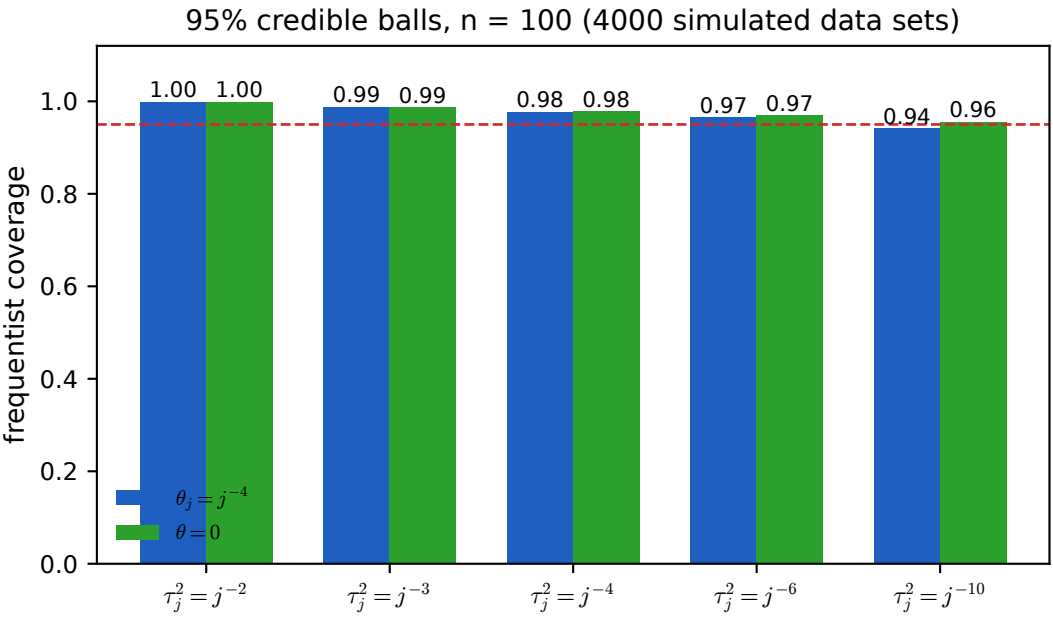

95% credible balls, n = 100 (4000 simulated data sets)
frequentist coverage
0.0
0.2
0.4
0.6
0.8
1.0
1.00
1.00
0.99
0.99
0.98
0.98
0.97
0.97
0.94
0.96
$\theta_j = j^{-4}$
$\theta = 0$
$\tau_j^2 = j^{-2}$
$\tau_j^2 = j^{-3}$
$\tau_j^2 = j^{-4}$
$\tau_j^2 = j^{-6}$
$\tau_j^2 = j^{-10}$