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for $t \geq 1$). 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 $\langle N^{-1} \rangle_t = \sum_{N=1}^{\infty} N^{-1} P(N^{-1}; t)$: Using the stochastic equation, it is easy to see that $\langle N^{-1} \rangle_{t+\Delta t} = \langle N^{-1} \rangle_t + \Delta t \left(\frac{1}{N^2} - \frac{1}{N} \right) \langle N^{-1} \rangle_t$.

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$t = \frac{1}{2} N \ln N - \frac{1}{2} N \ln t + 1$; which leads to
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