

Step 1: Install the dependent package *REBayes*

Step 1-a: Install required system environment for package *REBayes*

- Install software Mosek from <https://www.mosek.com/downloads/>
- Obtain Mosek license (free academic license available <https://license.mosek.com/academic/>)
- Install the R to Mosek interface package *Rmosek* (see <http://rmosek.r-forge.r-project.org/> for installation guide)

Step 1-b: Install package *REBayes* from CRAN

Step 2: Install package *BayesImp* from Github with the following R code:

```
library(devtools)
install_github("ltanecon/BayesImp")
```