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Tomas Björk



Point Processes:

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 impulses 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 ranges from statistical physics to geography The object of this book is to develop the applied mathematics 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 considerations have been avoided

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

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

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

Point Processes and Jump Diffusions Tomas Björk, 2021-06-17 Develop a deep understanding and working knowledge of point process theory as well as its applications in finance *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 **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 *Poisson Point Processes* Roy L. Streit, 2010-09-15 Poisson Point Processes provides an overview of non homogeneous and multidimensional Poisson point processes and their numerous applications Readers will find constructive mathematical tools and applications ranging from emission and transmission computed tomography to multiple target tracking and distributed sensor detection written from an engineering perspective A valuable discussion of the basic properties of finite random sets is included Maximum likelihood estimation techniques are discussed for several parametric forms of the intensity function including Gaussian sums together with their Cramer Rao bounds These methods are then used to investigate Several medical imaging

techniques including positron emission tomography PET single photon emission computed tomography SPECT and transmission tomography CT scans Various multi target and multi sensor tracking applications Practical applications in areas like distributed sensing and detection Related finite point processes such as marked processes hard core processes cluster processes and doubly stochastic processes Perfect for researchers engineers and graduate students working in electrical engineering and computer science Poisson Point Processes will prove to be an extremely valuable volume for those seeking insight into the nature of these processes and their diverse applications

Fractal-Based Point Processes Steven Bradley Lowen, Malvin Carl Teich, 2005-09-19 An integrated approach to fractals and point processes This publication provides a complete and integrated presentation of the fields of fractals and point processes from definitions and measures to analysis and estimation The authors skillfully demonstrate how fractal based point processes established as the intersection of these two fields are tremendously useful for representing and describing a wide variety of diverse phenomena in the physical and biological sciences Topics range from information packet arrivals on a computer network to action potential occurrences in a neural preparation The authors begin with concrete and key examples of fractals and point processes followed by an introduction to fractals and chaos Point processes are defined and a collection of characterizing measures are presented With the concepts of fractals and point processes thoroughly explored the authors move on to integrate the two fields of study Mathematical formulations for several important fractal based point process families are provided as well as an explanation of how various operations modify such processes The authors also examine analysis and estimation techniques suitable for these processes Finally computer network traffic an important application used to illustrate the various approaches and models set forth in earlier chapters is discussed Throughout the presentation readers are exposed to a number of important applications that are examined with the aid of a set of point processes drawn from biological signals and computer network traffic Problems are provided at the end of each chapter allowing readers to put their newfound knowledge into practice and all solutions are provided in an appendix An accompanying Web site features links to supplementary materials and tools to assist with data analysis and simulation With its focus on applications and numerous solved problem sets this is an excellent graduate level text for courses in such diverse fields as statistics physics engineering computer science psychology and neuroscience

Statistical Inference and Simulation for Spatial Point Processes Jesper Moller, Rasmus Plenge Waagepetersen, 2003-09-25 Spatial point processes play a fundamental role in spatial statistics and today they are an active area of research with many new applications Although other published works address different aspects of spatial point processes most of the classical literature deals only with nonparametric methods and a thorough treatment of the theory and applications of simulation based inference is difficult to find Written by researchers at the top of the field this book collects and unifies recent theoretical advances and examples of applications The authors examine Markov chain Monte Carlo algorithms and explore one of the most important recent developments in MCMC perfect simulation procedures

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