Model 5 - Multiple proteins, two groups (varying σ and shrink the variance estimates and the effective size)

```
y_{ij} \sim N(\mu_{ij}, \tau_i)
\mu_{ij} = b_i X_{ij}
\tau_i = 1/\sigma_i^2
\sigma_i \sim \text{Unif}(\mathbf{p}_i, p_i + w_i)
b_i \sim N(0, T_i)
p_i \sim \text{Unif}(0, 10)
w_i \sim \text{Unif}(0, 10)
T_i \sim Gamma(0.001, 0.001)
```