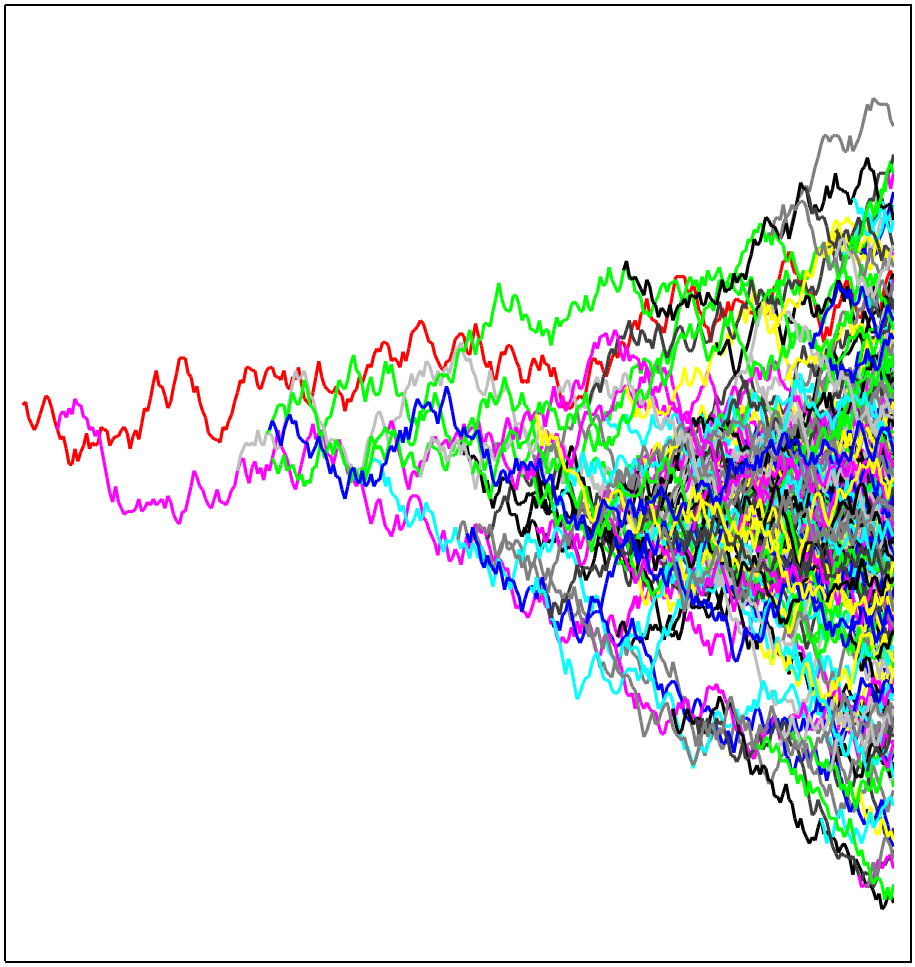
Simulation of a branching Brownian motion



The picture shows a simulation of branching Brownian motion. Particle positions are plotted on the vertical scale against time on the horizontal axis. One initial particle has led to a population of 291 in this realisation of the random process. All particles move independently as driftless Brownian motions, each giving birth to new particles at a constant rate. Over the long term, the population will start to fill out a triangular shape, colonising new space at a constant average speed.

Simulation created by TeX with PSTricks by SCH.