

| $N =$ | 50 | 100 | 150 | 200 | 250 | 300 | 350 | 400 | 800 | 1200 | 1600 |
|--|----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Overall mean of the posterior estimated mean of σ | | | | | | | | | | | |
| True ν | 3 | 1.28 | 1.15 | 1.08 | 1.06 | 1.03 | 1.03 | 1.02 | 1.02 | 1.01 | 1.01 |
| | 5 | 1.19 | 1.14 | 1.12 | 1.08 | 1.06 | 1.05 | 1.04 | 1.04 | 1.01 | 1.01 |
| | 7 | 1.14 | 1.13 | 1.1 | 1.09 | 1.08 | 1.07 | 1.06 | 1.05 | 1.02 | 1.01 |
| Overall sd of the posterior estimated mean of σ | | | | | | | | | | | |
| True ν | 3 | 0.243 | 0.189 | 0.141 | 0.111 | 0.087 | 0.08 | 0.073 | 0.067 | 0.05 | 0.037 |
| | 5 | 0.173 | 0.143 | 0.133 | 0.121 | 0.109 | 0.094 | 0.086 | 0.076 | 0.047 | 0.038 |
| | 7 | 0.147 | 0.109 | 0.105 | 0.094 | 0.087 | 0.086 | 0.08 | 0.079 | 0.053 | 0.039 |
| Overall 2.5%-tile of the posterior estimated mean of σ | | | | | | | | | | | |
| True ν | 3 | 0.84 | 0.837 | 0.853 | 0.87 | 0.878 | 0.885 | 0.885 | 0.897 | 0.918 | 0.938 |
| | 5 | 0.865 | 0.854 | 0.857 | 0.857 | 0.874 | 0.893 | 0.897 | 0.906 | 0.92 | 0.933 |
| | 7 | 0.876 | 0.909 | 0.866 | 0.906 | 0.911 | 0.902 | 0.906 | 0.909 | 0.927 | 0.945 |
| Overall 97.5%-tile of the posterior estimated mean of σ | | | | | | | | | | | |
| True ν | 3 | 1.81 | 1.55 | 1.42 | 1.32 | 1.21 | 1.2 | 1.16 | 1.16 | 1.11 | 1.08 |
| | 5 | 1.53 | 1.4 | 1.34 | 1.31 | 1.29 | 1.24 | 1.24 | 1.2 | 1.1 | 1.09 |
| | 7 | 1.43 | 1.34 | 1.29 | 1.26 | 1.24 | 1.22 | 1.21 | 1.2 | 1.13 | 1.09 |
| Overall mean of the posterior estimated sd of σ | | | | | | | | | | | |
| True ν | 3 | 0.196 | 0.147 | 0.116 | 0.098 | 0.085 | 0.078 | 0.07 | 0.066 | 0.046 | 0.038 |
| | 5 | 0.151 | 0.118 | 0.103 | 0.095 | 0.085 | 0.077 | 0.071 | 0.066 | 0.044 | 0.036 |
| | 7 | 0.133 | 0.103 | 0.088 | 0.081 | 0.076 | 0.072 | 0.068 | 0.063 | 0.045 | 0.035 |
| Overall sd of the posterior estimated sd of σ | | | | | | | | | | | |
| True ν | 3 | 0.066 | 0.039 | 0.023 | 0.016 | 0.011 | 0.009 | 0.007 | 0.005 | 0.002 | 0.002 |
| | 5 | 0.045 | 0.033 | 0.026 | 0.022 | 0.017 | 0.012 | 0.011 | 0.009 | 0.003 | 0.002 |
| | 7 | 0.034 | 0.027 | 0.024 | 0.02 | 0.018 | 0.015 | 0.013 | 0.011 | 0.005 | 0.002 |
| Overall 2.5%-tile of the posterior estimated sd of σ | | | | | | | | | | | |
| True ν | 3 | 0.114 | 0.093 | 0.085 | 0.075 | 0.07 | 0.065 | 0.06 | 0.057 | 0.042 | 0.035 |
| | 5 | 0.098 | 0.076 | 0.065 | 0.06 | 0.055 | 0.054 | 0.056 | 0.053 | 0.04 | 0.033 |
| | 7 | 0.095 | 0.073 | 0.062 | 0.054 | 0.049 | 0.046 | 0.045 | 0.042 | 0.038 | 0.032 |
| Overall 97.5%-tile of the posterior estimated sd of σ | | | | | | | | | | | |
| True ν | 3 | 0.359 | 0.239 | 0.175 | 0.14 | 0.115 | 0.097 | 0.084 | 0.077 | 0.051 | 0.041 |
| | 5 | 0.271 | 0.196 | 0.157 | 0.142 | 0.122 | 0.104 | 0.095 | 0.089 | 0.05 | 0.039 |
| | 7 | 0.235 | 0.172 | 0.144 | 0.125 | 0.113 | 0.101 | 0.092 | 0.084 | 0.057 | 0.041 |
| Overall mean of the posterior estimated 2.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 0.928 | 0.886 | 0.869 | 0.877 | 0.875 | 0.887 | 0.888 | 0.899 | 0.921 | 0.933 |
| | 5 | 0.914 | 0.916 | 0.916 | 0.902 | 0.902 | 0.907 | 0.905 | 0.913 | 0.926 | 0.939 |
| | 7 | 0.899 | 0.927 | 0.931 | 0.93 | 0.933 | 0.929 | 0.926 | 0.931 | 0.935 | 0.944 |
| Overall sd of the posterior estimated 2.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 0.209 | 0.156 | 0.112 | 0.089 | 0.071 | 0.067 | 0.063 | 0.059 | 0.046 | 0.035 |
| | 5 | 0.16 | 0.144 | 0.132 | 0.113 | 0.098 | 0.083 | 0.075 | 0.065 | 0.044 | 0.036 |
| | 7 | 0.134 | 0.116 | 0.114 | 0.103 | 0.09 | 0.087 | 0.079 | 0.076 | 0.047 | 0.036 |
| Overall 2.5%-tile of the posterior estimated 2.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 0.584 | 0.649 | 0.697 | 0.73 | 0.747 | 0.764 | 0.771 | 0.79 | 0.837 | 0.869 |
| | 5 | 0.585 | 0.652 | 0.691 | 0.712 | 0.739 | 0.768 | 0.78 | 0.796 | 0.842 | 0.869 |
| | 7 | 0.612 | 0.673 | 0.694 | 0.741 | 0.769 | 0.778 | 0.788 | 0.804 | 0.849 | 0.882 |
| Overall 97.5%-tile of the posterior estimated 2.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 1.36 | 1.25 | 1.16 | 1.08 | 1.02 | 1.03 | 1.01 | 1.03 | 1.01 | 1.01 |
| | 5 | 1.2 | 1.17 | 1.16 | 1.14 | 1.11 | 1.08 | 1.08 | 1.05 | 1.01 | 1.01 |
| | 7 | 1.15 | 1.14 | 1.11 | 1.11 | 1.1 | 1.1 | 1.09 | 1.09 | 1.04 | 1.02 |
| Overall mean of the posterior estimated 97.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 1.69 | 1.46 | 1.32 | 1.26 | 1.21 | 1.19 | 1.16 | 1.16 | 1.1 | 1.08 |
| | 5 | 1.51 | 1.38 | 1.32 | 1.27 | 1.23 | 1.21 | 1.18 | 1.17 | 1.1 | 1.08 |
| | 7 | 1.42 | 1.33 | 1.28 | 1.25 | 1.23 | 1.21 | 1.19 | 1.18 | 1.11 | 1.07 |
| Overall sd of the posterior estimated 97.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 0.294 | 0.22 | 0.168 | 0.134 | 0.106 | 0.094 | 0.084 | 0.075 | 0.054 | 0.039 |
| | 5 | 0.211 | 0.15 | 0.132 | 0.122 | 0.114 | 0.099 | 0.093 | 0.086 | 0.052 | 0.041 |
| | 7 | 0.183 | 0.12 | 0.105 | 0.088 | 0.084 | 0.082 | 0.076 | 0.077 | 0.057 | 0.042 |
| Overall 2.5%-tile of the posterior estimated 97.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 1.16 | 1.08 | 1.03 | 1.03 | 1.02 | 1.02 | 1.01 | 1.02 | 1.01 | 1.01 |
| | 5 | 1.13 | 1.08 | 1.05 | 1.03 | 1.02 | 1.03 | 1.02 | 1.02 | 1.0 | 0.999 |
| | 7 | 1.09 | 1.1 | 1.06 | 1.07 | 1.06 | 1.04 | 1.03 | 1.02 | 1.01 | 1.01 |
| Overall 97.5%-tile of the posterior estimated 97.5%-tile of σ | | | | | | | | | | | |
| True ν | 3 | 2.29 | 1.9 | 1.68 | 1.55 | 1.45 | 1.4 | 1.33 | 1.32 | 1.21 | 1.16 |
| | 5 | 1.97 | 1.66 | 1.56 | 1.5 | 1.45 | 1.39 | 1.37 | 1.35 | 1.2 | 1.16 |
| | 7 | 1.79 | 1.57 | 1.48 | 1.42 | 1.38 | 1.36 | 1.33 | 1.31 | 1.22 | 1.18 |