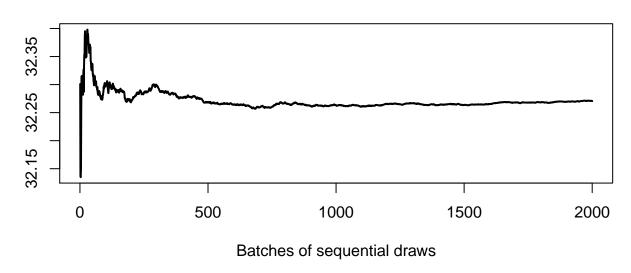Convergence of Gibbs Sampling (μ)

Mean of seq. draws of μ

Batches of sequential draws

Convergence of Gibbs Sampling (σ^2)

Mean of seq. draws of σ^2

Batches of sequential draws