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equation (in other words, a solution for $t \neq 1$). Use this equation to obtain the time evolution $\langle N \rangle_t$ of the average value of N . Compare this analytical form with the results of your simulations. *** Note that $\langle N \rangle_t = \sum_{N=1}^{\infty} N P(N,t)$: Using the stochastic equation, it is easy to see that $\langle N \rangle_{t+\Delta t} - \langle N \rangle_t = \Delta t \sum_{N=1}^{\infty} N (P(N,t) - P(N-1,t))$; which leads to ...

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