

# Outline

1 Generating functions

2 Random walks

3 Branching processes

# Defining generating functions

## Definition 1.

Let

- $a = \{a_i; i \geq 0\}$  sequence
- $s \in \mathbb{R}$

Then the generating function of  $a$  is

$$G_a(s) = \sum_{i=0}^{\infty} a_i s^i,$$

provided the series converges

## Example of gen. fct

sequence :  $a_n = (\cos(\theta) + i \sin(\theta))^n$   
 $= e^{in\theta}$  ,  $n \geq 0$

## Gen fct

$$\begin{aligned} G_a(s) &= \sum_{n=0}^{\infty} a_n s^n \\ &= \sum_{n=0}^{\infty} e^{in\theta} s^n \\ &= \sum_{n=0}^{\infty} (e^{i\theta} s)^n \end{aligned}$$

converges if  $|s| < 1$

$$G_a(s) = \frac{1}{1 - se^{i\theta}}$$

# De Moivre's series

**Sequence:** We consider  $\theta \in [0, 2\pi]$  and

$$a_n = e^{in\theta} = [\cos(\theta) + i \sin(\theta)]^n$$

**Generating function:** Defined by

$$G_a(s) = \sum_{n=0}^{\infty} a_n s^n = \sum_{n=0}^{\infty} e^{in\theta} s^n$$

**Computation of the generating function:** For  $|s| < 1$  we get

$$G_a(s) = \frac{1}{1 - se^{i\theta}}$$