

Online Appendix 2

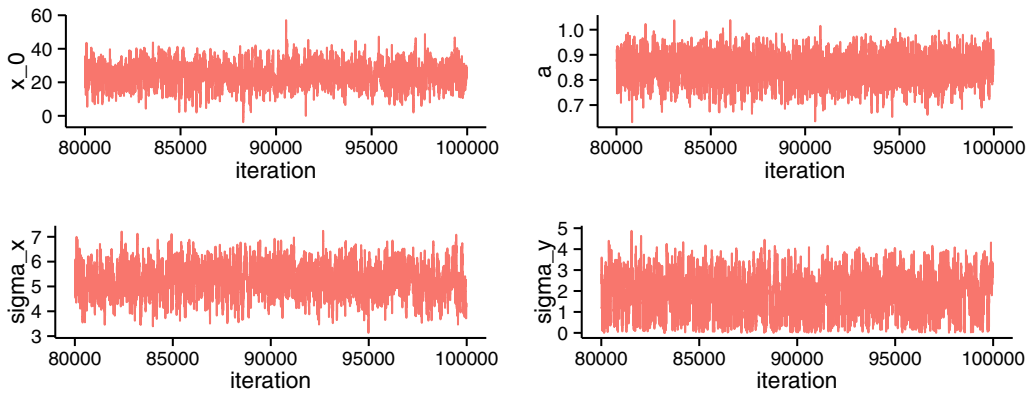


Fig. 8 Last 20,000 iterations of the marginal algorithm for the 4 parameters. The mean acceptance probability was 0.256

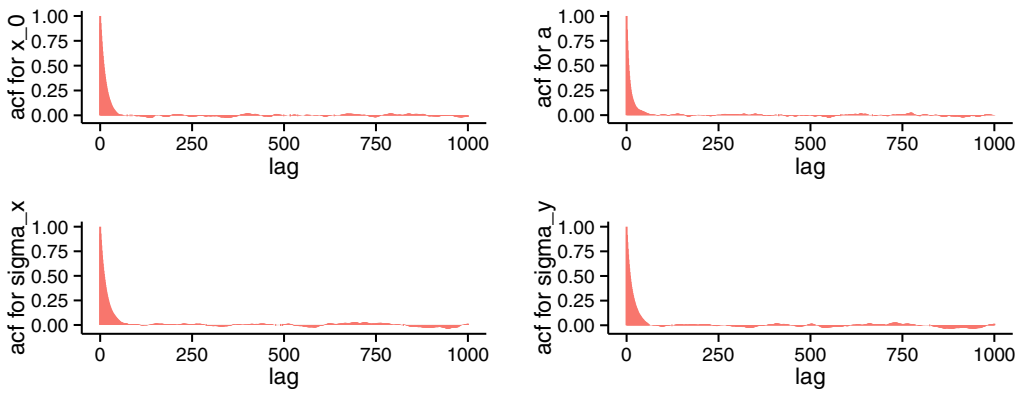


Fig. 9 Estimated autocorrelation function of the corresponding marginal chain for the 4 parameters

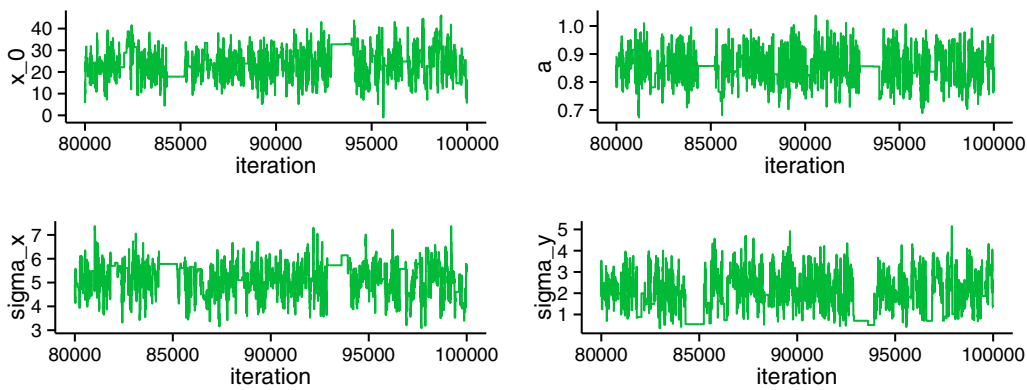


Fig. 10 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 250$. The mean acceptance probability was 0.104

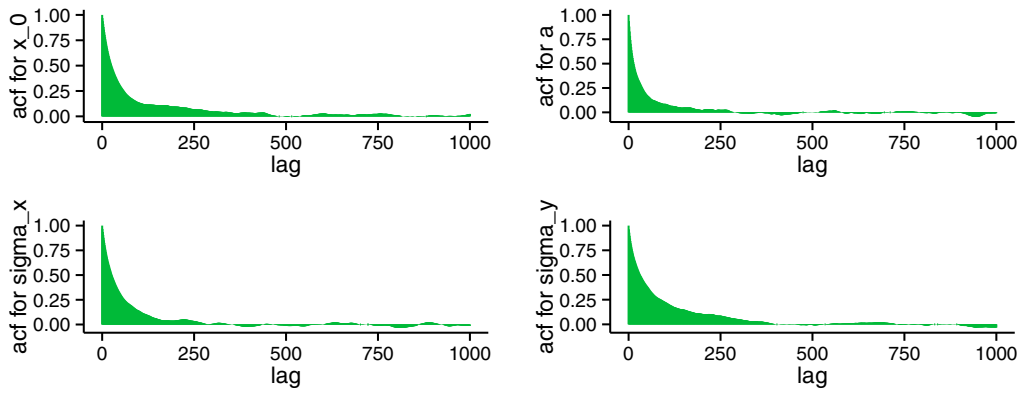


Fig. 11 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 250$

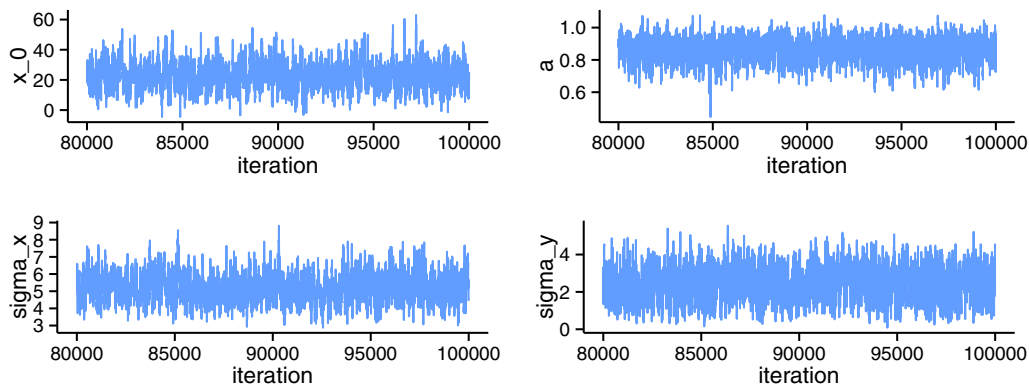


Fig. 12 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 250$. The mean acceptance probability was 0.283

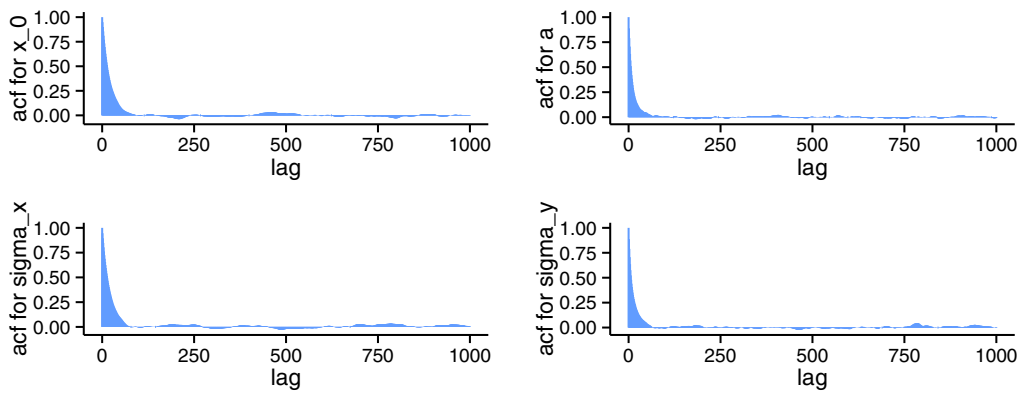


Fig. 13 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 250$

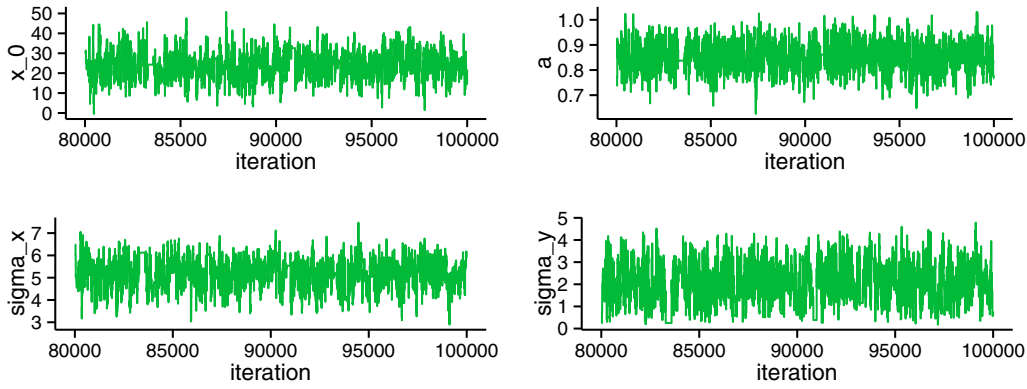


Fig. 14 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 500$. The mean acceptance probability was 0.147

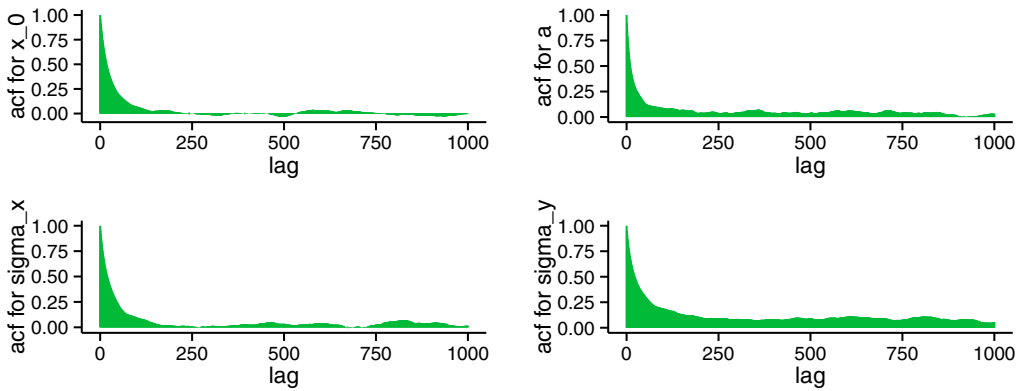


Fig. 15 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 500$

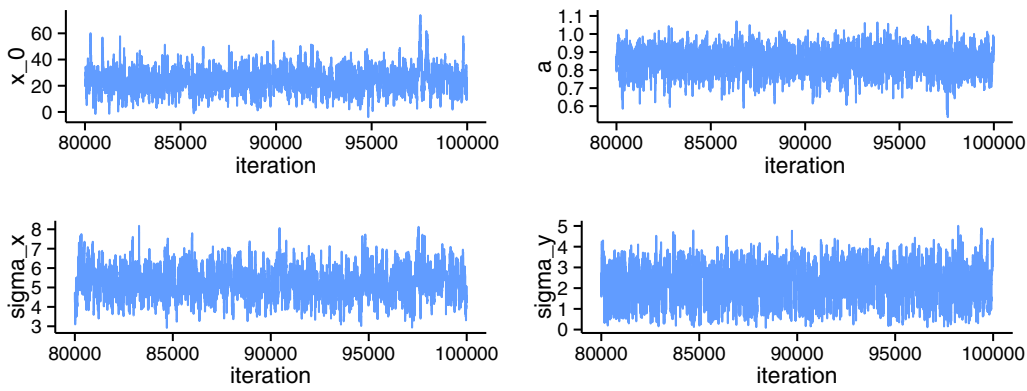


Fig. 16 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 500$. The mean acceptance probability was 0.275

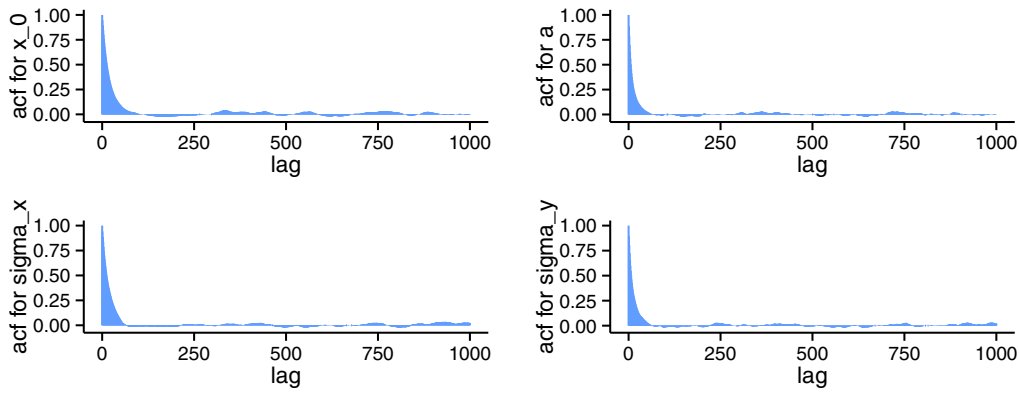


Fig. 17 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 500$

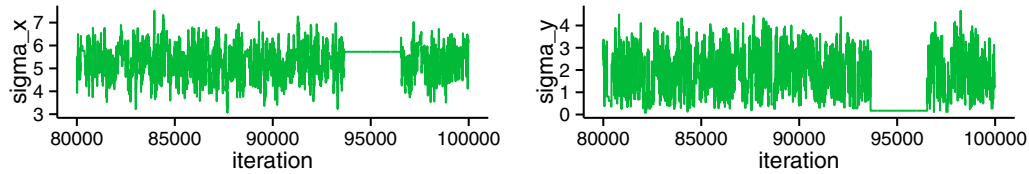
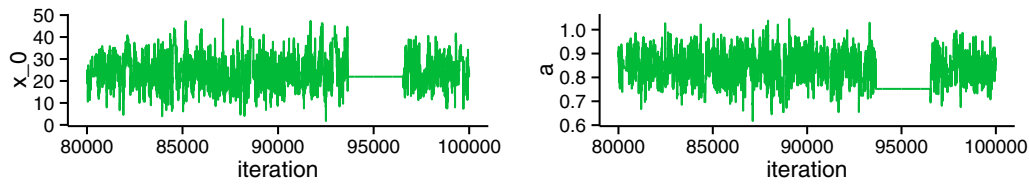


Fig. 18 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 750$. The mean acceptance probability was 0.166

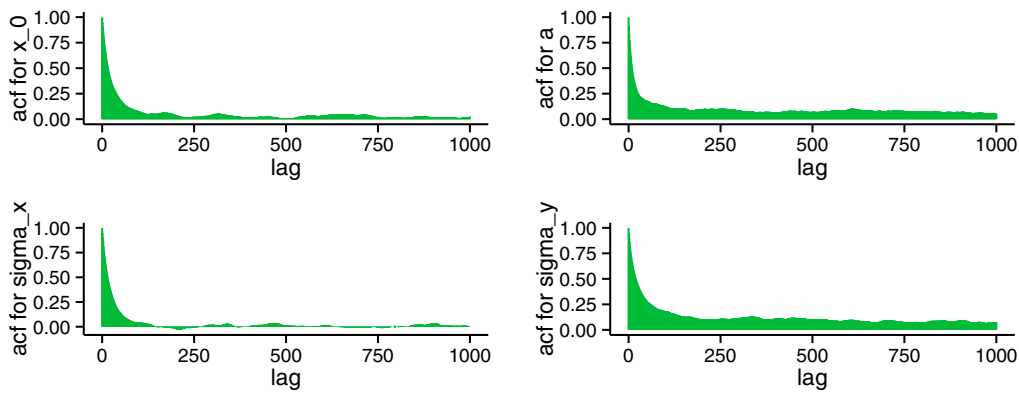


Fig. 19 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 750$

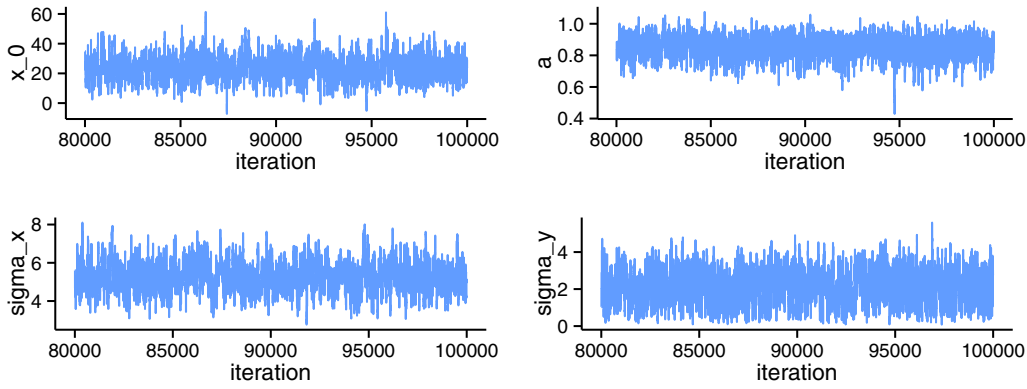


Fig. 20 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 750$. The mean acceptance probability was 0.273

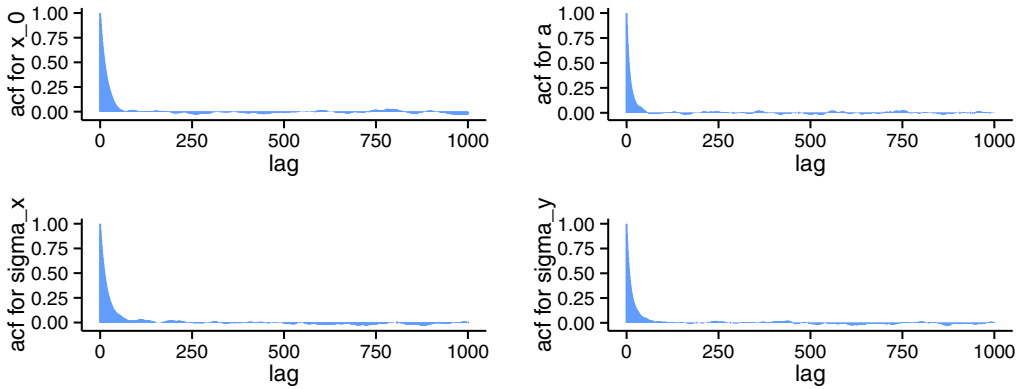


Fig. 21 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 750$

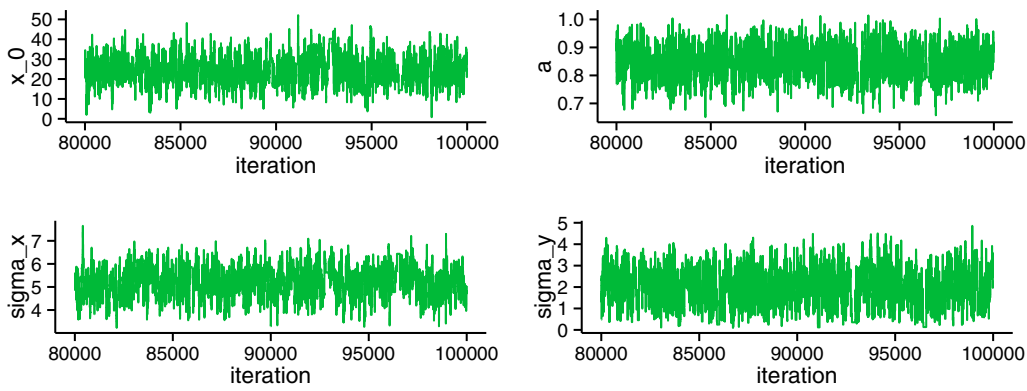


Fig. 22 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 1,000$. The mean acceptance probability was 0.186

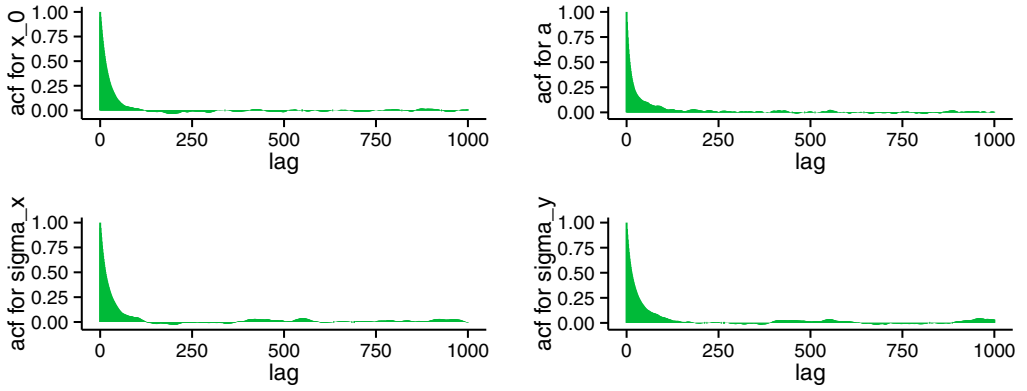


Fig. 23 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 1,000$

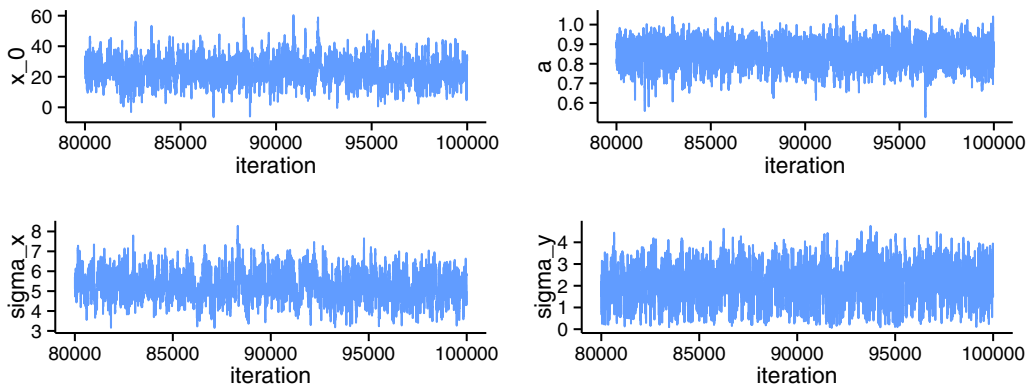


Fig. 24 Last 20,000 iterations of the pseudo-marginal algorithm for the 4 parameters when $N = 1,000$. The mean acceptance probability was 0.272

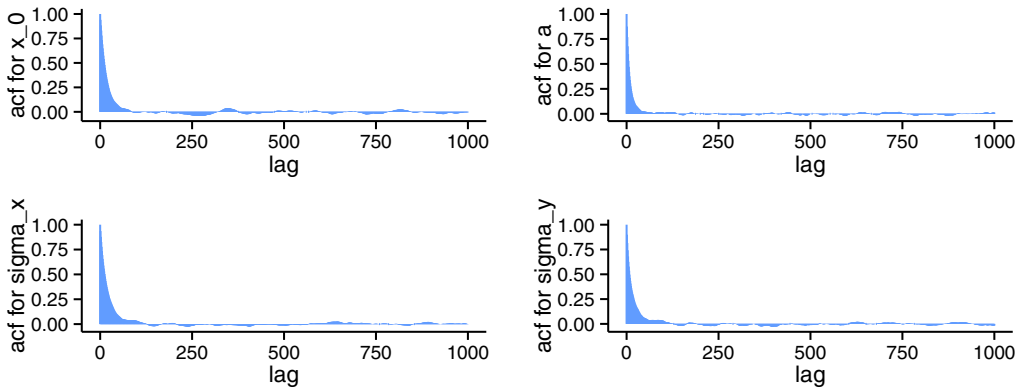


Fig. 25 Estimated autocorrelation function of the corresponding pseudo-marginal chain for the 4 parameters when $N = 1,000$

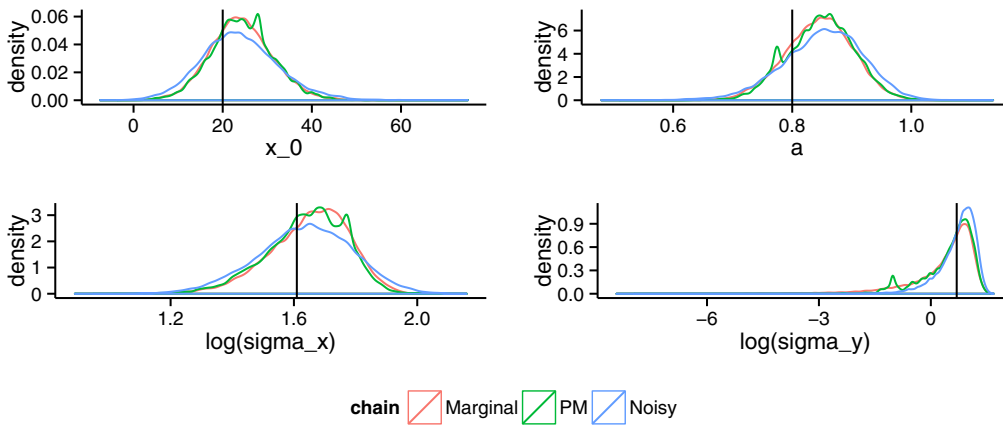


Fig. 26 Estimated densities using the marginal, pseudo-marginal and noisy chains for the 4 parameters when $N = 500$. Vertical lines indicate the real values

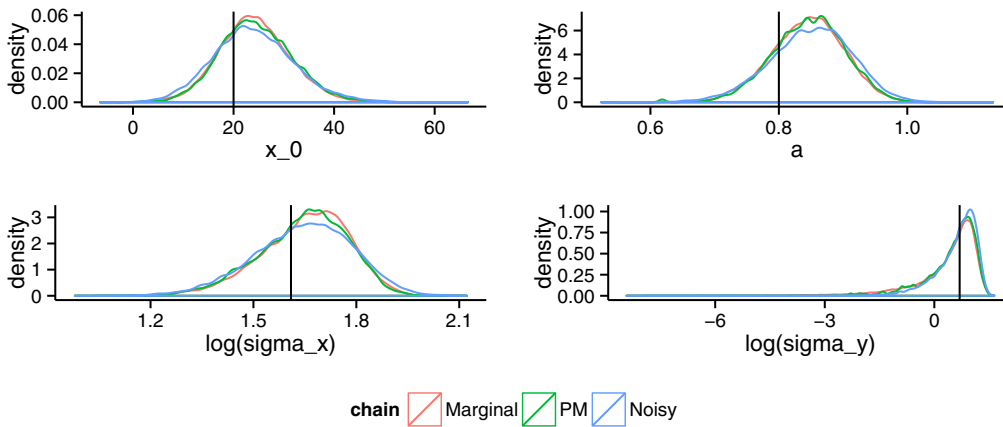


Fig. 27 Estimated densities using the marginal, pseudo-marginal and noisy chains for the 4 parameters when $N = 1,000$. Vertical lines indicate the real values