

# Wiener process

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*January 2020*

```
# ex1.06.R
set.seed(123)
N <- 100
T <- 1
Delta <- T/N
W <- numeric(N+1)
t <- seq(0,T, length=N+1)
for(i in 2:(N+1))
  W[i] <- W[i-1] + rnorm(1) * sqrt(Delta)
plot(t,W, type="l", ylim=c(-1,1))
```

