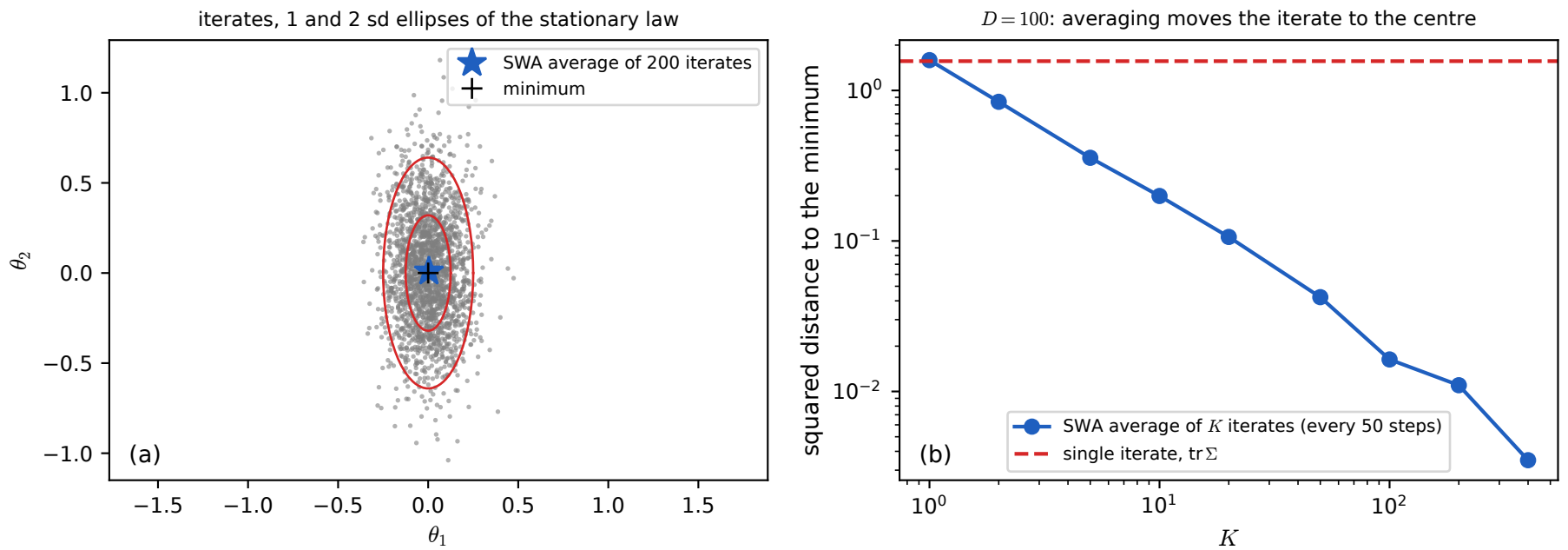

iterates, 1 and 2 sd ellipses of the stationary law
SWA average of 200 iterates
minimum
(a)
θ_1
θ_2
$D = 100$: averaging moves the iterate to the centre
squared distance to the minimum
SWA average of K iterates (every 50 steps)
single iterate, $\mathrm{tr}\,\Sigma$
(b)
K