STAT 631 Homework 1

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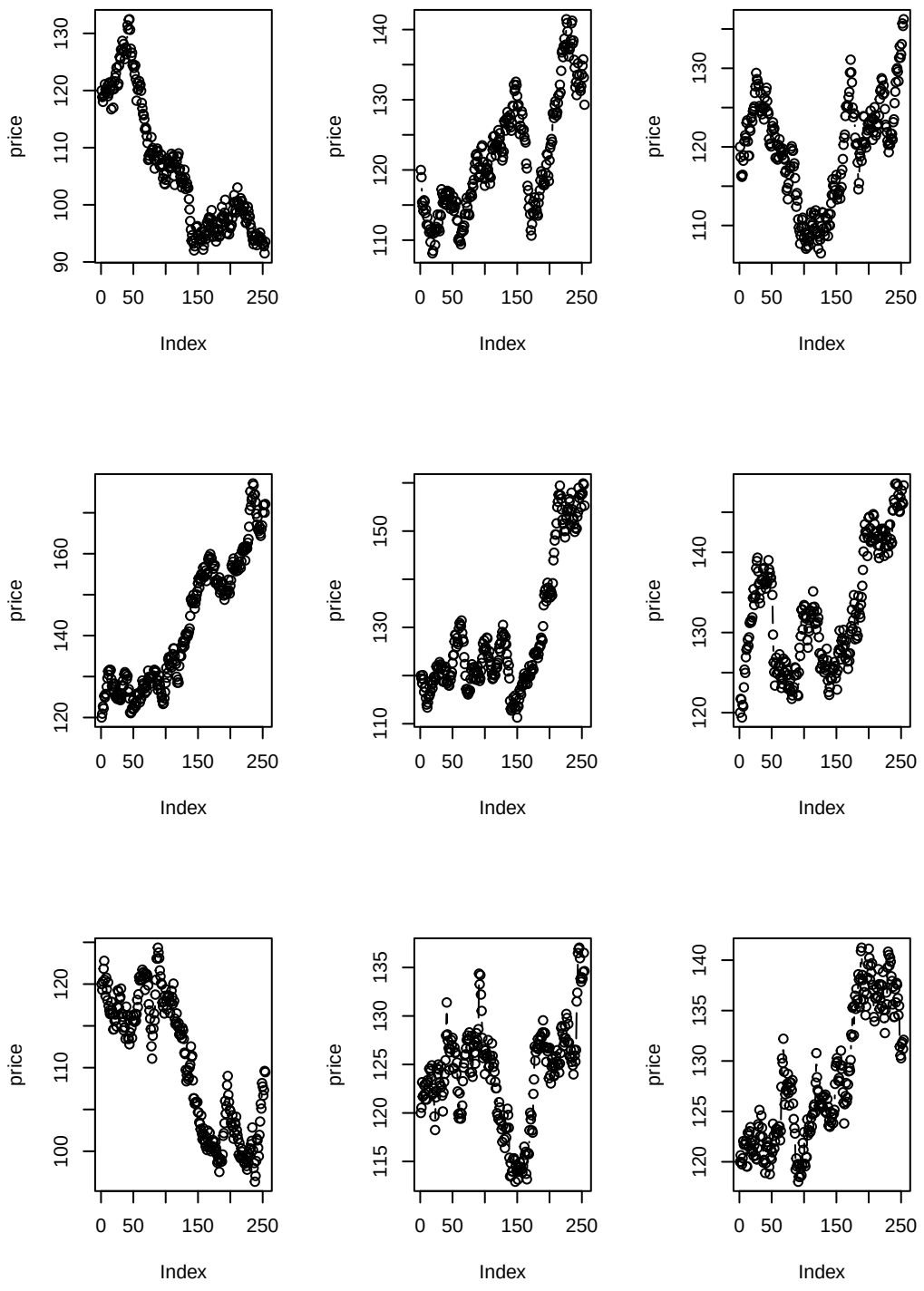
8/27/24

2.4.3.

```
set.seed(2012)
n = 253
par(mfrow = c(3,3))
for (i in (1:9)){
  logr = rnorm(n, 0.05/253, 0.2/sqrt(253))
  price = c(120, 120 * exp(cumsum(logr)))
  plot(price, type = "b")
}
```


price
Index
0 50 150 250
90 100 110 120 130
110 120 130 140
110 120 130
120 140 160
110 130 150
120 130 140
100 110 120
115 120 125 130 135
120 125 130 135 140

Problem 9)