

Fig. 3. Optimized functional quantization of the Brownian motion W for $N = 10, 15$ ($d(N) = 2$). Top: β^N depicted in \mathbb{R}^2 . Bottom: the optimized N -quantizer Γ^N .

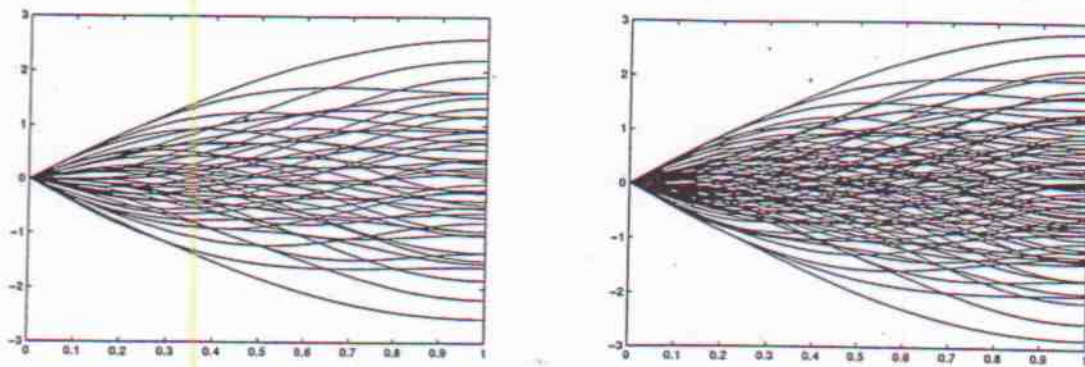


Fig. 4. Optimized functional quantization of the Brownian motion W . The N -quantizers Γ^N . Left: $N = 48$ ($d(N) = 3$). Right: $N = 96$, $d(96) = 4$.

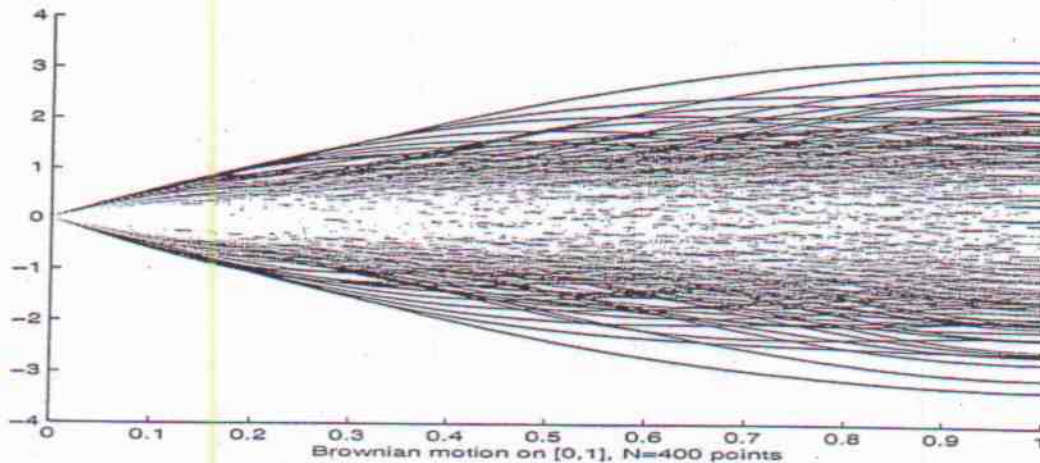


Fig. 5. Optimized N -quantizer Γ^N of the Brownian motion W with $N = 400$. The grey level of the paths codes their weights.