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equation (in other words, a solution for  $t \neq 1$ ). Use this equation to obtain the time evolution  $\langle N(t) \rangle$  of the average value of  $N$ . Compare this analytical form with the results of your simulations. \*\*\* Note that  $\langle N(t) \rangle = \sum_{N=1}^{\infty} N P(N, t)$ : Using the stochastic equation, it is easy to see that  $\langle N(t+\Delta t) \rangle = \langle N(t) \rangle + \Delta t \langle \dot{N} \rangle$ ; which leads to the solution  $\langle N(t) \rangle = C e^{\lambda t} + N_0$ ;

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