Marginal prior for diagonal elements in R<sup>-1</sup> parameter  $v_0 = 10^{-2}, \lambda = 1$ density  $v_0 = 10^{-1}, \lambda = 1$  $v_0=10^{-2}, \lambda=10$  $v_0 = 10^{-1}, \lambda = 10$ 0 6 r<sup>jj</sup>