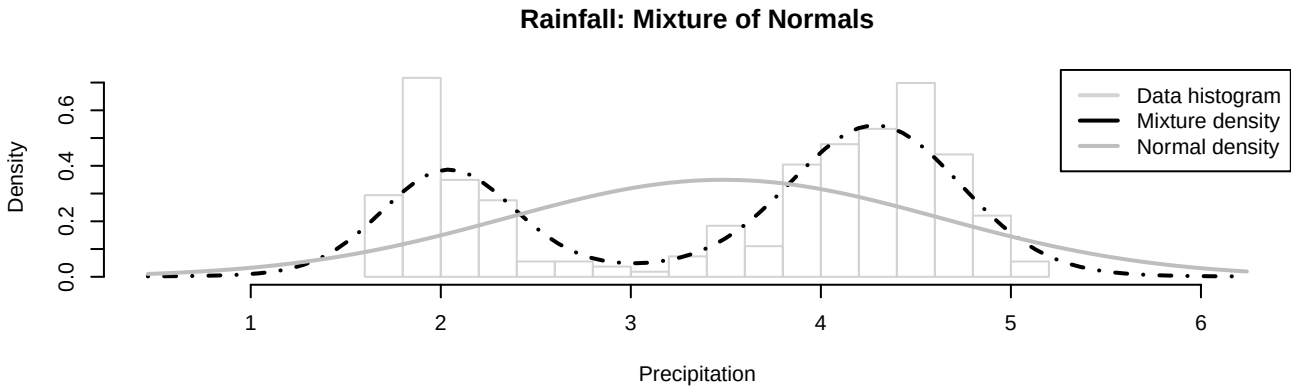
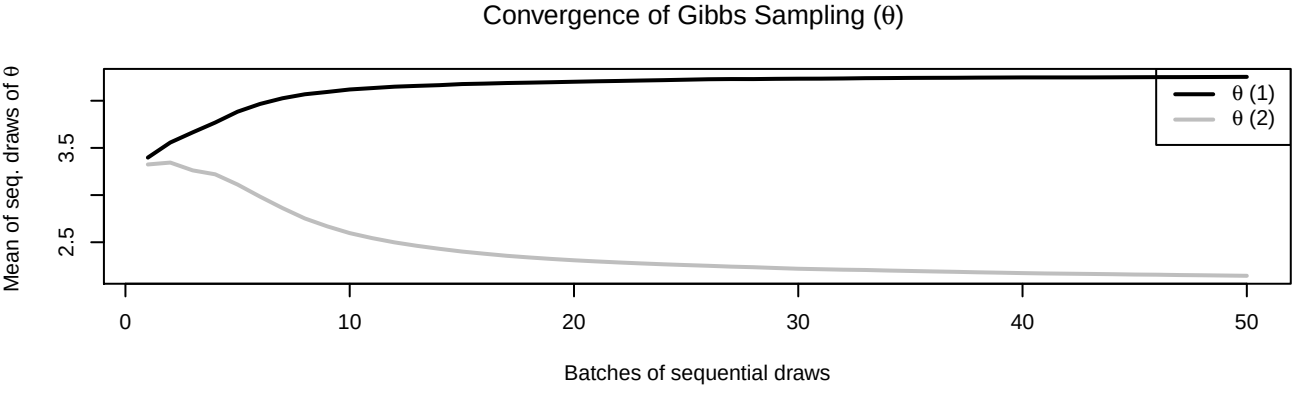
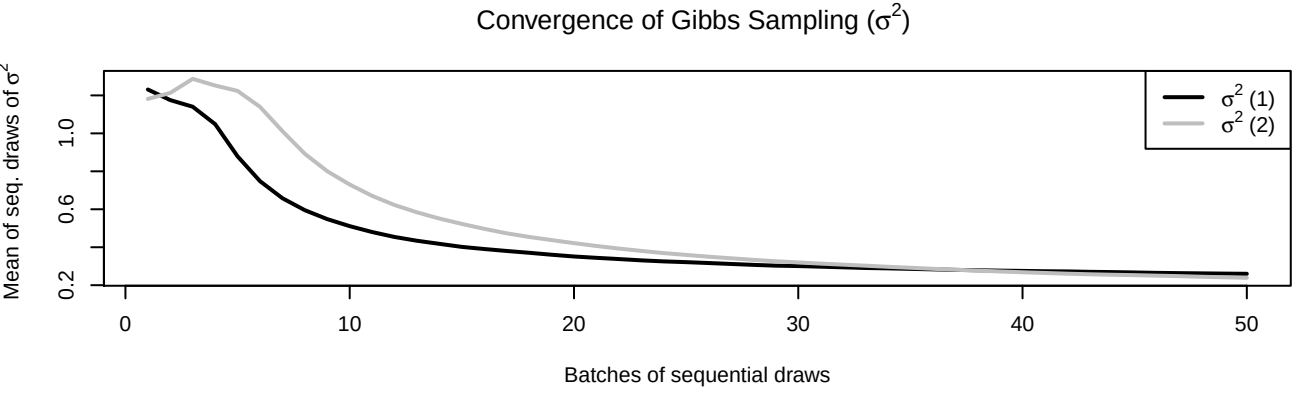

Rainfall: Mixture of Normals
Density
0.0
0.2
0.4
0.6
1
2
3
4
5
6
Precipitation
Data histogram
Mixture density
Normal density


Convergence of Gibbs Sampling (θ)
Mean of seq. draws of θ
2.5
3.5
0
10
20
30
40
50
Batches of sequential draws
θ (1)
θ (2)


Convergence of Gibbs Sampling (σ2)
Mean of seq. draws of σ2
0.2
0.6
1.0
0
10
20
30
40
50
Batches of sequential draws
σ2 (1)
σ2 (2)