

Table 3.1 Bayesian estimates obtained from WinBUGS for the artificial example.

Par	True value	EST	SE	Par	True value	EST	SE
μ_1	0.0	0.022	0.069	$\psi_{\epsilon 1}$	0.3	0.324	0.032
μ_2	0.0	0.065	0.062	$\psi_{\epsilon 2}$	0.3	0.285	0.027
μ_3	0.0	0.040	0.052	$\psi_{\epsilon 3}$	0.3	0.284	0.022
μ_4	0.0	0.003	0.058	$\psi_{\epsilon 4}$	0.5	0.558	0.050
μ_5	0.0	0.036	0.056	$\psi_{\epsilon 5}$	0.5	0.480	0.045
μ_6	0.0	0.002	0.047	$\psi_{\epsilon 6}$	0.5	0.554	0.041
μ_7	0.0	0.004	0.042	$\psi_{\epsilon 7}$	0.5	0.509	0.035
μ_8	0.0	0.092	0.053	$\psi_{\epsilon 8}$	0.4	0.382	0.035
μ_9	0.0	0.032	0.050	$\psi_{\epsilon 9}$	0.4	0.430	0.035
μ_{10}	0.0	-0.000	0.044	$\psi_{\epsilon 10}$	0.4	0.371	0.029
λ_{21}	0.9	0.889	0.022	b_1	0.5	0.525	0.075
λ_{31}	0.7	0.700	0.019	γ_1	0.4	0.438	0.059
λ_{52}	0.9	0.987	0.053	γ_2	0.4	0.461	0.034
λ_{62}	0.7	0.711	0.046	γ_3	0.3	0.304	0.045
λ_{72}	0.5	0.556	0.040	γ_4	0.2	0.184	0.060
λ_{93}	0.9	0.900	0.042	γ_5	0.5	0.580	0.050
$\lambda_{10,3}$	0.7	0.766	0.038	ϕ_{11}	1.0	1.045	0.120
				ϕ_{12}	0.3	0.302	0.057
				ϕ_{22}	1.0	1.023	0.089
				ψ_{δ}	0.36	0.376	0.045