13	SG	phi21	0.930
13	SG	phi22	0.950
13	SG	rho	0.945
16	NG	mu[1]	0.960
16	NG	mu[2]	0.945
16	NG	phi11	0.940
16	NG	phi12	0.945
16	NG	phi21	0.955
16	NG	phi22	0.950
16	NG	rho	0.965
16	NG	sigma[1]	0.950
16	NG	sigma[2]	0.900
16	SG	alpha[1]	0.800
16	SG	alpha[2]	0.745
16	SG	mu[1]	0.950
16	SG	mu[2]	0.940
16	SG	omega[1]	0.815
16	SG	omega[2]	0.775
16	SG	phi11	0.940
16	SG	phi12	0.965
16	SG	phi21	0.960
16	SG	phi22	0.960
16	SG	rho	0.960
64	NG	mu[1]	0.945
64	NG	mu[2]	0.945
64	NG	phi11	0.910
64	NG	phi12	0.935
64	NG	phi21	0.925
64	NG	phi22	0.950
64	NG	rho	0.915
64	NG	sigma[1]	0.940
64	NG	sigma[2]	0.925
64	SG	alpha[1]	0.765
64	SG	alpha[2]	0.730
64	SG	mu[1]	0.940
64	SG	mu[2]	0.940
64	SG	omega[1]	0.790
64	SG	omega[2]	0.745
64	SG	phi11	0.910
64	SG	phi12	0.920
64	SG	phi21	0.940
64	SG	phi22	0.960
64	SG	rho	0.920
67	NG	mu[1]	0.945
67	NG	mu[2]	0.960

Global: coverage_95
VARset: A
VARset: B
rho
phi22
phi21
phi12
phi11
mu[2]
mu[1]
sigma[2]
sigma[1]
alpha[2]
alpha[1]
omega[2]
omega[1]
‡
†
‡
0.00
0.25
0.50
0.75
1.00
95% Coverage Proportion
model
NG
SG