This file contains pictures and illustrations used during the mini-course.
Used sources: wikipedia.org.

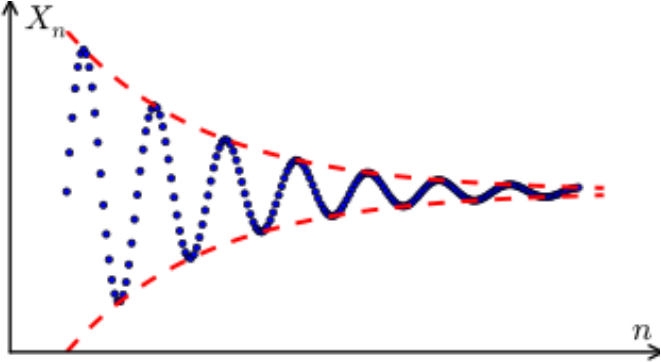Illustration of the behaviour of a Cauchy sequence

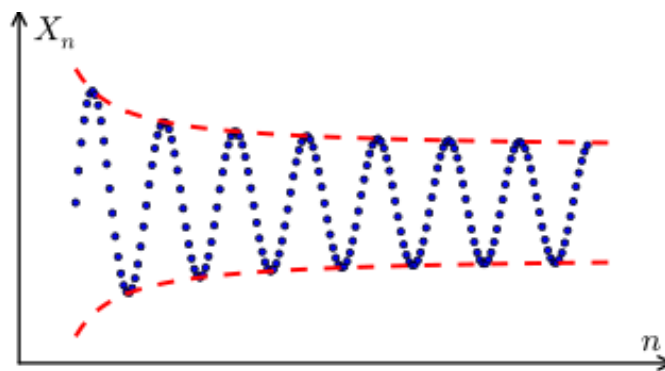Illustration of the behaviour of a sequence that is not a Cauchy sequence

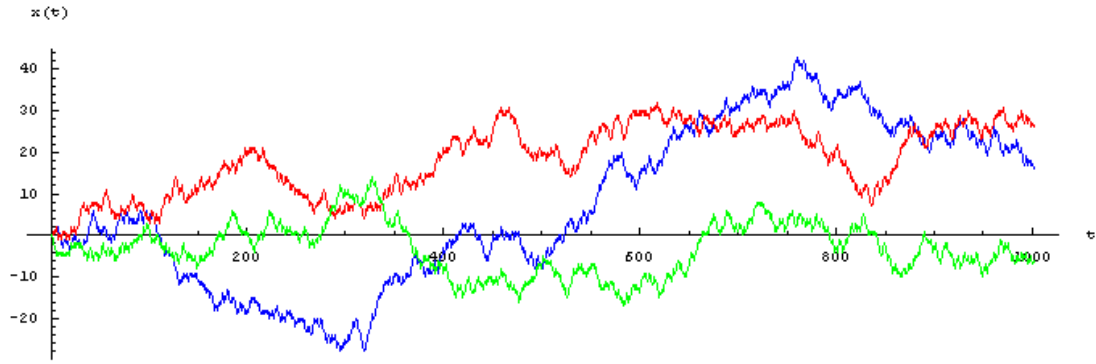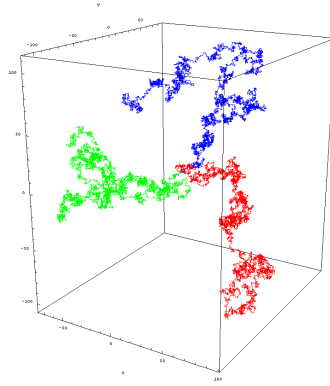# Illustration of a one dimensional random walk

Illustration of a three dimensional random walk

Three realisations of a Brownian motion (or Wiener process) on the interval $[0, 1]$
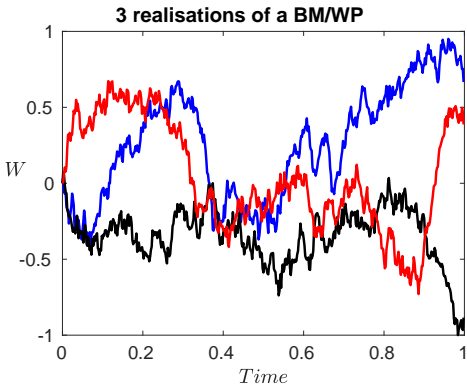

3 realisations of a BM/WP

Illustration of Brownian motions in $2d$. If the animation is not working with your pdf-viewer, just follow this link

Illustration of the weak error of Euler-Maruyama's scheme for the geometric Brownian motion
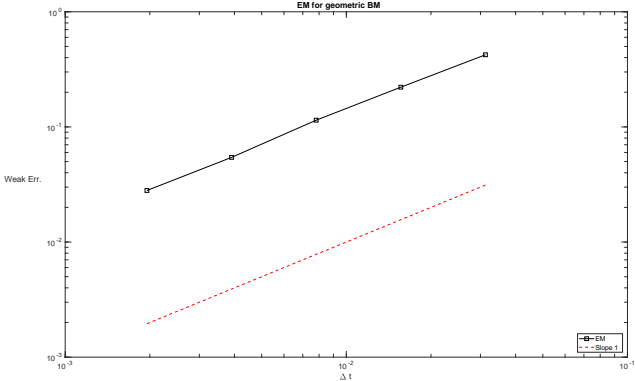
Illustration of the strong error of Euler-Maruyama's scheme for the geometric Brownian motion