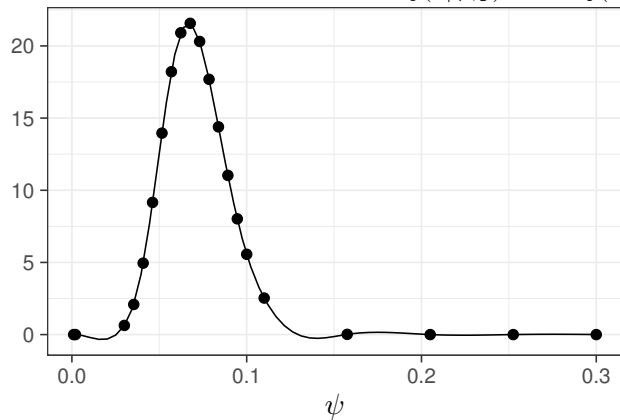
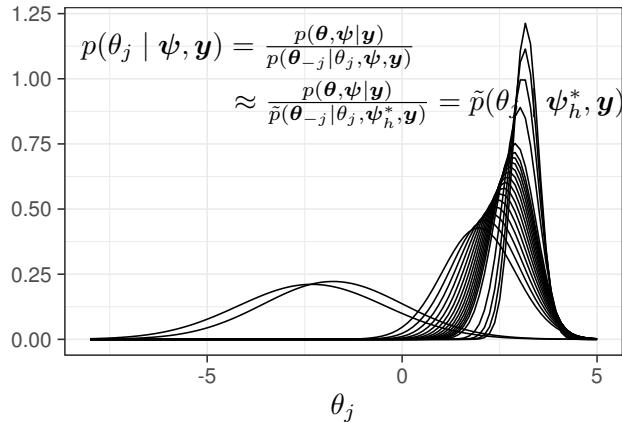


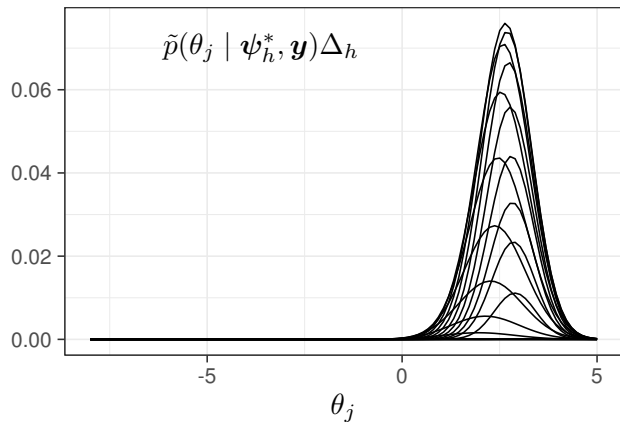
Posterior marginal $p(\psi \mid \mathbf{y}) = \frac{p(\boldsymbol{\theta}, \psi \mid \mathbf{y})}{p(\boldsymbol{\theta} \mid \psi, \mathbf{y})} \approx \frac{p(\psi)p(\boldsymbol{\theta})}{\bar{p}(\boldsymbol{\theta})}$



Posterior marginal for θ_j , conditional on each ψ_h^*



Posterior marginal for θ_j , conditional on each ψ_h^*



Posterior marginal for $\theta_j : p(\theta_j \mid \mathbf{y}) \approx \sum_h \tilde{p}(\psi_h^* \mid \mathbf{y})$

