Random walk: multiple realizations
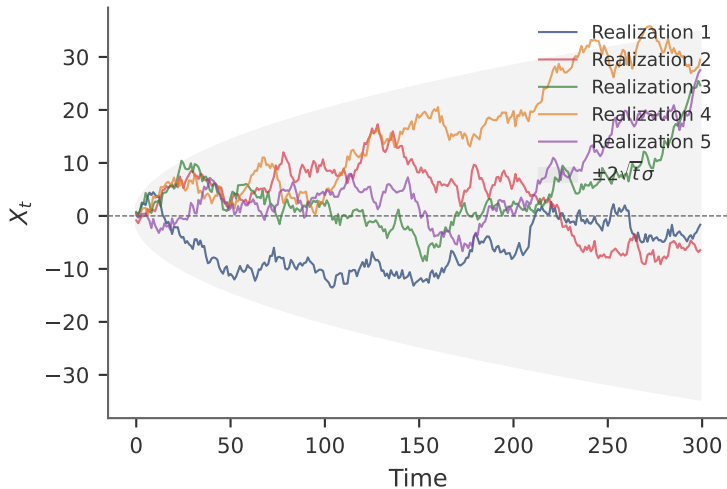
$Var(X_t) = t\sigma^2$ **grows linearly**