As Jo-Ann says the lectures are on video only - which of course you can pause.  
VIC Media Player is a great open source video player (mentioned here by someone else too).  
You can download it [here](http://www.videolan.org/vlc/index.html). **Note**: If you are using Mac or Linux you will see a small link underneath the big (windows only) download button for Other Systems (or click on [this link](http://www.videolan.org/vlc/index.html#download)).  
I am using the windows version so I can't say if all features are available on all platforms but,  
when you pause a video in VLC you can go to the Video menu and select Snapshot at the bottom of the menu.  
The snapshot will probably be saved somewhere like 'My Pictures' folder in png format. You can use the resulting picture to create a slide in Powerpoint or Impress, or include it in a word processing document to complement the text of the lectures or add it to the answers to the lecture questions.  
Hope this helps.