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library(rjags)

data(mtcars)

model_string <- "model{
  # Likelihood
  for(i in 1:n){
    y[i] ~ dnorm(mu[i], inv.var)
    mu[i] <- beta[1] + beta[2]*hp[i] + beta[3]*cyl[i] + beta[4] * wt[i]
  }
  # Prior for beta
  for(j in 1:4){
    beta[j] ~ dnorm(0,0.0001)
  }
  # Prior for the inverse variance
  inv.var ~ dgamma(0.01, 0.01)
  sigma <- 1/sqrt(inv.var)
}"

cars.data <- with(mtcars, list(y = mpg, hp = hp, cyl = cyl, wt = wt,
                              n = length(mpg)))

model <- jags.model(textConnection(model_string), data = cars.data,
                    n.chains = 4, n.adapt = 10000)

samps <- coda.samples(model, 100000, variable.names = c("beta", "sigma"), thin = 5)

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library(QuantileEquivalenceMCMC)

qed(samps, prob = 0.95, epsilon = 0.05, pars = "beta[1]")

## [1] 1

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qeplot(samps, prob = 0.95, pars = "beta[1]")

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