$ORIGIN := 1$ $n := 120$ $T := 2$ $h := 0.01$ $N := \frac{T}{h}$ $N = 200$ –÷èñëî øàãîâ

$\sigma := 1$ $d := \sigma \cdot \sqrt{h}$ $d = 0.1$

$j := 1..n$

$i := 1..N$

$\varepsilon 1^{\langle j \rangle} := rnorm(N, 0, d)$ $\varepsilon 2^{\langle j \rangle} := rnorm(N, 0, d)$

$x_{1,j} := 0$ $y_{1,j} := 0$

$x_{i+1,j} := x_{i,j} + \varepsilon 1_{i,j}$ $y_{i+1,j} := y_{i,j} + \varepsilon 2_{i,j}$

$\varepsilon 1^T =$

	2	3	4
1	0.196	-0.041	0.045
2	0.126	0.048	-0.116
3	-0.097	-0.089	0.034
4	0.081	$-8.858 \cdot 10^{-3}$	-0.07
5	0.071	0.035	-0.073
6	0.086	-0.058	-0.033
7	0.095	0.266	...

$\varepsilon 2^T =$

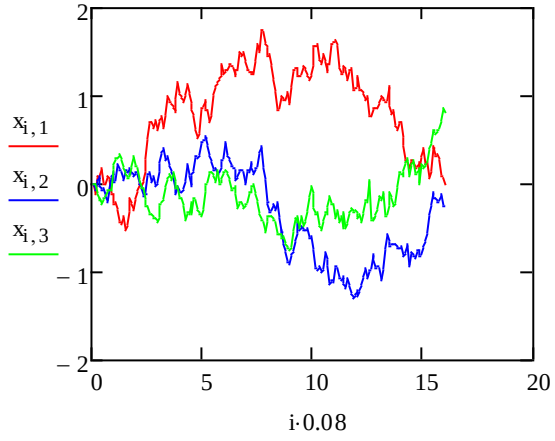
1	
2	
3	
4	
5	
6	1.
7	
8	
9	
10	-6.

$x^T =$

	1	2	3	4	5
1	0	-0.116	0.08	0.039	0.085
2	0	-0.075	0.051	0.098	-0.017
3	0	$-5.84 \cdot 10^{-3}$	-0.103	-0.193	-0.159
4	0	-0.011	0.071	0.062	$-8.236 \cdot 10^{-3}$
5	0	0.12	0.191	0.226	0.154
6	0	0.02	0.105	0.047	0.014
7	0	0.13	0.225	0.491	0.47
8	0	$-5.27 \cdot 10^{-3}$	0.077	-0.067	...

$y^T =$

1
2
3
4
5
6
7
8

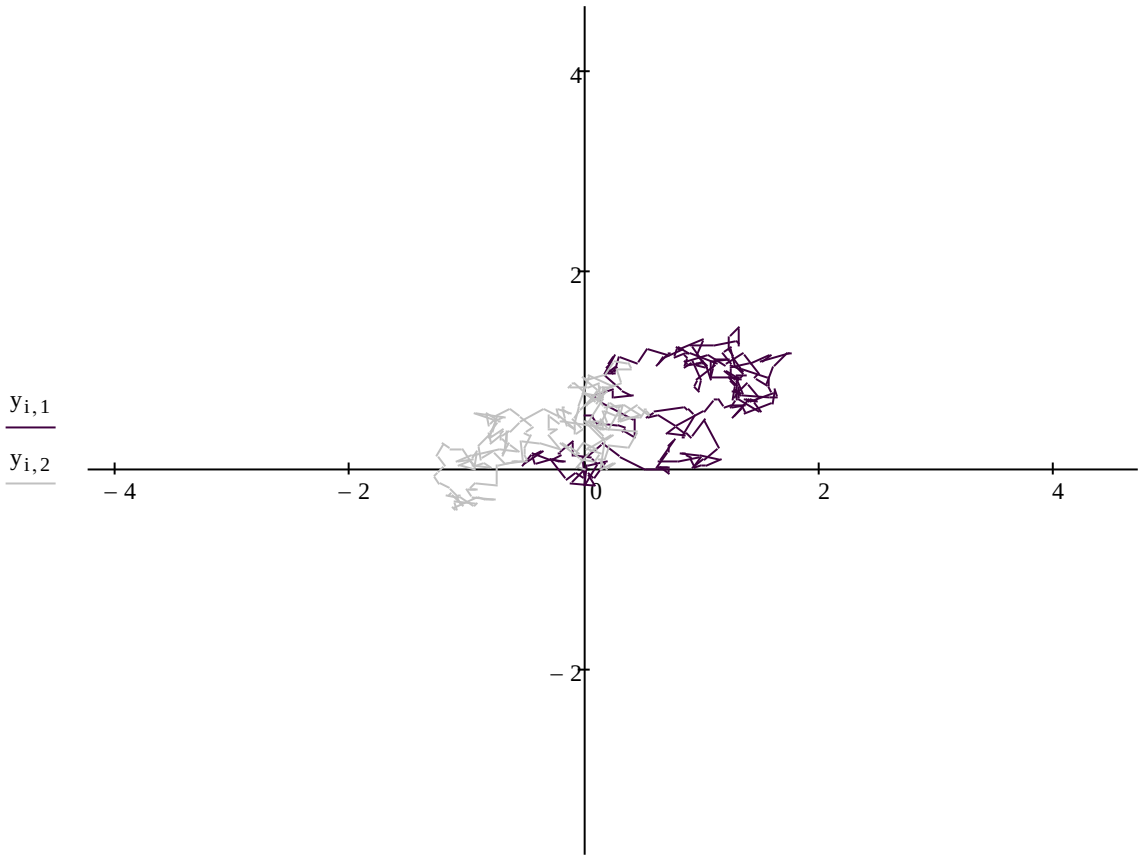


$max(x) = 4.722$

$min(x) = -4.231$

$max(y) = 4.63$

$min(y) = -3.872$



$$Var1 := \frac{\sum_{i=1}^{n}\sum_{j=1}^{n}\left|x_{i+1,j} - x_{i,j}\right|}{n}$$

$Var1 = 9.574$

$$Var2 := \frac{\sum_{i=1}^{n}\sum_{j=1}^{n}\left|y_{i+1,j} - y_{i,j}\right|}{n}$$

$Var2 = 9.572$

$$SqVar1 := \frac{\sum_{i=1}^{n}\sum_{j=1}^{n}\left(\left|x_{i+1,j} - x_{i,j}\right|\right)^2}{n}$$

$SqVar1 = 1.197$

$$SqVar2 := \frac{\sum_{i=1}^{n}\sum_{j=1}^{n}\left[\left(\left|y_{i+1,j} - y_{i,j}\right|\right)^2\right]}{n}$$

$SqVar2 = 1.204$

$x_{121,1} = 1.284$ y

$x_{121,2} = -0.513$ y