Empirical Coverage for ϕ_k k=7k=8k=91.0 8.0 0.6 k=5k=4k=61.0 8.0 0.6 k=2k=1k=31.0 8.0 0.6 1.00.6 8.0 1.0 1.00.6 8.0 8.0 Credible Level