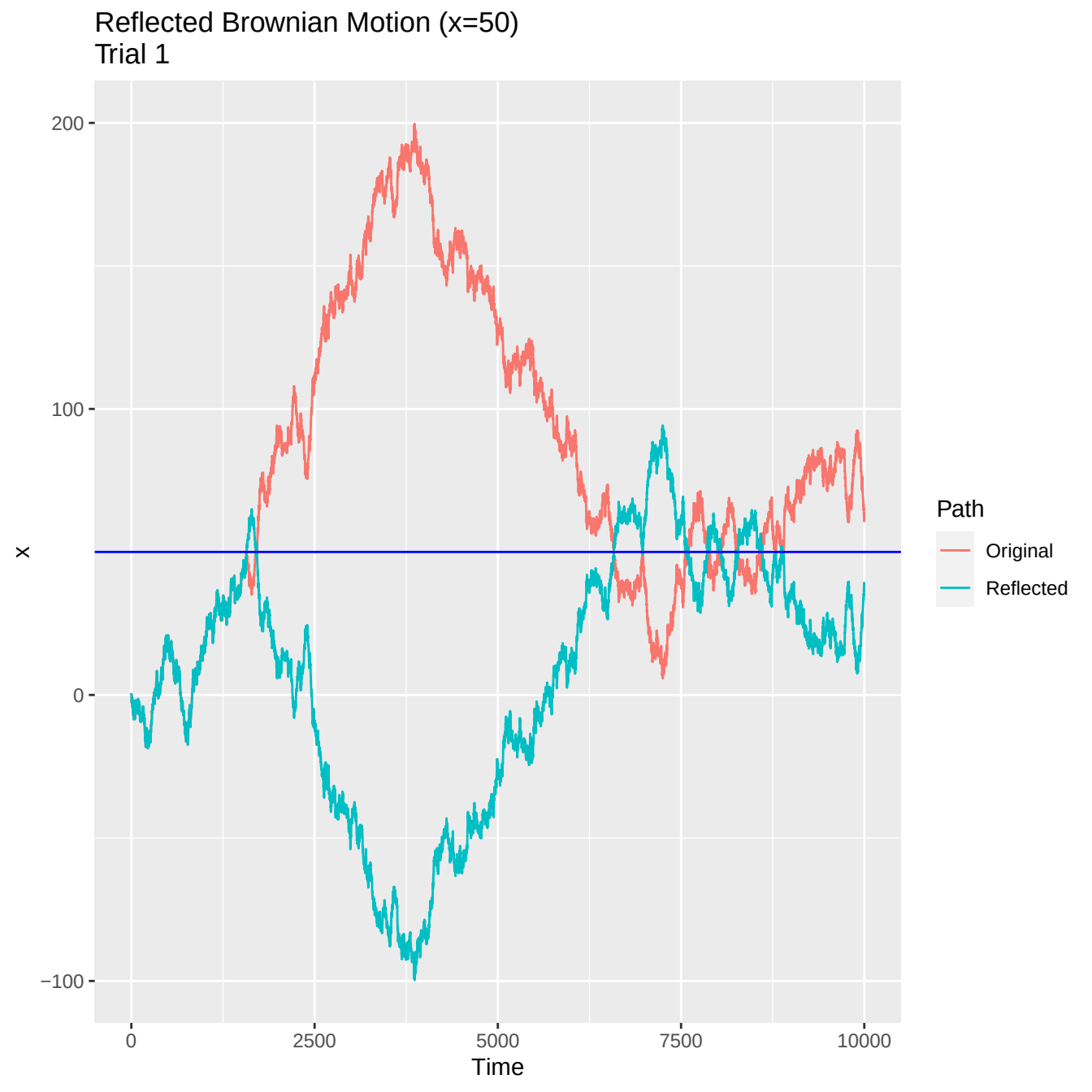
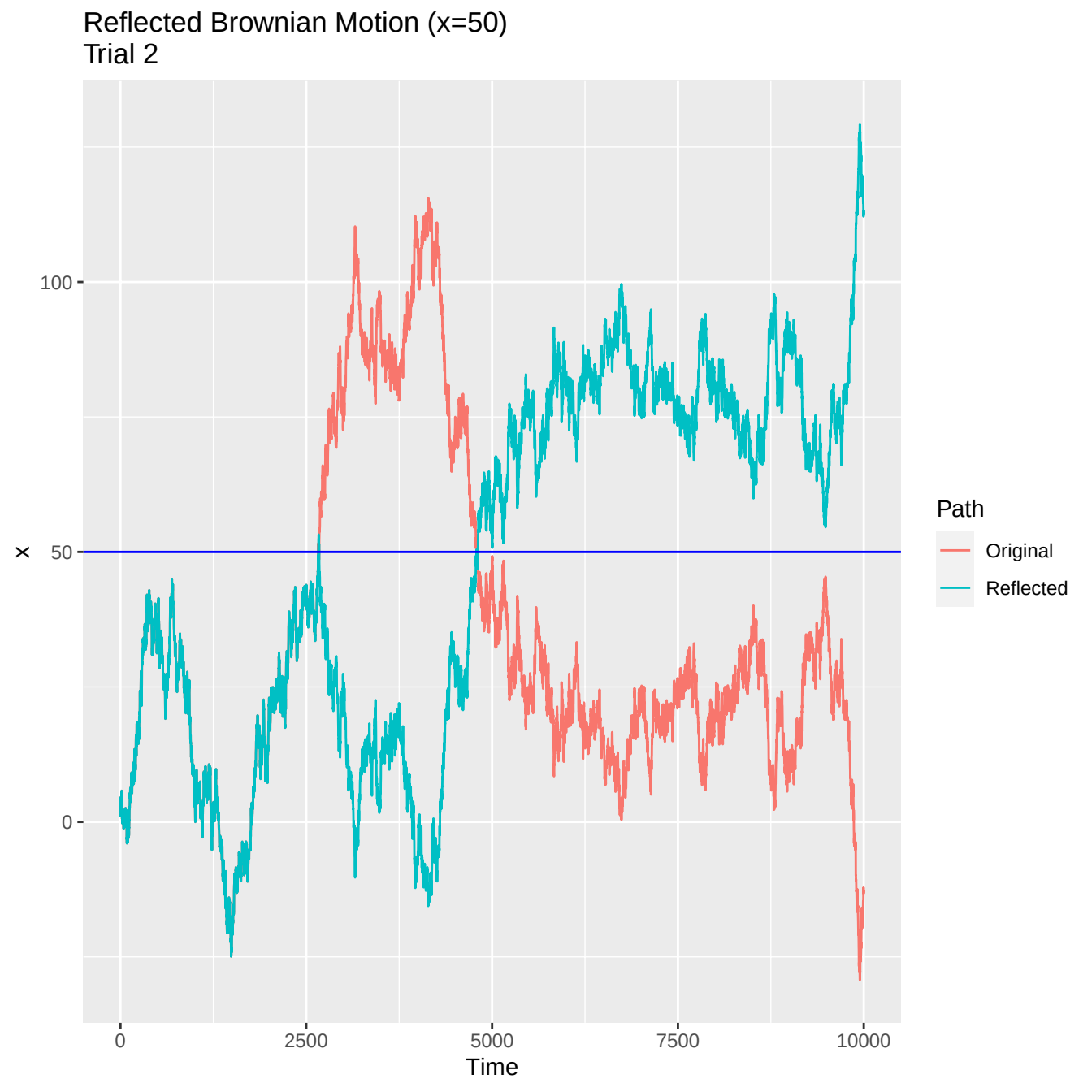
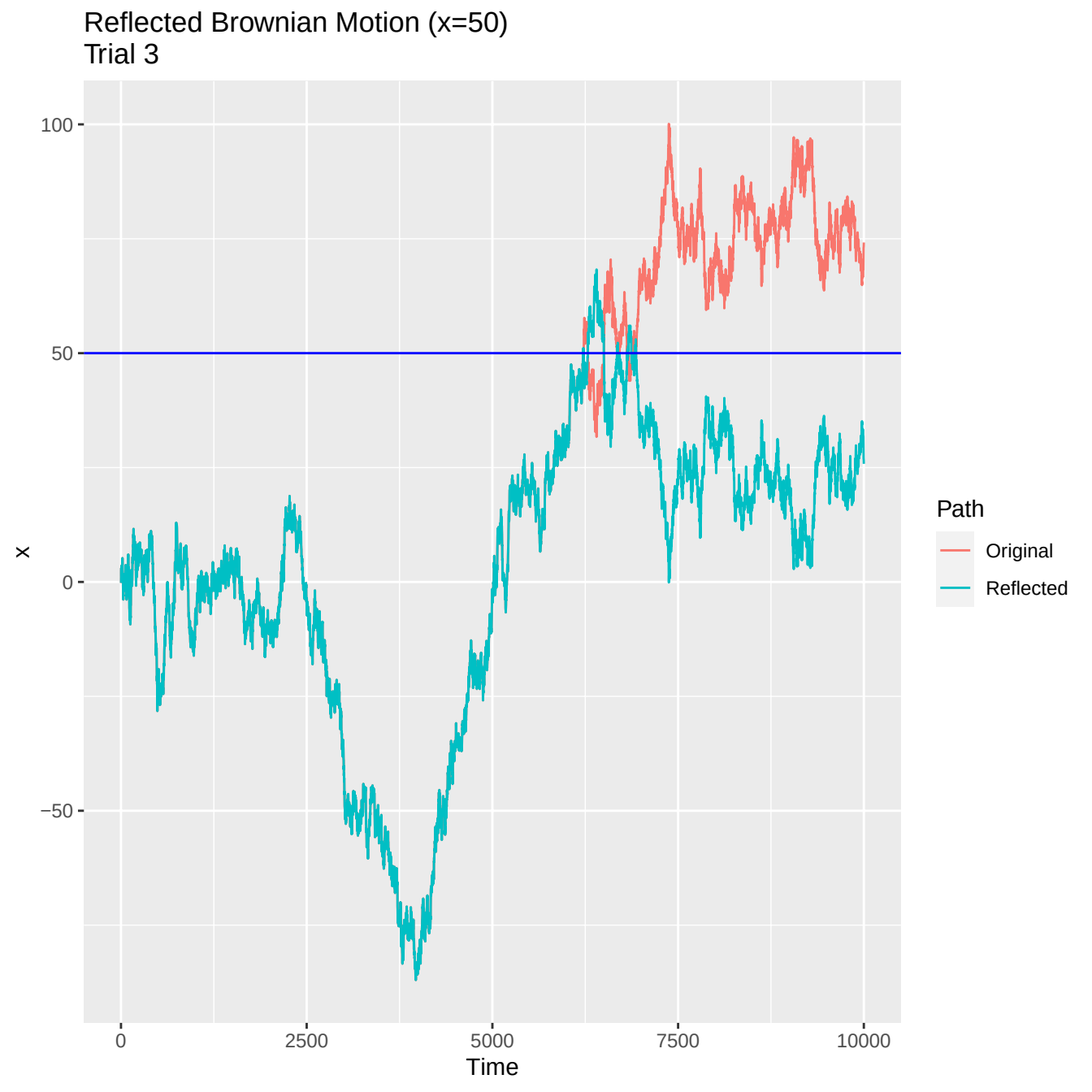
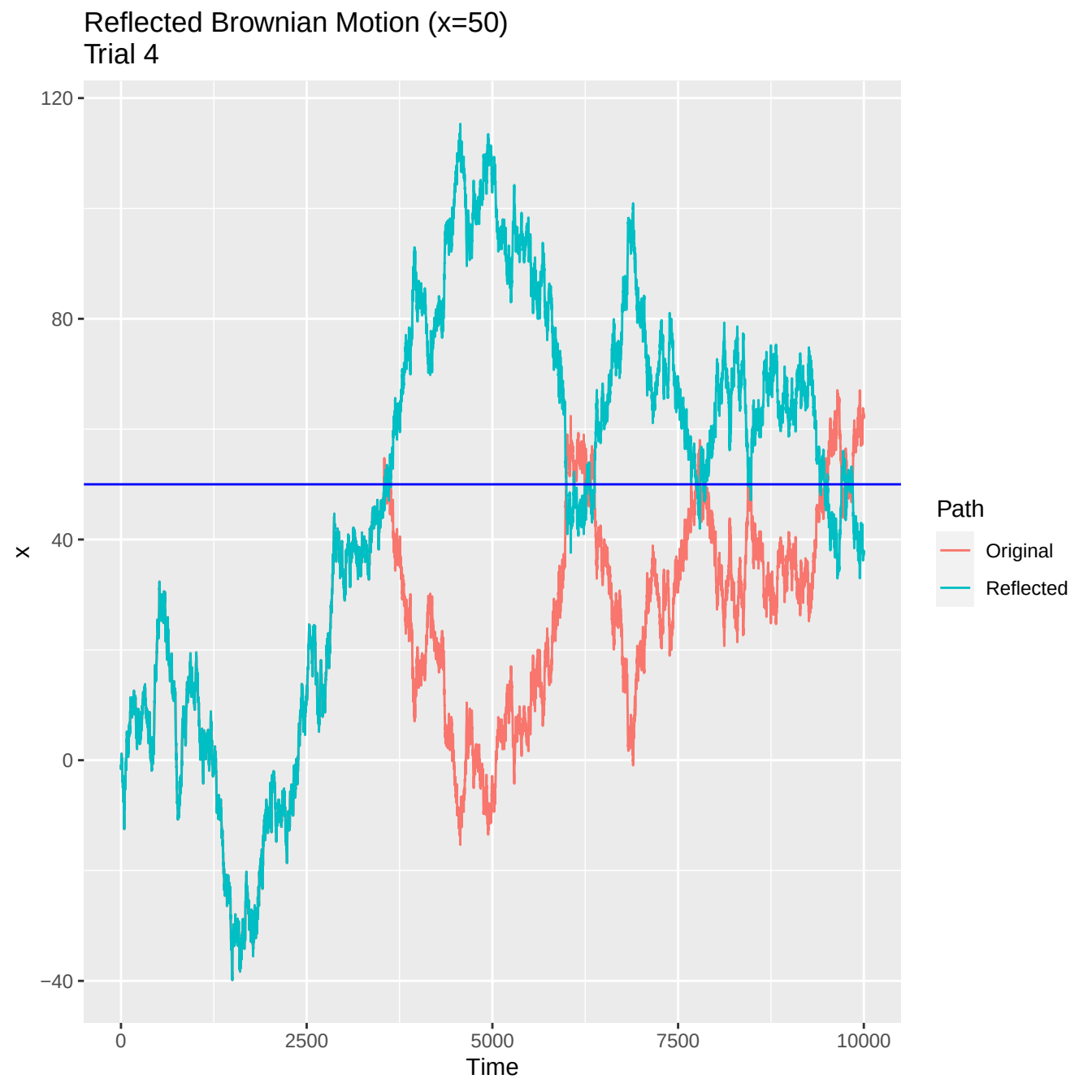
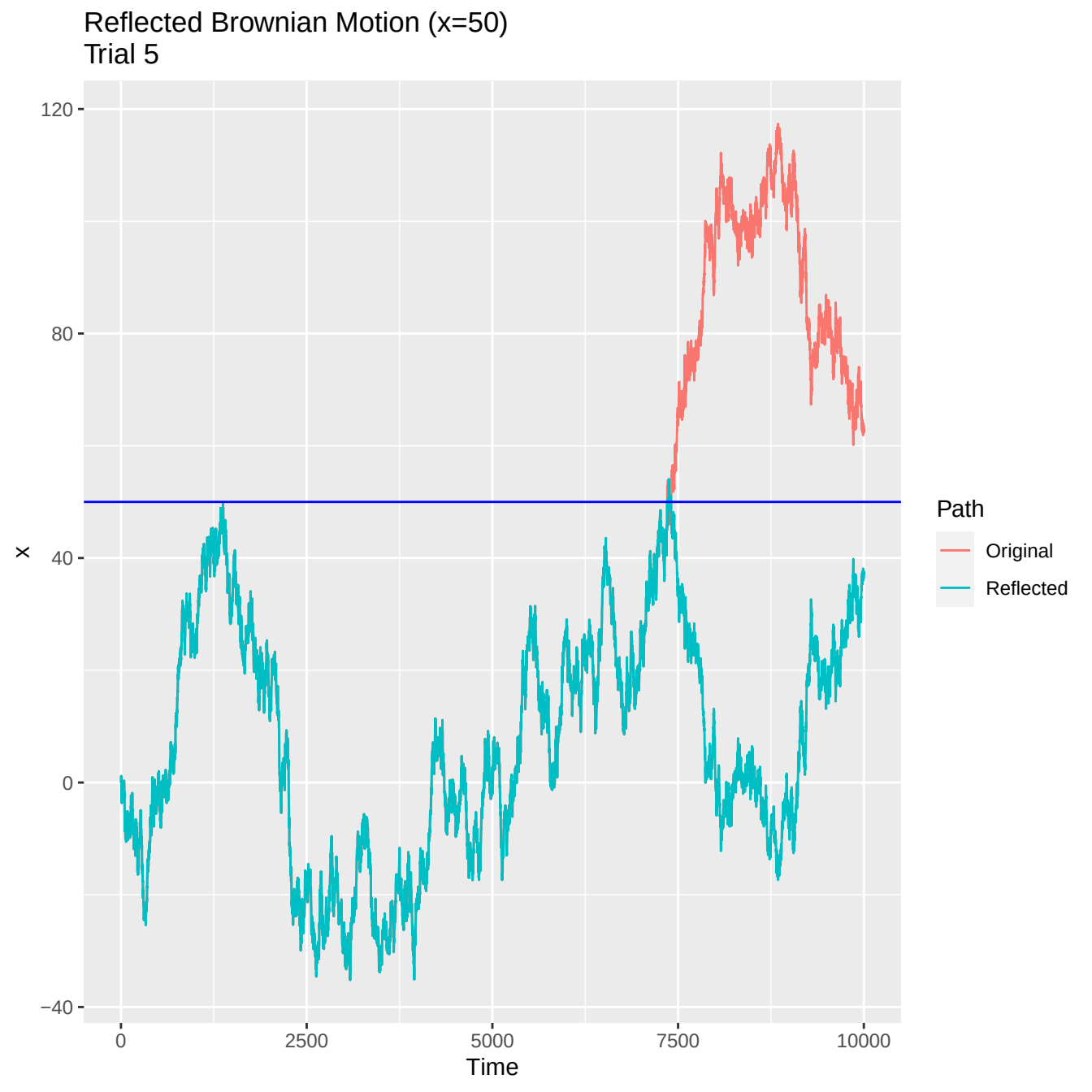
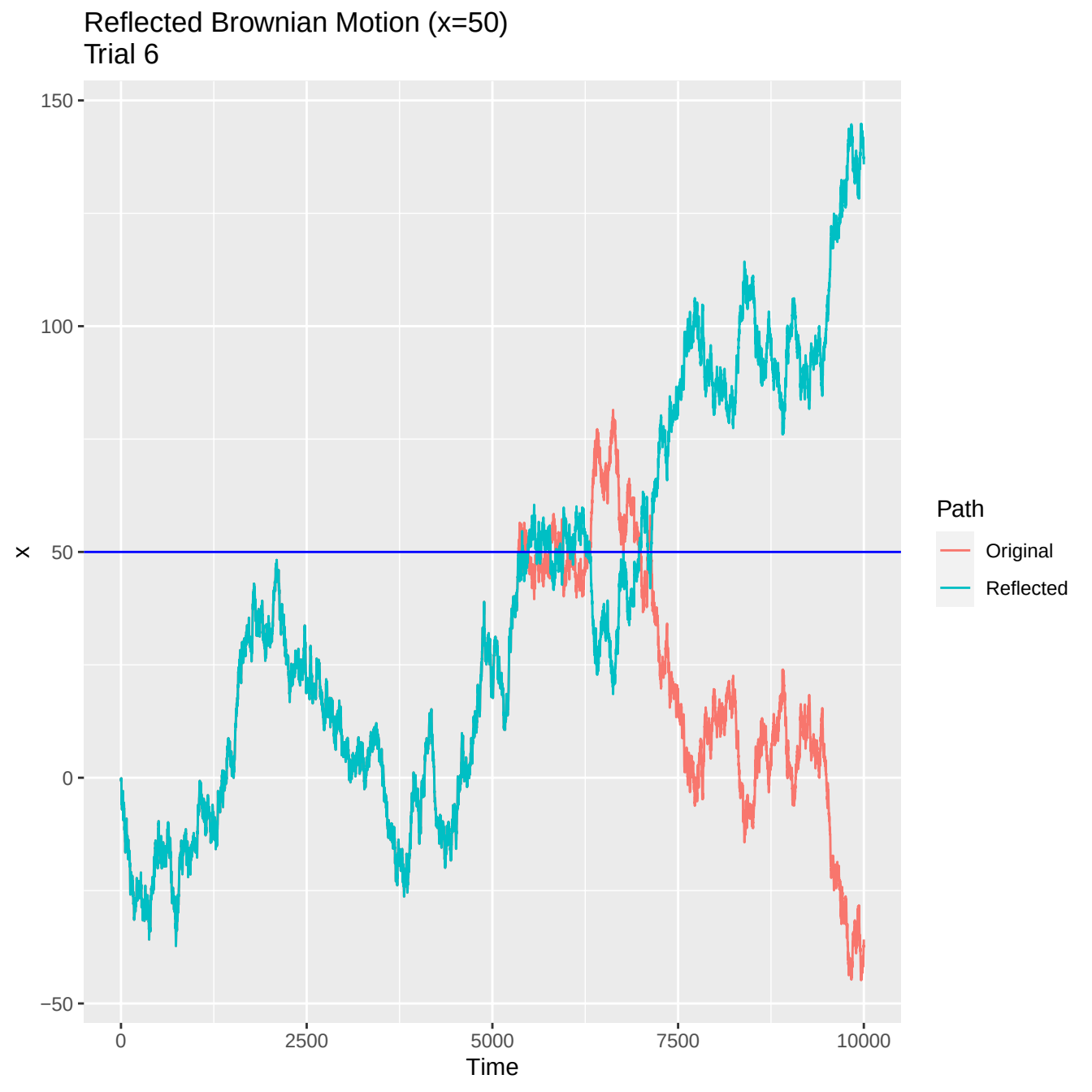

Reflected Brownian Motion (x=50)
Trial 1
200
100
0
−100
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected

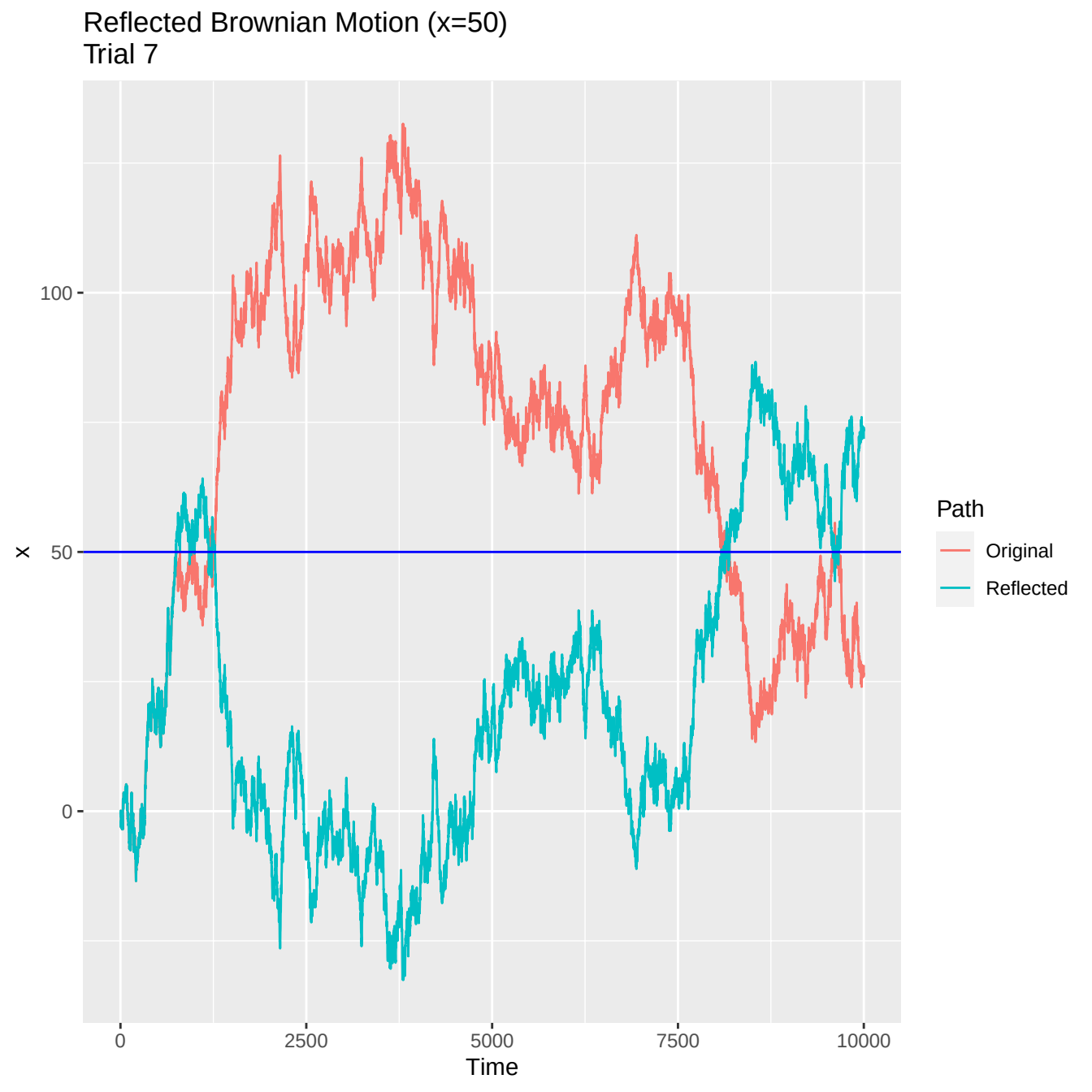

Reflected Brownian Motion (x=50)
Trial 2
100
50
0
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected

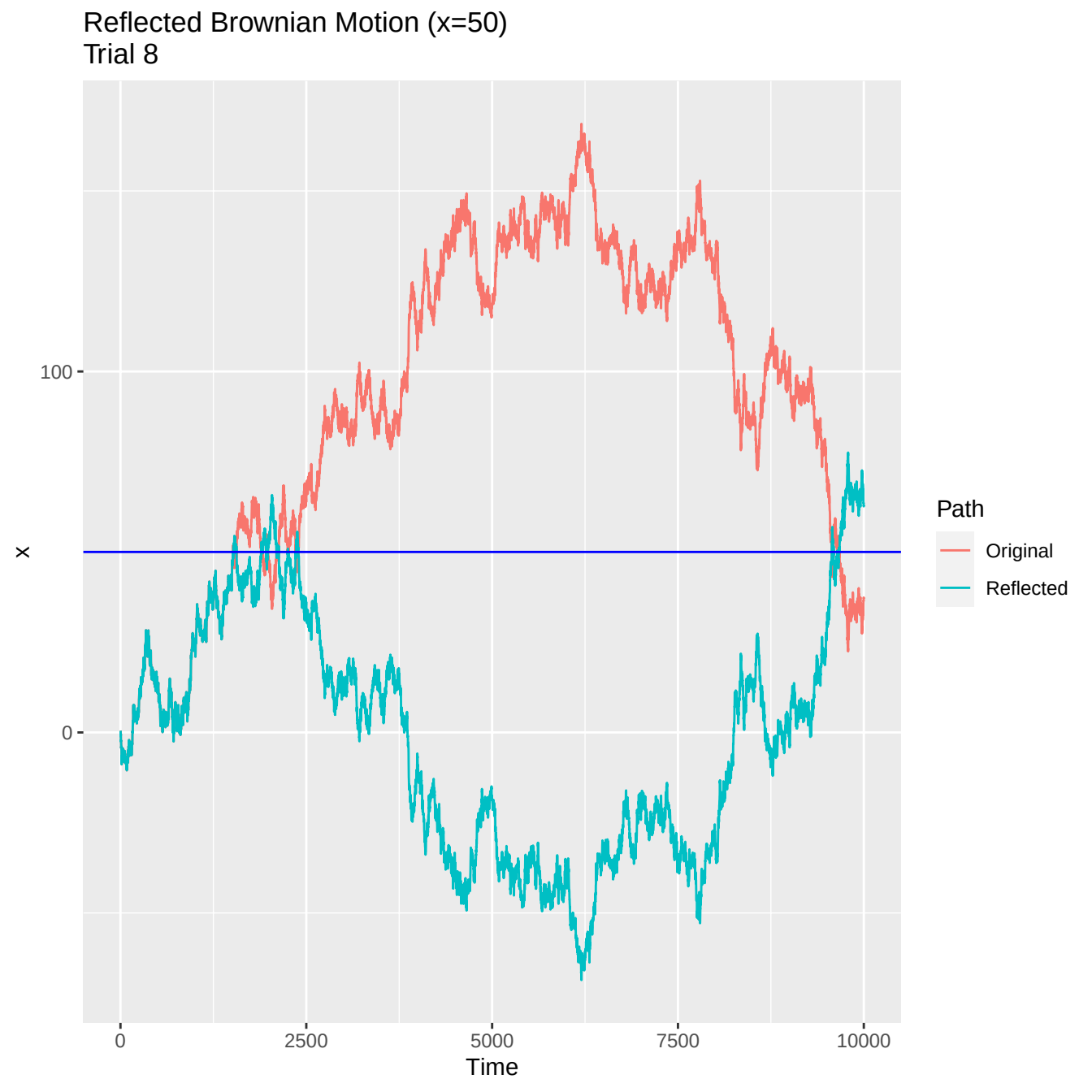

Reflected Brownian Motion (x=50)
Trial 3
100
50
0
−50
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected

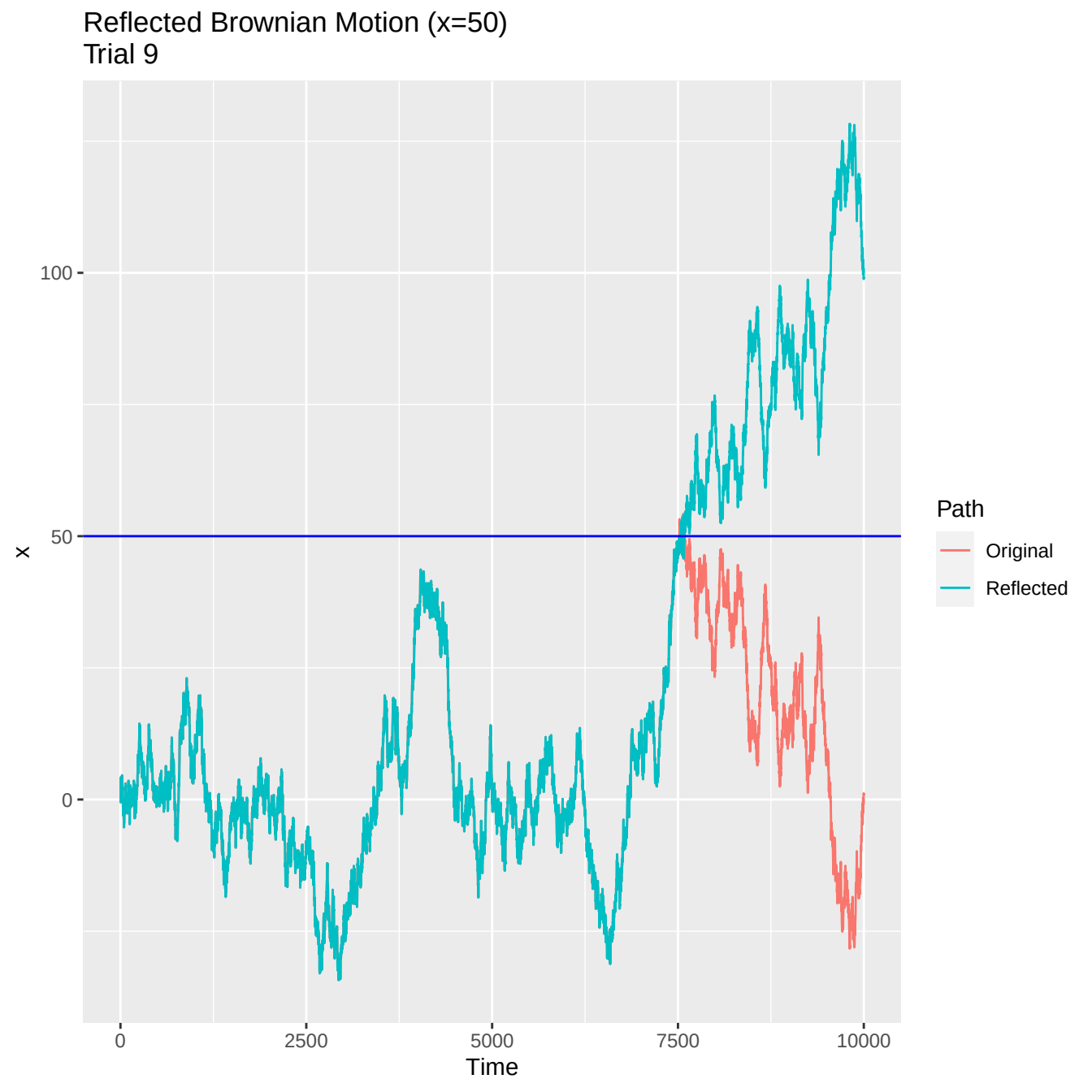

Reflected Brownian Motion (x=50)
Trial 4
120
80
40
0
−40
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected

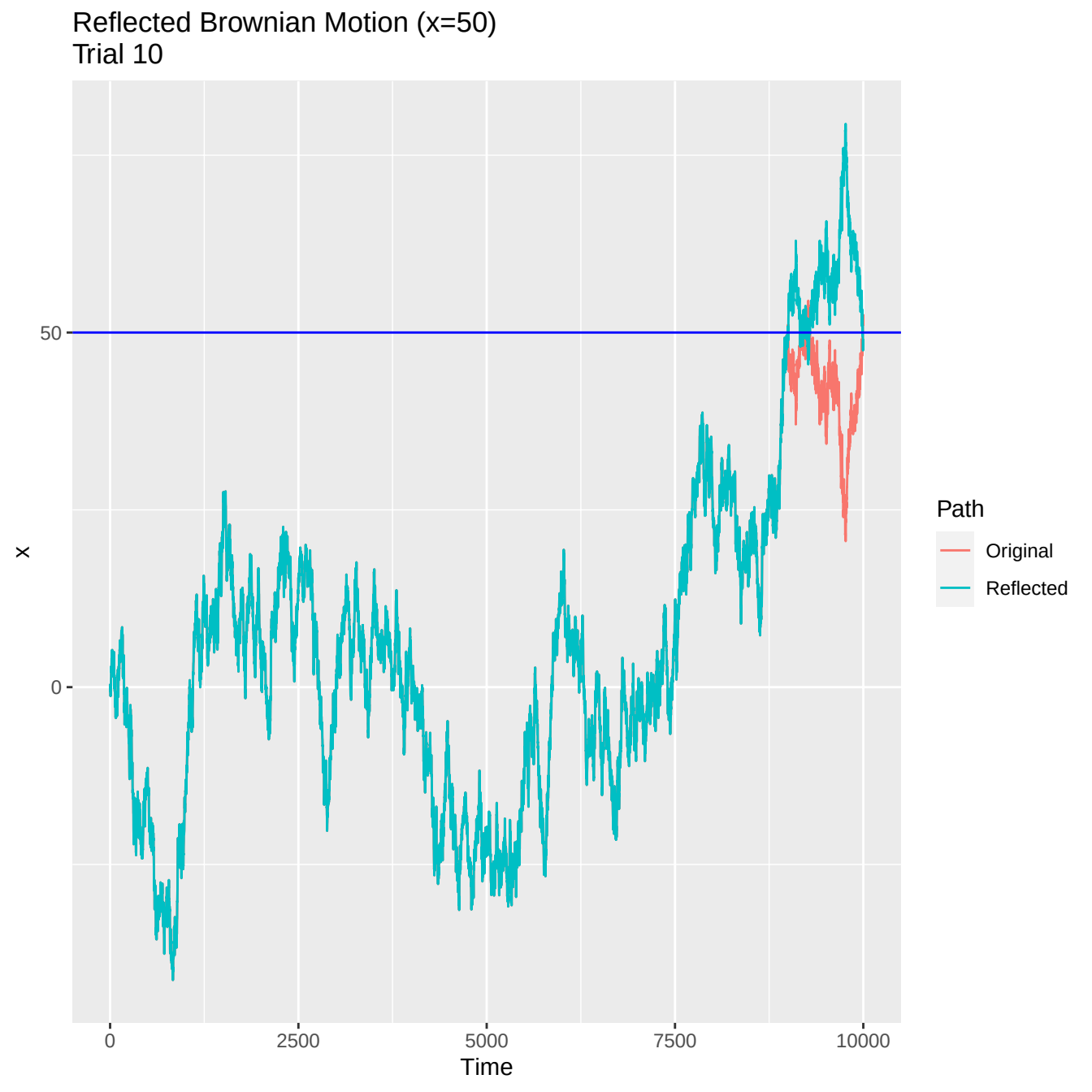

Reflected Brownian Motion (x=50)
Trial 5
120
80
40
0
−40
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected


Reflected Brownian Motion (x=50)
Trial 6
150
100
50
0
−50
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected


Reflected Brownian Motion (x=50)
Trial 7
100
50
0
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected


Reflected Brownian Motion (x=50)
Trial 8
100
0
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected


Reflected Brownian Motion (x=50)
Trial 9
100
50
0
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected


Reflected Brownian Motion (x=50)
Trial 10
50
0
x
0
2500
5000
7500
10000
Time
Path
Original
Reflected

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18.642 Topics in Mathematics with Applications in Finance

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