

Posterior mean of total R^2 over time. The priors compared are our proposed ARR2 prior with flat concentra

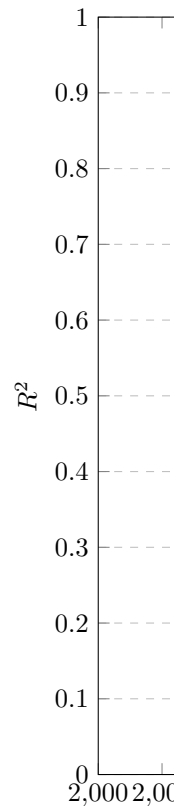


Figure 1: Posterior mean of total R^2 over time. The priors compared are our proposed ARR2 prior with flat concentration, ARR2 prior with Minnesota concentration, and sparsity-inducing concentration. Also shown are the Minnesota-type prior, and the regularised horseshoe prior.