Effect of Stepsize on Asymptotic Bias (Oscillatory Kernel) $\alpha = 1.0e-02$ $\alpha = 2.5e-03$ $\alpha = 6.3e-04$ $\alpha = 3.9e-05$ $\alpha = 9.8e-06$ 10^{-2} 4.94e-03 10⁻³ 3.04e-04 10^{-4} $|\bar{\theta}_n - \theta^*|$ 10⁻⁵ 10^{-6} 10^{-7} 0.2 0.4 0.6 8.0 0.0 1.0

Iteration (n)

1e9