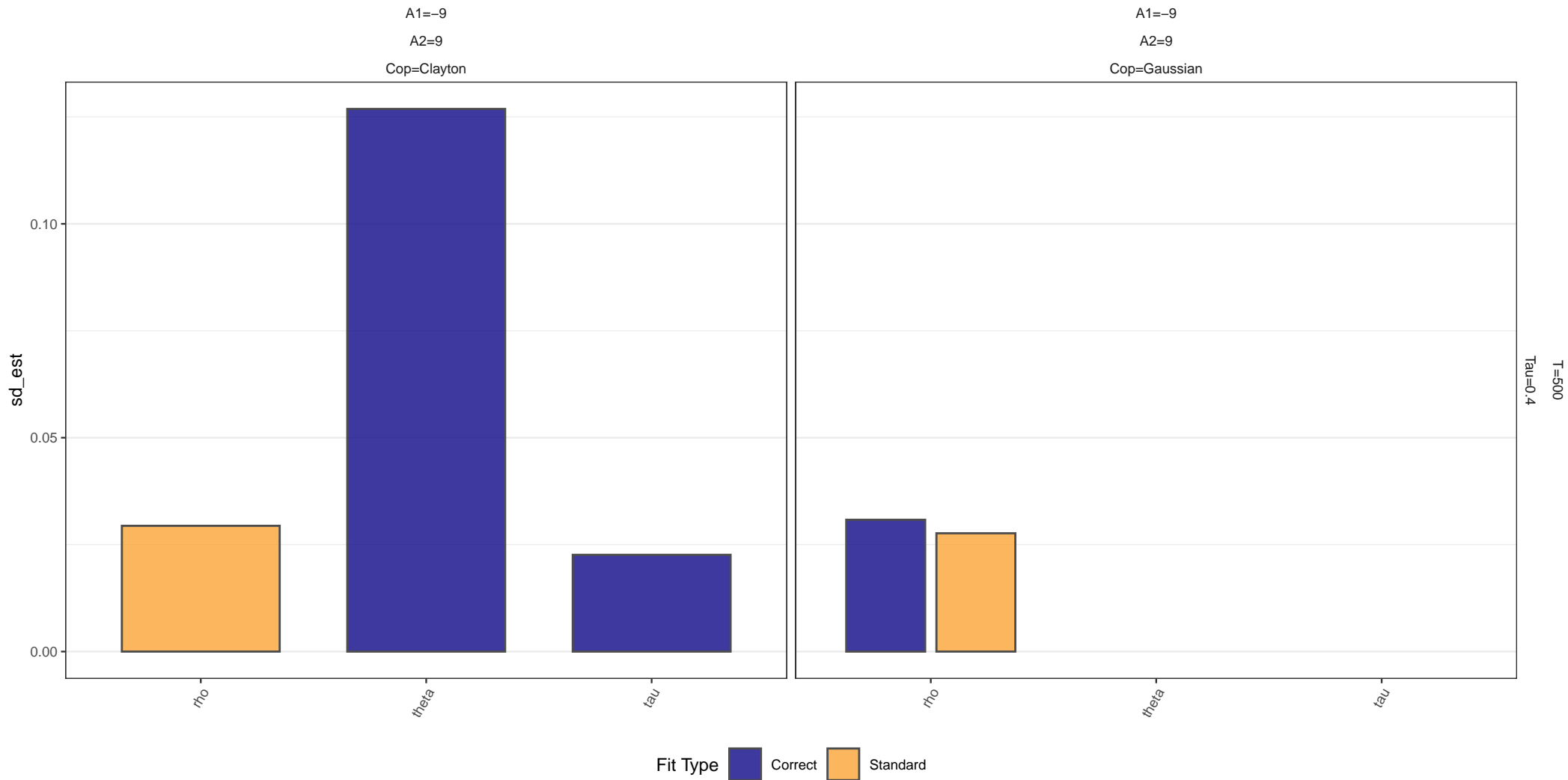
Copula Params – All Reps

Proportion of 95% CIs containing the true value. Ideal near 0.95.



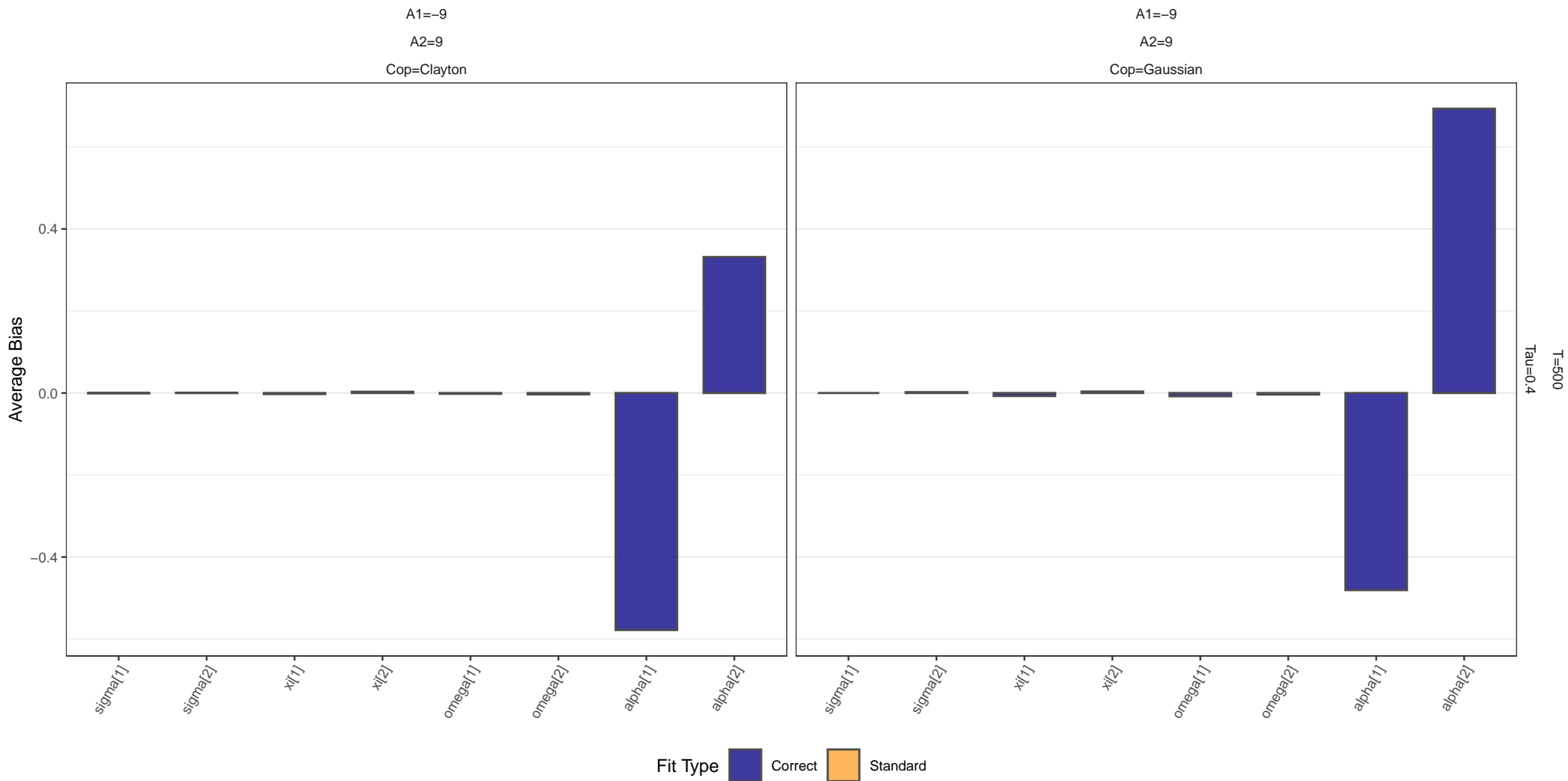
Copula Params – All Reps

Std. deviation of posterior means across replications (empirical spread).



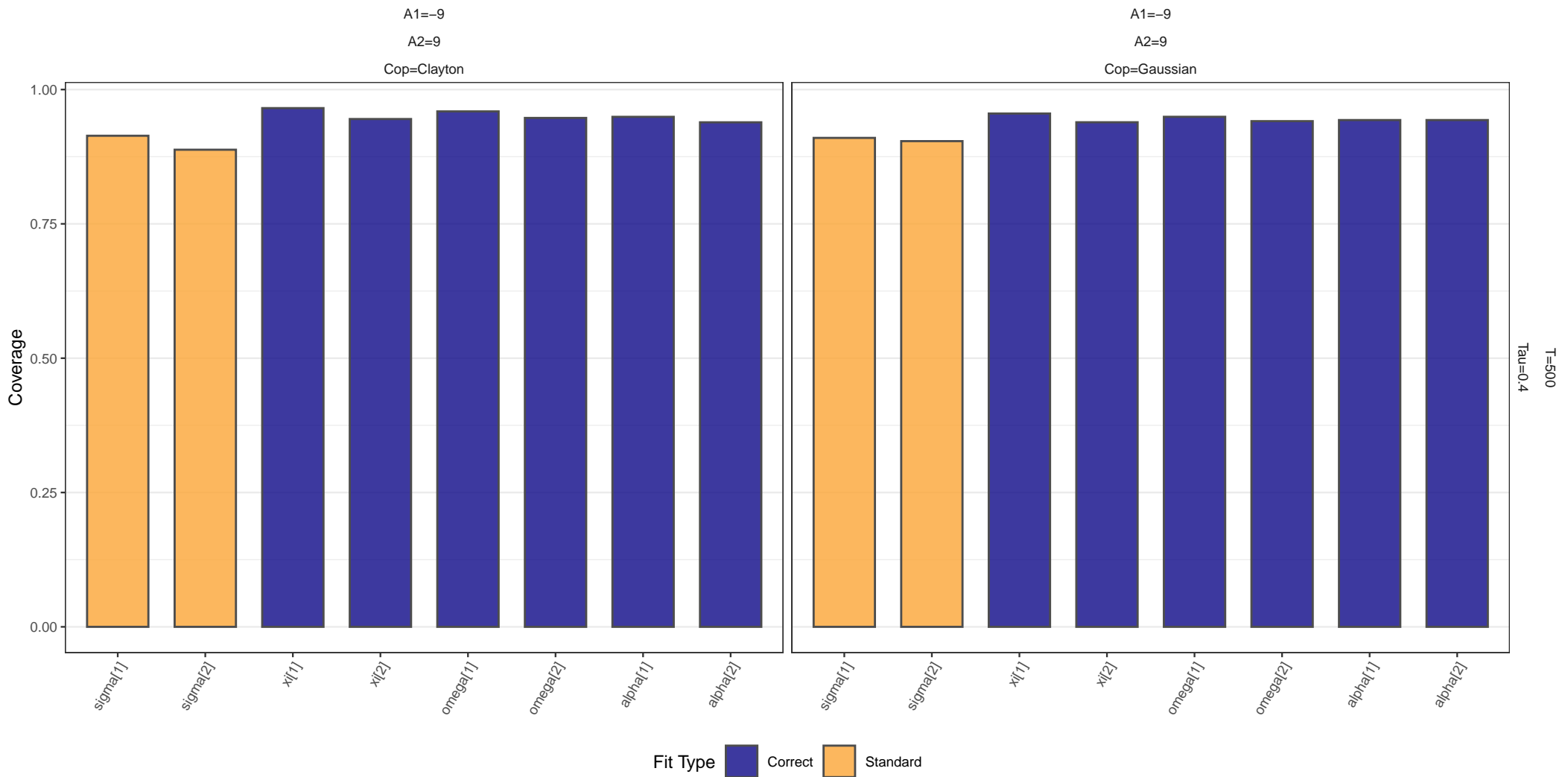
Residual Params – All Reps

Mean difference (Estimate – True) over all replications.



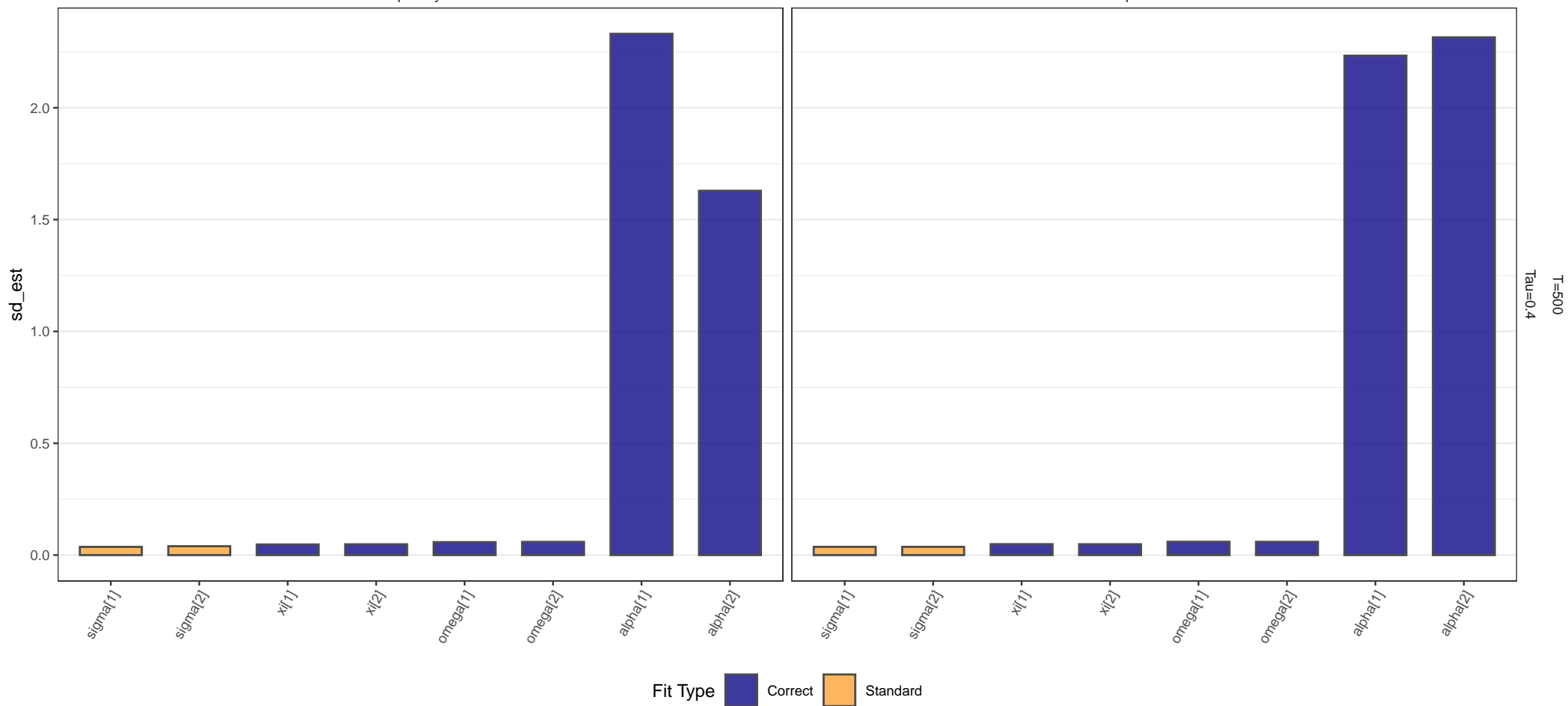
Residual Params – All Reps

Proportion of 95% CIs containing the true value. Ideal near 0.95.



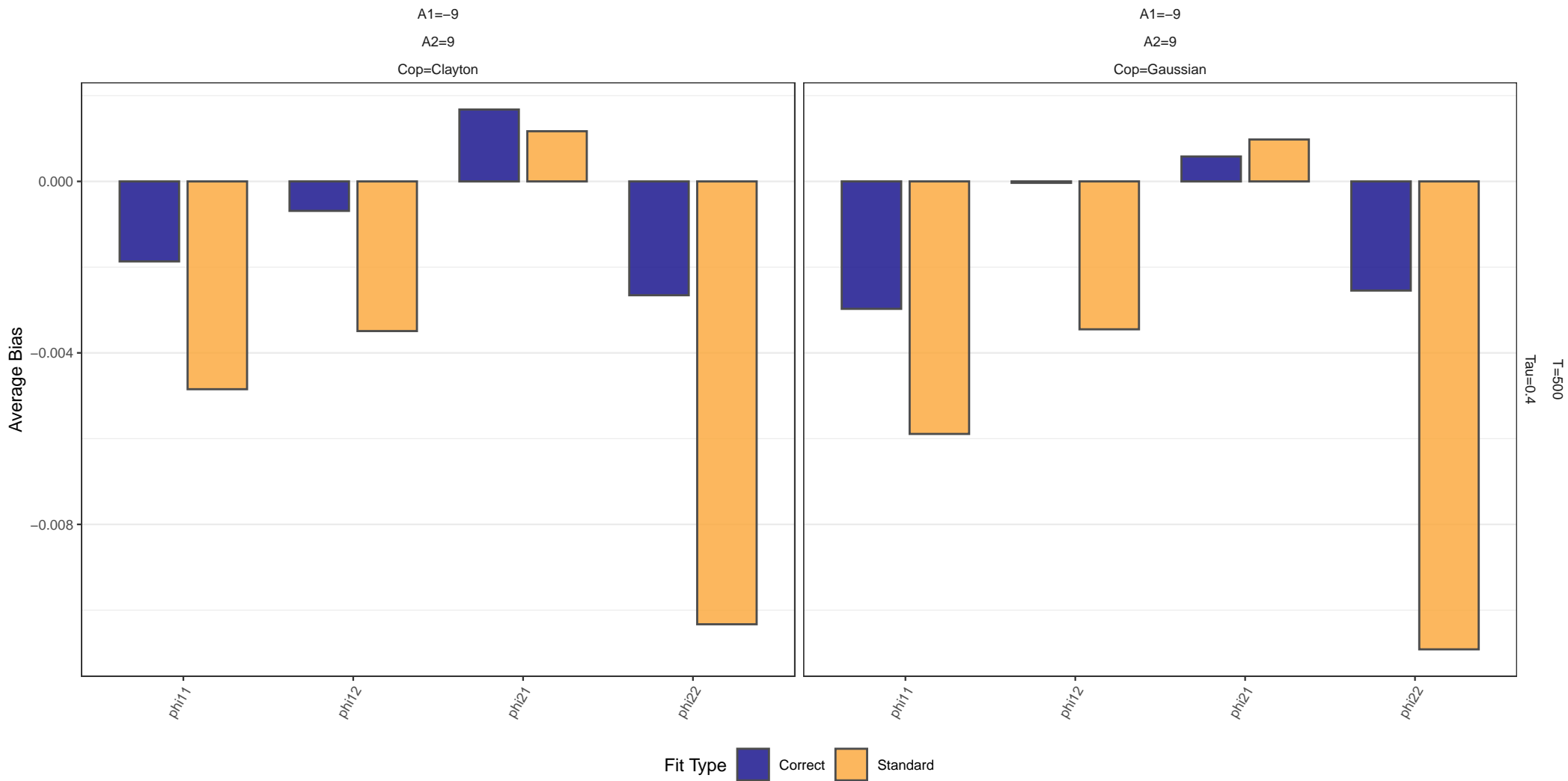
Std. deviation of posterior means across replications (empirical spread).

A1=-9
A2=9
Cop=Gaussian



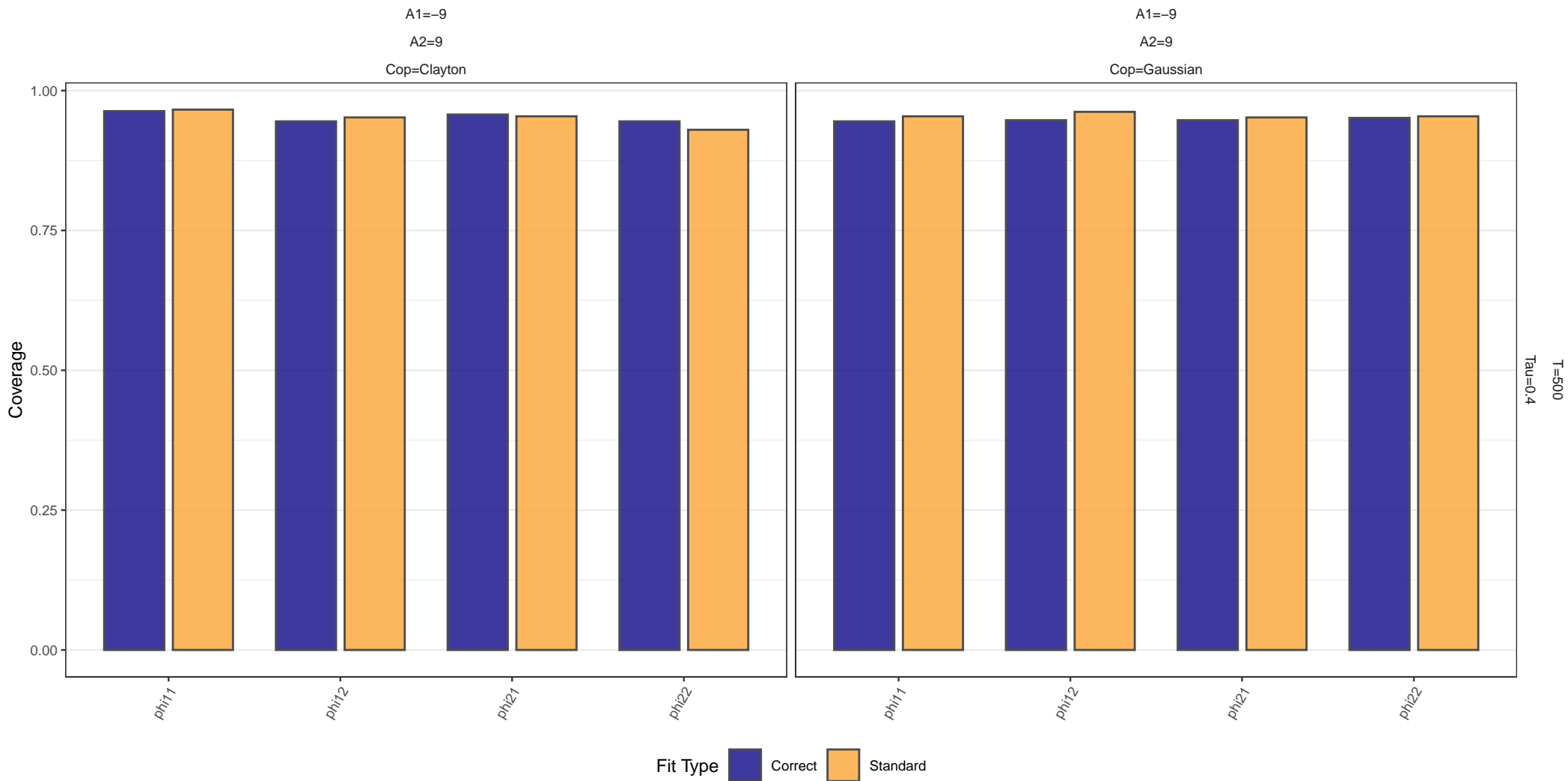
VAR Coeffs – No Divergences

Mean difference (Estimate – True) over all replications. (Excluding reps with divergences.)



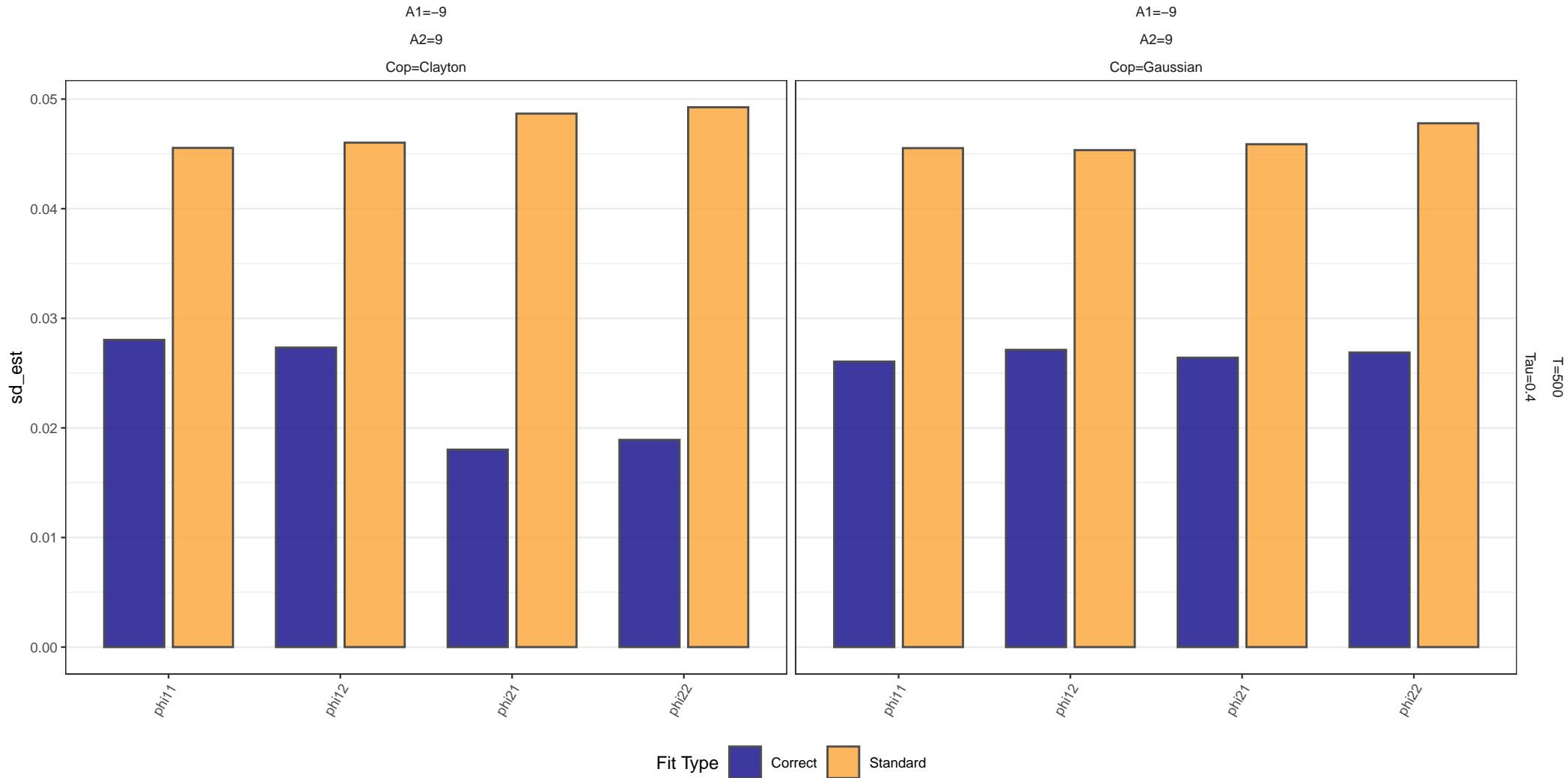
VAR Coeffs – No Divergences

Proportion of 95% CIs containing the true value. Ideal near 0.95. (Excluding reps with divergences.)



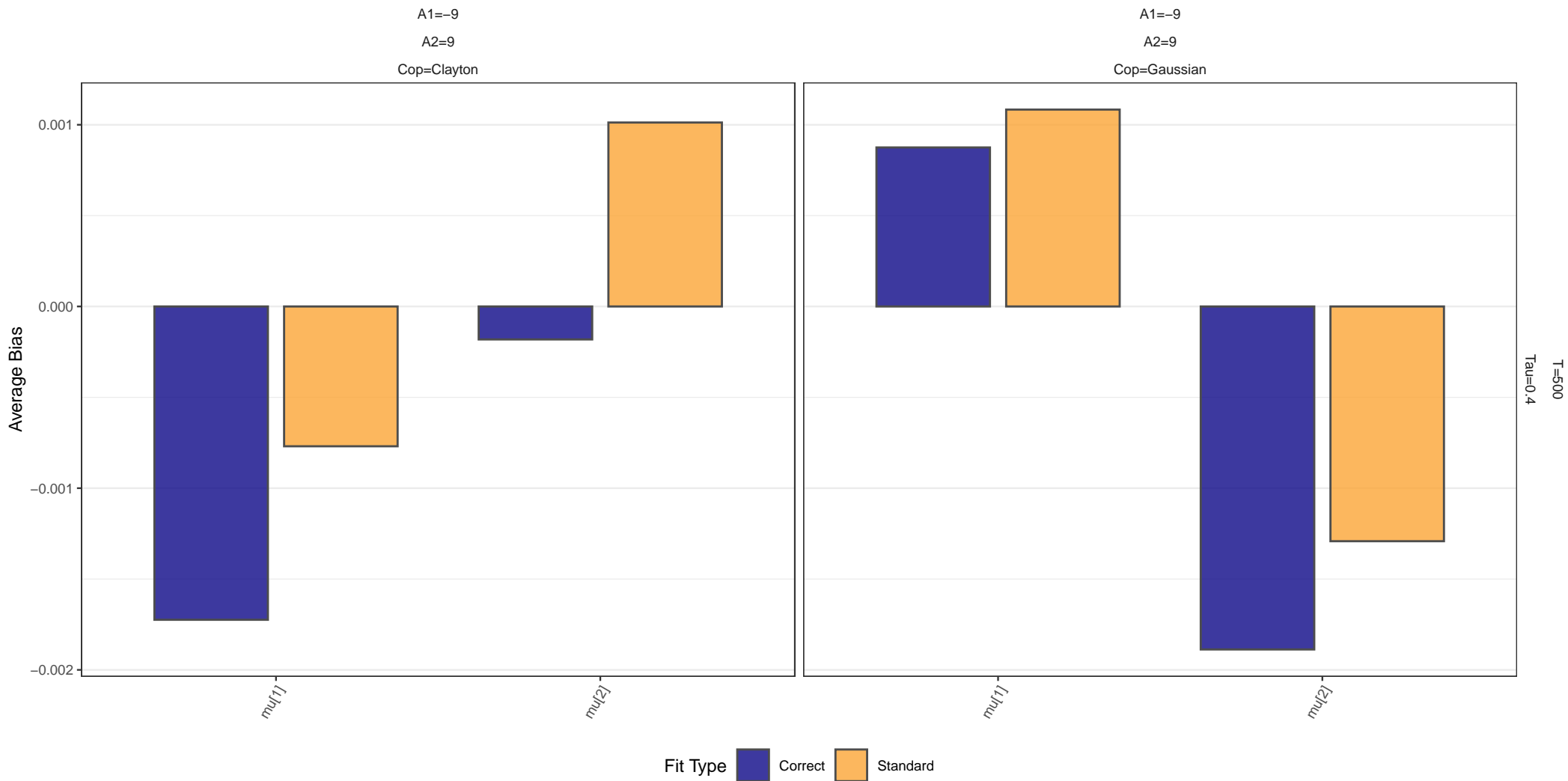
VAR Coeffs – No Divergences

Std. deviation of posterior means across replications (empirical spread). (Excluding reps with divergences.)



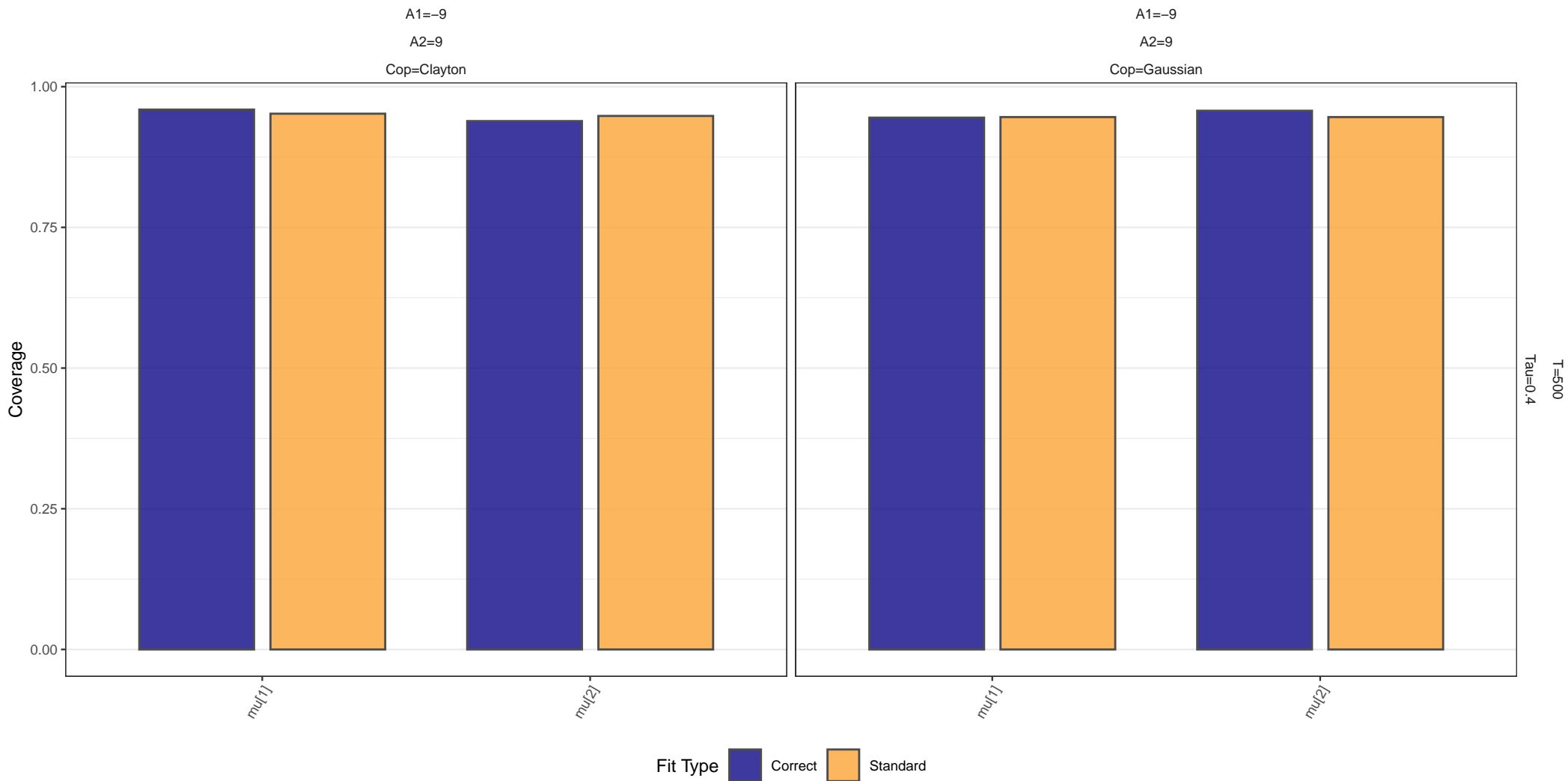
Intercepts – No Divergences

Mean difference (Estimate – True) over all replications. (Excluding reps with divergences.)



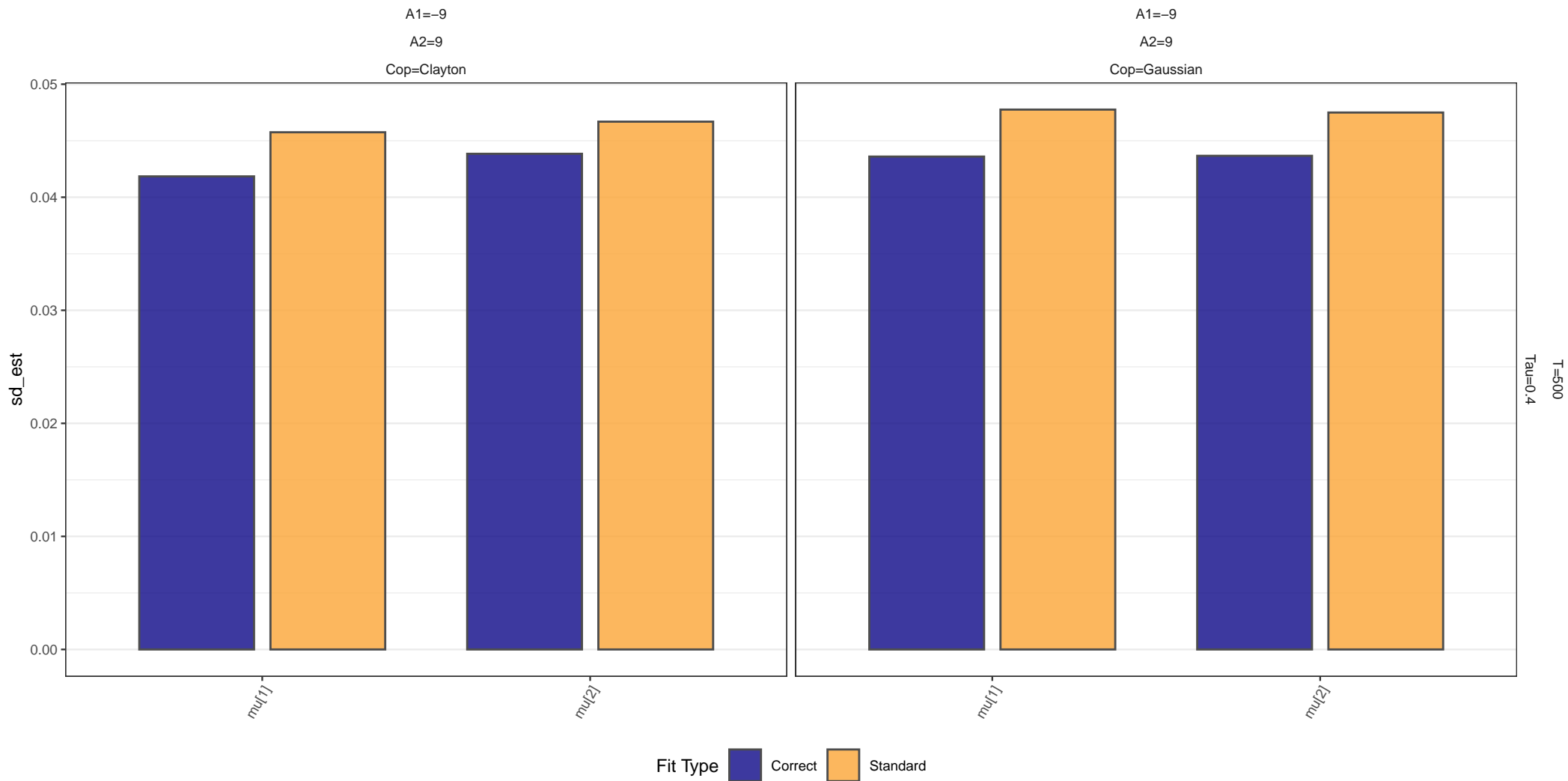
Intercepts – No Divergences

Proportion of 95% CIs containing the true value. Ideal near 0.95. (Excluding reps with divergences.)



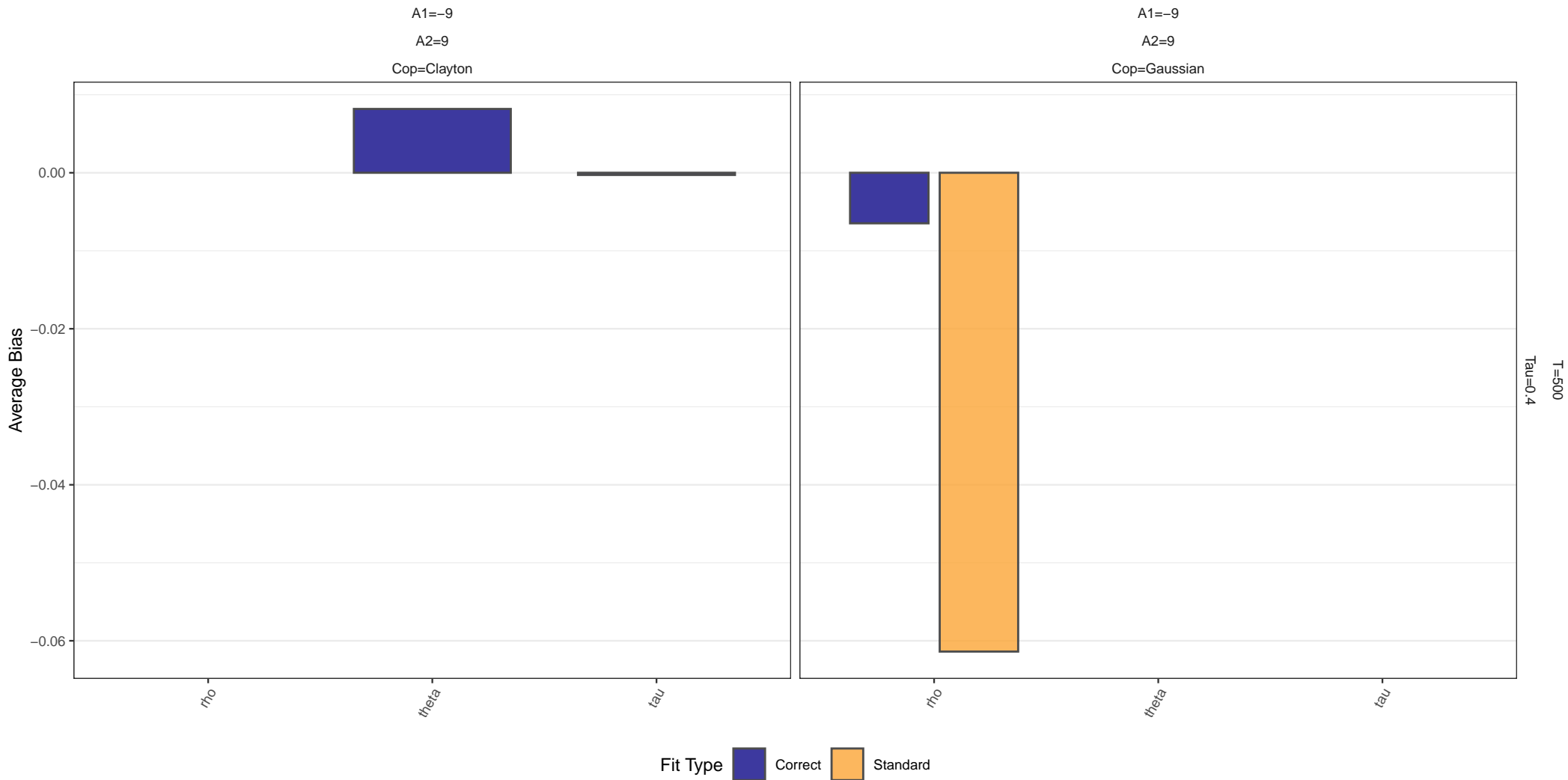
Intercepts – No Divergences

Std. deviation of posterior means across replications (empirical spread). (Excluding reps with divergences.)

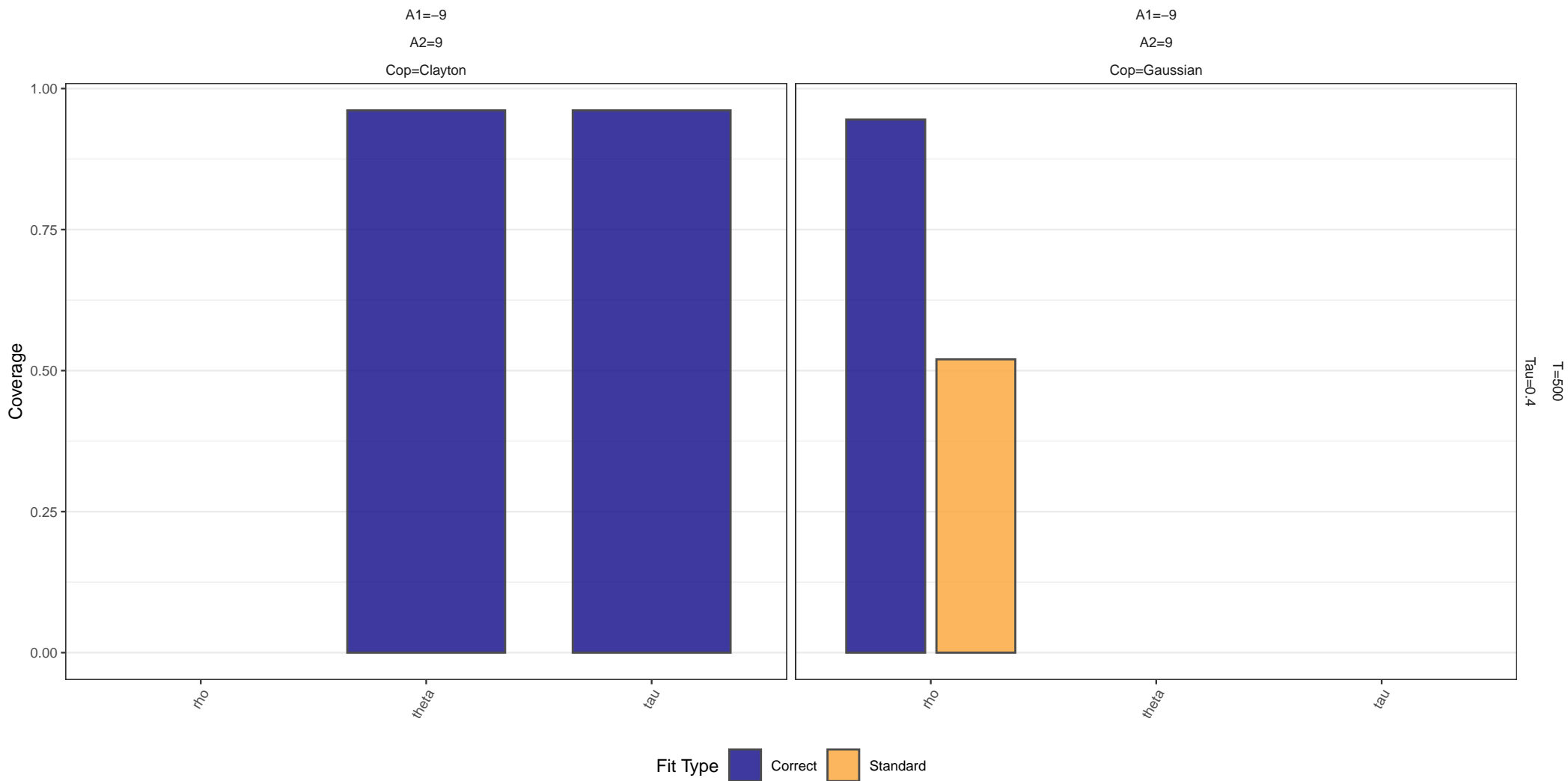


Copula Params – No Divergences

Mean difference (Estimate – True) over all replications. (Excluding reps with divergences.)

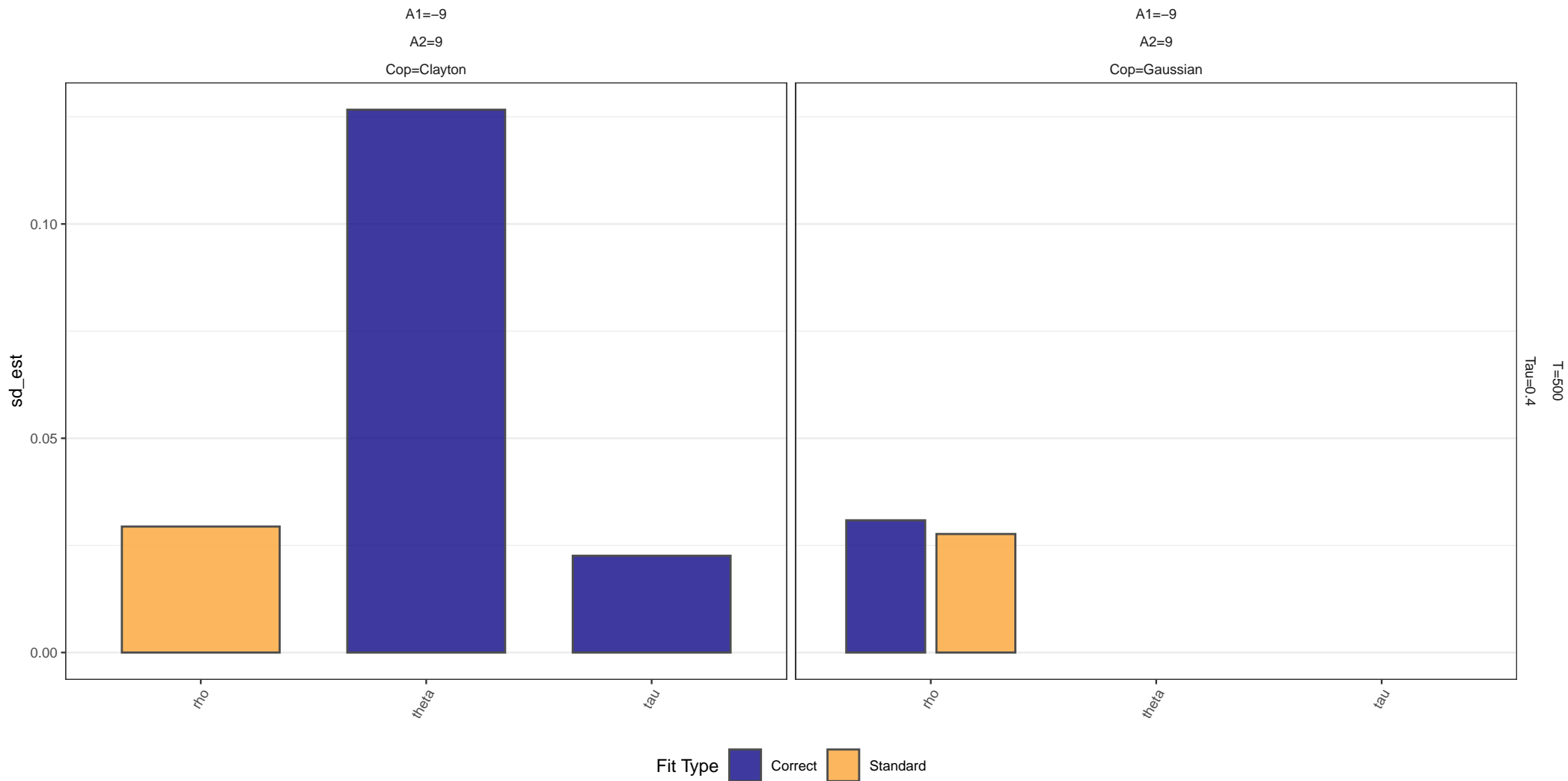


Copula Params – No Divergences
Proportion of 95% CIs containing the true value. Ideal near 0.95. (Excluding reps with divergences.)



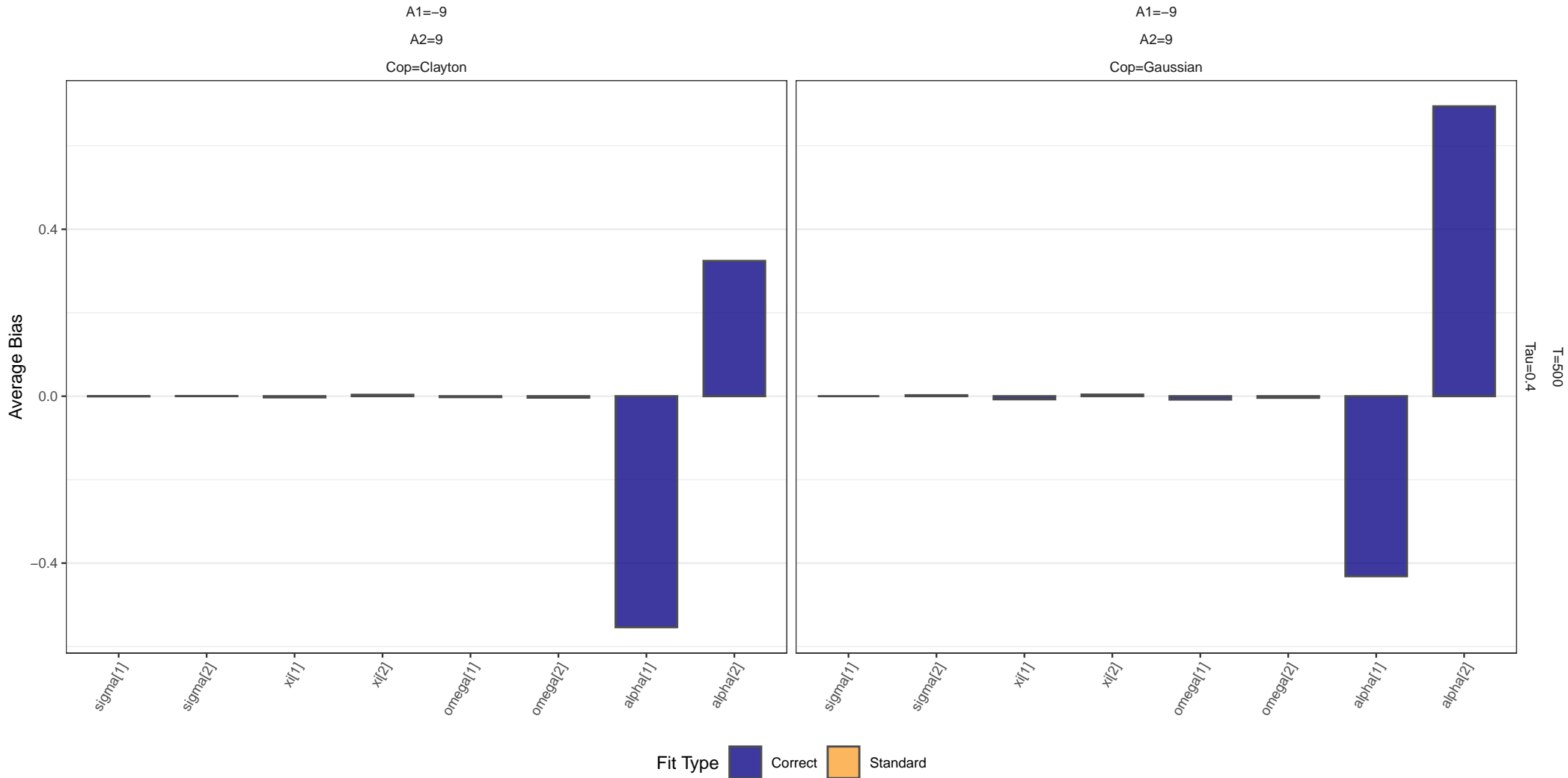
Copula Params – No Divergences

Std. deviation of posterior means across replications (empirical spread). (Excluding reps with divergences.)



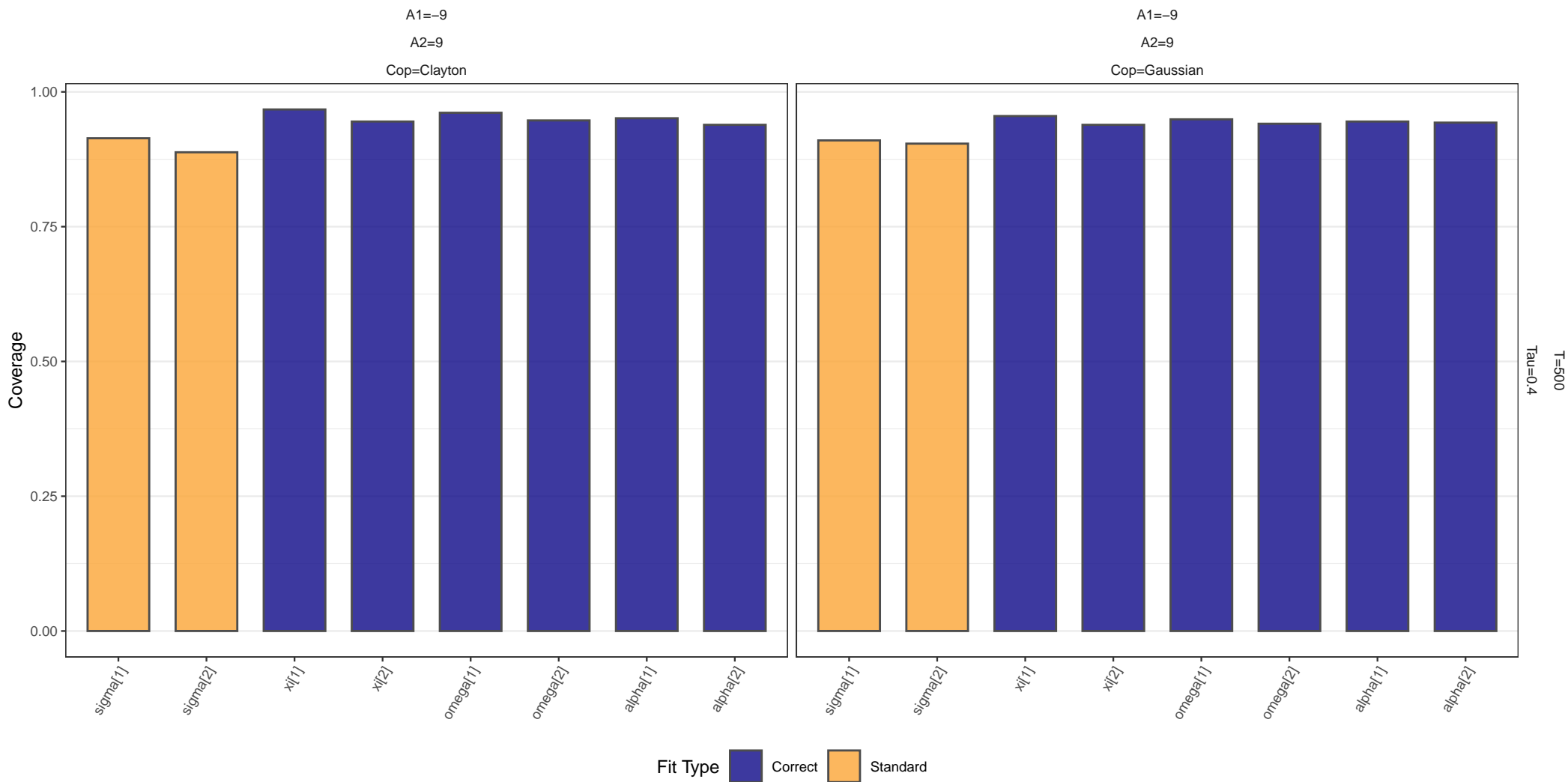
Residual Params – No Divergences

Mean difference (Estimate – True) over all replications. (Excluding reps with divergences.)



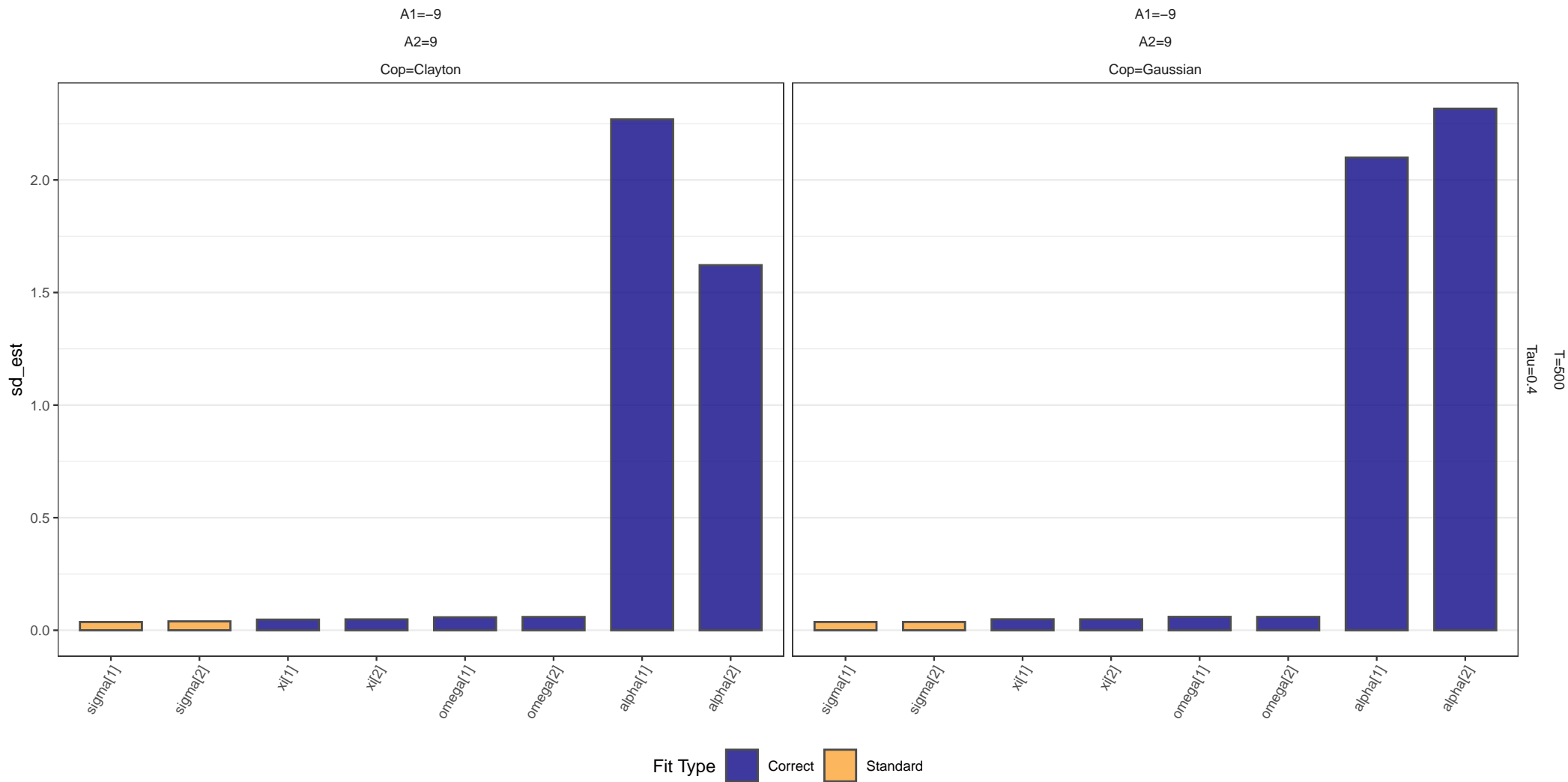
Residual Params – No Divergences

Proportion of 95% CIs containing the true value. Ideal near 0.95. (Excluding reps with divergences.)



Residual Params – No Divergences

Std. deviation of posterior means across replications (empirical spread). (Excluding reps with divergences.)



Alpha Parameter Estimation

Scatter of avg_est (x) vs. avg_rel_bias (y) across conditions

