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equation (in other words, a solution for $t \geq 1$). Use this equation to obtain the time evolution $\langle n(t) \rangle$ of the av-erage value of $N(t)$. Compare this analytical form with the results of your simulations. *** Note that $\langle n(t) \rangle = \sum_{N=1}^{\infty} P(N,t)$: Using the stochastic equation, it is easy to see that $\langle n(t+\tau) \rangle = \int_0^t \langle n(t+\tau) \rangle + 1$, which leads to the solution $\langle n(t) \rangle = C \int_0^t N(t) + N(2)$.

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