Hyperparameter Posterior Distributions (tauW/tauZ: global/shrinkage) sigma: noise precision, cW/cZ:/slab regularization) Chain 0 0.04 Chain 2 0.04 Chain 3 Density 0.03 0.02 Density 0.03 0.02 0.01 0.01 0.00 0.00 -400 -200 200 -200 200 400 400 -400 au_W Value τ_W Value tauW (View 2, Factor 0) tauW (View 2, Factor 1) Chain 0 20 20 Chain 1 Chain 2 Chain 3 15 15 Density 01 Density 10 5 5 0_0.8 0_ 0.0 0.8 -0.6 0.0 0.6 -0.20.2 -0.4-0.2 0.2 -0.4 au_W Value τ_W Value tauZ (Factor 0) tauZ (Factor 1) 10 5 Chain 1 Chain 2 8 Chain 3 4 Density 6 Density 3 4 2 1 0 0 2 4 6 8 -2 0 2 4 6 τ_Z Value τ_Z Value Sigma (View 1) Sigma (View 2) Gamma arior Gamma prior 15.0 Chain 1 Chain 2 8 12.5 Chain 3 10.0 Density 7.5 5.0 2 2.5 0.0 0 5.20 5.25 5.30 5.35 5.40 1.1 1.2 1.4 σ (Noise Precision) σ (Noise Precision) cW (View 1, Factor 0) cW (View 1, Factor 1) InvGamma prior InvGamma prior 15.0 12.5 Chain 1 Chain 2 12.5 Chain 3 10.0 Density 10.0 Density 7.5 7.5 5.0 5.0 2.5 2.5 0.0 0.0 0 1 2 3 0.25 0.50 0.75 1.00 1.25 4 1.50 c_W Value c_W Value cW (View 2, Factor 0) cW (View 2, Factor 1) InvGamma prior InvGamma prior 0.6 0.6 0.5 0.5 Density 0.3 Density 0.0 8.0 0.4 0.2 0.2 0.1 0.1 0.0 0.0 0 20 40 60 80 20 40 60 c_W Value c_W Value cZ (Factor 0) cZ (Factor 1) 12 InvGamma arior InvGamma prior 12 Chain 1 10 Chain 2 10 Chain 3 8 8 Density 6 6 4 4 2 2 0.0 0 0 2 8 10 12 0.5 1.0 1.5 2.0 2.5 4 6

 c_Z Value

 c_Z Value