
```

function [betamat,sig2mat]= ...
gs_normal_independent(X,y,n,k,r1,r2,mu0,v0,betadraw,v0,tau0,sig2draw);

R = r1+r2;
betamat=zeros(k,r2); %will collect draws of beta;
sig2mat=zeros(1,r2); %will collect draws of sig2;

thoucount=1000; % shows every 1000th iteration in the command window
% you may want to change this to 100 for slower applications

% start main loop
i=1;
for i=1:R

%%%%%%%%%%%%%
% draw betas
%%%%%%%%%%%%%
V1=inv(inv(V0)+(1/sig2draw)*X'*X);
mul=V1*(inv(V0)*mu0 +(1/sig2draw)*X'*y);
betadraw=mvnrnd(mul,V1)';
if i>r1
    betamat(:,i-r1)= betadraw;
end

%%%%%%%%%%%%%
% draw sig2
%%%%%%%%%%%%%
v1=(n+2*v0)/2;
taul=(1/2)*((y-X*betadraw)'*(y-X*betadraw)+2*tau0);
sig2draw=1/gamrnd(v1,1/taul);
% Matlab defines the ig scale as 1/tau, thus the inversion for the last
% term
if i>r1
    sig2mat(:,i-r1)=sig2draw;
end

if i== thoucount
    i
    thoucount=thoucount+1000;
end

end

```

Published with MATLAB® R2022b