Convergence of the Stochastic Mirror Prox with Markovian noise Prob p=0.5, mixing time=1 Euclidean Softmax 10^{-1} Bregman 10^{-3} ∵> □ 10⁻⁵ 10^{-7} 10^{-9} 5000 7000 1000 2000 3000 4000 6000 0 **Iterations**