

Figure 75: Trace plot for the standard deviation of measurement error d_{obs} (block number 1).

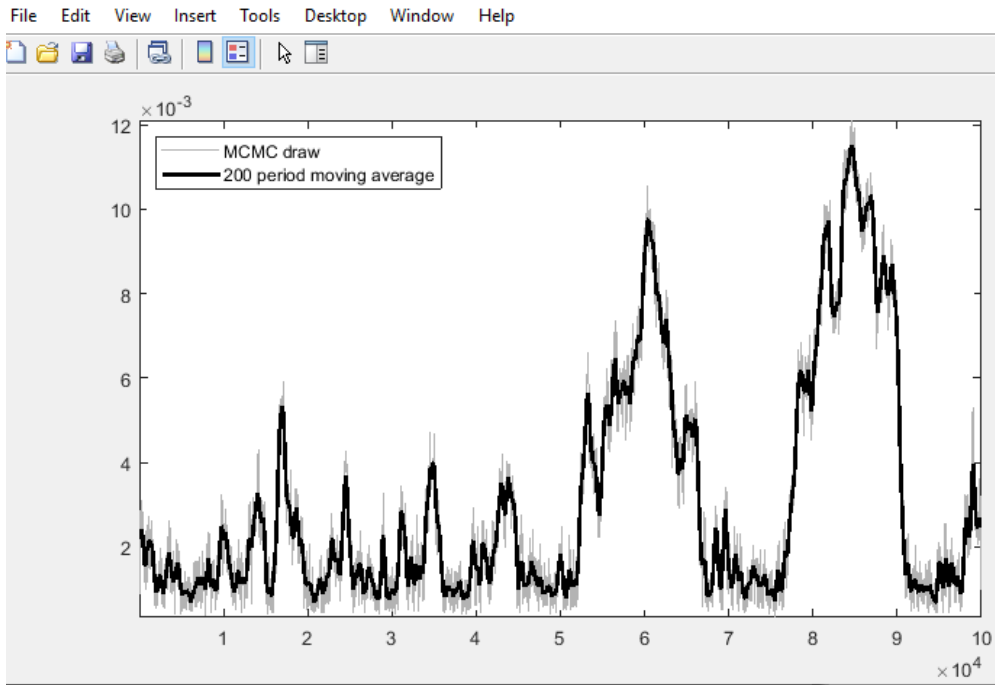


Figure 69: Trace plot for the standard deviation of structural shock ϵ_{ps_z} (block number 1).

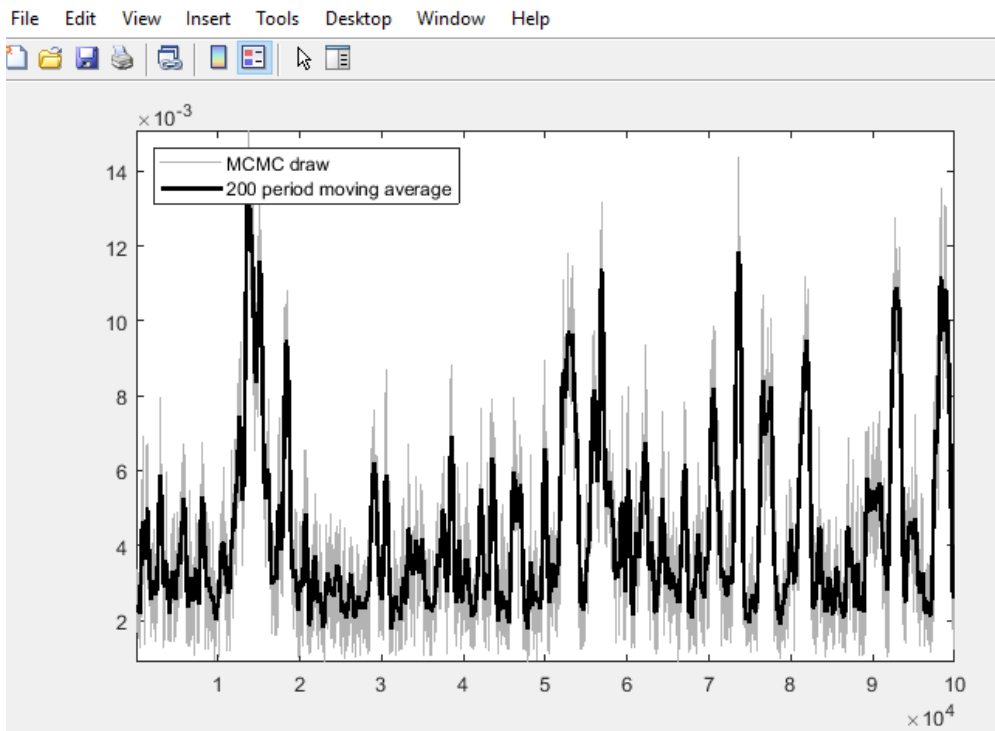


Figure 14: MCMC univariate convergence diagnostic (Brooks and Gelman, 1998)

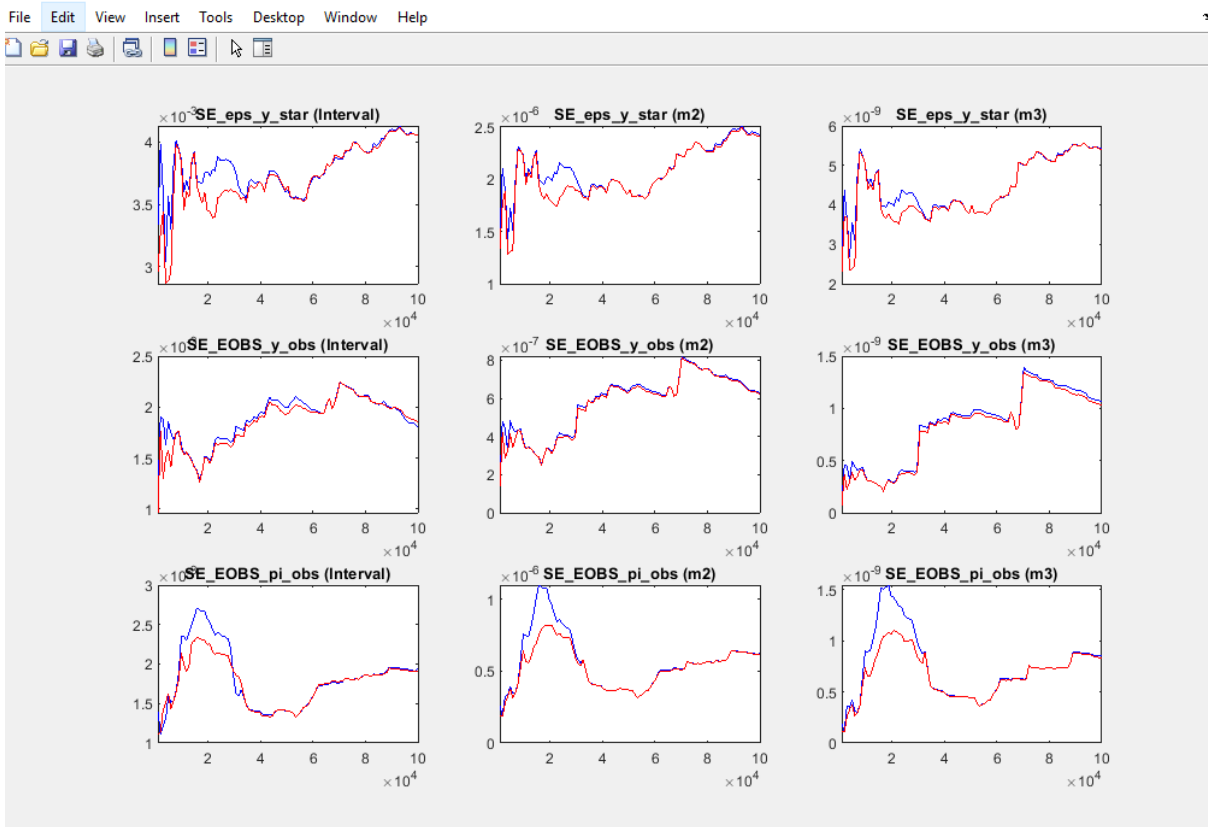


Figure 15: MCMC univariate convergence diagnostic (Brooks and Gelman, 1998)

