| Parameter | Prior | | | Posterior | | |
|---|---|---|---|---|---|---|
| | Distribution | Mean | Std. Dev. | Mean | Deciles [10,90] | Std. Dev. |
| $\rho_z$ | Beta | 0.400 | 0.05 | 0.2152 | [0.1440,0.2938] | 0.0623 |
| $\rho_{\mu_z}$ | Beta | 0.600 | 0.01 | 0.5400 | [0.4263,0.6553] | 0.0946 |
| $\rho_c$ | Beta | 0.750 | 0.05 | 0.7409 | [0.6649,0.8100] | 0.0514 |
| $\rho_\phi$ | Beta | 0.950 | 0.02 | 0.9571 | [0.9349,0.9768] | 0.0155 |
| $\rho_{\zeta^c}$ | Beta | 0.600 | 0.10 | 0.8134 | [0.7470,0.8749] | 0.0496 |
| $\rho_{\zeta^H}$ | Beta | 0.600 | 0.05 | 0.6283 | [0.5610,0.6967] | 0.0508 |
| $\rho_\Upsilon$ | Beta | 0.600 | 0.10 | 0.5778 | [0.4334,0.7154] | 0.0873 |
| $\rho_{\lambda^x}$ | Beta | 0.800 | 0.05 | 0.8341 | [0.7896,0.8751] | 0.0332 |
| $\rho_{\lambda^d}$ | Beta | 0.600 | 0.10 | 0.6311 | [0.5305,0.7272] | 0.0683 |
| $\rho_{\lambda^{m,c}}$ | Beta | 0.650 | 0.05 | 0.5380 | [0.4130,0.6659] | 0.0969 |
| $\rho_{\lambda^{m,i}}$ | Beta | 0.650 | 0.05 | 0.8487 | [0.7881,0.9035] | 0.0251 |
| $\rho_{rr}$ | Beta | 0.500 | 0.10 | 0.5003 | [0.3708,0.6284] | 0.1066 |
| $\rho_g$ | Beta | 0.750 | 0.03 | 0.7150 | [0.5996,0.8265] | 0.0814 |
| $\eta_c$ | Inverse Gamma | 1.500 | Inf | 0.3504 | [0.2809,0.4276] | 0.0492 |
| $\eta_i$ | Inverse Gamma | 2.000 | Inf | 2.5047 | [2.0863,2.9662] | 0.2583 |
| $\xi_c$ | Beta | 0.592 | 0.10 | 0.4376 | [0.3551,0.5194] | 0.0731 |
| $\xi_d$ | Beta | 0.600 | 0.10 | 0.9246 | [0.9027,0.9459] | 0.0234 |
| $\xi_{m,c}$ | Beta | 0.400 | 0.03 | 0.4821 | [0.4003,0.5626] | 0.0586 |
| $\xi_{m,i}$ | Beta | 0.440 | 0.03 | 0.7153 | [0.6337,0.7978] | 0.0560 |
| $\xi_x$ | Beta | 0.439 | 0.03 | 0.5730 | [0.4848,0.6593] | 0.0676 |
| $\xi_w$ | Beta | 0.697 | 0.03 | 0.4086 | [0.3624,0.4584] | 0.0717 |
| $\kappa_d$ | Beta | 0.212 | 0.15 | 0.6813 | [0.5007,0.8357] | 0.2565 |
| $\kappa_w$ | Beta | 0.516 | 0.15 | 0.5124 | [0.3257,0.7038] | 0.1668 |
| $\kappa_x$ | Beta | 0.139 | 0.05 | 0.2282 | [0.0715,0.4004] | 0.1533 |
| $\kappa_{m,c}$ | Beta | 0.161 | 0.05 | 0.0974 | [0.0288,0.1876] | 0.0506 |
| $\kappa_{m,i}$ | Beta | 0.187 | 0.05 | 0.3730 | [0.2080,0.5366] | 0.1435 |
| $S$ | Normal | 9.500 | 1.50 | 9.8037 | [8.5848,11.030] | 0.9006 |
| $h$ | Beta | 0.900 | 0.03 | 0.9666 | [0.9557,0.9774] | 0.0051 |
| $\phi_a$ | Beta | 0.145 | 0.02 | 0.0242 | [0.0230,0.0254] | 0.0009 |
| $\rho_\pi$ | Beta | 0.250 | 0.15 | 0.2078 | [0.0584,0.3946] | 0.1381 |
| $\rho_y$ | Beta | 0.250 | 0.15 | 0.0970 | [0.0246,0.1905] | 0.0457 |
| $\rho_b$ | Beta | 0.250 | 0.15 | 0.3251 | [0.2097,0.4460] | 0.0806 |
| $\rho_{def}$ | Beta | 0.250 | 0.15 | 0.3389 | [0.1218,0.5709] | 0.2196 |
| $drift_y$ | Normal | 0.004 | 0.002 | 0.0026 | [0.0019,0.0027] | 0.0003 |
| $const_\pi$ | Normal | 0.003 | 0.005 | 0.0035 | [0.0035,0.0039] | 0.0002 |
| $drift_w$ | Normal | 0.005 | 0.01 | 0.0036 | [0.0028,0.0055] | 0.0008 |