2.1

Mögliche Werte und Verteilung:

$l_n \in (\text{round}(b), \text{round}(a+b))$

$P\{\text{round}(b)+1, ..., \text{round}(a + b - 1)\} = n / a$

$P\{\text{round}(b), \text{round}(a + b)\} = n / (a * 2)$

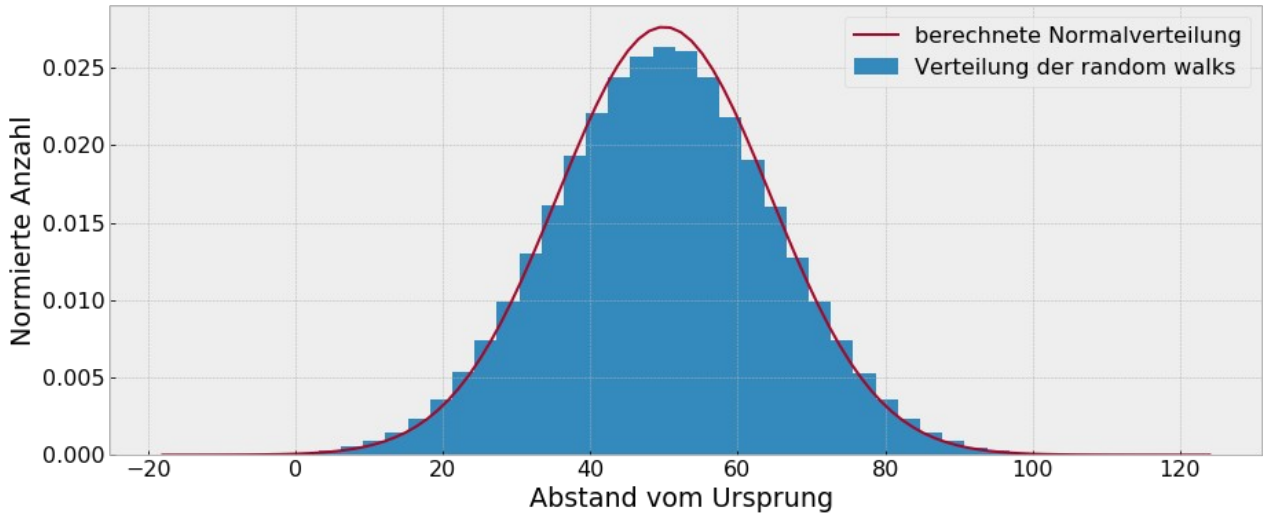
Drift und Diffusion:

$\langle x \rangle = (a/2 + b)$

$D = a^2/12$

Distribution of points after n steps:

Parameter:(n = 100, a = 5, b = -2, realisierungen = 500000)



2.2

1/n * ∑X_i^m verglichen mit σ^2; 3*σ^4; 15*σ^6; 105*σ^8; 945*σ^10