## 1.8 Continuous time Markov processes

**Gillespie** Implement a flexible base for the Gillespie algorithm so that the following models can be simulated by some simple tweaking.

**Lotka-Volterra** Run some simulations of the Lotka-Volterra model with the Gillespie algorithm and the parameters  $k_1 = 3$ ,  $k_2 = 1/100$ ,  $k_3 = 5$  s<sup>-1</sup>. Start from different initial conditions, either close or far from  $C^*$ . Do the predators become extinct in some cases? What happens to the prey in that case? Which variation in the parameters can induce or reduce the chance of this extinction?

**Brusselator** Run some simulations of the Brussellator model with the Gillespie algorithm, using a=2, b=5 and for different volume sizes:  $\Omega=10^2, 10^3, 10^4$ . What can one note by varying  $\Omega$ ?