By Donsker's invariance principle,  $I(m_{i,k}^{n}: i=0,...n) \Rightarrow W$ where  $I(\cdot)$  means linear interpolation.

Note that  $dI(m_{i,k}^{n})(t) = dI(m_{i,k}^{n})(t) + \mu t + O(\frac{1}{m})$   $I(S_{i,k}^{n}) = I(exp(m_{i,k}^{n})) \Rightarrow exp(\mu t + \sigma W t) = S$   $I(S_{i,k}^{n}) = I(exp(m_{i,k}^{n})) \Rightarrow fexp(\mu t + \sigma W t) = S$ 

Tet (Fee , AW7++(04-0)) que se = 18

1-7-12-129

9 or of 7 7 7

( of ) not allow . Ight is for . and I have