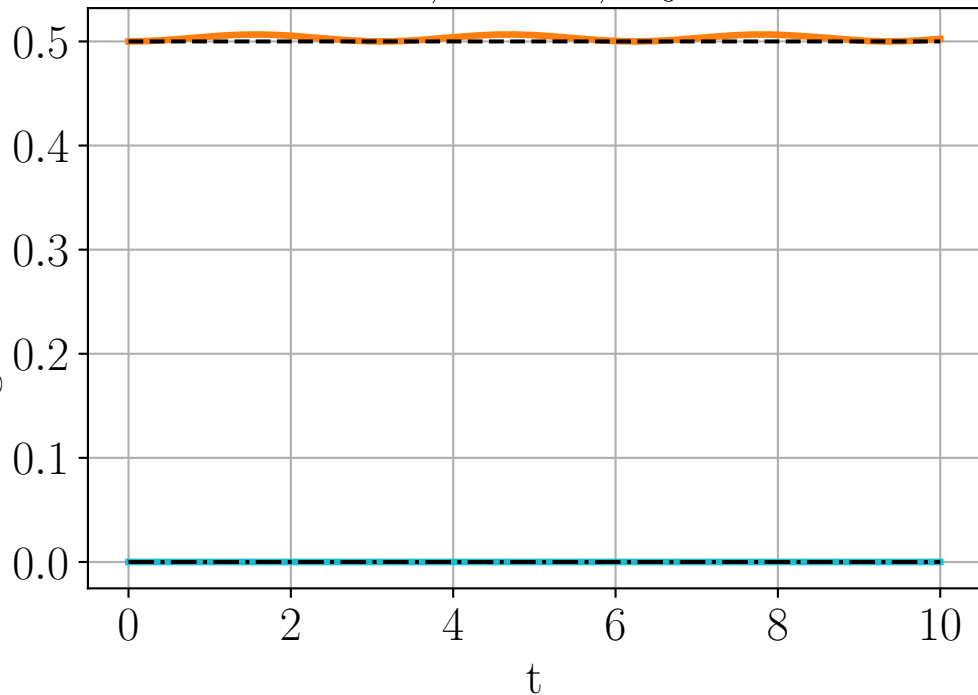


$$\Omega = 1, \sigma = 1, x_0 = 0$$

Average and Variance



- $\langle x(t)_{sim} \rangle$
- $\langle x(t)_{theo} \rangle$
- $Var(x_{sim})$
- $Var(x_{theo})$