

# Supplementary Material

## 1 Instructions for Matlab Code

MCMC samples for the Bayesian nonparametric regression model with normalized weights are obtained via the function *NPRegNW.mat*. This function calls several additional functions, which are all included in the *NPRegNW.zip* file. We have included the code for the example discussed in Section 5 in the file *example.mat*, which demonstrates how to call the function *NPRegNW.mat*.

Some of the additional functions may also be of interest on their own, particularly those which sample from truncated normal (*tnormrnd.mat*), gamma (*tgamrnd.mat*), and Dirichlet (*tdirichletrnd.mat*) distributions.

All code is commented. For any questions, comments, or concerns please contact the authors.

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