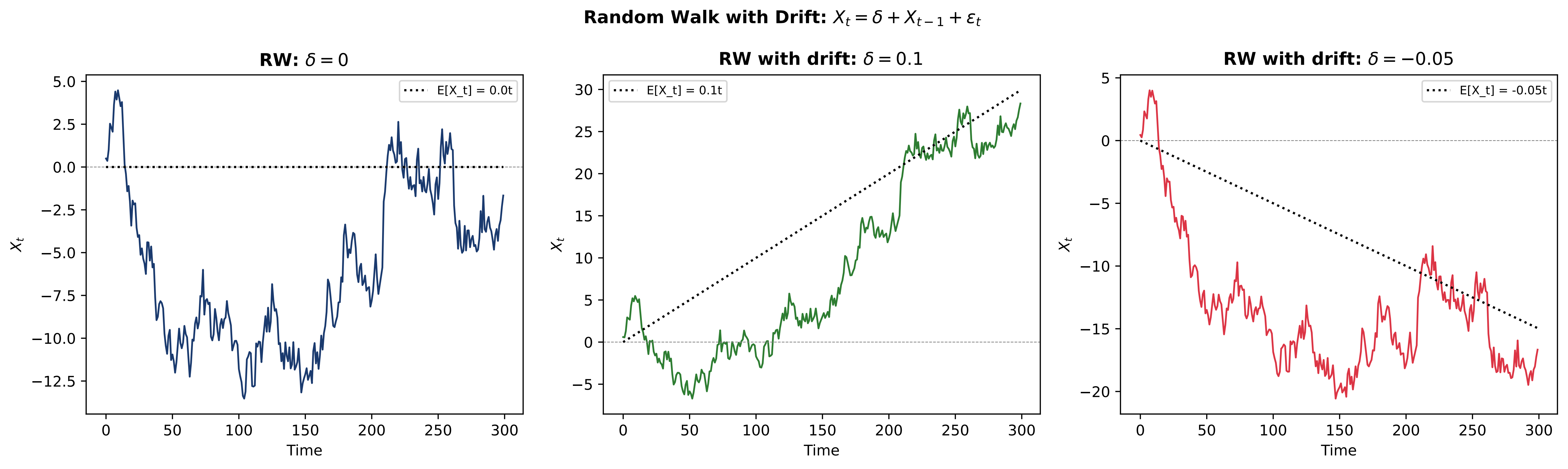

Random Walk with Drift: $X_t = \delta + X_{t-1} + \varepsilon_t$
RW: $\delta = 0$
E[X_t] = 0.0t
RW with drift: $\delta = 0.1$
E[X_t] = 0.1t
RW with drift: $\delta = -0.05$
E[X_t] = -0.05t
X_t
Time