

Table 3.2 Bayesian estimates obtained from WinBUGS for the artificial example, based on 100 replications.

Par	AB	RMS	Par	AB	RMS
μ_1	0.009	0.068	$\psi_{\epsilon 1}$	0.008	0.027
μ_2	0.001	0.064	$\psi_{\epsilon 2}$	0.010	0.028
μ_3	0.003	0.050	$\psi_{\epsilon 3}$	0.004	0.021
μ_4	0.008	0.058	$\psi_{\epsilon 4}$	0.012	0.046
μ_5	0.000	0.055	$\psi_{\epsilon 5}$	0.000	0.047
μ_6	0.005	0.046	$\psi_{\epsilon 6}$	0.002	0.038
μ_7	0.005	0.041	$\psi_{\epsilon 7}$	0.009	0.036
μ_8	0.002	0.051	$\psi_{\epsilon 8}$	0.012	0.037
μ_9	0.001	0.048	$\psi_{\epsilon 9}$	0.001	0.032
μ_{10}	0.001	0.037	$\psi_{\epsilon 10}$	0.006	0.031
λ_{21}	0.006	0.021	b_1	0.001	0.030
λ_{31}	0.001	0.022	γ_1	0.019	0.056
λ_{52}	0.021	0.063	γ_2	0.000	0.066
λ_{62}	0.016	0.047	γ_3	0.003	0.071
λ_{72}	0.015	0.043	γ_4	0.021	0.048
λ_{93}	0.004	0.046	γ_5	0.018	0.062
$\lambda_{10,3}$	0.003	0.037	ϕ_{11}	0.046	0.107
			ϕ_{21}	0.017	0.053
			ϕ_{22}	0.088	0.040
			ψ_{δ}	0.013	0.040

Note: ‘AB’ and ‘RMS’ denote the averages of the absolute bias and the root mean square values, respectively.