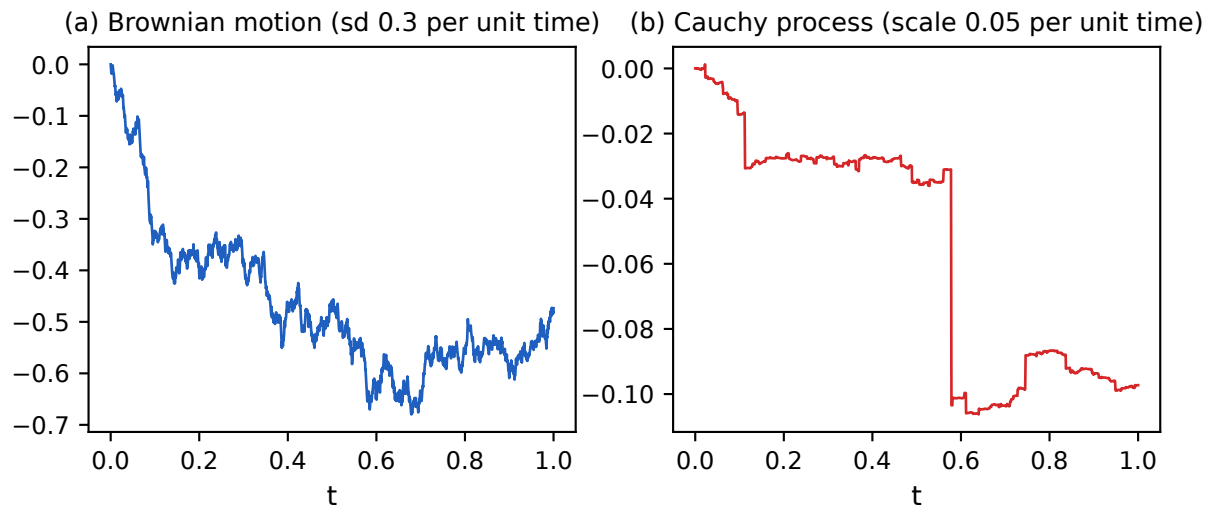

(a) Brownian motion (sd 0.3 per unit time)
(b) Cauchy process (scale 0.05 per unit time)
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
−0.6
−0.7
0.00
−0.02
−0.04
−0.06
−0.08
−0.10
0.0
0.2
0.4
0.6
0.8
1.0
t