

Probability and
Its Applications

Martin Jacobsen

Point Process Theory and Applications

Marked Point and
Piecewise Deterministic
Processes

Birkhäuser

Point Process Theory Apps Marked Poin

David Coupier



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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 Geometry and Its Applications Sung Nok Chiu, Dietrich Stoyan, Wilfrid S. Kendall, Joseph Mecke, 2013-06-27 An extensive update to a classic text. Stochastic geometry and spatial statistics play a fundamental role in many modern branches of physics, materials sciences, engineering, biology and environmental sciences. They offer successful models for the description of random two and three dimensional micro and macro structures and statistical methods for their analysis. The previous edition of this book has served as the key reference in its field for over 18 years and is regarded as the best treatment of the subject of stochastic geometry both as a subject with vital applications to spatial statistics and as a very interesting field of mathematics in its own right. This edition presents a wealth of models for spatial patterns and related statistical methods. Provides a great survey of the modern theory of random tessellations including many new models that became tractable only in the last few years. Includes new sections on random networks and random graphs to review the recent ever growing interest in these areas. Provides an excellent introduction to theory and modelling of point processes which covers some very latest developments. Illustrates the forefront theory of random sets with many applications. Adds new results to the discussion of fibre and surface processes. Offers an updated collection of useful stereological methods. Includes 700 new references. Is written in an accessible style enabling non-mathematicians to benefit from this book. Provides a companion website hosting information on recent developments in the field. www.wiley.com/go/cskm Stochastic Geometry and its Applications is ideally suited for researchers in physics, materials science, biology and ecological sciences as well as mathematicians and statisticians. It should also serve as a valuable introduction to the subject for students of mathematics and statistics.

Stochastic Geometry and Its Applications

Dietrich Stoyan, Wilfrid S. Kendall, Joseph Mecke, 1987-12-31 No detailed description available for Stochastic Geometry and Its Applications

Multistate Systems Reliability Theory with Applications Bent Natvig, 2010-12-07 Most books in reliability theory are dealing with a description of component and system states as binary functioning or failed. However, many systems are composed of multi-state components with different performance levels and several failure modes. There is a great need in a series of applications to have a more refined description of these states, for instance, the amount of power generated by an electrical power generation system or the amount of gas that can be delivered through an offshore gas pipeline network. This book provides a descriptive account of various types of multistate system bound for multistate systems probabilistic modeling of monitoring and maintenance of multistate systems with components along with examples of applications.

Key Features
 Looks at modern multistate reliability theory with applications covering a refined description of components and system states.
 Presents new research such as Bayesian assessment of system availabilities and measures of component importance.
 Complements the methodological description with two substantial case studies.

Reliability engineers and students involved in the field of reliability applied mathematics and probability theory will benefit from this book.

An Introduction to the Theory of Point Processes Daryl J. Daley, David Vere-Jones, 2013-03-14 Stochastic point processes are sets of randomly located points in time on the plane or in some general space. This book provides a general introduction to the theory, starting with simple examples and an historical overview and proceeding to the general theory. It thoroughly covers recent work in a broad historical perspective in an attempt to provide a wider audience with insights into recent theoretical developments. It contains numerous examples and exercises. This book aims to bridge the gap between informal treatments concerned with applications and highly abstract theoretical treatments.

Stochastic Geometry David Coupier, 2019-04-09 This volume offers a unique and accessible overview of the most active fields in Stochastic Geometry up to the frontiers of recent research. Since 2014 the yearly meeting of the French research structure GDR GeoSto has been preceded by two introductory courses. This book contains five of these introductory lectures. The first chapter is a historically motivated introduction to Stochastic Geometry which relates four classical problems: the Buffon needle problem, the Bertrand paradox, the Sylvester four-point problem, and the bicycle wheel problem, to current topics. The remaining chapters give an application-motivated introduction to contemporary Stochastic Geometry, each one devoted to a particular branch of the subject: understanding spatial point patterns through intensity and conditional intensities, stochastic methods for image analysis, random fields and scale invariance, and the theory of Gibbs point processes. Exposing readers to a rich theory, this book will encourage further exploration of the subject and its wide applications.

An Introduction to the Theory of Point Processes D.J. Daley, D. Vere-Jones, 2006-04-10 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 Processes for Spatial Econometrics Jorge Mateu Mahiques, Mateu Mahiques Jorge, Albert Ortiz José Miguel, Carles Comas Rodríguez, 2010 This monograph presents a general methodology which is shown to be valid in the analysis of spatial point structures and that is certainly easier to use by non expert researchers coming from other applied sciences than other much modern techniques We suggest that the local conditioning approach has the advantage that it is statistically efficient easy to correct for edge effects and provides similar results than other more complicated likelihood based methods We show a mathematical justification to prove that any purely inhibitory pairwise interaction point process pipp can be obtained as the limit of a sequence of auto Poisson lattice schemes and within this context we develop the pseudolikelihood estimating equations We particularly focus on developing a Monte Carlo simulation study to analyze the behaviour of the parameter s of a particular pipp model derived using this technique We also stress that this methodology has a wide range of applications in many fields particularly in economy and demography

Point Process Calculus in Time and Space Pierre Brémaud, 2020-12-05 This book provides an introduction to the theory and applications of point processes both in time and in space Presenting the two components of point process calculus the martingale calculus and the Palm calculus it aims to develop the computational skills needed for the study of stochastic models involving point processes providing enough of the general theory for the reader to reach a technical level sufficient for most applications Classical and not so classical models are examined in detail including Poisson Cox renewal cluster and branching Kerstan Hawkes point processes The applications covered in this text queueing information theory stochastic geometry and signal analysis have been chosen not only for their intrinsic interest but also because they illustrate the theory Written in a rigorous but not overly abstract style the book will be accessible to earnest beginners with a basic training in probability but will also interest upper graduate students and experienced researchers

Markov Point Processes And Their Applications Marie-colette Van Lieshout, 2000-07-12 These days an increasing amount of information can be obtained in graphical forms such as weather maps soil samples locations of nests in a breeding colony microscopical slices satellite images radar or medical scans and X ray techniques High level image analysis is concerned with the global interpretation of images attempting to reduce it to a compact description of the salient features of the scene This book takes a stochastic approach It studies Markov object processes showing that they form a flexible class of models for a range of problems involving the interpretation of spatial data Applications can be found in statistical physics

under the name of Gibbs processes environmental mapping of diseases forestry identification of ore structure in materials science signal analysis object recognition robot vision and interpretation of images from medical scans or confocal microscopy

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