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Brownian Bridge

created by **Thijs van den Berg**

$$W_t \sim W_0 + \frac{t}{T}(W_T - W_0) + \sqrt{\frac{t(T-t)}{T}} N_{0,1}$$
$$\text{with } 0 < t < T$$

The Brownian Bridge is used to generate new samples between two known samples of a Brownian motion path.

Symbol list:

W_0	Known fixed starting value of the Brownian motion
W_T	Know fixed end value of the Brownian motion
$N_{0,1}$	Standard normal (Gaussian) distributed variable