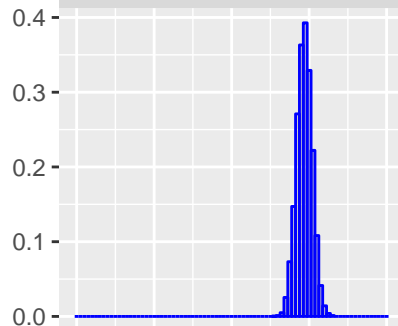
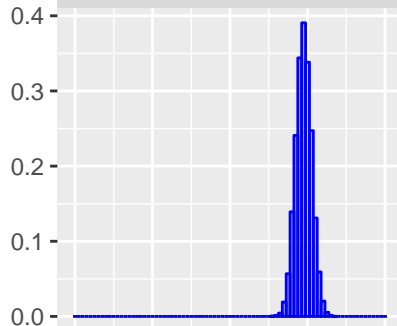


# Effect of Scaling Parameters

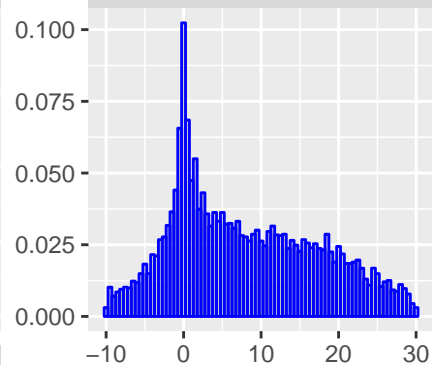
Bayesian Square-root Lasso  
Tau ~ half-Cauchy (abs)  
Sigma ~ N/A



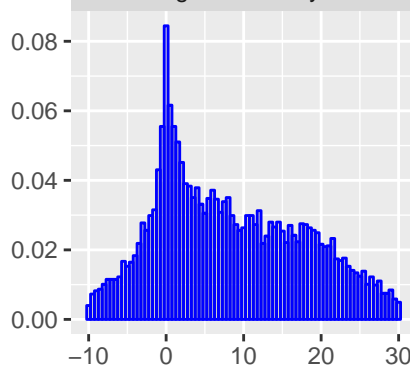
Horseshoe  
Tau ~ E-Bayes  
Sigma ~ E-Bayes



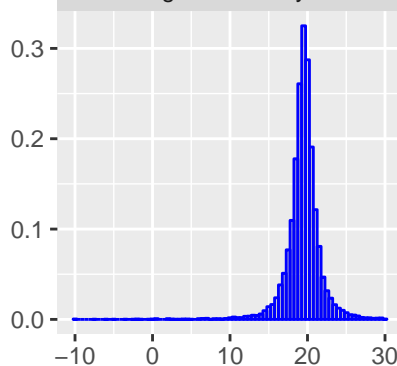
Horseshoe  
Tau ~ E-Bayes  
Sigma ~ Jeffreys



Horseshoe  
Tau ~ half-Cauchy (abs)  
Sigma ~ Jeffreys



Horseshoe  
Tau ~ half-Cauchy (rel)  
Sigma ~ Jeffreys



$\theta$

density