

**Springer Series
in Statistics**

Pierre Brémaud

**Point Processes
and Queues**
Martingale Dynamics



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Books in Print, 1982

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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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