

Supplementary Material for A REVIEW OF BAYESIAN VARIABLE SELECTION METHODS: WHAT, HOW AND WHICH

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November 3, 2008

light grey region: $3 < \text{Bayes Factor} < 20$, mid-grey region: $20 < \text{Bayes Factor} < 150$, dark grey region: $150 < \text{Bayes Factor}$. Dots show the real values of the parameters.

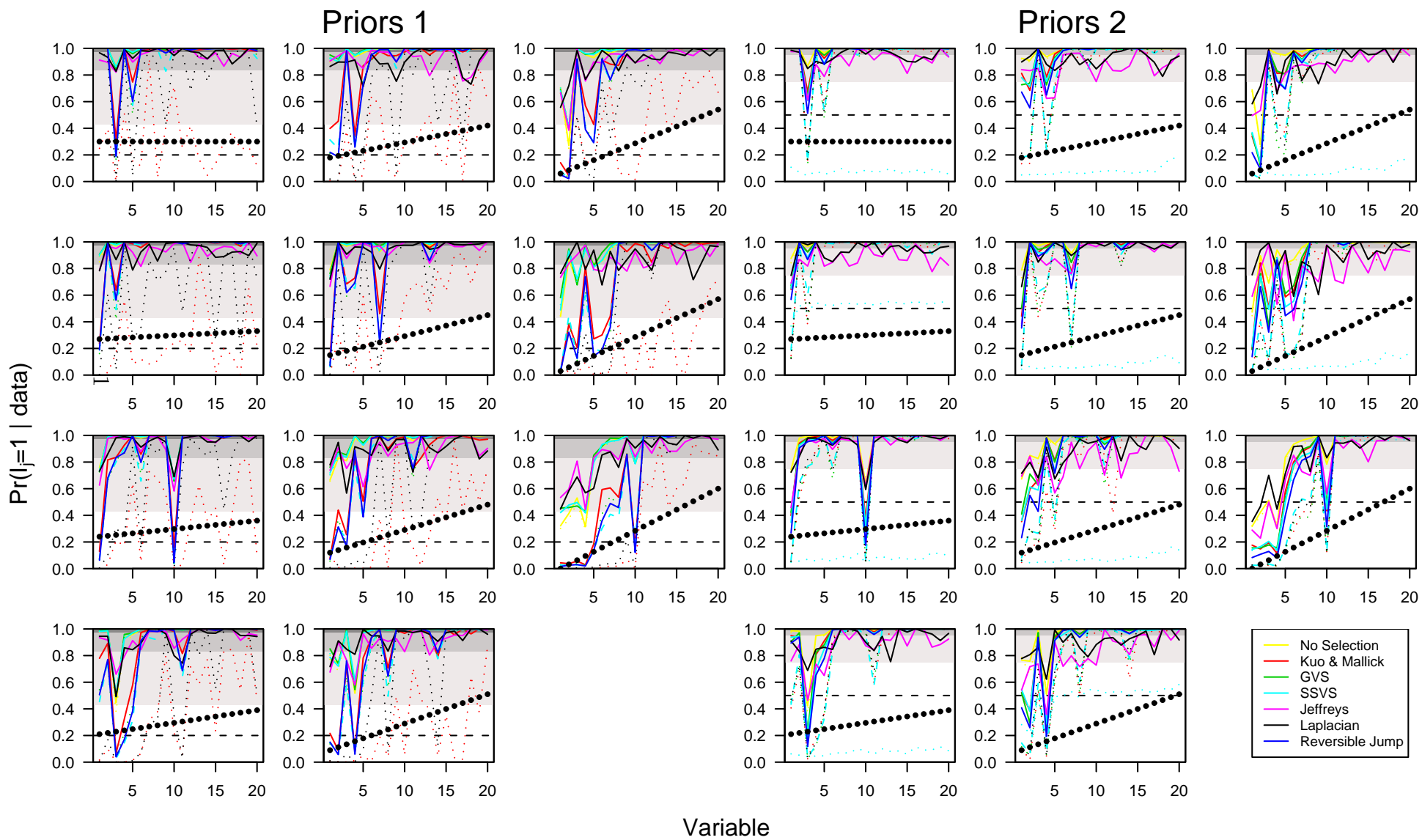


Figure 3: Posterior distributions for regression coefficients, β_j , for the Pollution data, with vague priors. Posterior mode and 70% highest posterior density interval. Black: fixed effect models, red: random effect models. Strong colours (i.e. black and red) denote $P(\beta_j | I_j = 1, data)$, Lighter colours (i.e. grey and pink) denote $P(\beta_j | I_j = 0, data)$.

