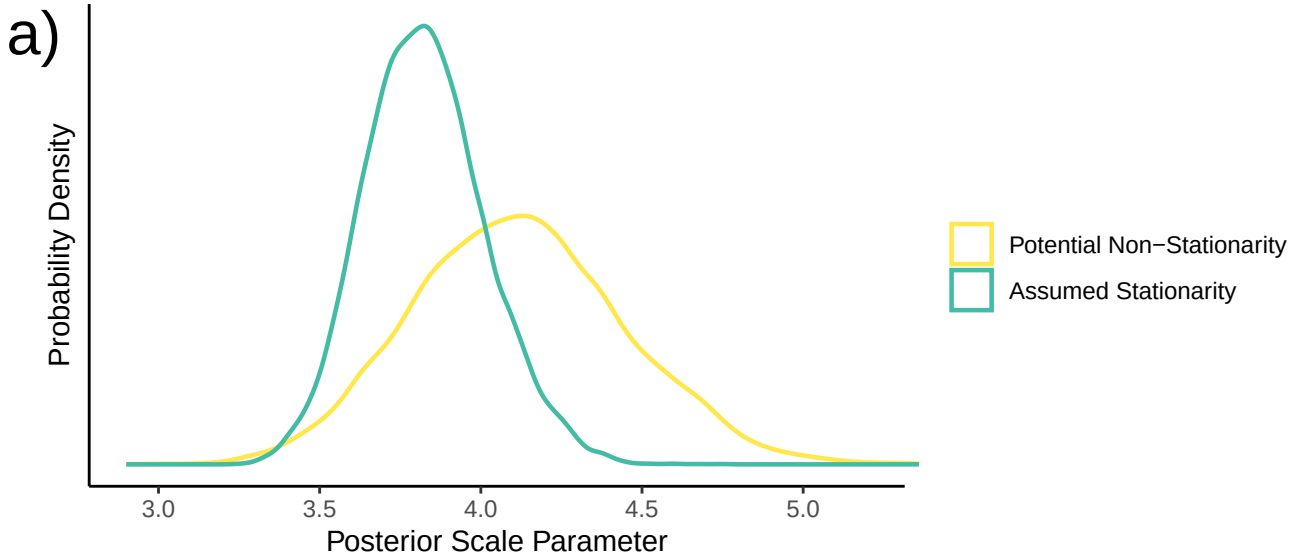
a)
Probability Density
3.0
3.5
4.0
4.5
5.0
Posterior Scale Parameter
Potential Non−Stationarity
Assumed Stationarity