

Package ‘simBM’

April 17, 2015

Version 0.1

Author Yuan Li

Maintainer Yuan Li <li438@wisc.edu>

License GPL-2

Title Simulate BM data

Description Simulate BM data

Suggests testthat, knitr

VignetteBuilder knitr

R topics documented:

plotBM	1
simBM	2

Index	3
--------------	----------

plotBM	<i>Plot BM</i>
--------	----------------

Description

Plot BM

Usage

```
plotBM(x)
```

Arguments

x A matrix of Brownian motion data

Value

Brownina motion simulation path figure

Examples

```
x <- simBM(1000,1)
plotBM(x)
```

`simBM`*simBM*

Description`simBM`**Usage**`simBM(n, sigma = 1)`**Arguments**

<code>n</code>	sample number
<code>sigma</code>	variance wanted

Value`simulated BM dataset`**Examples**`print(simBM(5,1))`

Index

plotBM, [1](#)

simBM, [2](#)