Comparison of distributions of posterior means by method

Legend:
- Gibbs (black)
- M–H (red)
- Rejection (green)
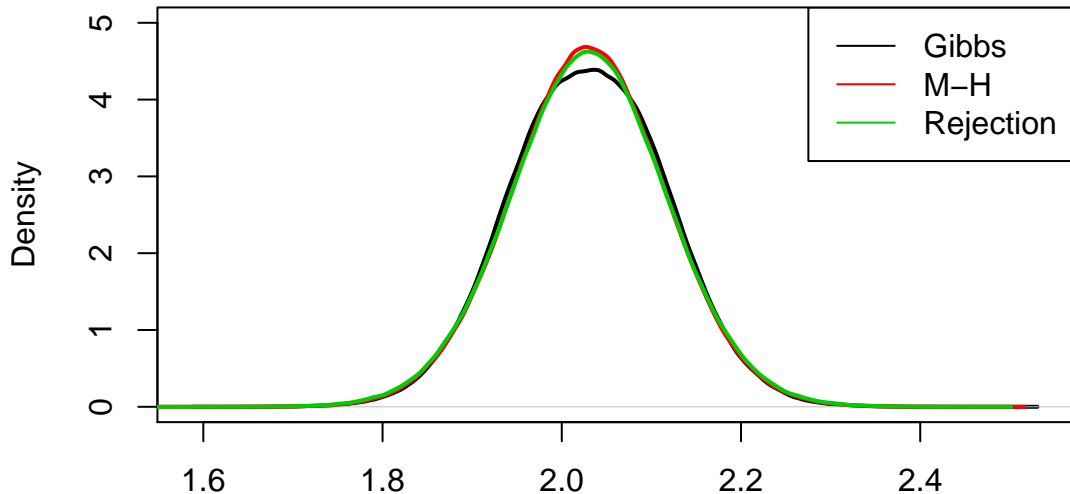
N = 1000000   Bandwidth = 0.004918