

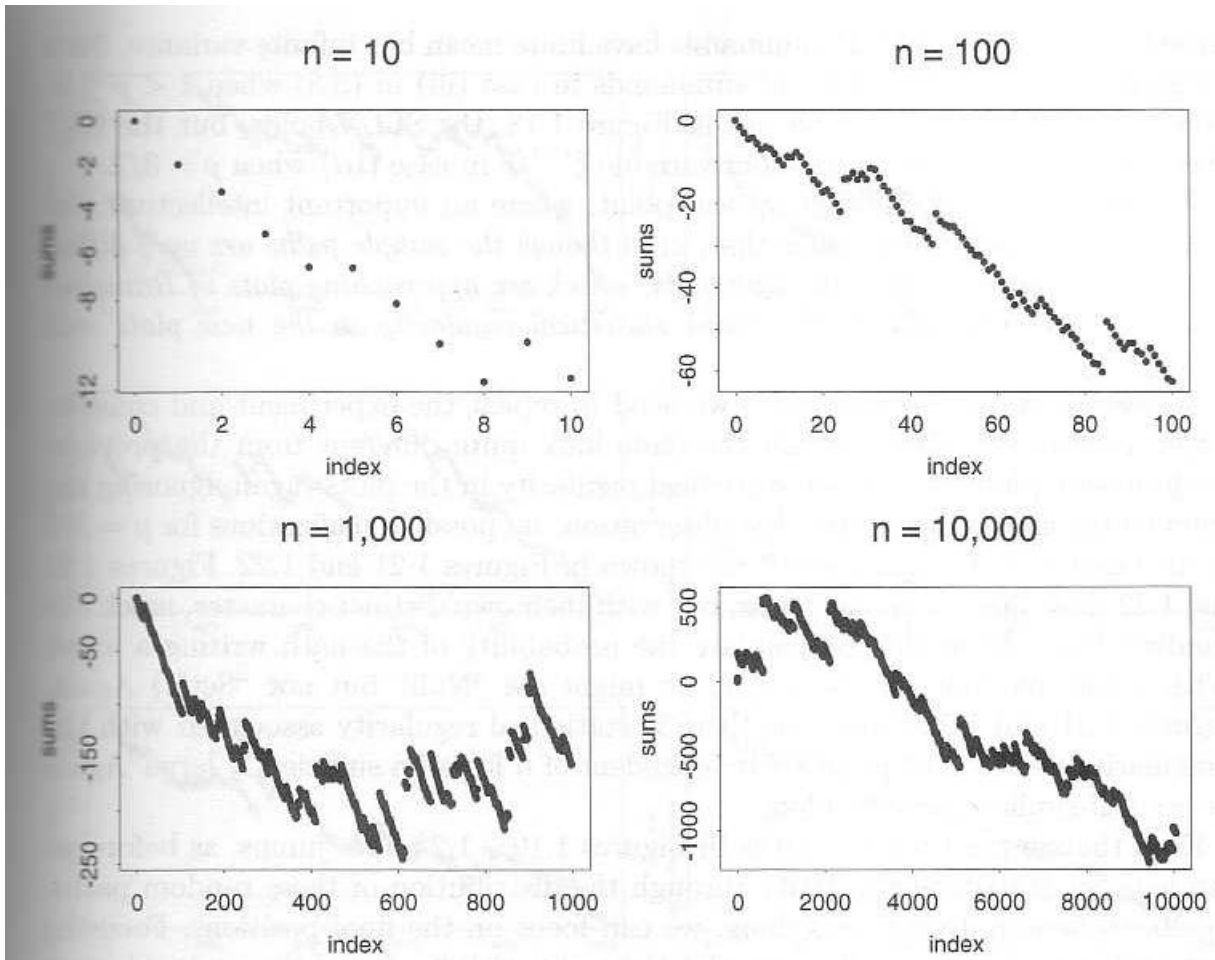


Figure 1.20. Possible realizations of the first 10^j steps of the centered random walk $\{S_k - 3k : k \geq 0\}$ associated with the Pareto steps $U_k^{-1/p}$ for $p = 3/2$, having mean 3 and infinite variance, for the cases $j = 1, \dots, 4$.

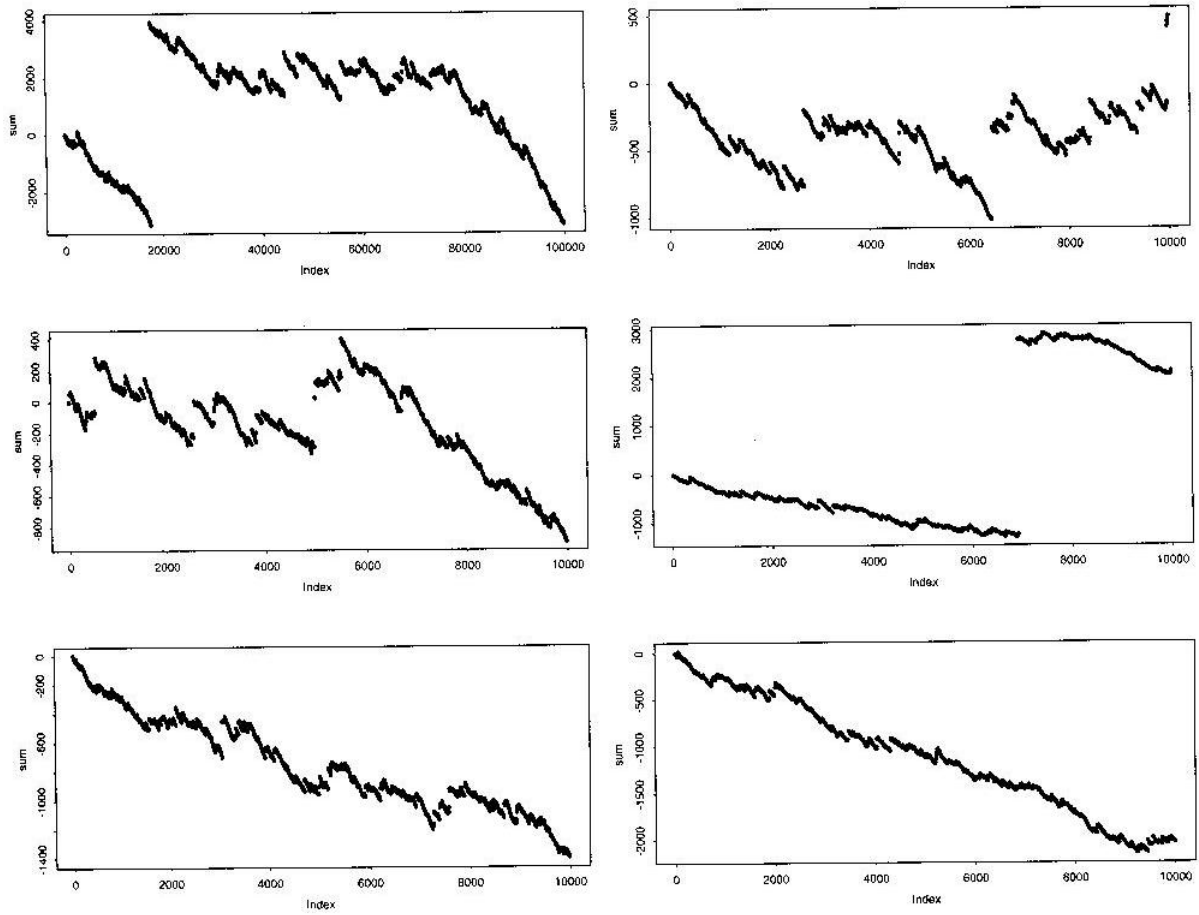


Figure 1.21. Six independent realizations of the first 10^4 steps of the centered random walk $\{S_k - 3k : k \geq 0\}$ associated with the Pareto steps $U_k^{-1/p}$ for $p = 3/2$, having mean 3 and infinite variance.

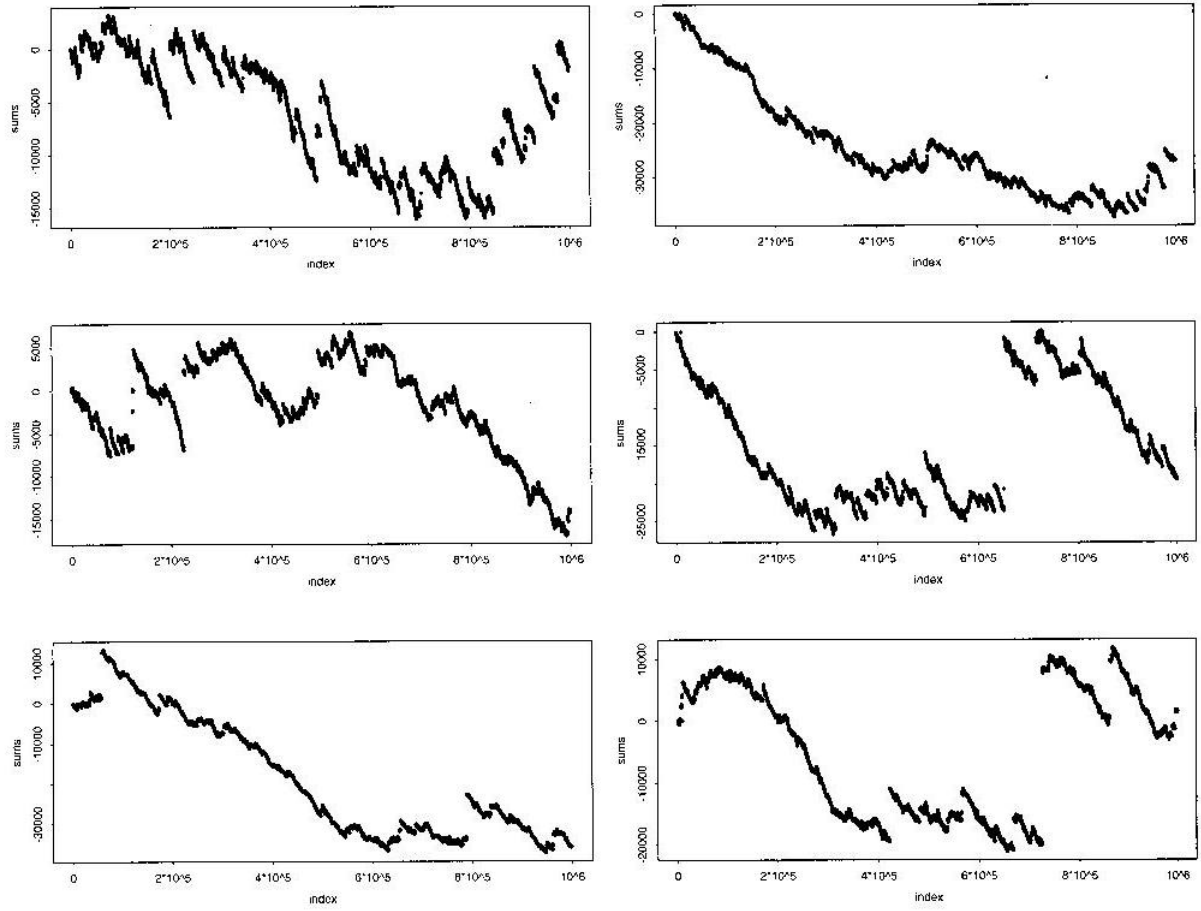
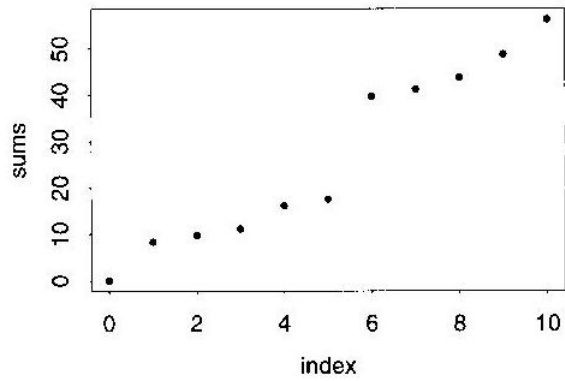
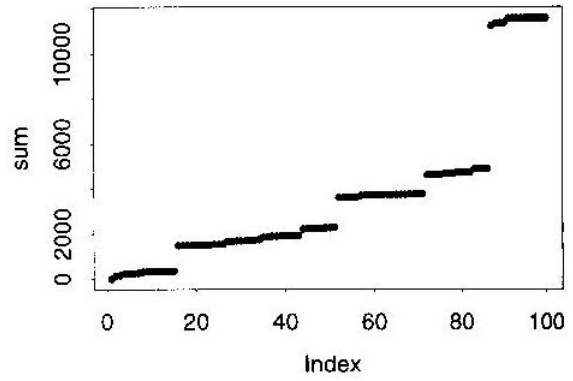


Figure 1.22. Six independent realizations of the first 10^6 steps of the centered random walk $\{S_k - 3k : k \geq 0\}$ associated with the Pareto steps $U_k^{-1/p}$ for $p = 3/2$, having mean 3 and infinite variance.

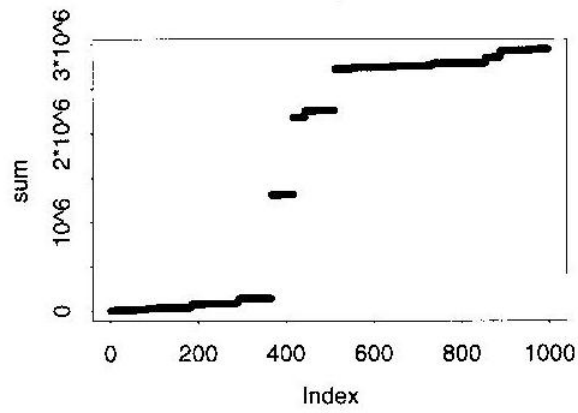
$n = 10$



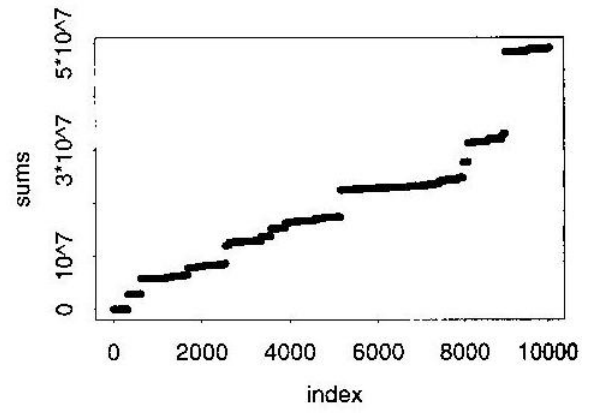
$n = 100$



$n = 1,000$



$n = 10,000$



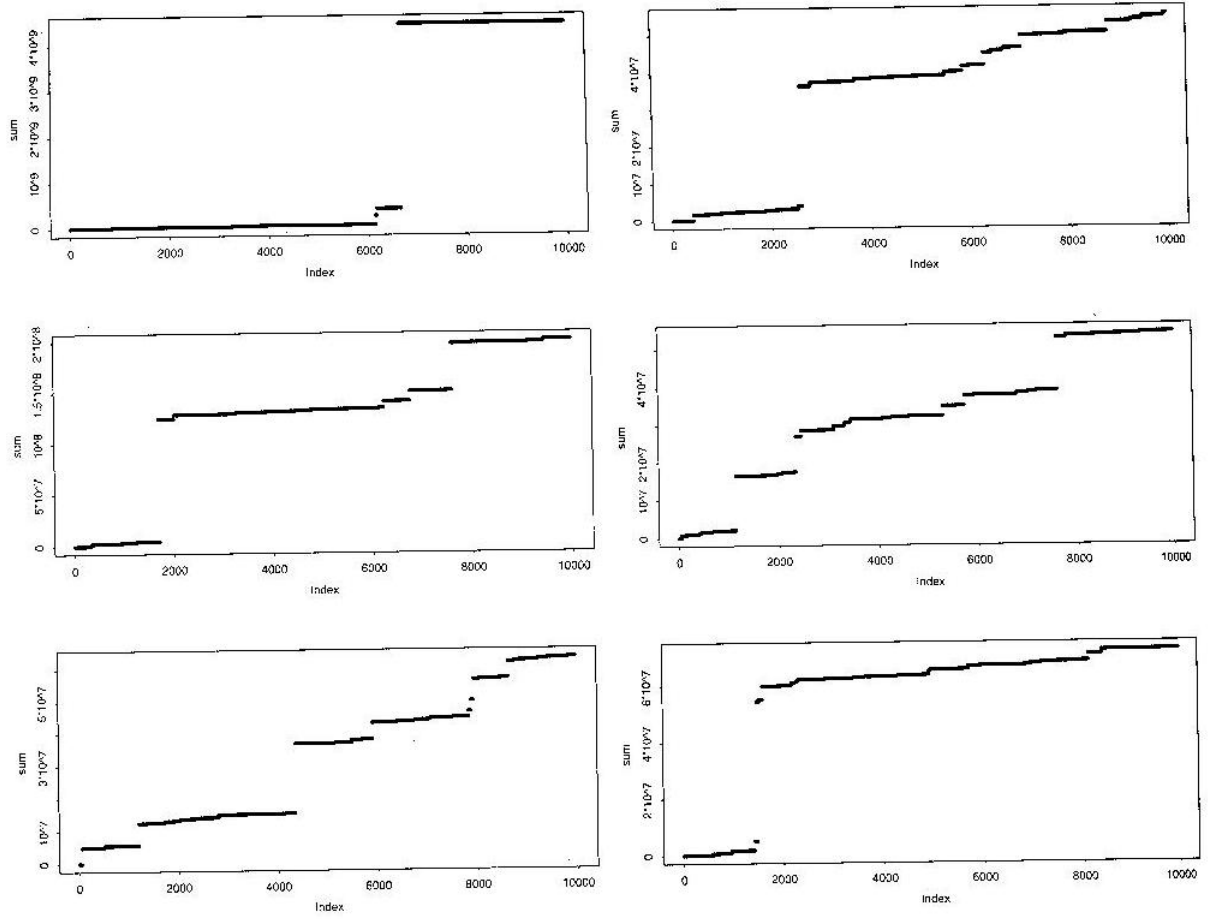


Figure 1.25. Six independent possible realizations of the first 10^4 steps of the uncentered random walk $\{S_k : k \geq 0\}$ with steps distributed as $U_k^{-1/p}$ in case (iii) of (3.5) for $p = 1/2$.

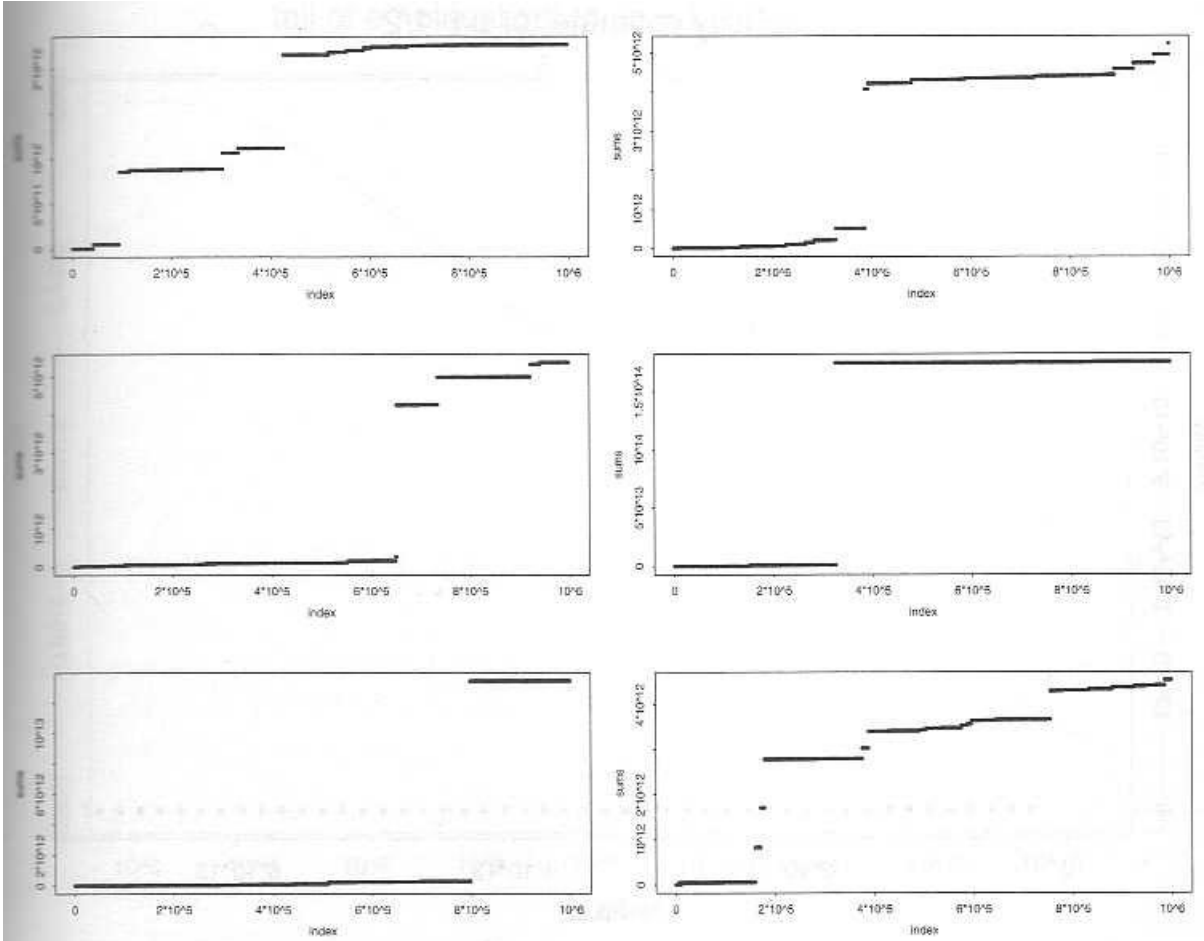


Figure 1.26. Six independent possible realizations of the first 10^6 steps of the uncentered random walk $\{S_k : k \geq 0\}$ with steps distributed as $U_k^{-1/p}$ in case (iii) of (3.5) for $p = 1/2$.