Kac Walk vs Brownian Motion
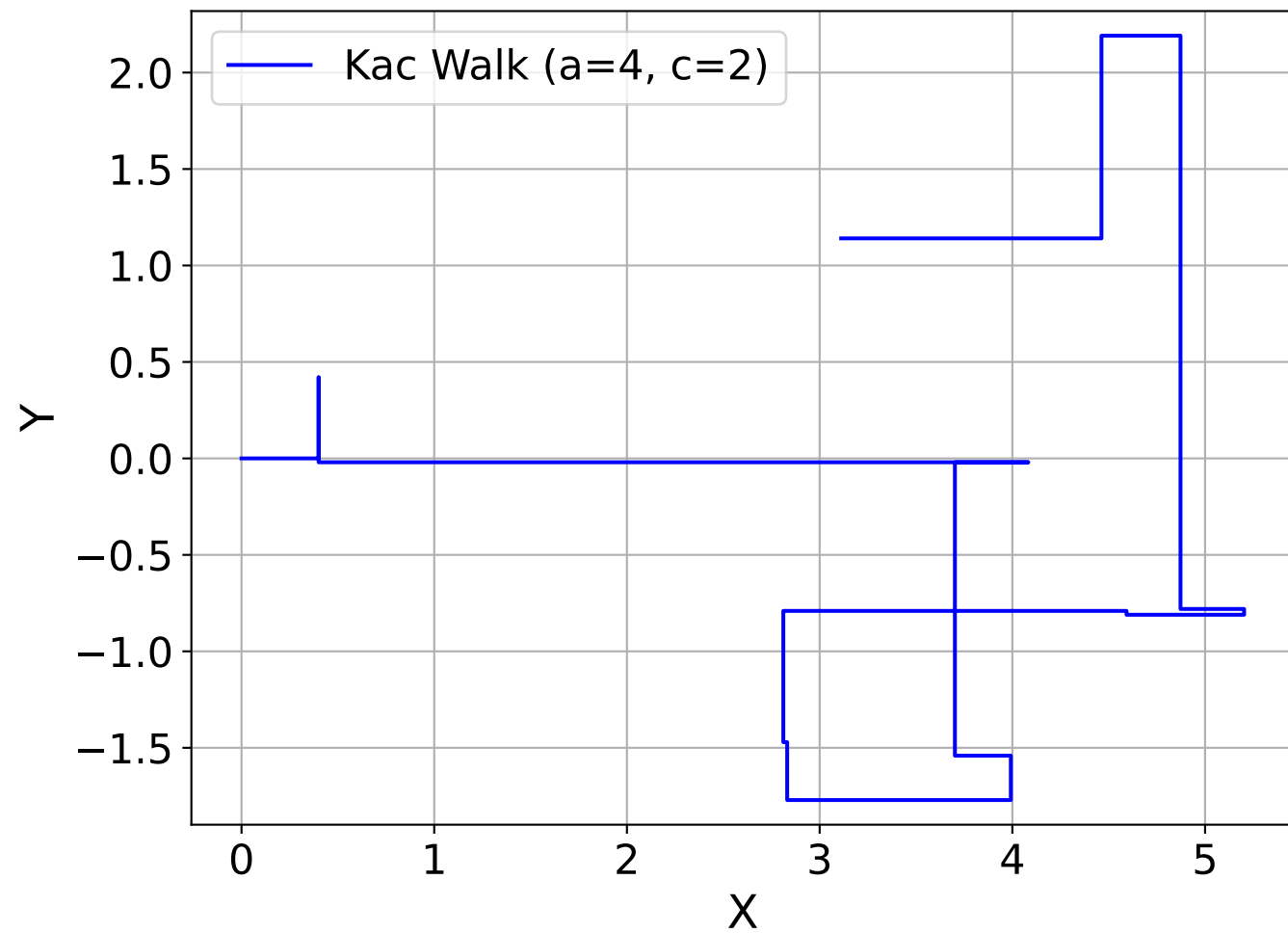
2D Kac Walk

2D Brownian Motion