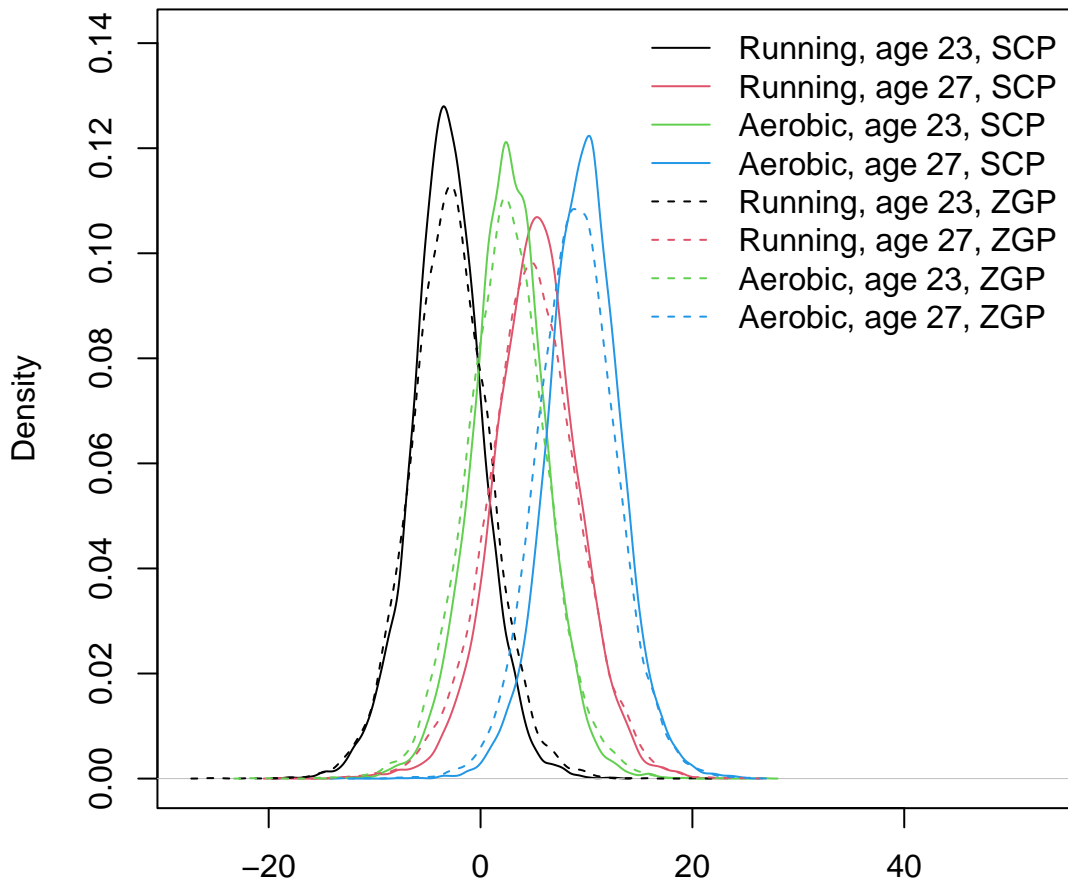


## Semi-conjugate prior vs. Zellner's g-prior



N = 10000 Bandwidth = 0.4534