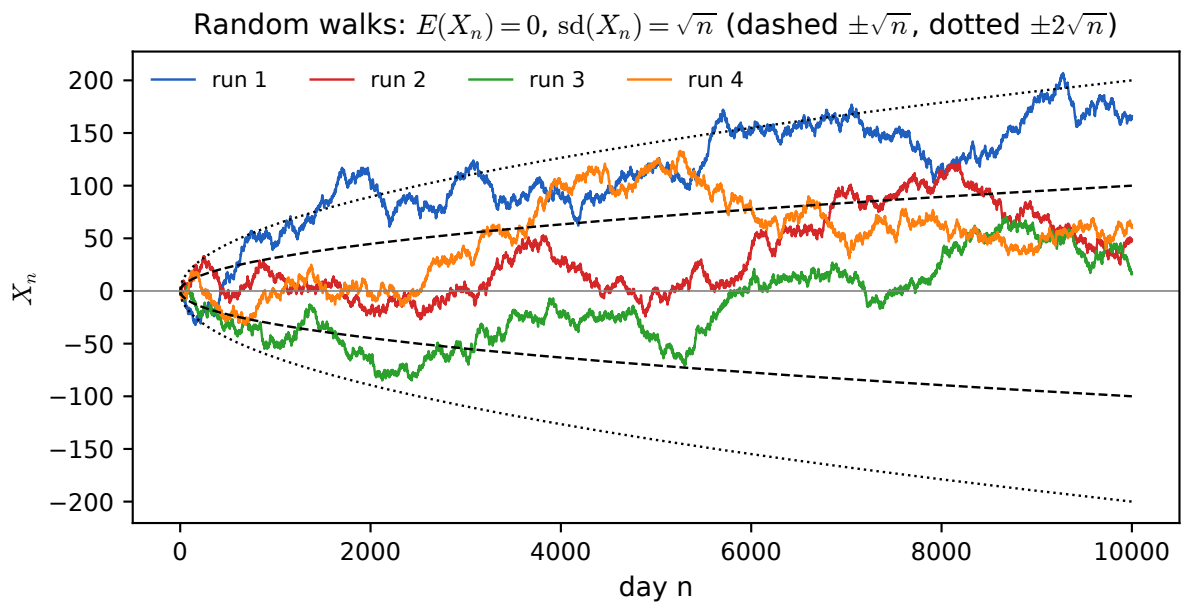

Random walks: $E(X_n) = 0$, $\mathrm{sd}(X_n) = \sqrt{n}$ (dashed $\pm\sqrt{n}$, dotted $\pm 2\sqrt{n}$)
run 1
run 2
run 3
run 4
200
150
100
50
0
−50
−100
−150
−200
X_n
0
2000
4000
6000
8000
10000
day n