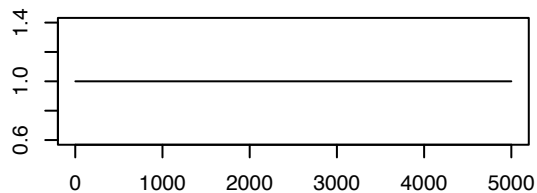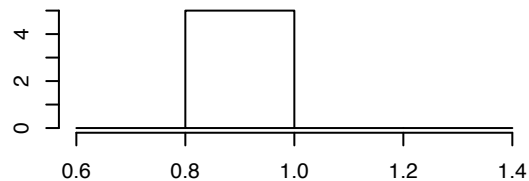**Trace of sigma.sq**
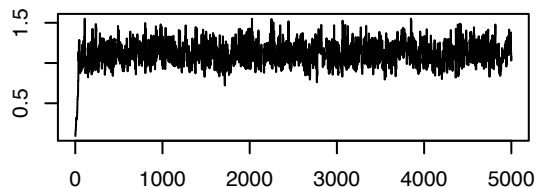
Density of sigma.sq
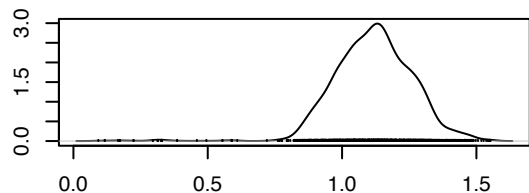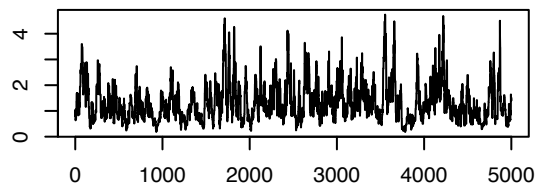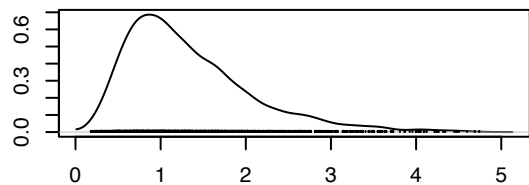
Trace of tau.sq

Density of tau.sq

N = 5000   Bandwidth = 0.02725

Trace of phi

Density of phi

N = 5000   Bandwidth = 0.1294

Iterations