

**Springer Series
in Statistics**

Pierre Brémaud

**Point Processes
and Queues**
Martingale Dynamics



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Point Processes And Queues Martingale Dynamics Hardcover

SJ Ball



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Point Processes and Queues Pierre Brémaud (mathématicien.), **An Introduction to the Theory of Point Processes** D.J. Daley, David Vere-Jones, 2007-12-29 This is the second volume of the reworked second edition of a key work on Point Process Theory Fully revised and updated by the authors who have reworked their 1988 first edition it brings together the basic theory of random measures and point processes in a unified setting and continues with the more theoretical topics of the first edition limit theorems ergodic theory Palm theory and evolutionary behaviour via martingales and conditional intensity The very substantial new material in this second volume includes expanded discussions of marked point processes convergence to equilibrium and the structure of spatial point processes

Books in Print, 1982

Elements of Queueing Theory Francois Baccelli, Pierre Bremaud, 2002-12-10 This fundamental exposition of queueing theory written by leading researchers answers the need for a mathematically sound reference work on the subject and has become the standard reference The thoroughly revised second edition contains a substantial number of exercises and their solutions which makes the book suitable as a textbook

Point Process Theory and Applications Martin Jacobsen, 2005-12-15 Mathematically rigorous exposition of the basic theory of marked point processes and piecewise deterministic stochastic processes Point processes are constructed from scratch with detailed proofs Includes applications with examples and exercises in survival analysis branching processes ruin probabilities sports soccer finance and risk management and queueing theory Accessible to a wider cross disciplinary audience

Queues and Point Processes; by P. Franken, D. König, U. Arndt, V. Schmidt Peter Franken, 1981

Point processes D. R. Cox, 1980

Queues and Point Processes P. Franken, D. König, U. Arndt, V. Schmidt, 1981-12-31 Keine ausführliche Beschreibung für Queues and Point Processes verfügbar

Queues and point processes, 1981

Point Process Calculus in Time and Space Pierre Brémaud, 2021-12-07 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

Queues and point processes Peter Franken,Konig D.,Arndt U.,Schmidt V.,1981

Martingale Characterizations of Set-indexed Point Processes Lutz Cojocaru,2000 *Queues and point processes*

Franken P.,Konig D.,Arndt U.,Schmidt V.,1981

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 *Extreme Values of Queues, Point Processes and Stochastic Networks* Richard F. Serfozo,Georgia Institute of Technology. School of Industrial and Systems Engineering. Project no. E-24-628,1984 *Point Processes and Tandem Queues: Their Application to Traffic Flow* Stanford University. Department of Statistics,E. A. Brill,1969 *Point Processes* Richard F. Serfozo,NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROCESSES.,1987 This document describes the structure of most of these processes and discuss some of their basic properties The coverage does not include several important topics requiring lengthy mathematical development e g martingale theory of point processes general Palm probabilities and ergodic and spectral analysis of stationary processes The emphasis will be on presenting tools for modeling stochastic systems rather than on applications of the tools Although the theory of point processes is intimately connected with the subject of measure and integration a point process is a random counting measure The author focused on results that can be understood without a deep knowledge of measure theory On the other hand the presentation will be rigorous and at the level of the applied probability literature that one would encounter in studying point processes Author **Applied Probability and**

Queues Søren Asmussen,2003-05-15 This book is a highly recommendable survey of mathematical tools and results in applied probability with special emphasis on queueing theory The second edition at hand is a thoroughly updated and considerably expanded version of the first edition This book and the way the various topics are balanced are a welcome addition to the literature It is an indispensable source of information for both advanced graduate students and researchers

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