Empirical Coverage for ρ_k k=7k=8 k=91.0 8.0 0.6 k=6k=4k=51.0 8.0 0.6 k=2k=1k=31.0 0.8 0.6 1.00.6 1.00.6 8.0 1.0 8.0 8.0 Credible Level