

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 $C_t = 0$