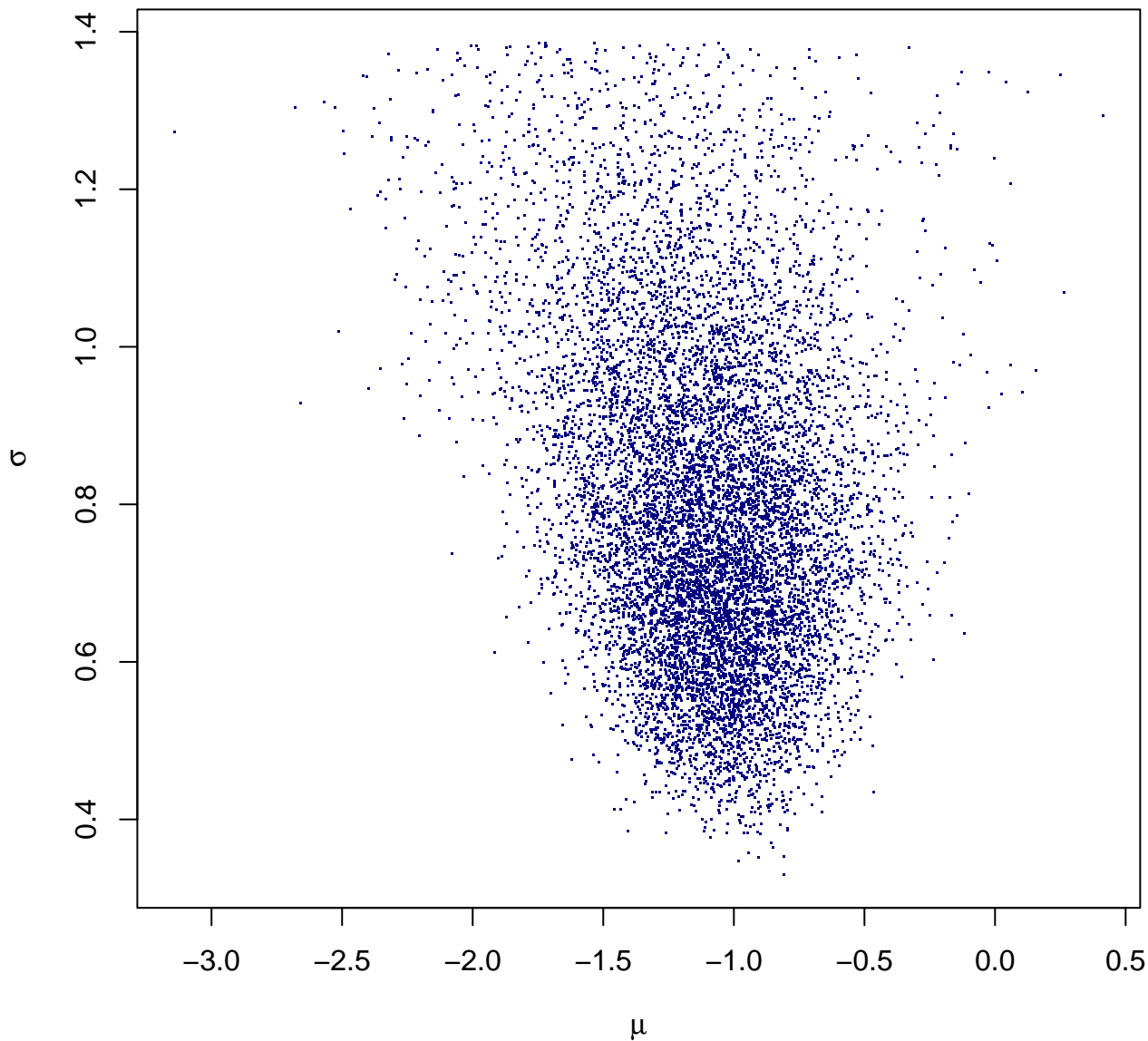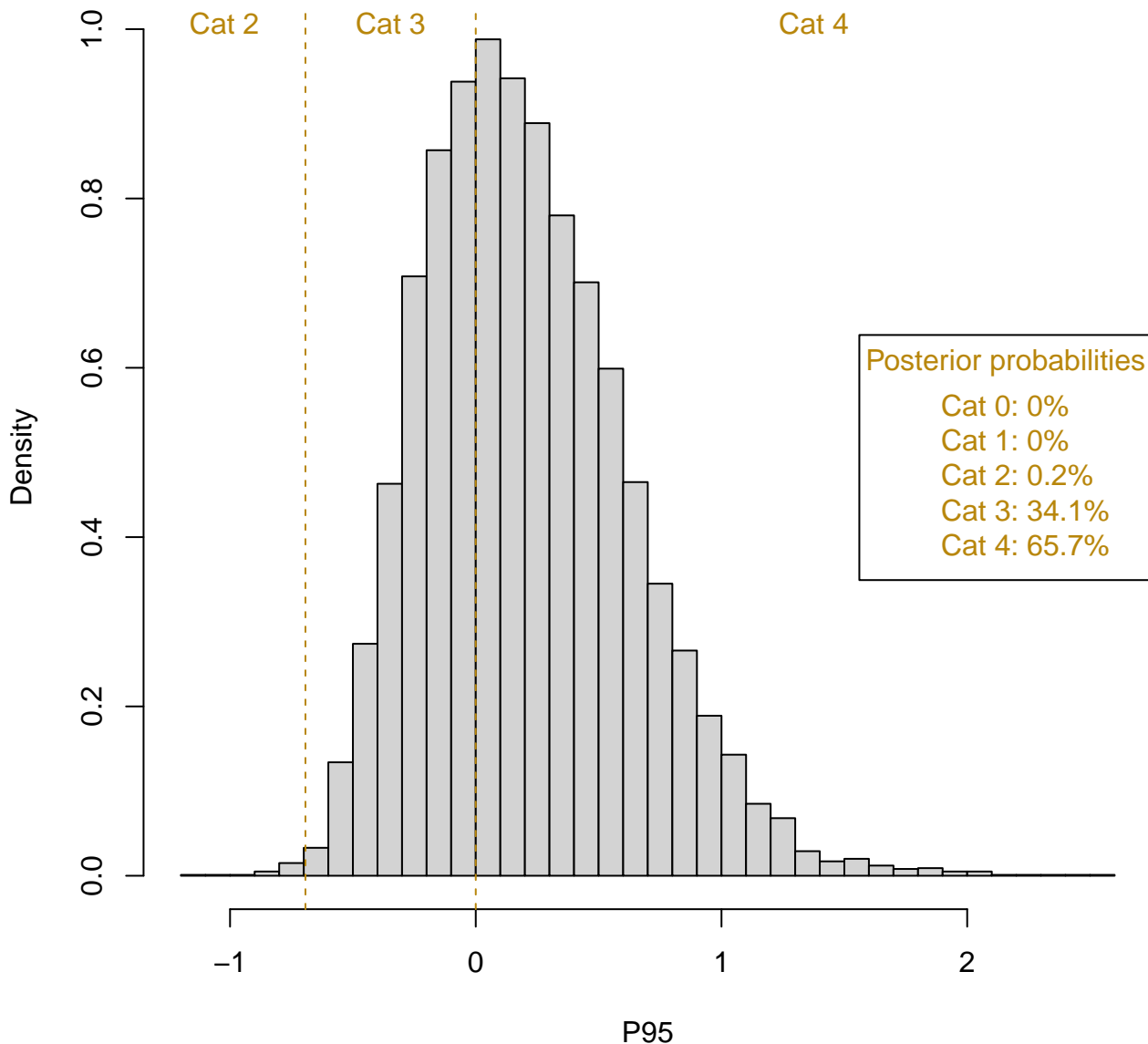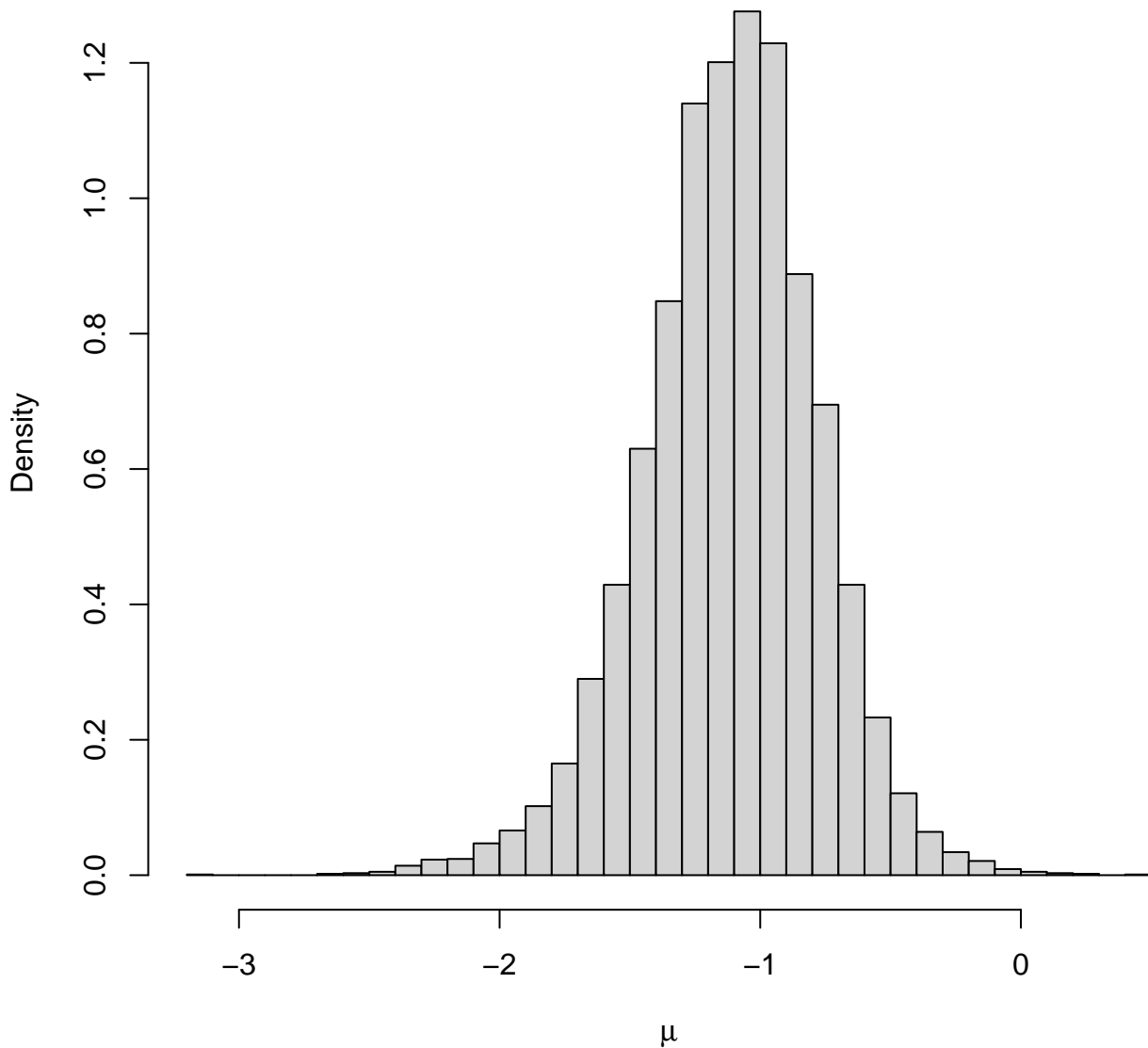(μ, σ) −− scatter plot of a sample obtained from their joint posterior distribution

P95 –– histogram of values from a sample obtained from its posterior distribution

Cat 2   Cat 3   Cat 4

Density

Posterior probabilities
Cat 0: 0%
Cat 1: 0%
Cat 2: 0.2%
Cat 3: 34.1%
Cat 4: 65.7%

P95

μ: histogram of values obtained from (μ, σ) joint posterior distribution

σ: histogram of values obtained from (μ, σ) joint posterior distribution