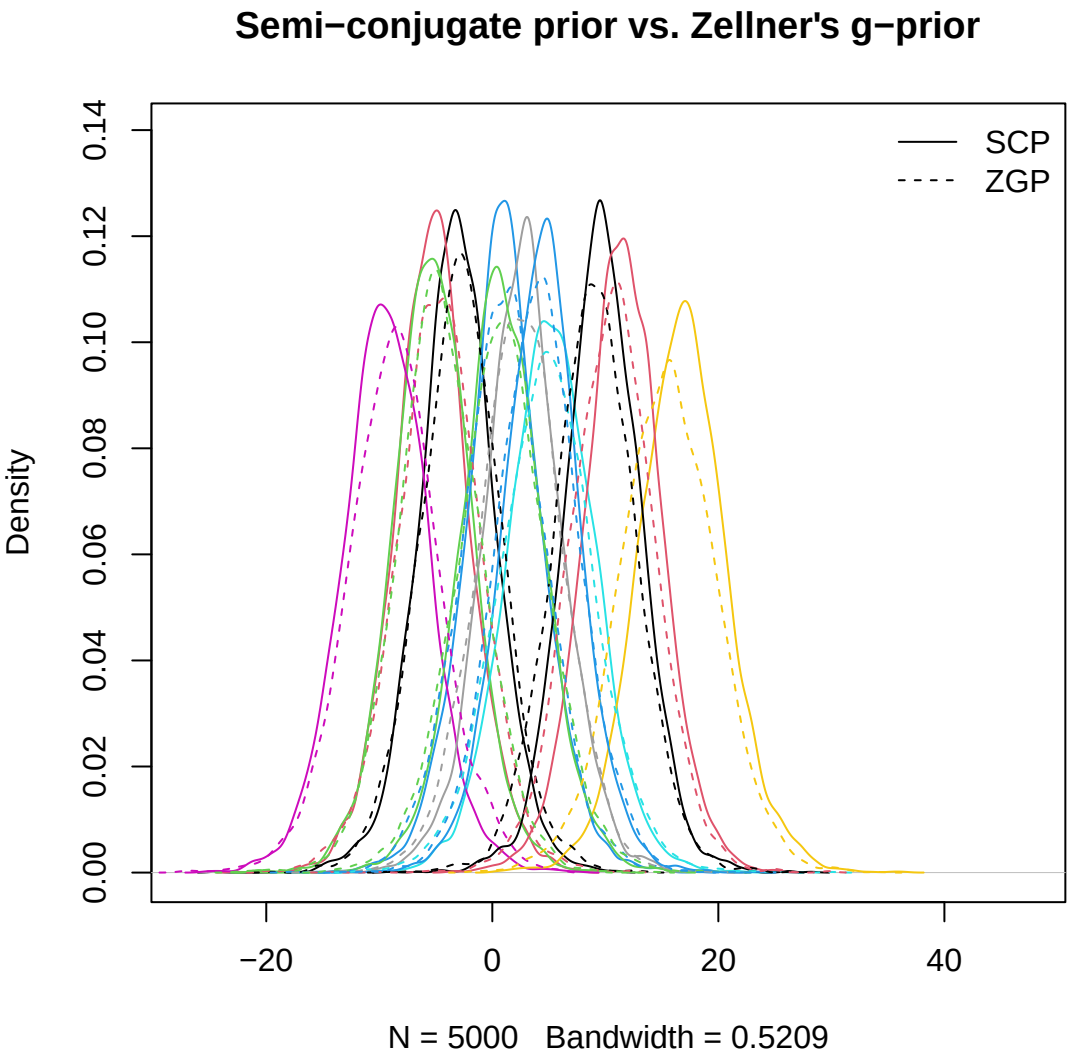
Semi−conjugate prior vs. Zellner's g−prior
SCP
ZGP
Density
0.00
0.02
0.04
0.06
0.08
0.10
0.12
0.14
−20
0
20
40
N = 5000 Bandwidth = 0.5209