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equation (in other words, a solution 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 $\langle N^{-1} \rangle_t = \sum_{N=1}^{\infty} N^{-1} P(N; t)$: Using the stochastic equation, it is easy to see that $\langle N^{-1} \rangle_{t+\Delta t} = \frac{1}{2} \langle N^{-1} \rangle_t + \frac{1}{2} \langle N^{-2} \rangle_t$; which leads to the solution $\langle N^{-1} \rangle_t = \frac{1}{2} \langle N^{-1} \rangle_0 + \frac{1}{2} \langle N^{-2} \rangle_0 t$;

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$y=q - (-x)p=q+xp$ (12.6) We can then eliminate p in favor of x in eq. (12.3) and solve for $y=y(x)$. There is no loss of information in either the direct or inverse Legendre transform. 12.1.5 Legendre Transform of Infinitesimals It will be very useful to write the information in eqs. (12.3) and (12.5) using infinitesimals.

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