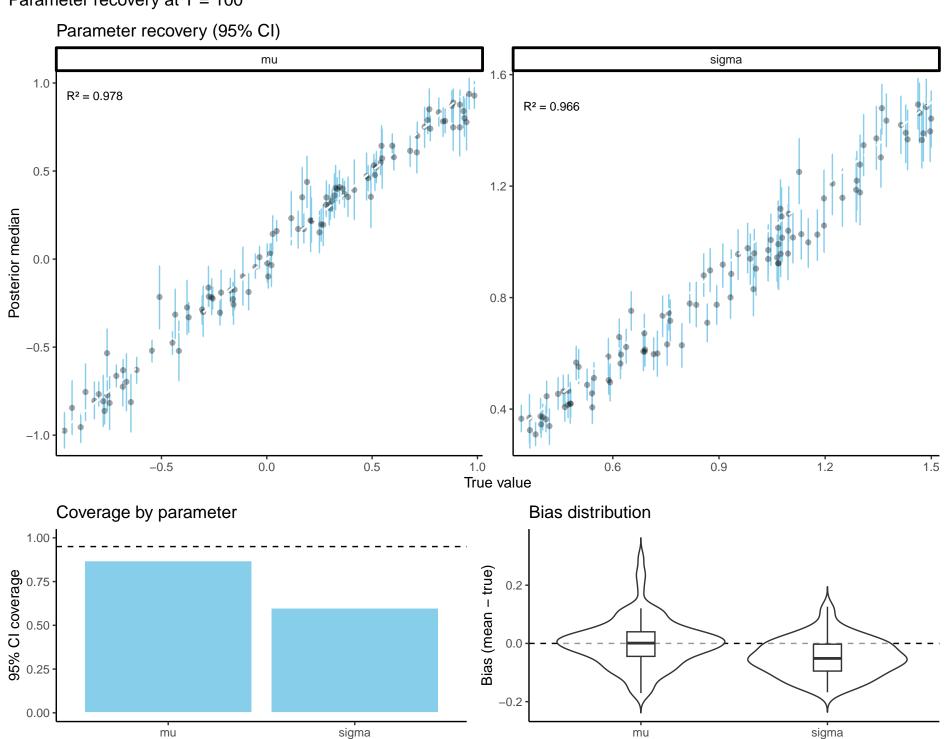
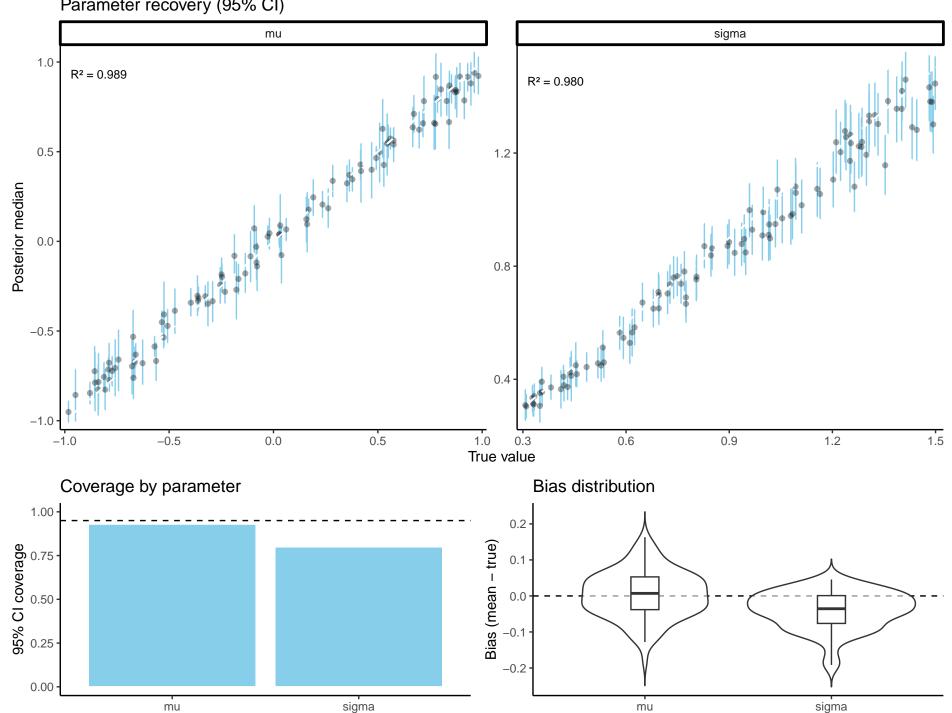
Parameter recovery at T = 100

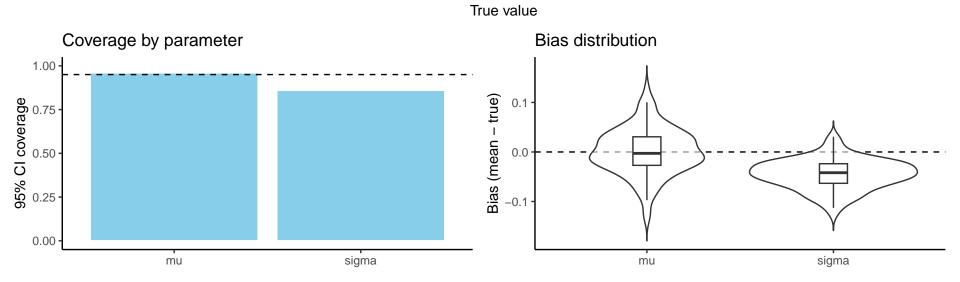


Parameter recovery at T = 200





Parameter recovery at T = 500 Parameter recovery (95% CI) sigma 1.5 -1.0 $R^2 = 0.994$ $R^2 = 0.992$ 0.5 Posterior median 1.0 -0.5 0.5 0.5 0.9 1.2 0.0 1.0 0.3 -0.5 0.6



Parameter recovery at T = 1000 Parameter recovery (95% CI) sigma 1.0 $R^2 = 0.996$ $R^2 = 0.993$ 0.5 1.2 Posterior median 0.0 0.8 -0.51.5 0.0 1.2 -0.5 0.5 0.3 0.6 0.9 True value Bias distribution Coverage by parameter 1.00 -

