Predictive Density Using Zellner's g−prior

Density

X_1, X_2, X_3, X_4
— 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

N = 5000   Bandwidth = 0.5947