(a) B-G-R Diagnostic Plots for variances

sigma[1] chains 1:3

1.5	
1.0	
0.5	
0.0	

2500   5000   10000

iteration

sigma[2] chains 1:3

1.5	
1.0	
0.5	
0.0	

2500   5000   10000

iteration
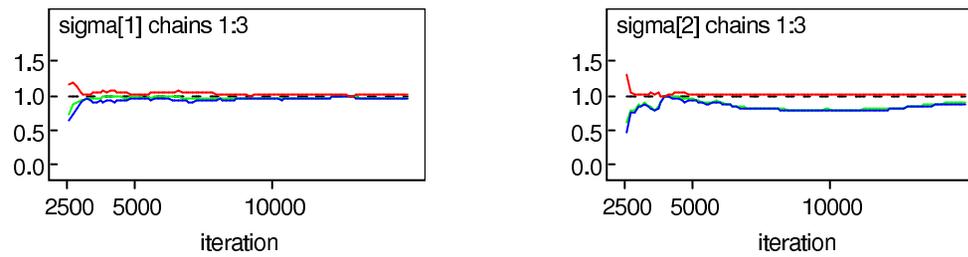
(b) Posterior densities of variances

sigma[1] chains 1:3 sample: 30000

1.5	
1.0	
0.5	
0.0	

-10.0   0.0   10.0   20.0

sigma[2] chains 1:3 sample: 30000

0.15	
0.1	
0.05	
0.0	

0.0   20.0   40.0