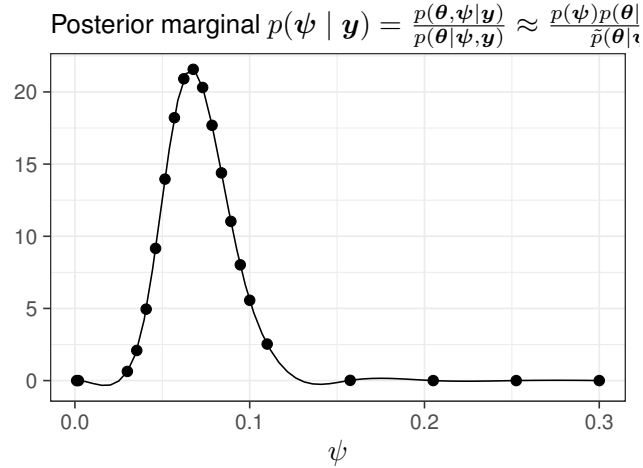
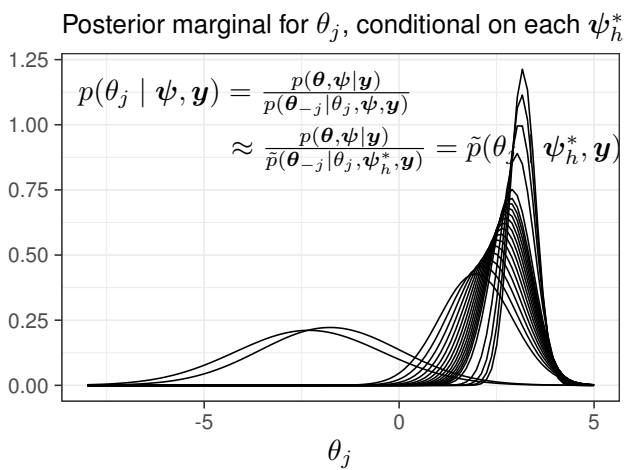
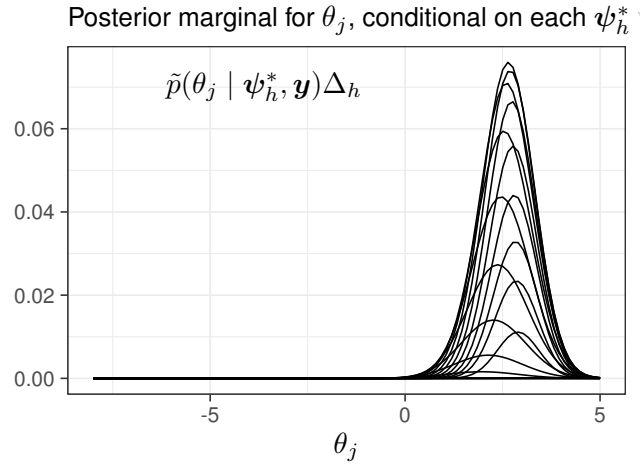
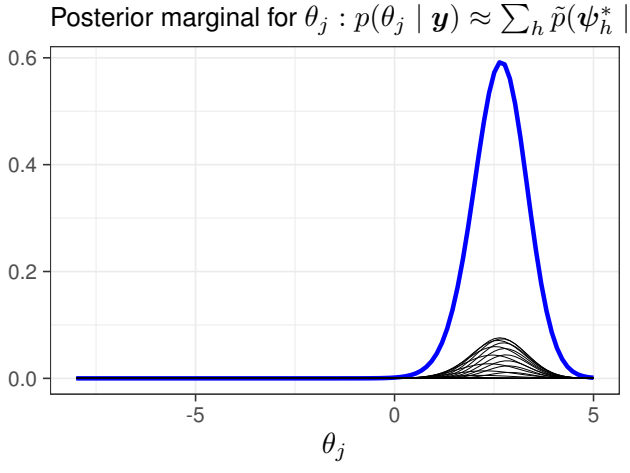

Posterior marginal $p(\psi \mid \boldsymbol{y}) = \frac{p(\boldsymbol{\theta},\psi|\boldsymbol{y})}{p(\boldsymbol{\theta}|\psi,\boldsymbol{y})} \approx \frac{p(\psi)p(\boldsymbol{\theta}|}{\tilde{p}(\boldsymbol{\theta}|}$
20
15
10
5
0
0.0
0.1
0.2
0.3
ψ


Posterior marginal for θ_j, conditional on each ψ_h^*
$p(\theta_j \mid \boldsymbol{\psi}, \boldsymbol{y}) = \frac{p(\boldsymbol{\theta},\boldsymbol{\psi}|\boldsymbol{y})}{p(\boldsymbol{\theta}_{-j}|\theta_j,\boldsymbol{\psi},\boldsymbol{y})}$
$\approx \frac{p(\boldsymbol{\theta},\boldsymbol{\psi}|\boldsymbol{y})}{\tilde{p}(\boldsymbol{\theta}_{-j}|\theta_j,\boldsymbol{\psi}_h^*,\boldsymbol{y})} = \tilde{p}(\theta_j \mid \boldsymbol{\psi}_h^*, \boldsymbol{y})$
1.25
1.00
0.75
0.50
0.25
0.00
-5
0
5
θ_j


Posterior marginal for θ_j, conditional on each ψ_h^*
$\tilde{p}(\theta_j \mid \boldsymbol{\psi}_h^*, \boldsymbol{y})\Delta_h$
0.06
0.04
0.02
0.00
-5
0
5
θ_j


Posterior marginal for θ_j : $p(\theta_j \mid \boldsymbol{y}) \approx \sum_h \tilde{p}(\boldsymbol{\psi}_h^* \mid$
0.6
0.4
0.2
0.0
-5
0
5
θ_j