This is a straightforward application of the definition of $\partial_\mu, \partial^\mu$ and the K-G equation. Recall that

$$\partial_\mu = \left(\frac{\partial}{\partial t}, \boldsymbol{\nabla}\right) \qquad \text{and} \qquad \partial^\mu = \left(\frac{\partial}{\partial t}, -\boldsymbol{\nabla}\right) \tag{1}$$

and the 4-vector probability flux

$$\begin{aligned} j^\mu &= \frac{i}{2m}\left[\Psi^* \partial^\mu \Psi - (\partial^\mu \Psi)^* \Psi\right] \\ &= \frac{i}{2m}\left(\Psi^* \frac{\partial \Psi}{\partial t} - \frac{\partial \Psi^*}{\partial t}\Psi, -\Psi^* \boldsymbol{\nabla}\Psi + \boldsymbol{\nabla}\Psi^*\Psi\right) \end{aligned} \tag{2}$$

Then the inner product $\partial_\mu j^\mu$ is

$$\begin{aligned} \partial_\mu j^\mu &= \frac{i}{2m}\left[\frac{\partial}{\partial t}\left(\Psi^* \frac{\partial \Psi}{\partial t} - \frac{\partial \Psi^*}{\partial t}\Psi\right) + \boldsymbol{\nabla}\cdot\left(-\Psi^* \boldsymbol{\nabla}\Psi + \boldsymbol{\nabla}\Psi^*\Psi\right)\right] \\ &= \frac{i}{2m}\left[\left(\Psi^* \frac{\partial^2 \Psi}{\partial t^2} - \frac{\partial^2 \Psi^*}{\partial t^2}\Psi\right) + \left(-\Psi^* \boldsymbol{\nabla}^2\Psi + \boldsymbol{\nabla}^2\Psi^*\Psi\right)\right] \\ &= \frac{i}{2m}\left[\Psi^* \underbrace{\left(\frac{\partial^2 \Psi}{\partial t^2} - \boldsymbol{\nabla}^2\Psi + m^2\Psi\right)}_{\text{K-G eq.}} - \underbrace{\left(\frac{\partial^2 \Psi^*}{\partial t^2} - \boldsymbol{\nabla}^2\Psi^* + m^2\Psi^*\right)}_{\text{conj. of K-G eq.}}\Psi\right] \\ &= 0 \end{aligned} \tag{3}$$

This shows that if we define

$$\rho(\mathbf{x}, t) = j^0(\mathbf{x}, t) = \frac{i}{2m}\left(\Psi^* \frac{\partial \Psi}{\partial t} - \frac{\partial \Psi^*}{\partial t}\Psi\right) \tag{4}$$

we would have a density conservation relation

$$\frac{\partial \rho}{\partial t} + \boldsymbol{\nabla}\cdot\mathbf{j} = 0 \tag{5}$$

where $\mathbf{j}$ is

$$\frac{i}{2m}\left(-\Psi^* \boldsymbol{\nabla}\Psi + \boldsymbol{\nabla}\Psi^*\Psi\right) = \frac{1}{m}\,\mathrm{Im}\left(\Psi^* \boldsymbol{\nabla}\Psi\right) \tag{6}$$

which is the same definition as equation (2.191).