Command Window

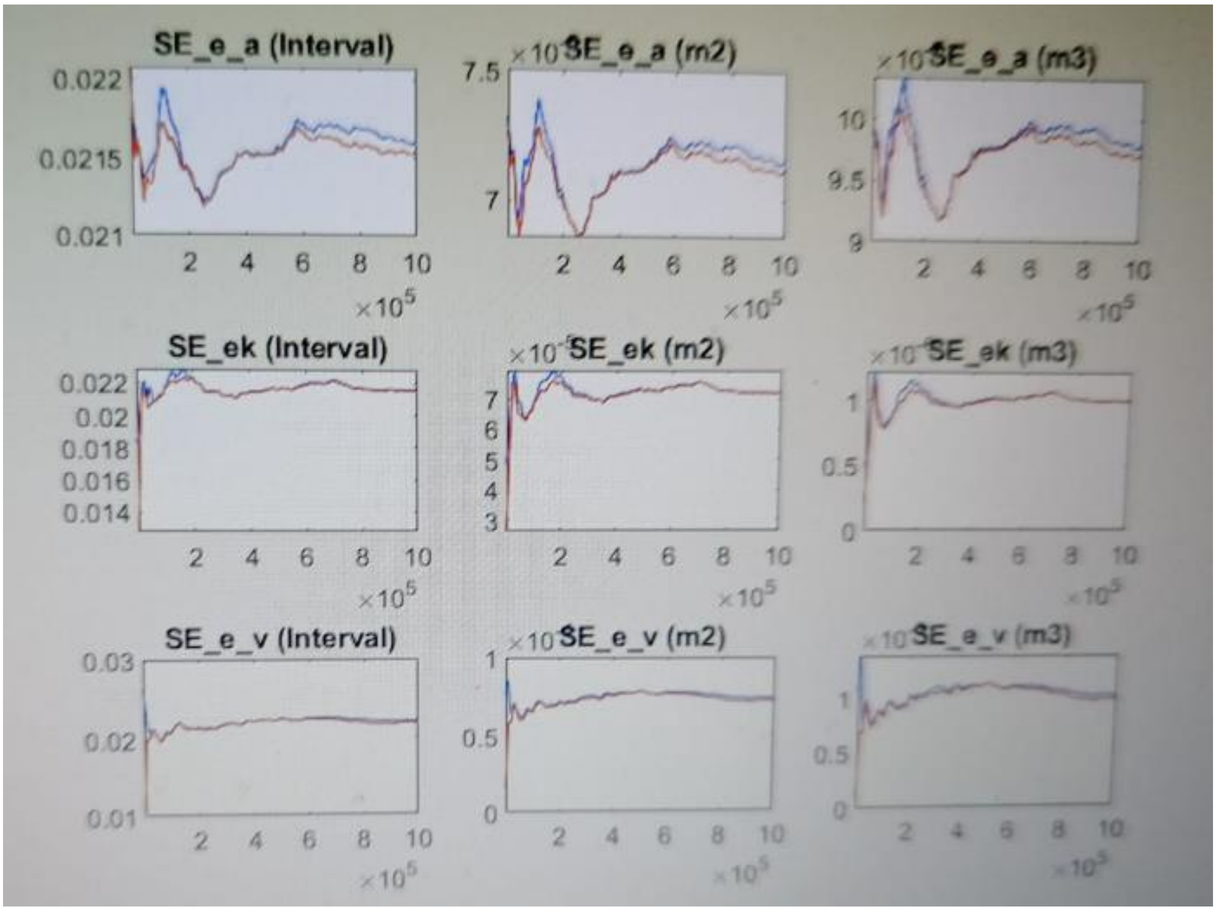
	prior mean	post. mean	90% HPD interval		prior	pstdev
m1	1.000	1.0772	1.0474	1.1111	gamm	0.1500
m2	1.000	1.8508	1.5766	2.1255	gamm	0.1500
thetap	0.500	0.5063	0.3742	0.6228	beta	0.1000
rho_i	0.700	0.8432	0.7604	0.9370	beta	0.1000
rho_a	0.800	0.9898	0.9803	0.9997	beta	0.1000
cof1	1.500	1.8279	1.3790	2.2787	gamm	0.2000
cof2	0.125	0.8740	0.6422	1.1093	gamm	0.0500
cof3	0.050	0.0520	0.0347	0.0689	gamm	0.0100

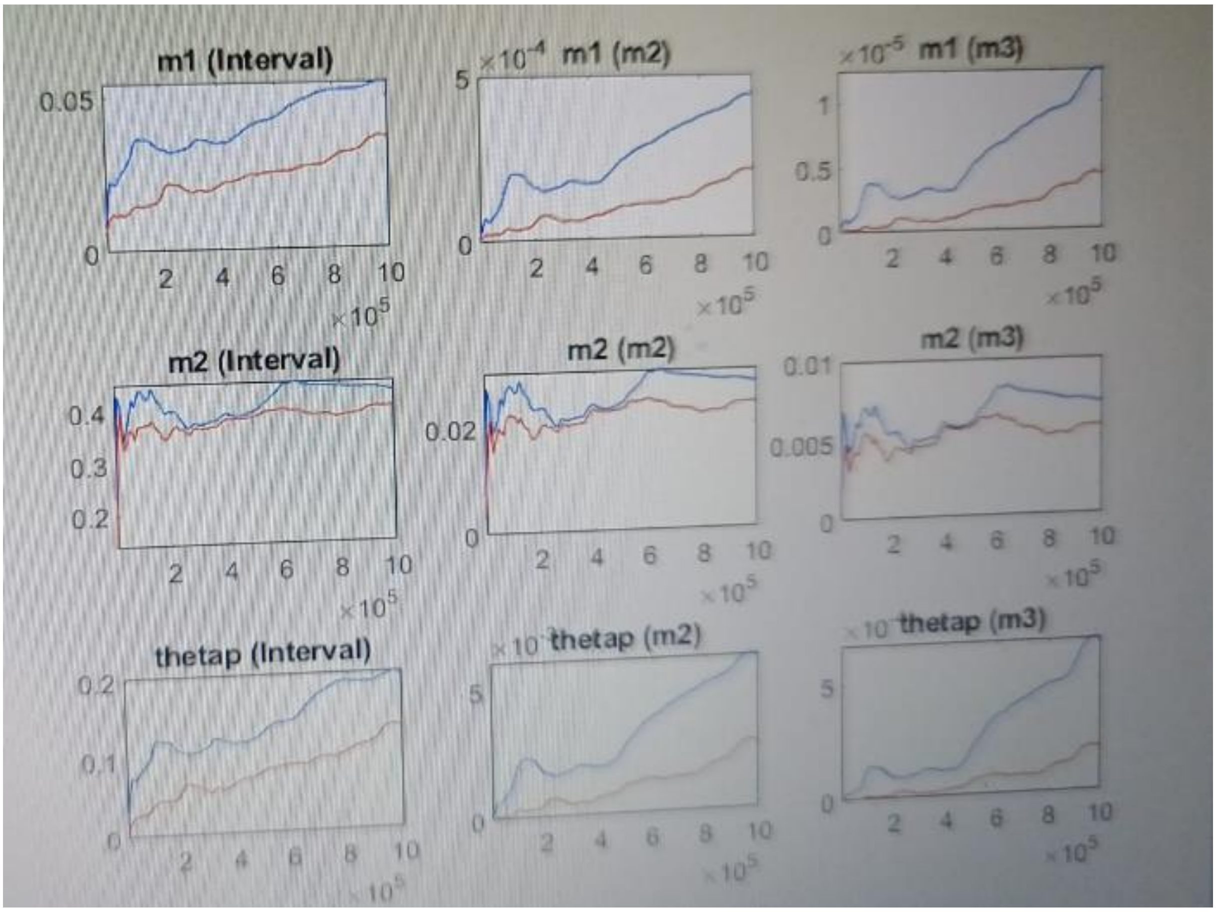
standard deviation of shocks

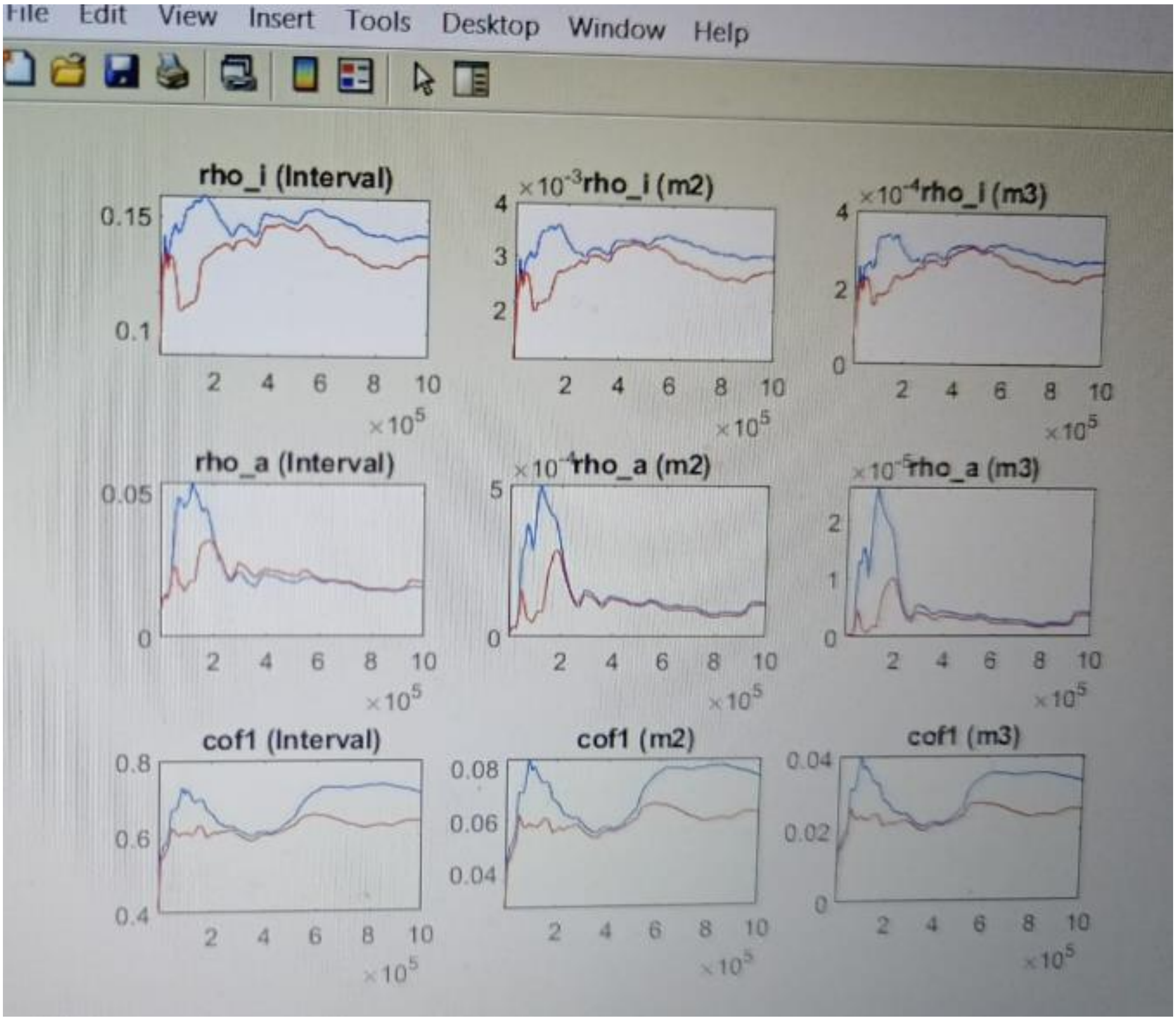
	prior mean	post. mean	90% HPD interval		prior	pstdev
e_a	1.000	0.1420	0.1281	0.1557	invg	0.5000
ek	1.000	0.1418	0.1277	0.1553	invg	0.5000
e_v	1.000	0.1411	0.1267	0.1549	invg	0.5000

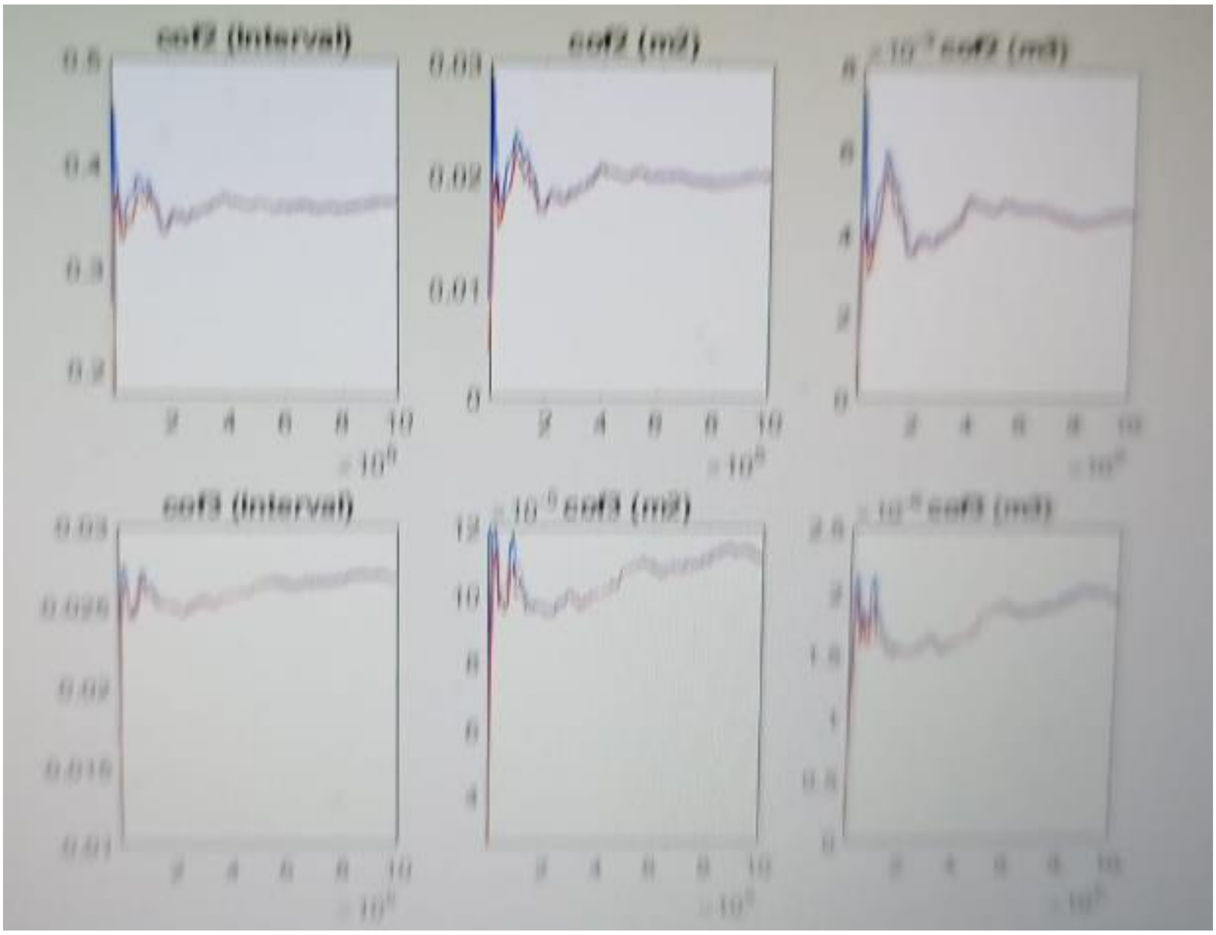
fx Estimation::mcmc: Smoothed variables

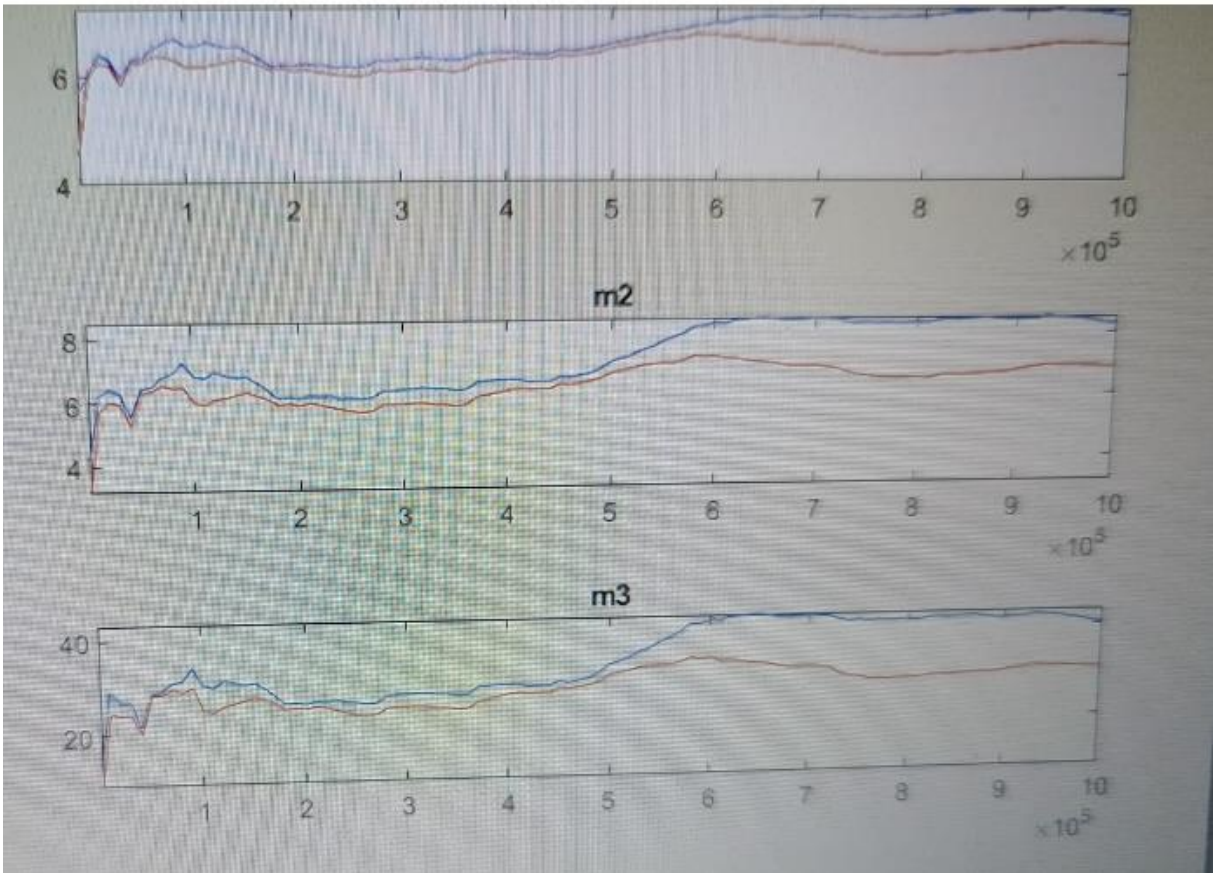
Chain 1: 27.0504%
Chain 2: 30.3915%
Chain 3: 31.9858%
Chain 4: 24.8107%
Chain 5: 32.851%
Chain 6: 32.821%

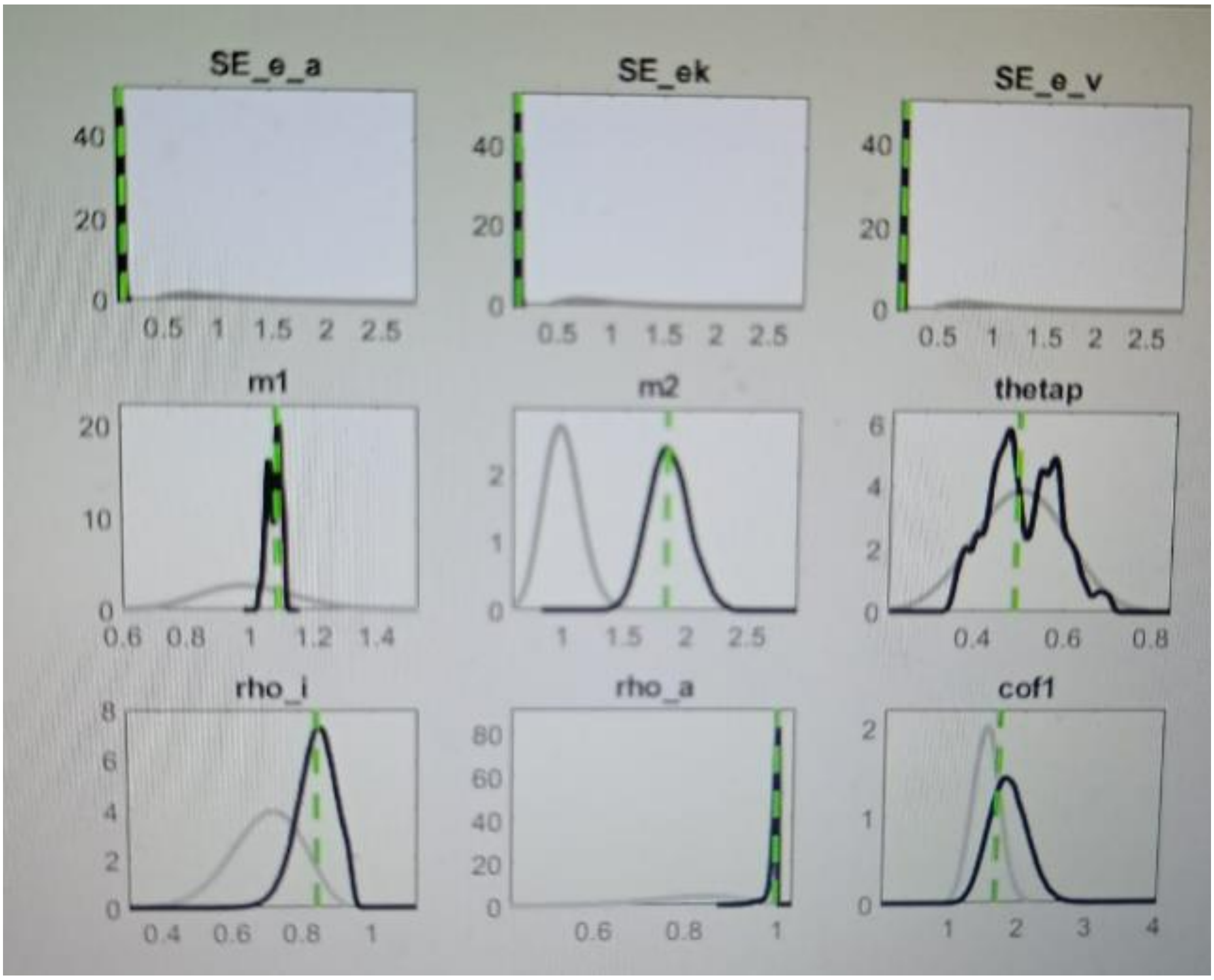

SE_e_a (Interval)
SE_e_a (m2)
SE_e_a (m3)
SE_ek (Interval)
SE_ek (m2)
SE_ek (m3)
SE_e_v (Interval)
SE_e_v (m2)
SE_e_v (m3)

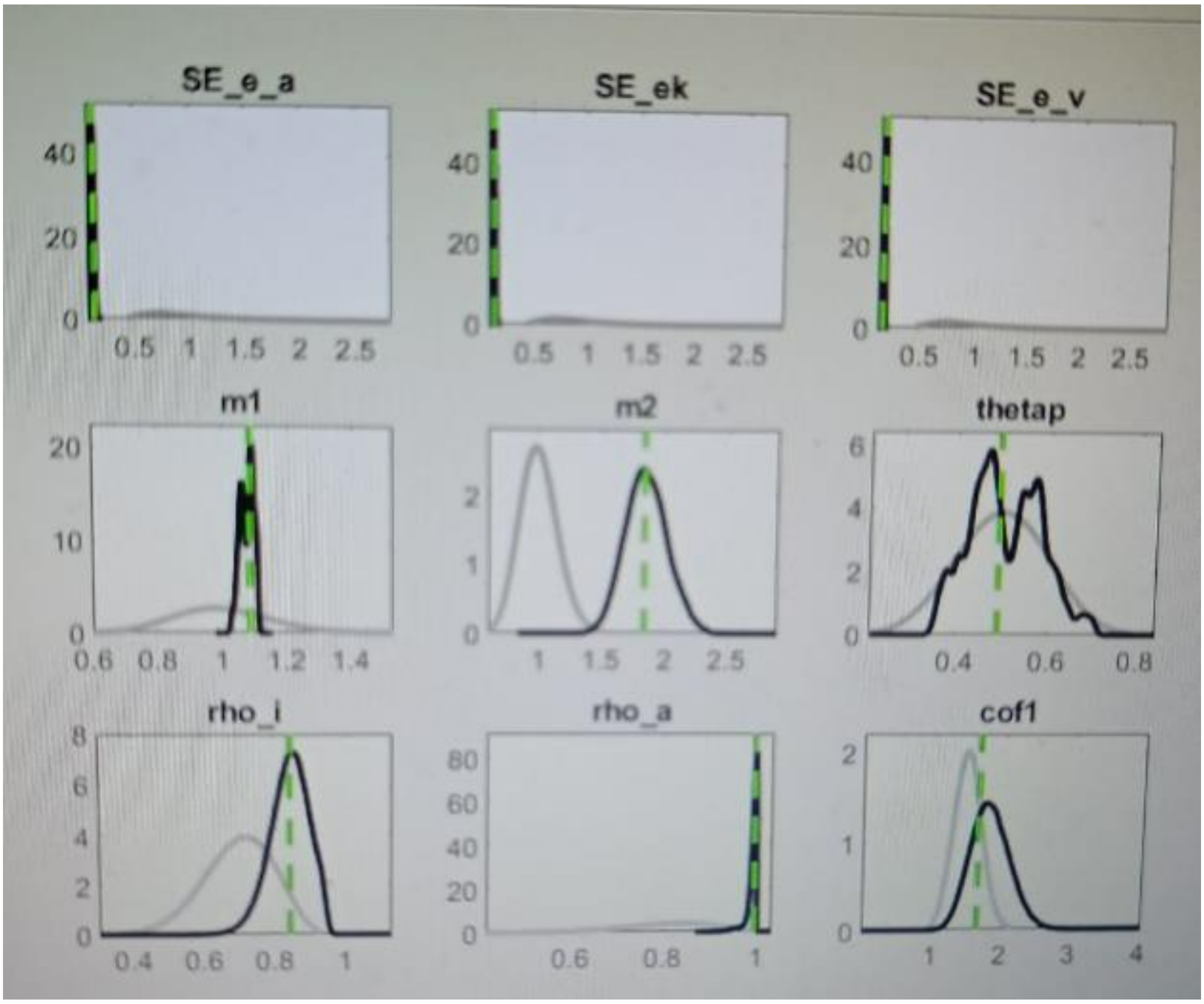

m1 (Interval)
m1 (m2)
m1 (m3)
m2 (Interval)
m2 (m2)
m2 (m3)
thetap (Interval)
thetap (m2)
thetap (m3)

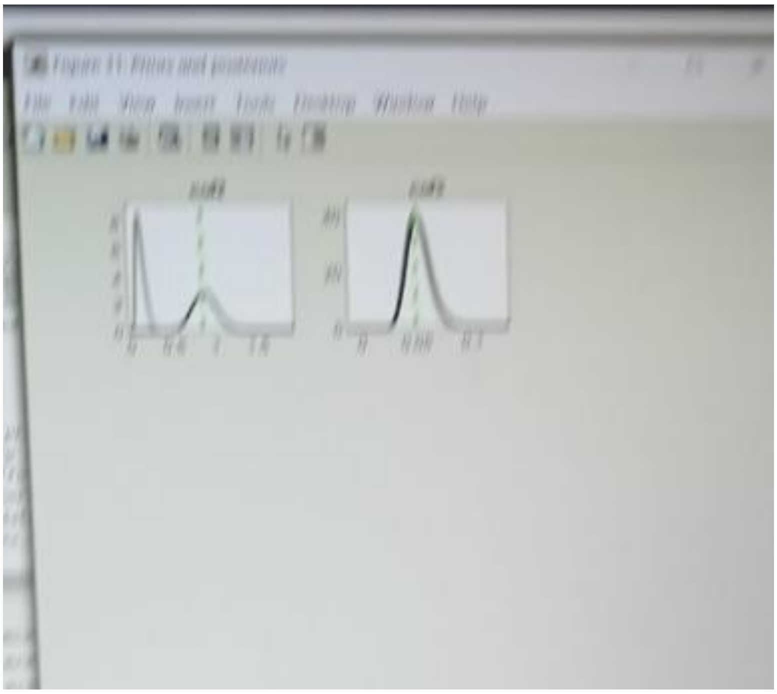

File Edit View Insert Tools Desktop Window Help
rho_i (Interval)
0.15
0.1
2 4 6 8 10
×10^5
×10^-3 rho_i (m2)
4
3
2
2 4 6 8 10
×10^5
×10^-4 rho_i (m3)
4
2
0
2 4 6 8 10
×10^5
rho_a (Interval)
0.05
0
2 4 6 8 10
×10^5
×10^-4 rho_a (m2)
5
0
2 4 6 8 10
×10^5
×10^-5 rho_a (m3)
2
1
0
2 4 6 8 10
×10^5
cof1 (Interval)
0.8
0.6
0.4
2 4 6 8 10
×10^5
cof1 (m2)
0.08
0.06
0.04
2 4 6 8 10
×10^5
cof1 (m3)
0.04
0.02
0
2 4 6 8 10
×10^5

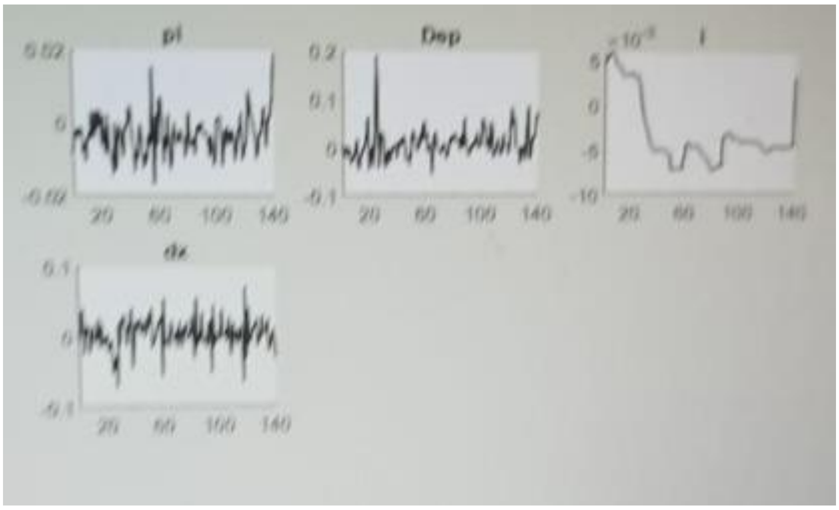


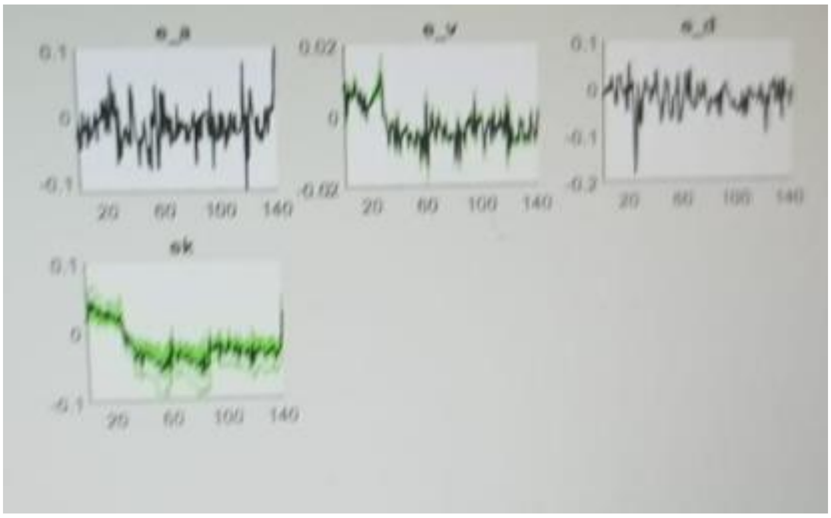

m2
m3

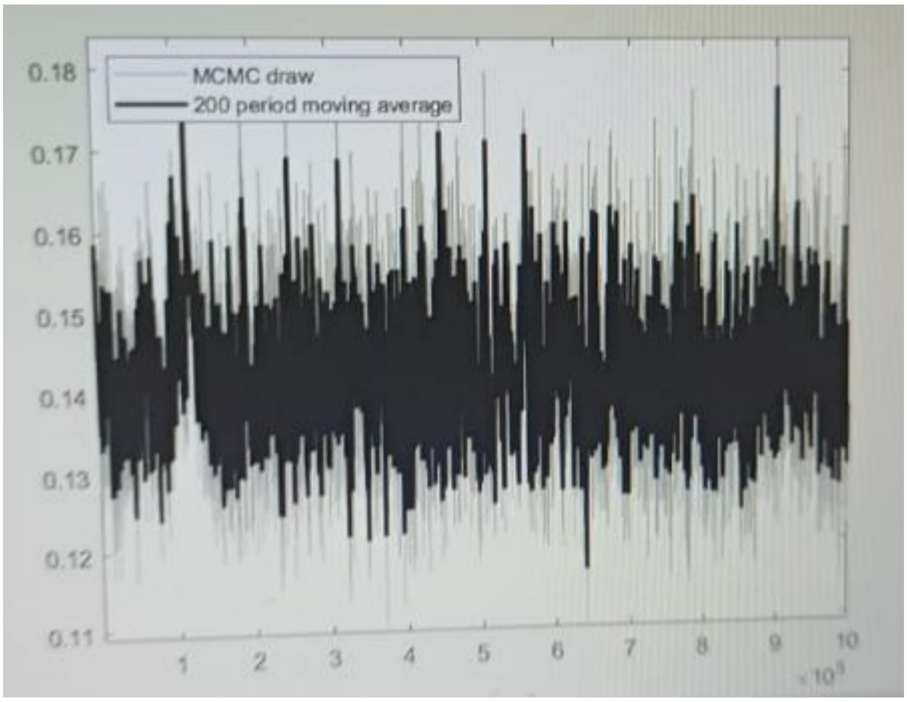

SE_e_a
SE_ek
SE_e_v
m1
m2
thetap
rho_i
rho_a
cof1

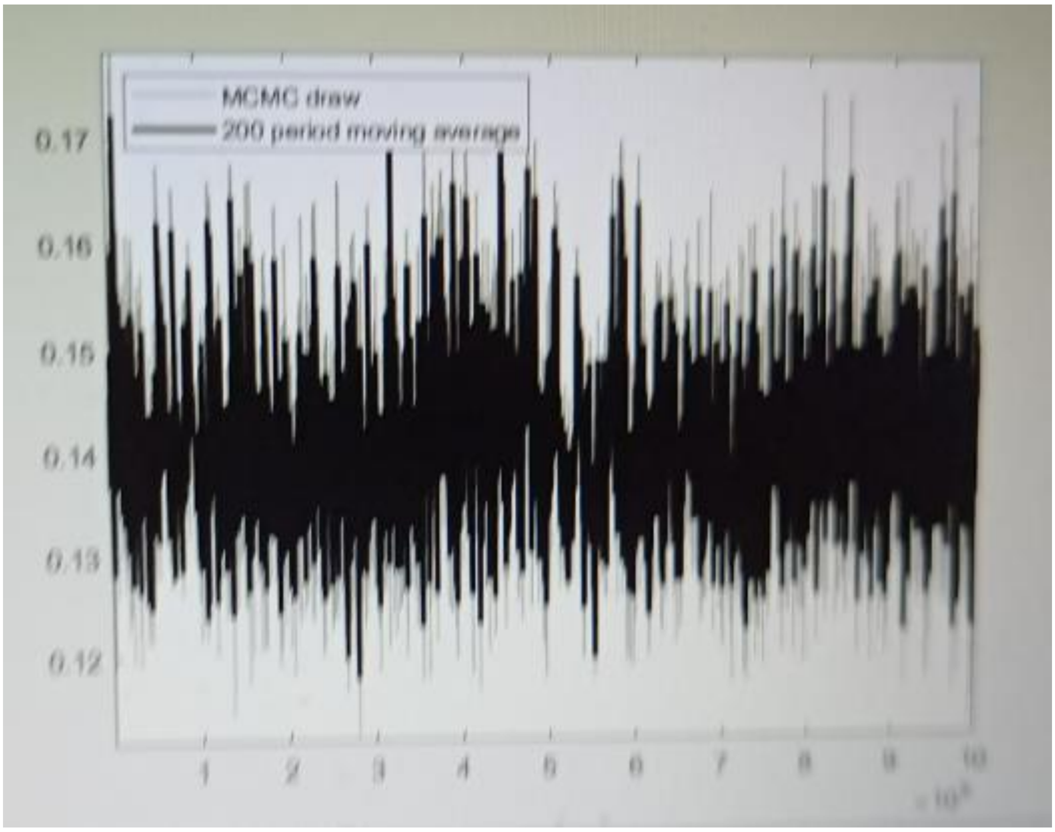

SE_e_a
SE_ek
SE_e_v
m1
m2
thetap
rho_i
rho_a
cof1

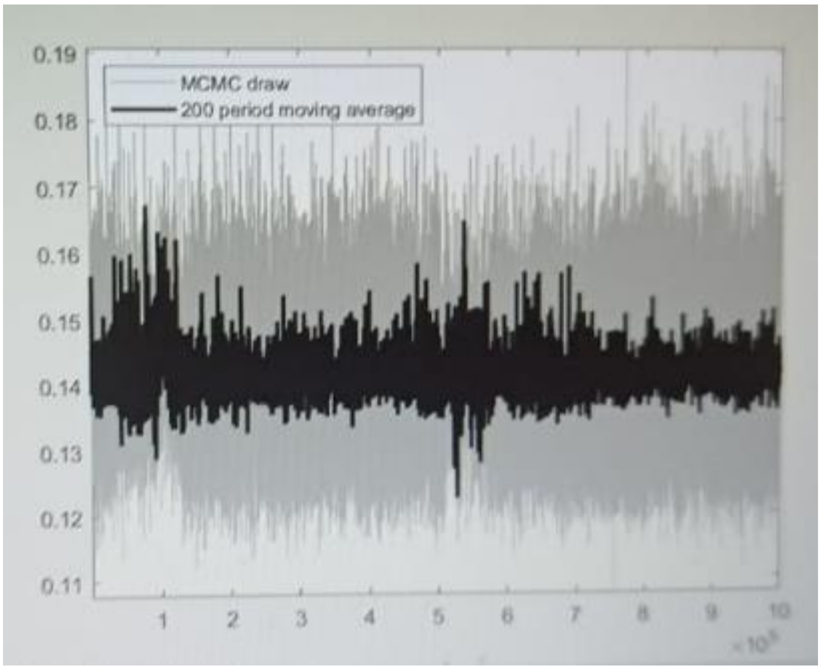







MCMC draw
200 period moving average


MCMC draw
200 period moving average


MCMC draw
200 period moving average