

AMTH250

Assignment 3

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August 20, 2011

Here is a random 4×4 matrix:

0.062629	0.064961	0.499433	0.533246
0.103524	0.876906	0.561583	0.363536
0.427636	0.058570	0.983110	0.039192
0.140933	0.452862	0.482425	0.439356

and here is a graph of Brownian motion:

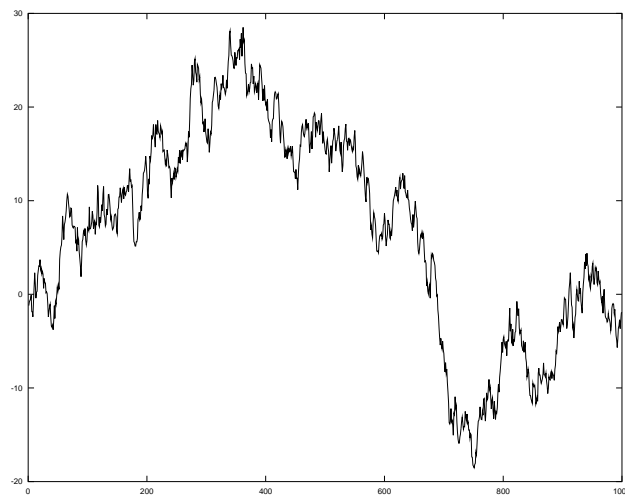


Figure 1: Brownian Motion