automating the sampling procedure: plots for different choices of the number of steps and variance in the Brownian Bridge

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November 27, 2020

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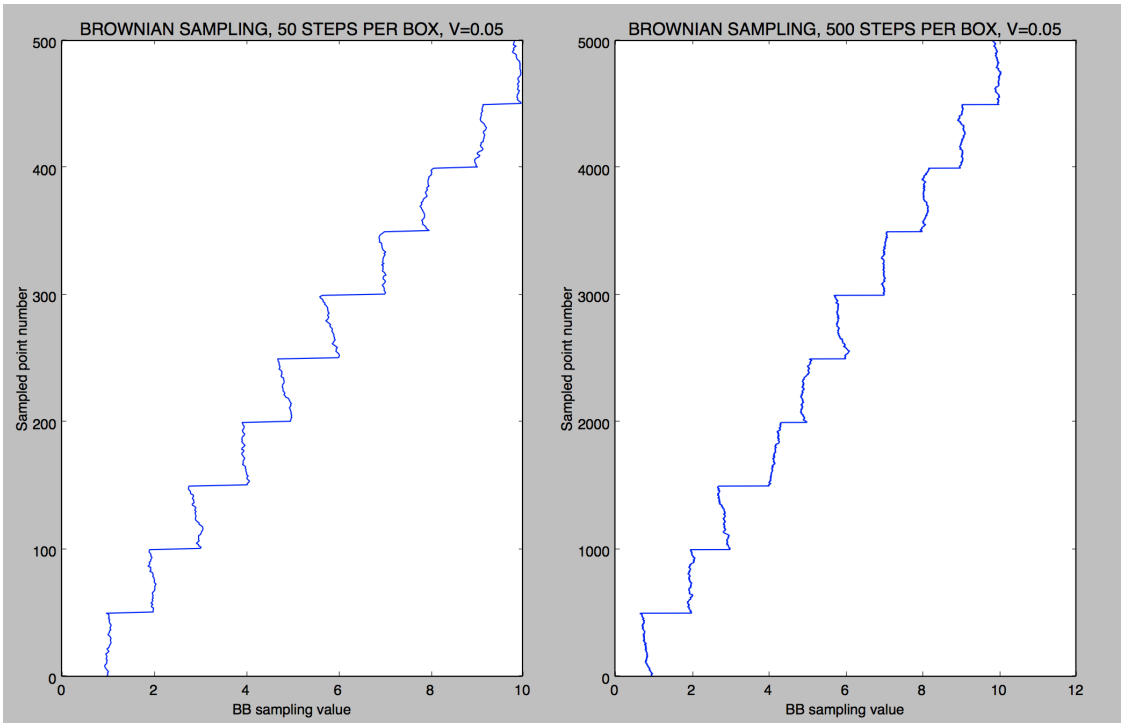
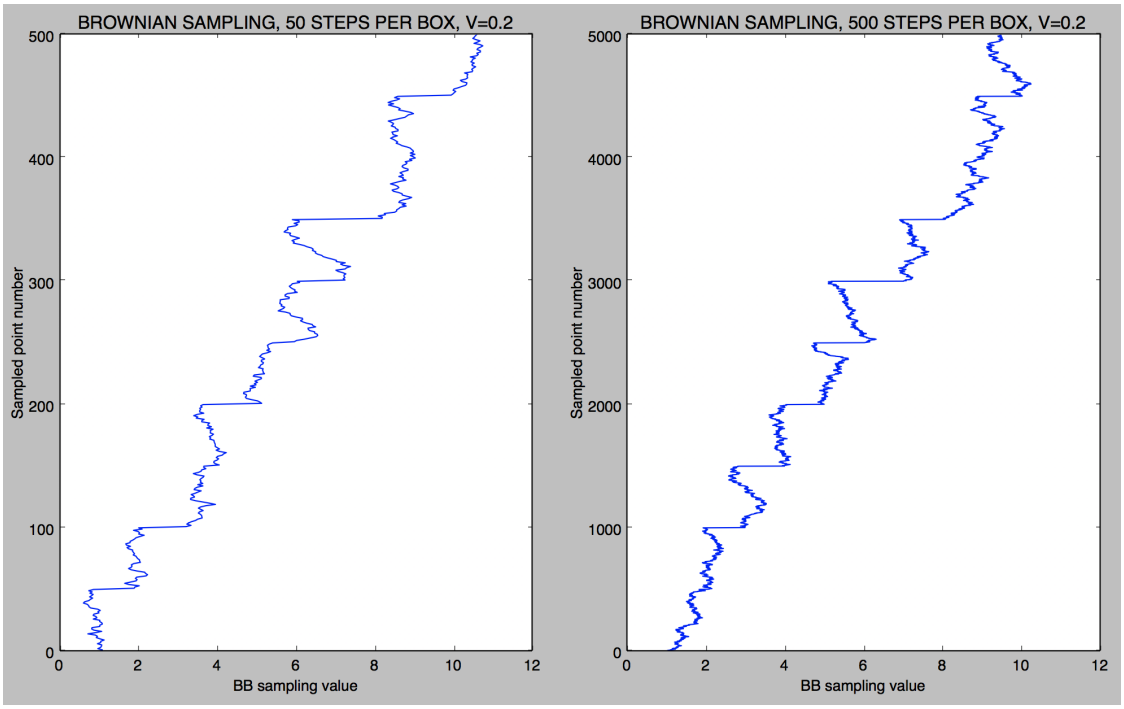
1 updated plots

we denote N as the total number of steps of each Brownian excursion, and V the variance δ of the Wiener process

1.1 CASE 1: $N = 50$ steps per box, $N_{\text{tot}} = 500$, $\delta = 0.05$; CASE 2: $N = 500$ steps per box, $N_{\text{tot}} = 5000$, $\delta = 0.05$



1.2 CASE 1: $N = 50$ steps per box, $N_{\text{tot}} = 500$, $\delta = 0.2$; CASE 2: $N = 500$ steps per box, $N_{\text{tot}} = 5000$, $\delta = 0.2$



1.3 CASE 1: $N = 25$ steps per box, $N_{\text{tot}} = 250$, $\delta = 1.3$; CASE 2: $N = 100$ steps per box, $N_{\text{tot}} = 1000$, $\delta = 1.3$