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STOCHASTIC POINT
PROCESSES
AND THEIR APPLICATIONS

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Stochastic Point Processes

D.R. Cox, Valerie Isham



Stochastic Point Processes:

Point Process Theory and Applications Martin Jacobsen, 2006-07-27 The book aims at presenting a detailed and mathematically rigorous exposition of the theory and applications of a class of point processes and piecewise deterministic processes. The framework is sufficiently general to unify the treatment of several classes of stochastic phenomena: point processes, Markov chains and other Markov processes in continuous time, semi-Markov processes, queueing and storage models and likelihood processes. There are applications to finance, insurance and risk, population models, survival analysis and congestion models. A major aim has been to show the versatility of piecewise deterministic Markov processes for applications and to show how they may also become useful in areas where thus far they have not been much in evidence. Originally the plan was to develop a graduate text on marked point processes indexed by time which would focus on probabilistic structure and be essentially self-contained. However, it soon became apparent that the discussion should naturally include a traditional class of continuous time stochastic processes constructed from certain marked point processes. This class consists of piecewise deterministic processes that is processes with finitely many jumps on finite time intervals which roughly speaking develop deterministically between the random jump times. The position starts with the point process theory and then uses this to treat the piecewise deterministic processes.

Stochastic Point Processes: Statistical Analysis, Theory, and Applications

Peter A. W. Lewis, 1972 *Stochastic Point Processes* S. Kidambi Srinivasan, A. Vijayakumar, 2003 Stochastic Point Processes are interesting from many points of view. From an abstract point of view, a point process is a simple version of random measure. These processes have acquired importance mainly due to their viability in modeling a variety of phenomena spanning physical, biological, economic and engineering sciences. This volume with contributions from leading probabilists contains, besides surveys on the state of art of the theory, papers dealing with problems of queues, inventory, reliability and population evolution. There are also papers dealing with practical aspects like statistical inference and nonlinear filtering. The book will be of interest to a wide spectrum of people including those working in the area of operations research, signal processing, electrical communications, control and neural network.

Marked Point Processes on the Real Line Günter Last, Andreas Brandt, 1995-08-10

This book gives a self-contained introduction to the dynamic martingale approach to marked point processes (MPP). Based on the notion of a compensator, this approach gives a versatile tool for analyzing and describing the stochastic properties of an MPP. In particular, the authors discuss the relationship of an MPP to its compensator and particular classes of MPP are studied in great detail. The theory is applied to study properties of dependent marking and thinning to prove results on absolute continuity of point process distributions to establish sufficient conditions for stochastic ordering between point and jump processes and to solve the filtering problem for certain classes of MPPs. *An Introduction to the Theory of Point Processes* D.J. Daley, D. Vere-Jones, 2003-11-14 Point processes and random measures find wide applicability in telecommunications, earthquakes, image analysis, spatial point patterns and stereology to name but a few areas.

The authors have made a major reshaping of their work in their first edition of 1988 and now present their Introduction to the Theory of Point Processes in two volumes with sub titles Elementary Theory and Models and General Theory and Structure Volume One contains the introductory chapters from the first edition together with an informal treatment of some of the later material intended to make it more accessible to readers primarily interested in models and applications The main new material in this volume relates to marked point processes and to processes evolving in time where the conditional intensity methodology provides a basis for model building inference and prediction There are abundant examples whose purpose is both didactic and to illustrate further applications of the ideas and models that are the main substance of the text

Stochastic Point Processes ,1970 *Random Point Processes* Donald Lee Snyder,1975 Stochastic Point Processes and Their Applications S. Kidambi Srinivasan,1974 Point Processes D.R. Cox,Valerie Isham,2018-12-19 There has been much recent research on the theory of point processes i e on random systems consisting of point events occurring in space or time Applications range from emissions from a radioactive source occurrences of accidents or machine breakdowns or of electrical impluses along nerve fibres to repetitive point events in an individual s medical or social history Sometimes the point events occur in space rather than time and the application here raneg from statistical physics to geography The object of this book is to develop the applied mathemathics of point processes at a level which will make the ideas accessible both to the research worker and the postgraduate student in probability and statistics and also to the mathematically inclined individual in another field interested in using ideas and results A thorough knowledge of the key notions of elementary probability theory is required to understand the book but specialised pure mathematical coniderations have been avoided

Stochastic Point Processes S. K. Srinivasan,1987-03-01

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