ESS for different lambda
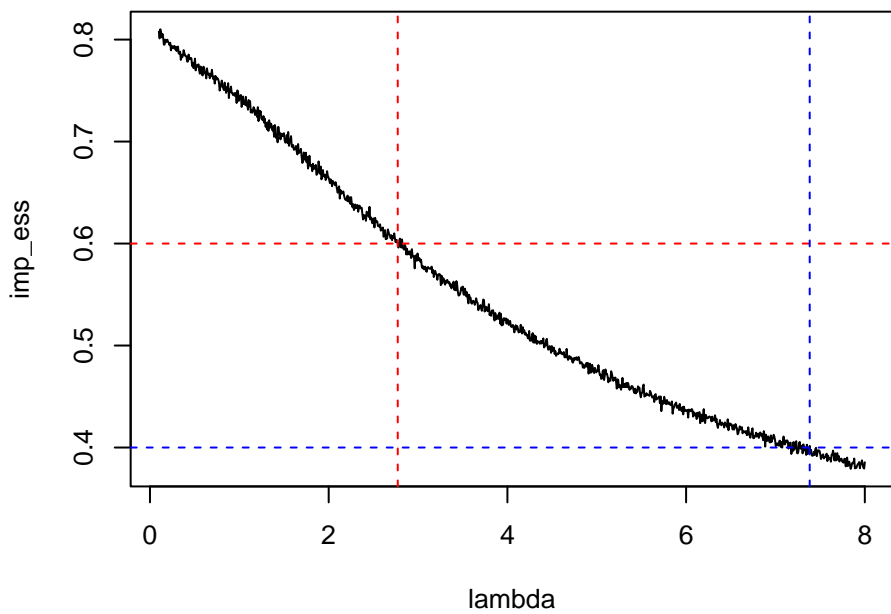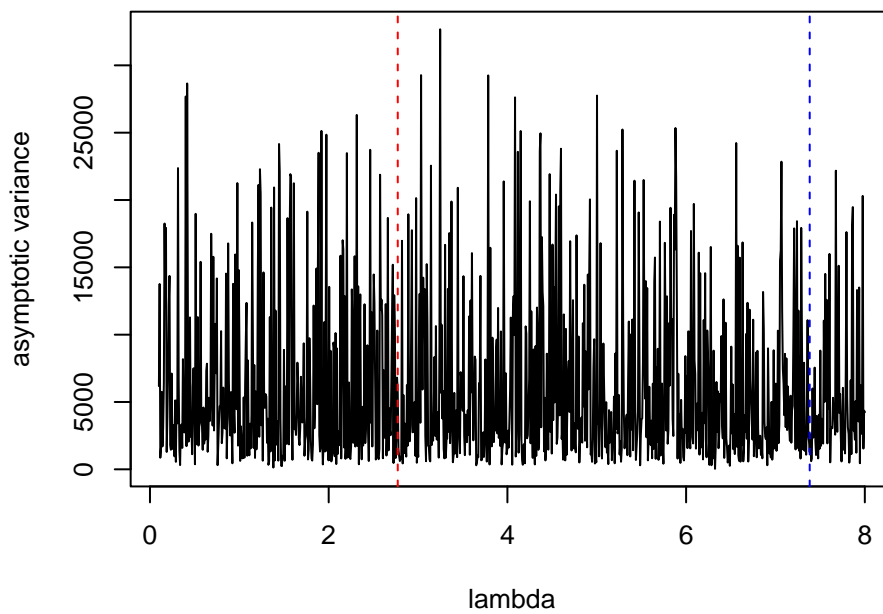
Asymptotic variance for different lambda

Relative efficiency for different lambda