

Initial Balance  
 $B_0 = 1000$

Coin Flip  $t$   
 $C_t \sim \text{Bernoulli}(0.5)$

$t = 1, \dots, T$

Balance  $t$   
 $B_t = B_{t-1} + 100$  if  $C_t = 1$   
 $B_t = B_{t-1} - 100$  if  $C_t = 0$