



Figure S2 Comparison of INLA and MCMC. INLA (solid line) and MCMC estimates (histogram) for different number of iterations for MCMC for the posterior marginal of σ_u^2 and σ_e^2 for the bill depth of house sparrows in northern Norway: 10000 iterations **(A)** σ_u^2 and **(B)** σ_e^2 , 100000 iterations **(C)** σ_u^2 and **(D)** σ_e^2 , 200000 iterations **(E)** σ_u^2 and **(F)** σ_e^2 . INLA used 7 seconds and MCMC used 51 seconds, 8.4 minutes and 17 minutes, respectively.