Probability Statistics Papoulis Answer

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Random Walk--1-Dimensional. Let steps of equal length be taken along a line.Let be the probability of taking a step to the right, the probability of taking a step to the left, the number of steps taken to the right, and the number of steps taken to the left. The quantities , , , , and are related by

Random Walk--1-Dimensional -- from Wolfram MathWorld

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Normal distribution - Wikipedia

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