## **Posterior Coverage Properties of Time-Stationary Parameters** from 200 simulations $1/\gamma$ 1/v $\sigma_{\!\eta}$ $\varphi_{\mathsf{D}}$ $\sigma_{\text{R}_0}$ $\phi_{\mathsf{C}}$ $\sigma_{\!\scriptscriptstyle lpha}$ 0% 25% 50% 75% 100% Coverage

Parameter