

Random Walk Plots

Jon A. Wellner

11 October 2013

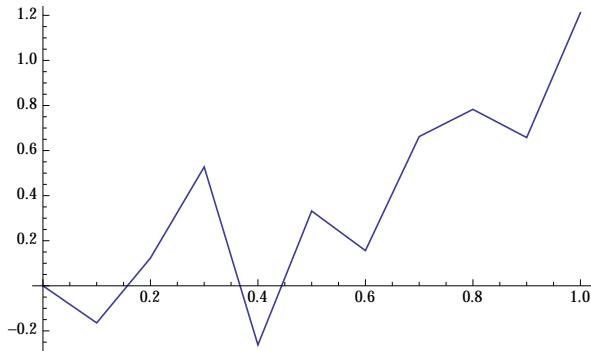


Figure 1: Gaussian random walk, $X_i \sim N(0, 1)$, $n = 10$

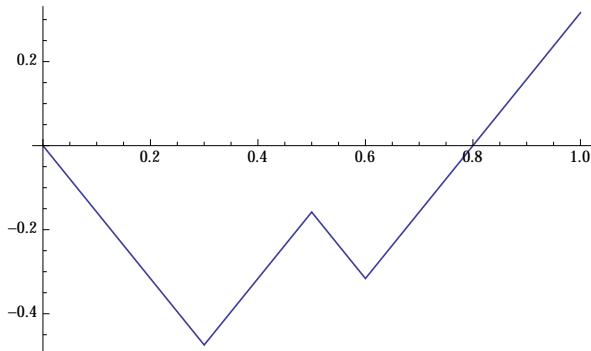


Figure 2: Symmetric Bernoulli random walk, $X_i \sim 2Ber(1/2) - 1$, $n = 10$

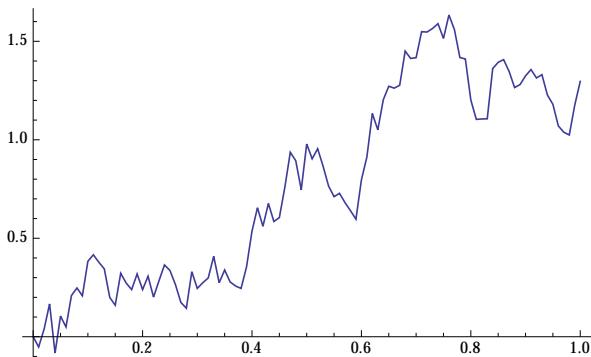


Figure 3: Gaussian random walk, $X_i \sim N(0, 1)$, $n = 100$

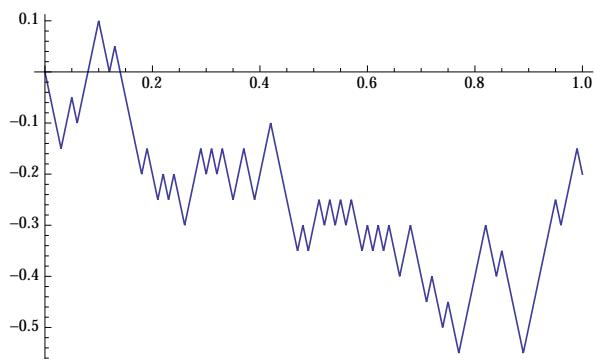


Figure 4: Symmetric Bernoulli random walk, $X_i \sim 2\text{Ber}(1/2) - 1$, $n = 100$

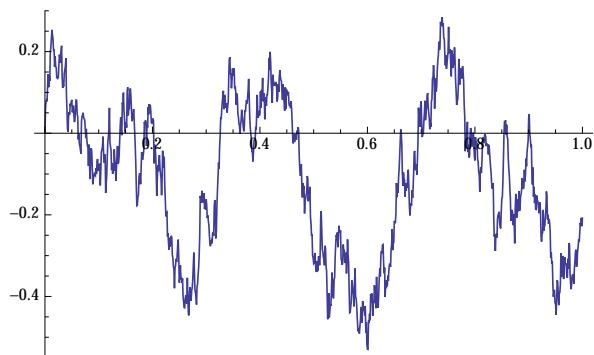


Figure 5: Gaussian random walk, $X_i \sim N(0, 1)$, $n = 1000$

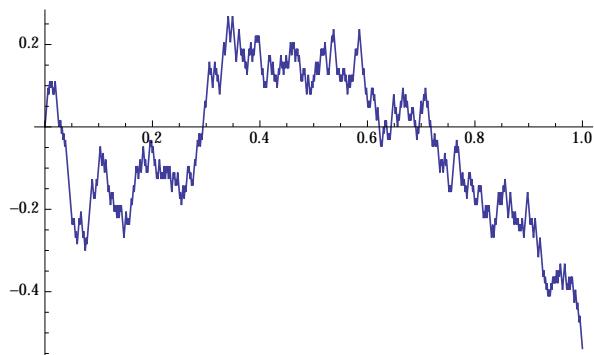


Figure 6: Symmetric Bernoulli random walk, $X_i \sim 2\text{Ber}(1/2) - 1$, $n = 1000$

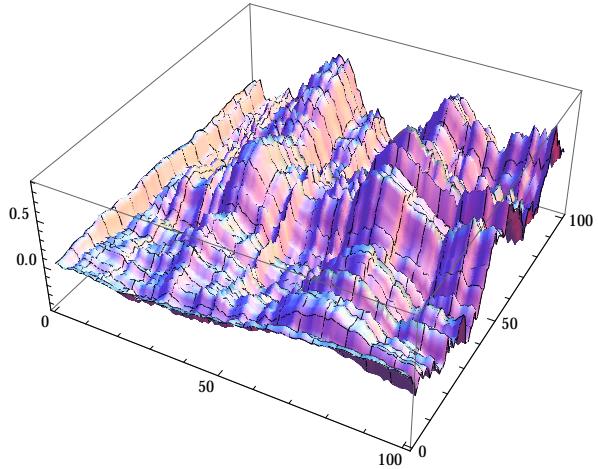


Figure 7: Gaussian random walk indexed by N^2 , $X_{i,j} \sim N(0, 1)$, $n \times n = 100 \times 100$