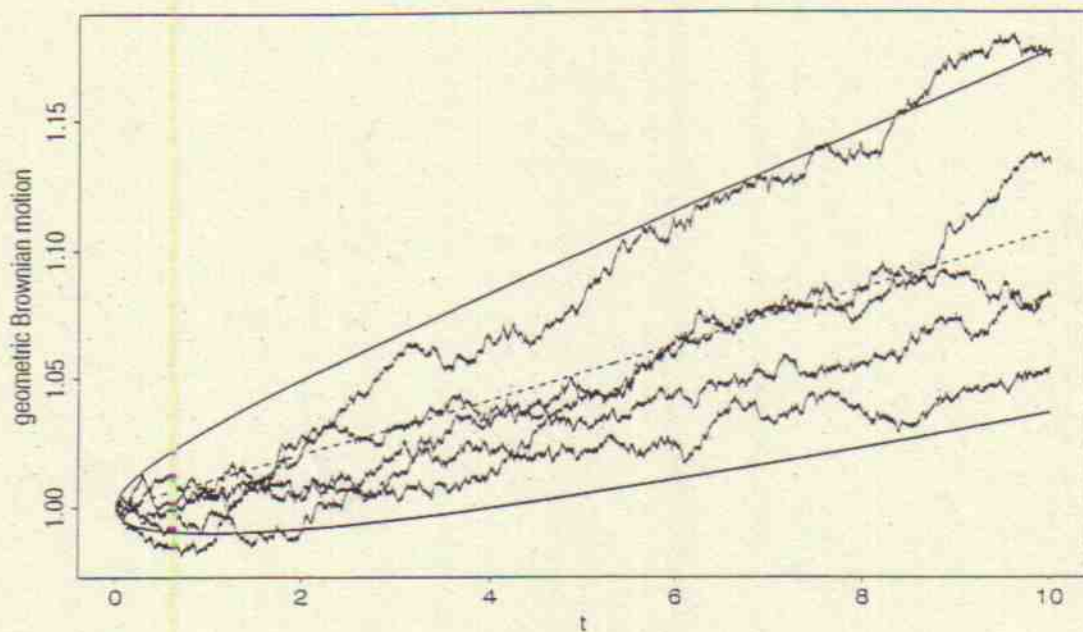**Figure 1.3.9** *Sample paths of geometric Brownian motion $X_t = \exp\{0.01t + 0.01B_t\}$ on $[0, 10]$, the expectation function $\mu_X(t)$ (dashed line) and the graphs of the functions $\mu_X(t) \pm 2\sigma_X(t)$ (solid lines). The latter curves have to be interpreted with care since the distributions of the X_ts are not normal.*