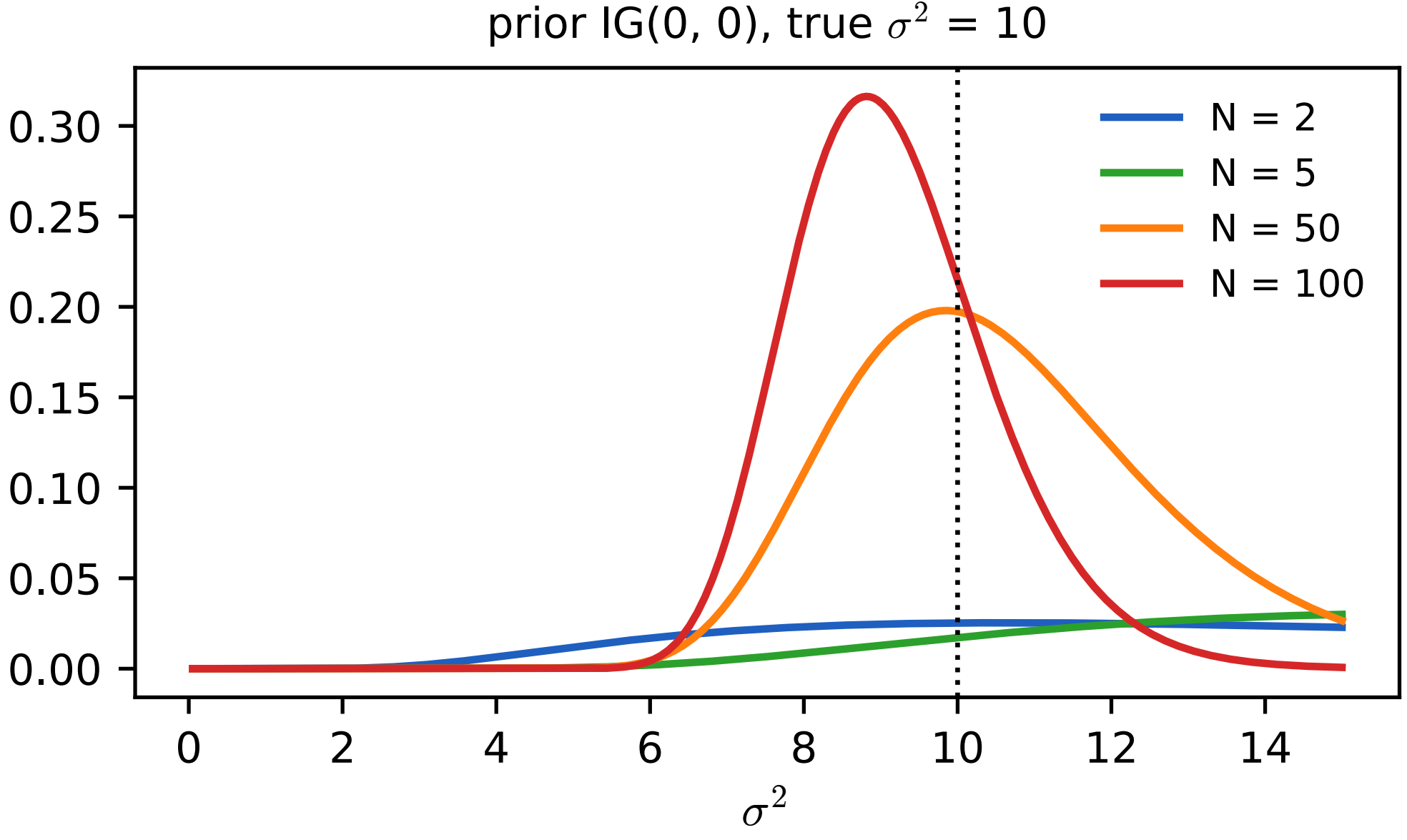

prior IG(0, 0), true σ^2 = 10
N = 2
N = 5
N = 50
N = 100
0.30
0.25
0.20
0.15
0.10
0.05
0.00
0
2
4
6
8
10
12
14
σ^2