parameter	description	value
(a_α, b_α)	α gamma prior	(1,1)
(a_γ, b_γ)	γ gamma prior	(1,1)
(a_κ, b_κ)	κ gamma prior	(100,1)
n_0	IW prior degree of freedom	$N+2$
S_0	IW prior scale	$0.75 \cdot \bar{\Sigma}$