Varying Prior Information: Σ_0

Σ_0

— $(X^{T}X)^{-1}\sigma^2 n$
--- $\text{diag}((X^{T}X)^{-1}\sigma^2 n)$
······ I
·–·– $I \times 10^6$
– – – $\text{Unif}(0,1)$ 4×4 matr
·–·– $\text{Unif}(0,10^6)$ 4×4 m
— Zellner's g−prior

Density

$N = 5000$ Bandwidth = 0.5158