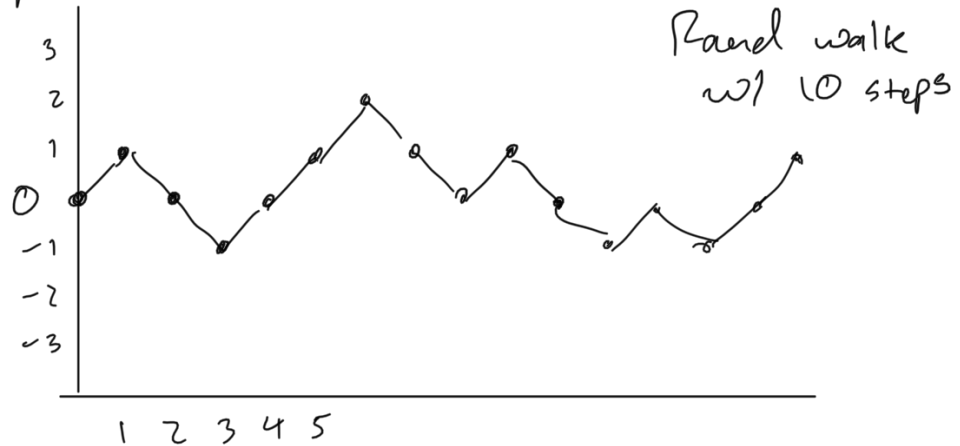


Lecture 1: Random Walk / Brownian motion Fractal object

Coin flips: H, T, T, H, H, H, T, T, H, T

Random
input

↑
up
↓
down



Informally: Random walk w/ n steps
→ Brownian motion
as $n \rightarrow \infty$.

Both random walk and Brownian motion
are random processes