

$N =$	50	100	150	200	250	300	350	400	800	1200	1600
Overall mean of the posterior estimated mean of σ											
True ν	3	1.07	1.05	1.03	1.02	1.02	1.01	1.01	1.0	1.0	1.0
	5	1.0	1.01	1.02	1.01	1.01	1.0	1.0	0.999	1.0	1.0
	7	0.981	0.998	1.0	1.0	1.0	1.0	1.0	1.0	1.0	0.999
Overall sd of the posterior estimated mean of σ											
True ν	3	0.166	0.125	0.101	0.087	0.078	0.076	0.069	0.061	0.046	0.037
	5	0.14	0.11	0.096	0.083	0.077	0.068	0.063	0.061	0.043	0.034
	7	0.135	0.105	0.087	0.077	0.069	0.065	0.06	0.057	0.043	0.034
Overall 2.5%-tile of the posterior estimated mean of σ											
True ν	3	0.777	0.818	0.843	0.856	0.871	0.882	0.886	0.89	0.917	0.932
	5	0.751	0.81	0.837	0.861	0.86	0.885	0.886	0.888	0.911	0.937
	7	0.72	0.793	0.836	0.855	0.87	0.88	0.88	0.889	0.915	0.94
Overall 97.5%-tile of the posterior estimated mean of σ											
True ν	3	1.42	1.31	1.24	1.2	1.18	1.17	1.16	1.13	1.1	1.08
	5	1.29	1.22	1.2	1.17	1.17	1.14	1.13	1.13	1.08	1.07
	7	1.25	1.21	1.18	1.15	1.13	1.13	1.12	1.11	1.08	1.07
Overall mean of the posterior estimated sd of σ											
True ν	3	0.177	0.128	0.105	0.091	0.082	0.075	0.069	0.065	0.046	0.038
	5	0.157	0.116	0.098	0.086	0.077	0.07	0.065	0.061	0.043	0.035
	7	0.148	0.109	0.091	0.08	0.073	0.067	0.062	0.059	0.042	0.034
Overall sd of the posterior estimated sd of σ											
True ν	3	0.029	0.017	0.012	0.009	0.007	0.006	0.005	0.005	0.002	0.001
	5	0.025	0.014	0.01	0.008	0.006	0.006	0.004	0.004	0.002	0.001
	7	0.022	0.013	0.01	0.008	0.006	0.005	0.004	0.004	0.002	0.001
Overall 2.5%-tile of the posterior estimated sd of σ											
True ν	3	0.127	0.098	0.083	0.075	0.069	0.063	0.059	0.057	0.042	0.035
	5	0.115	0.09	0.079	0.071	0.065	0.06	0.057	0.053	0.039	0.033
	7	0.106	0.084	0.073	0.065	0.061	0.057	0.054	0.051	0.038	0.032
Overall 97.5%-tile of the posterior estimated sd of σ											
True ν	3	0.235	0.163	0.13	0.108	0.097	0.087	0.081	0.075	0.05	0.04
	5	0.212	0.146	0.119	0.102	0.09	0.082	0.074	0.069	0.047	0.038
	7	0.193	0.134	0.111	0.096	0.086	0.077	0.071	0.066	0.046	0.037
Overall mean of the posterior estimated 2.5%-tile of σ											
True ν	3	0.765	0.817	0.835	0.851	0.866	0.876	0.883	0.886	0.916	0.93
	5	0.722	0.797	0.833	0.846	0.861	0.874	0.88	0.889	0.917	0.932
	7	0.712	0.792	0.829	0.851	0.865	0.874	0.881	0.89	0.92	0.935
Overall sd of the posterior estimated 2.5%-tile of σ											
True ν	3	0.124	0.097	0.081	0.072	0.066	0.066	0.061	0.054	0.043	0.034
	5	0.109	0.094	0.085	0.074	0.07	0.062	0.058	0.056	0.04	0.032
	7	0.11	0.094	0.081	0.071	0.064	0.061	0.056	0.054	0.04	0.032
Overall 2.5%-tile of the posterior estimated 2.5%-tile of σ											
True ν	3	0.547	0.641	0.689	0.716	0.741	0.759	0.775	0.782	0.838	0.865
	5	0.529	0.624	0.679	0.718	0.726	0.76	0.77	0.781	0.833	0.871
	7	0.508	0.615	0.673	0.713	0.745	0.759	0.769	0.784	0.839	0.876
Overall 97.5%-tile of the posterior estimated 2.5%-tile of σ											
True ν	3	1.03	1.03	1.01	1.01	1.0	1.01	1.01	0.997	1.0	1.0
	5	0.94	0.979	1.0	0.996	1.0	0.998	0.992	0.998	0.996	0.997
	7	0.948	0.993	0.986	0.987	0.99	0.992	0.994	0.997	0.994	0.998
Overall mean of the posterior estimated 97.5%-tile of σ											
True ν	3	1.45	1.32	1.25	1.2	1.19	1.17	1.15	1.14	1.1	1.08
	5	1.34	1.25	1.22	1.18	1.16	1.15	1.14	1.13	1.09	1.07
	7	1.29	1.22	1.19	1.17	1.15	1.14	1.13	1.12	1.08	1.07
Overall sd of the posterior estimated 97.5%-tile of σ											
True ν	3	0.215	0.156	0.122	0.101	0.09	0.086	0.078	0.069	0.049	0.039
	5	0.176	0.126	0.106	0.091	0.084	0.074	0.069	0.066	0.046	0.036
	7	0.164	0.117	0.093	0.081	0.073	0.069	0.063	0.06	0.045	0.035
Overall 2.5%-tile of the posterior estimated 97.5%-tile of σ											
True ν	3	1.06	1.03	1.02	1.02	1.02	1.02	1.01	1.01	1.0	1.0
	5	1.01	1.01	1.02	1.01	1.0	1.02	1.01	0.998	0.993	1.0
	7	0.976	0.996	1.02	1.01	1.01	1.0	0.997	0.999	0.994	1.0
Overall 97.5%-tile of the posterior estimated 97.5%-tile of σ											
True ν	3	1.88	1.65	1.49	1.42	1.38	1.35	1.32	1.28	1.2	1.16
	5	1.71	1.5	1.42	1.36	1.33	1.3	1.26	1.26	1.18	1.14
	7	1.63	1.46	1.38	1.32	1.29	1.27	1.25	1.23	1.17	1.14