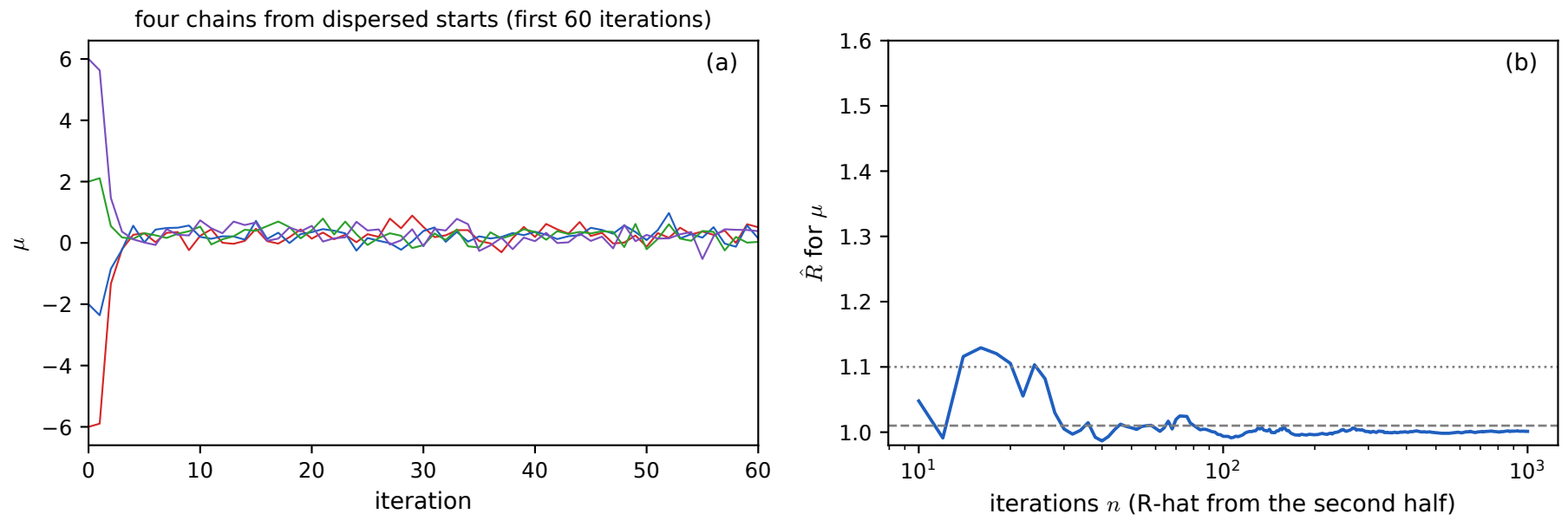

four chains from dispersed starts (first 60 iterations)
(a)
μ
iteration
(b)
R̂ for μ
iterations n (R-hat from the second half)