Weak convergence of Euler-Maruyama method 10^{-1} 10^{-2} $\mathbb{E} X_T^{\Delta t_{l+1}} - \mathbb{E} X_T^{\Delta t_l} \Big|$ 10^{-3} Weak error, $M = 10^2$ Weak error, $M = 10^4$ 10^{-4} Weak error, $M = 10^6$ Reference line $\sim \Delta t_l$ 10^{-1} 10^{-2} 10^{0} Δt_l