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8.3 - Stochastic simulations with Gillespie's algorithm

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This approach consists in the application of MC

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(Section 3.2.2). We
remark that, due to
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scarcity, deterministic
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The stochastic simulation algorithm (SSA) (Gillespie, 1976), also known as the Gillespie algorithm, is a Monte-Carlo-based approach which generates exact trajectories of the CME, instead of

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computing the full
distribution $p_n(t)$.

The collection of
multiple trajectories
obtained from

independent

simulations thus gives
an impression of the

probability
distribution.

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A stochastic simulation is a simulation of a system that has variables that can change stochastically with individual probabilities.

Realizations of these random variables are generated and inserted into a model of the system.

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Outputs of the model are recorded, and then the process is repeated with a new set of random values.

These steps are repeated until a sufficient amount of data is gathered. In the end, the distribution of the outputs shows the most probable estimates as well as a

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