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equation (in other words, a solution for  $t \neq 1$ ). Use this equation to obtain the time evolution  $\langle N_1 \rangle_t$  of the average value of  $N_1$ . Compare this analytical form with the results of your simulations. \*\*\*  
Note that  $\langle N_1 \rangle_t = \sum_{N_1} N_1 P(N_1; t)$ : Using the stochastic equation, it is easy to see that  $\langle N_1 \rangle_{t+\Delta t} = \langle N_1 \rangle_t + \Delta t \langle \dot{N}_1 \rangle$ ; which leads to the solution  $\langle N_1 \rangle_t = C_1 e^{-2N_1 t} + N_2$ ;

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