

# Computational Appendix for ‘Housing collateral and the monetary transmission mechanism’

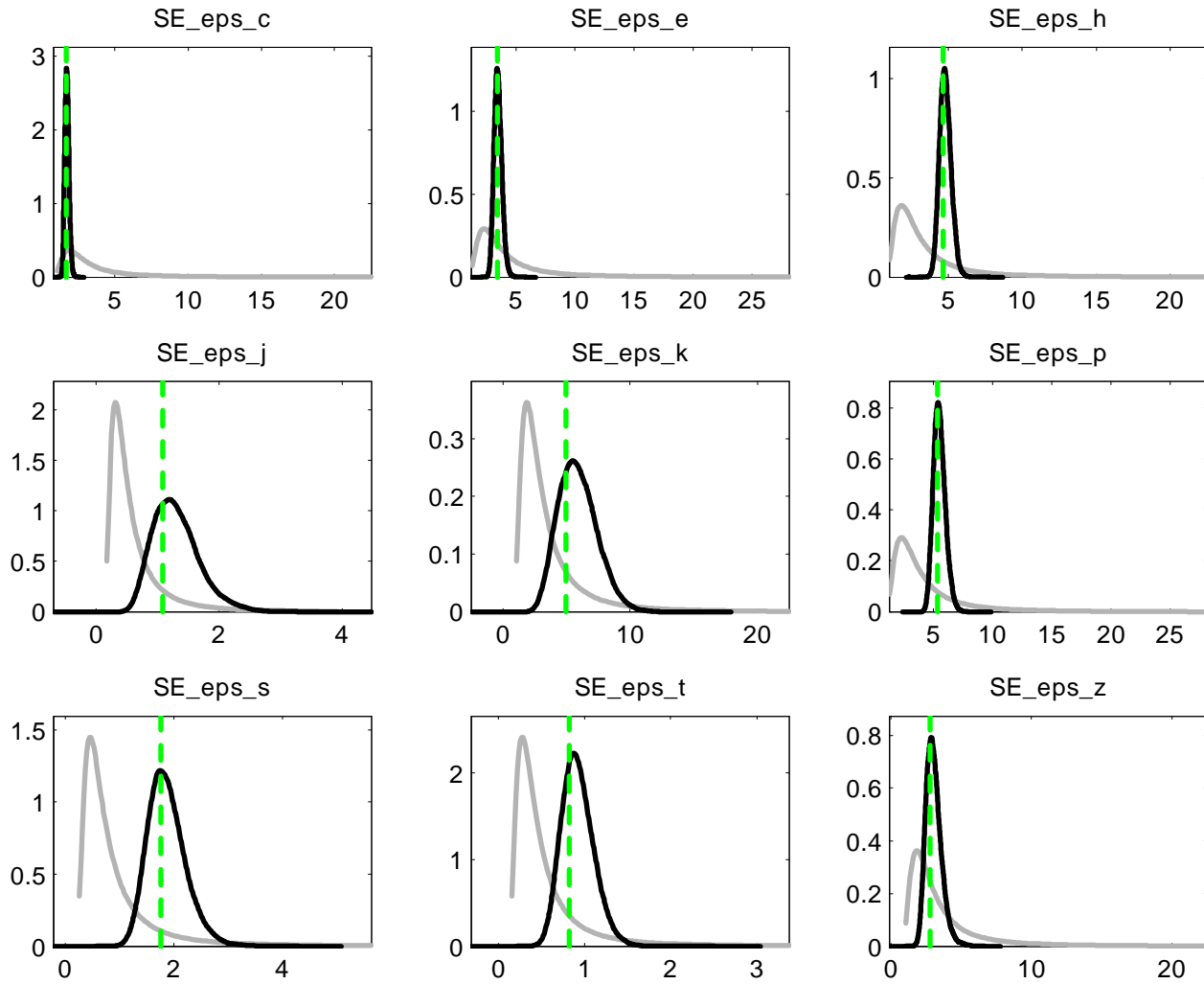
Karl Walentin

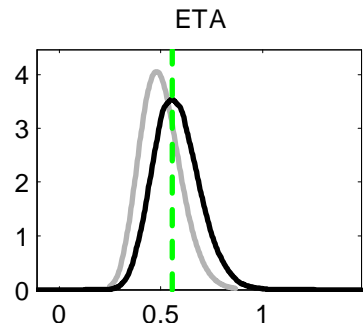
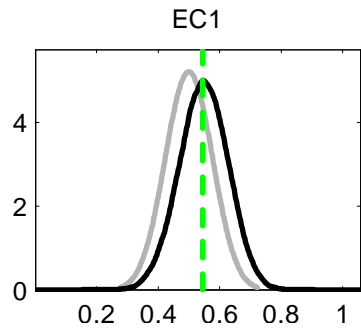
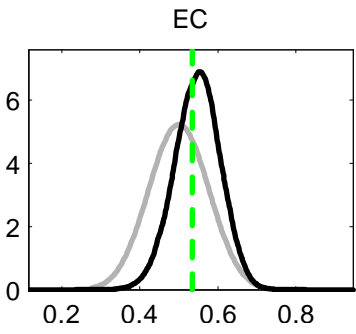
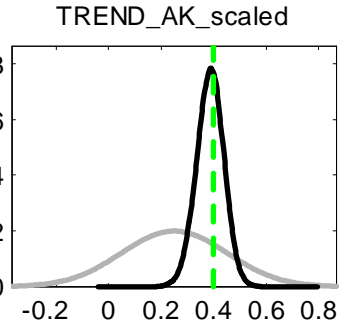
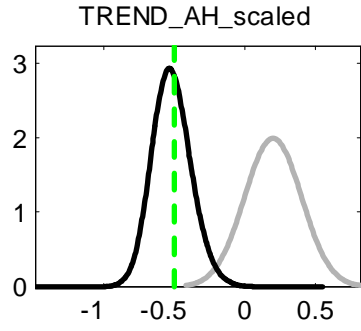
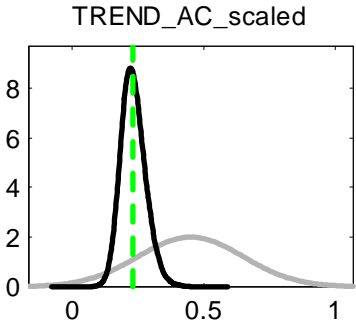
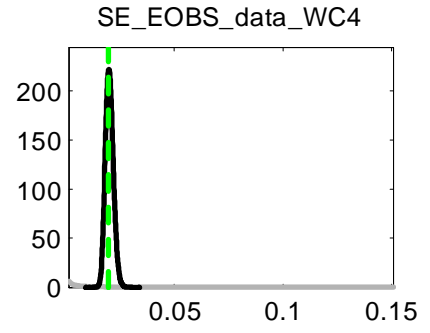
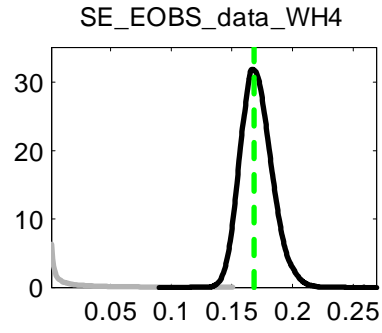
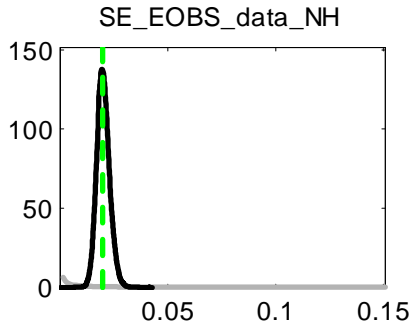
Peter Sellin

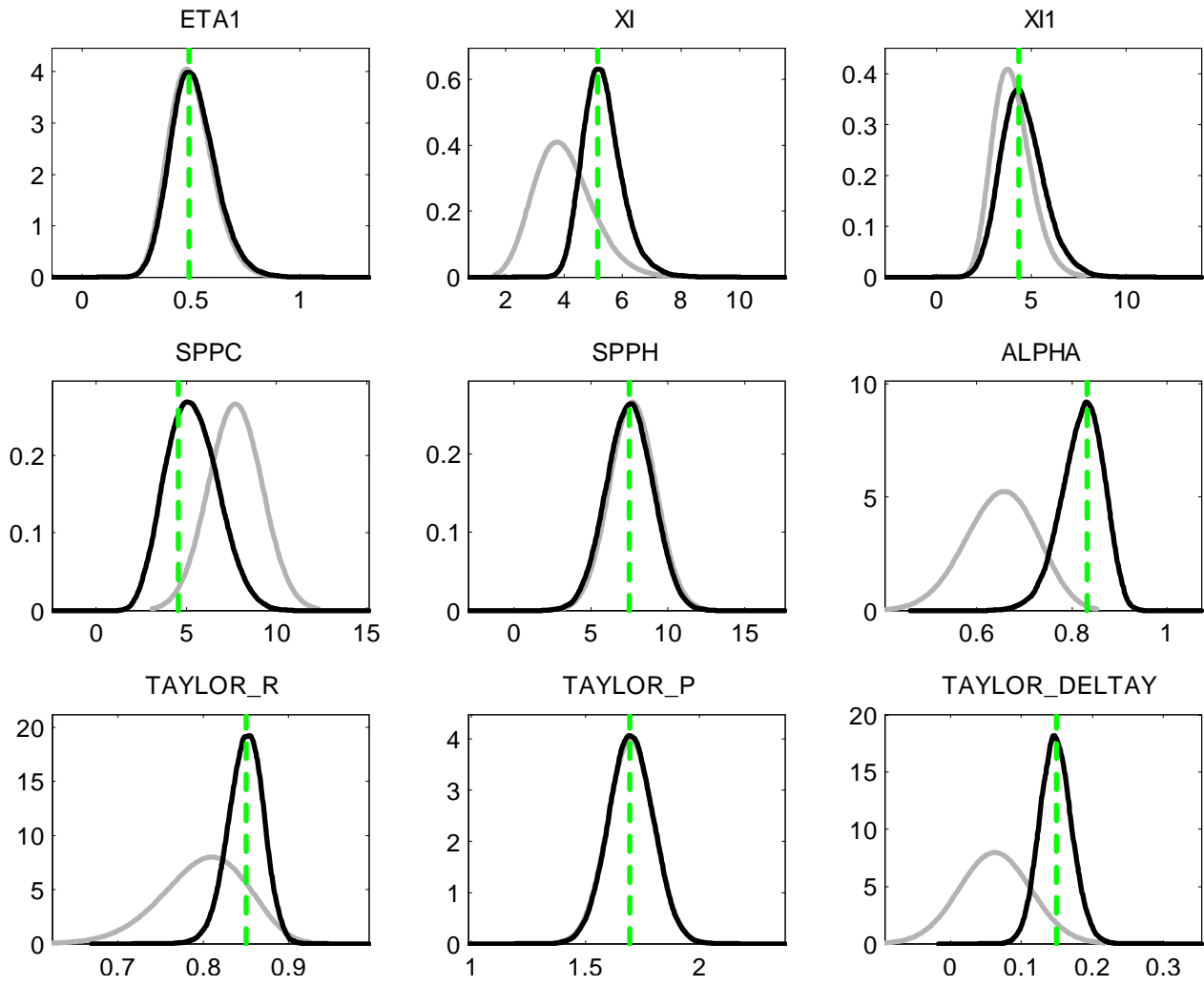
April 2010

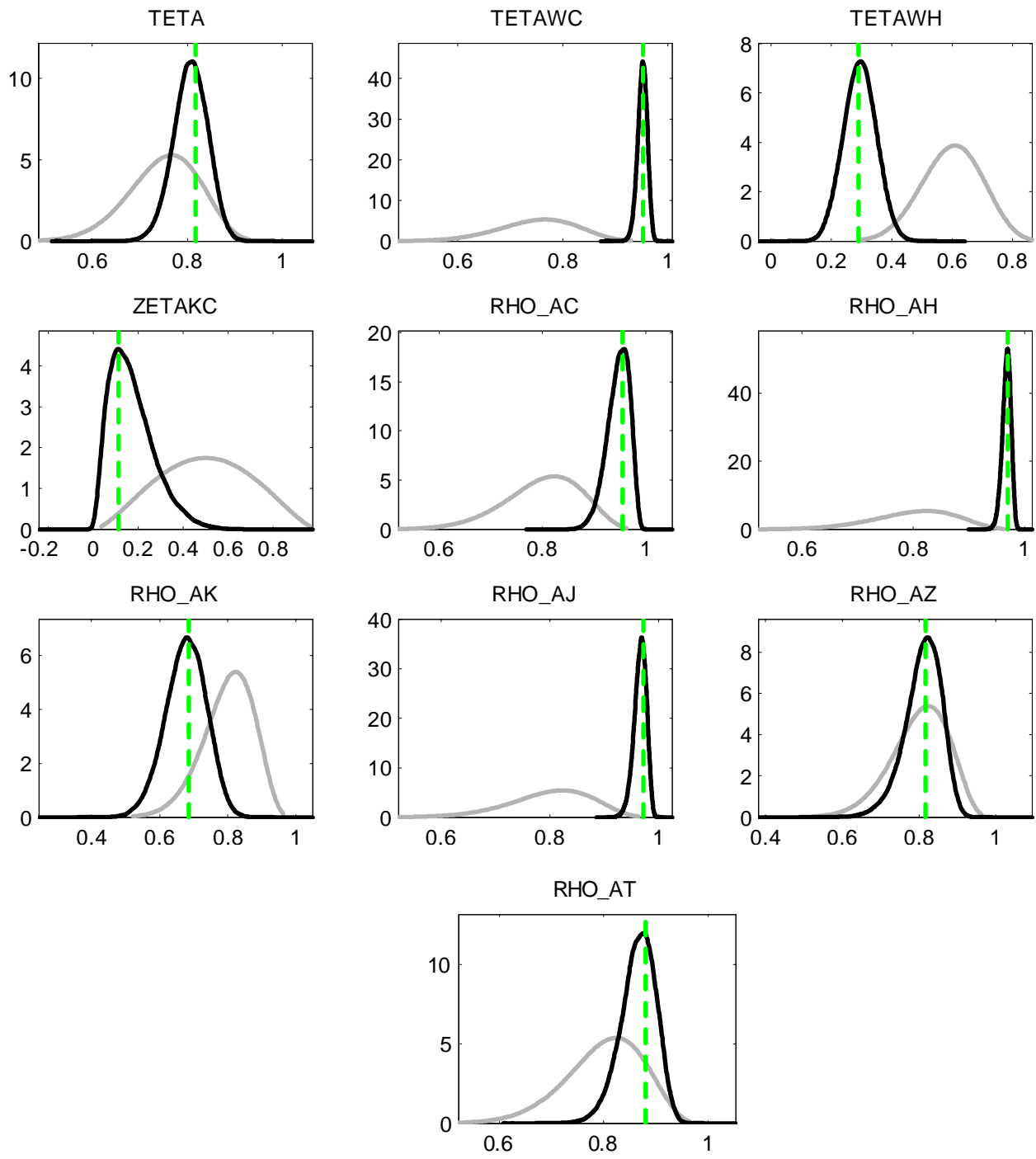
# 1 Prior-Posterior plots

Below are the prior posterior plots for all estimated parameters.









## 2 Brooks-Gelman diagnostics

The below plots are the Brooks-Gelman diagnostics. The two lines (red and blue) in each panel represents the two chains. No difference between the chains is visible after 100 000 draws, which is our burn-in.

