```
n = 100; m = 50 000;
r = Accumulate /@ Table[RandomVariate[NormalDistribution[0, Sqrt[1 / n]], n], {i, 1, m}];
W[t_, k_] := r[[k, Floor[t n]]]
test = Table[W[0.4, k], {k, 1, m}];
Mean[test]
Variance[test]
```

```
-0.00300702
```

```
0.402194
```

```
μ = .075; σ = .4;
xx[t_, k_] := Exp[σ W[t, k] + (μ - σ^2 / 2) t];
```

```
l = 3300; ListLinePlot[Table[xx[i / n, l + s], {s, 1, 10}, {i, 1, n}]]
```