

When the correlation 'a' is equal to 0 we get a perfectly symmetrical bell shaped curve. This is called circular normal distribution. As the correlation increases to 1 the curve starts flattening around the 45 degree line.

Traceplots slowly start becoming stable as the number of iterations increases. (More evident in the case of $a = 0.99$)

Figure for $a = 0$

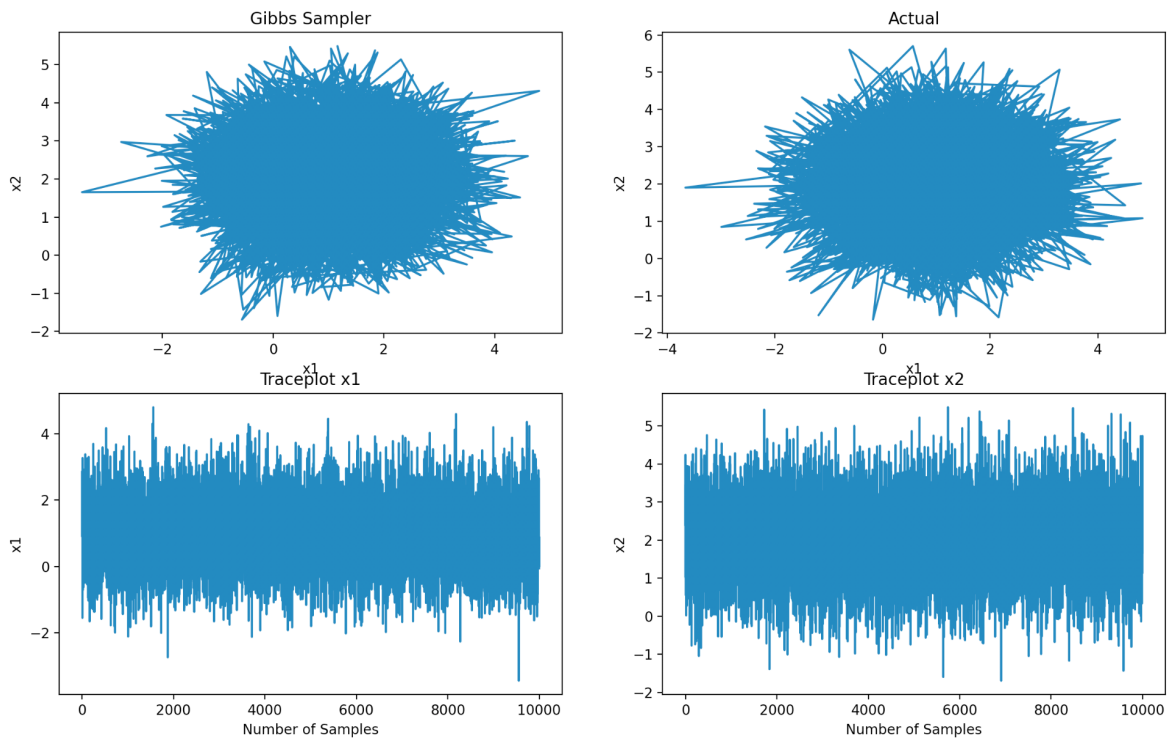


Figure for $a = 0.99$

