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2.33 A two-dimensional Poisson process is a process of events in the plane such that (i) for any region of area $\lambda(A)$, the number of events in $\lambda(A)$ is Poisson distributed with mean $\lambda(A)$, and (ii) the numbers of events in nonoverlapping regions are independent. Consider a fixed point, and let $\lambda(X)$ denote the distance from that point to its nearest event, where distance is measured in ...

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completely determined mathematically: its solution is $f(x,t) = \frac{1}{\sqrt{4\pi Dt}} e^{-x^2/4Dt}$. (1.5) This is the solution, with the initial condition of all the Brownian particles initially at $x=0$; this distribution is shown in Fig. 3.1.1 We can get the solution (1.5) by using the method of the integral transform to solve partial differential equations.

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