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Statistical Mechanics

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equation (in other words, a solution for $t \neq 1$). Use this equation to obtain the time evolution $\langle N_1(t) \rangle$ of the average value of N_1 . Compare this analytical form with the results of your simulations. *** Note that $\langle N_1(t) \rangle = \langle N_1 \rangle e^{-t/\tau}$ (for $t \geq 0$): Using the stochastic equation, it is easy to see that $d\langle N_1(t) \rangle/dt = -\langle N_1(t) \rangle/\tau$; which leads to the solution $\langle N_1(t) \rangle = \langle N_1 \rangle e^{-t/\tau}$.

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