Varying Prior Information: Scaling β_0

β_0

— β_{ols}
- - - $2\beta_{ols}$
······ $3\beta_{ols}$
-·-·- $4\beta_{ols}$
– – – $5\beta_{ols}$
-··-·· $6\beta_{ols}$
— Zellner's g–prior

Density

N = 5000   Bandwidth = 0.5287