

Stochastic Simulation Algorithm

Gillespie, 1976

- Propensity function $a_j(x)dt =$ the probability, given $X(t) = x$ that one R_j reaction will occur somewhere inside Ω in the next infinitesimal time interval $[t, t + dt]$
- When that reaction occurs, it changes the state. The amount by which X_i changes is given by ν_{ij} = the change in the number of S_i molecules produced by one R_j reaction
- $X(t)$ is a jump Markov process

Simulation Of Discrete Stochastic Systems

Christian Drosten



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