Feller-Harris under direct method simulation with Q gamma (250 simulations). 10.0 10.0 7.5 7.5 Simulations of X_{t_k} Distribution of X_{t_n} 5.0 -5.0 2.5 2.5 0.0 0.0 25 75 50 100 0.75 0.00 0.50 0.25 Time (t_k) Kernel density approximation