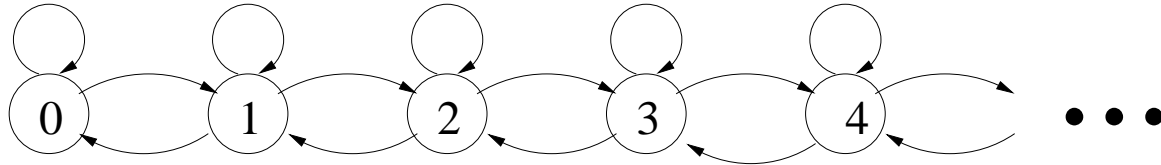


# Birth Death Processes

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- $R_{i,i+1}(t)$ : number of transition from state  $i$  to  $i + 1$  in  $[0, t]$
- $R_{i+1,i}(t)$ : number of transition from state  $i + 1$  to  $i$  in  $[0, t]$
- We have  $\pi_i p_i = \pi_{i+1} q_{i+1}$