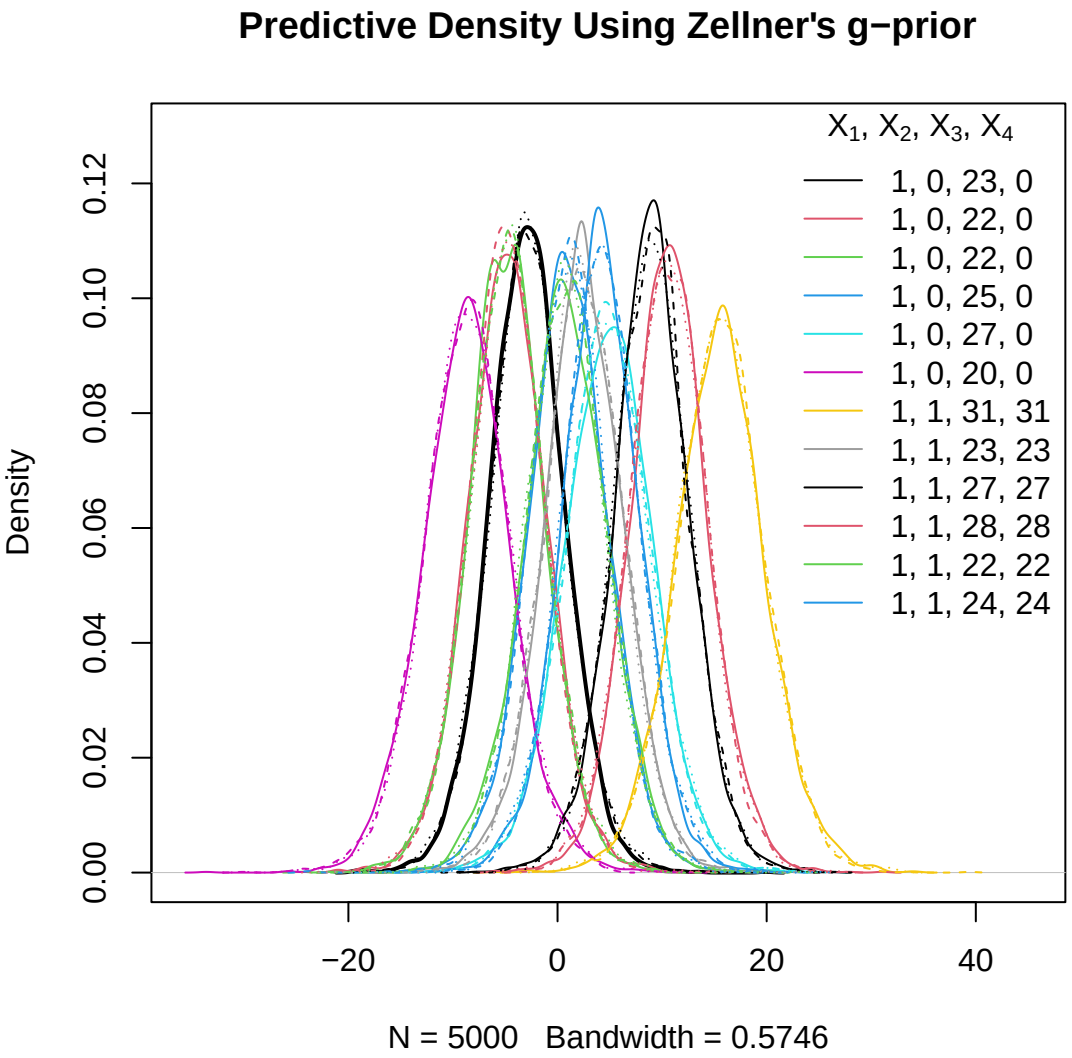
Predictive Density Using Zellner's g−prior
Density
0.00
0.02
0.04
0.06
0.08
0.10
0.12
−20
0
20
40
N = 5000 Bandwidth = 0.5746
X1, X2, X3, X4
1, 0, 23, 0
1, 0, 22, 0
1, 0, 22, 0
1, 0, 25, 0
1, 0, 27, 0
1, 0, 20, 0
1, 1, 31, 31
1, 1, 23, 23
1, 1, 27, 27
1, 1, 28, 28
1, 1, 22, 22
1, 1, 24, 24