Günter Last
Andreas Brandt

# Marked Point Processes on the Real Line
## The Dynamic Approach

Springer

# Marked Point Processes On The Real Line

**Olav Kallenberg**

**Marked Point Processes On The Real Line:**

　　**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 　　**Stationary Marked Point Processes** Karl Sigman,1995-05-15 Taking an applied point of view this book provides an accessible introduction to the theory of stationary random marked point processes on the non negative real line The reader will be able to gain an intuitive understanding of stationary marked point processes and be able to apply the theory to stochastic modeling The emphasis is on time averages and asymptotic stationarity Proofs of the main results are given using shift coupling methods and measure theory is kept to a minimum Examples and exercises are given involving explicit construction of time and event stationary versions using the inspection paradox as an intuitive guide The Rate Conservation Law is given and used in applications to queueing theory The prerequisites are a background in probability theory and stochastic processes up to conditional expectation 　　**Random Point Processes in Time and Space** Donald L. Snyder,Michael I. Miller,2012-12-06 This book is a revision of Random Point Processes written by D L Snyder and published by John Wiley and Sons in 1975 More emphasis is given to point processes on multidimensional spaces especially to pro cesses in two dimensions This reflects the tremendous increase that has taken place in the use of point process models for the description of data from which images of objects of interest are formed in a wide variety of scientific and engineering disciplines A new chapter Translated Poisson Processes has been added and several of the chapters of the fIrst edition have been modifIed to accommodate this new material Some parts of the fIrst edition have been deleted to make room Chapter 7 of the fIrst edition which was about general marked point processes has been eliminated but much of the material appears elsewhere in the new text With some re luctance we concluded it necessary to eliminate the topic of hypothesis testing for point process models Much of the material of the fIrst edition was motivated by the use of point process models in applications at the Biomedical Computer Labo ratory of Washington University as is evident from the following excerpt from the Preface to the first edition It was Jerome R Cox Jr founder and 1974 director of Washington University s Biomedical Computer Laboratory who ftrst interested me D L S 　　**Stochastic Point Processes** S. Kidambi Srinivasan,A. Vijayakumar,2003 Stochastic Point Processes are interesting from many points of view From and abstract point of view point process is a simple version of random measure these processes have acquired importance mainly due 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 **An Introduction to the Theory of Point Processes** D.J. Daley,David Vere-Jones,2007-12-29 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 An Introduction to the Theory of Point Processes in two volumes with subtitles Volume I Elementary Theory and Methods and Volume II General Theory and Structure Volume I contains the introductory chapters from the first edition together with an account of basic models second order theory and an informal account of prediction with the aim of making the material accessible to readers primarily interested in models and applications It also has three appendices that review the mathematical background needed mainly in Volume II Volume II sets out 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 Semiparametric Inference for Regression Models Based on Marked Point Processes Alexander Luhm,1999 Elements of Queueing Theory Francois Baccelli,Pierre Bremaud,2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two con tradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the explicit results have been obtained when specific assumptions Markov re newal are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be more meaningful to readers who already studied the classical Markovian approach *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 **Probability Models for DNA Sequence Evolution** Rick Durrett,2013-03-09 Our basic question is Given a collection of DNA sequences what underlying forces are responsible for the observed patterns of variability To approach this question we introduce and analyze a number of probability models the Wright Fisher model the coalescent the infinite alleles model and the infinite sites model We study the complications that come from nonconstant population size recombination population subdivision and three forms of natural selection directional selection balancing selection and background selection These theoretical results set the stage for the investigation of various statistical tests to detect departures from neutral evolution The final chapter studies the evolution of whole genomes by chromosomal inversions reciprocal translocations and genome duplication Throughout the book the theory is developed in close connection with data from more than 60 experimental studies from the biology literature that illustrate the use of these results This book is written for mathematicians and for biologists alike We assume no previous knowledge of concepts from biology and only a basic knowledge of probability a one semester undergraduate course and some familiarity with Markov chains and Poisson processes Rick Durrett received his Ph D in operations research from Stanford University in 1976 He taught in the UCLA mathematics department before coming to Cornell in 1985 He is the author of six books and 125 research papers and is the academic father of more than 30 Ph D students His current interests are the use of probability models in genetics and ecology and decreasing the mean and variance of his golf *Feynman-Kac Formulae* Pierre Del Moral,2012-12-06 The central theme of this book concerns Feynman Kac path distributions interacting particle systems and genealogical tree based models This re cent theory has been stimulated from different directions including biology physics probability and statistics as well as from many branches in engi neering science such as signal processing telecommunications and network analysis Over the last decade this subject has matured in ways that make it more complete and beautiful to learn and to use The objective of this book is to provide a detailed and self contained discussion on these connec tions and the different aspects of this subject Although particle methods and Feynman Kac models owe their origins to physics and statistical me chanics particularly to the kinetic theory of fluid and gases this book can be read without any specific knowledge in these fields I have tried to make this book accessible for senior undergraduate students having some familiarity with the theory of stochastic processes to advanced postgradu ate students as well as researchers and engineers in mathematics statistics

physics biology and engineering I have also tried to give an expose of the modem mathematical theory that is useful for the analysis of the asymptotic behavior of Feynman Kac and particle models     *Noise-Induced Phenomena in Slow-Fast Dynamical Systems* Nils Berglund,Barbara Gentz,2006-02-07 Stochastic differential equations play an increasingly important role in modeling the dynamics of a large variety of systems in the natural sciences and in technological applications This book is aimed at advanced undergraduate and graduate students and researchers in mathematics physics the natural sciences and engineering It presents a new constructive approach to the quantitative description of solutions to systems of stochastic differential equations evolving on well separated timescales The method which combines techniques from stochastic analysis and singular perturbation theory allows the domains of concentration for typical sample paths to be determined and provides precise estimates on the transition probabilities between these domains In addition to the detailed presentation of the set up and mathematical results applications to problems in physics biology and climatology are discussed     **Probabilistic Symmetries and Invariance Principles** Olav Kallenberg,2005-07-27 This is the first comprehensive treatment of the three basic symmetries of probability theory contractability exchangeability and rotatability defined as invariance in distribution under contractions permutations and rotations Originating with the pioneering work of de Finetti from the 1930 s the theory has evolved into a unique body of deep beautiful and often surprising results comprising the basic representations and invariance properties in one and several dimensions and exhibiting some unexpected links between the various symmetries as well as to many other areas of modern probability Most chapters require only some basic graduate level probability theory and should be accessible to any serious researchers and graduate students in probability and statistics Parts of the book may also be of interest to pure and applied mathematicians in other areas The exposition is formally self contained with detailed references provided for any deeper facts from real analysis or probability used in the book Olav Kallenberg received his Ph D in 1972 from Chalmers University in Gothenburg Sweden After teaching for many years at Swedish universities he moved in 1985 to the US where he is currently Professor of Mathematics at Auburn University He is well known for his previous books Random Measures 4th edition 1986 and Foundations of Modern Probability 2nd edition 2002 and for numerous research papers in all areas of probability In 1977 he was the second recipient ever of the prestigious Rollo Davidson Prize from Cambridge University In 1991 94 he served as the Editor in Chief of Probability Theory and Related Fields Professor Kallenberg is an elected fellow of the Institute of Mathematical Statistics     **The Malliavin Calculus and Related Topics** David Nualart,2013-12-11 The origin of this book lies in an invitation to give a series of lectures on Malliavin calculus at the Probability Seminar of Venezuela in April 1985 The contents of these lectures were published in Spanish in 176 Later these notes were completed and improved in two courses on Malliavin cal culus given at the University of California at Irvine in 1986 and at Ecole Polytechnique Federale de Lausanne in 1989 The contents of these courses correspond to the material presented in Chapters 1 and 2 of this book Chapter 3 deals with the anticipating stochastic calculus and it was de veloped

from our collaboration with Moshe Zakai and Etienne Pardoux The series of lectures given at the Eighth Chilean Winter School in Prob ability and Statistics at Santiago de Chile in July 1989 allowed us to write a pedagogical approach to the anticipating calculus which is the basis of Chapter 3 Chapter 4 deals with the nonlinear transformations of the Wiener measure and their applications to the study of the Markov property for solutions to stochastic differential equations with boundary conditions **Theory of Random Sets** Ilya Molchanov,2005-11-28 Stochastic geometry is a relatively new branch of mathematics Although its predecessors such as geometric probability date back to the 18th century the formal concept of a random set was developed in the beginning of the 1970s Theory of Random Sets presents a state of the art treatment of the modern theory but it does not neglect to recall and build on the foundations laid by Matheron and others including the vast advances in stochastic geometry probability theory set valued analysis and statistical inference of the 1990s The book is entirely self contained systematic and exhaustive with the full proofs that are necessary to gain insight It shows the various interdisciplinary relationships of random set theory within other parts of mathematics and at the same time fixes terminology and notation that are often varying in the current literature to establish it as a natural part of modern probability theory and to provide a platform for future development **Eigenvalues, Inequalities, and Ergodic Theory** Mu-Fa Chen,2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research

Stochastic Processes: Theory and Methods D N Shanbhag,Calyampudi Radhakrishna Rao,2001 This volume in the series contains chapters on areas such as pareto processes branching processes inference in stochastic processes Poisson approximation Levy processes and iterated random maps and some classes of Markov processes Other chapters cover random walk and fluctuation theory a semigroup representation and asymptomatic behavior of certain statistics of the Fisher Wright Moran coalescent continuous time ARMA processes record sequence and their applications stochastic networks with product form equilibrium and stochastic processes in insurance and finance Other subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito s stochastic calculus and its applications c Book News Inc **The Doctrine of Chances** Stewart N. Ethier,2010-05-19 Three centuries ago Montmort and De Moivre published two books on probability theory emphasizing its most important

application at that time games of chance This book on the probabilistic aspects of gambling is a modern version of those classics **Compstat** Wolfgang Härdle,Bernd Rönz,2012-12-06 This COMPSTAT 2002 book contains the Keynote Invited and Full Contributed papers presented in Berlin August 2002 A companion volume including Short Communications and Posters is published on CD The COMPSTAT 2002 is the 15th conference in a serie of biannual conferences with the objective to present the latest developments in Computational Statistics and is taking place from August 24th to August 28th 2002 Previous COMPSTATs were in Vienna 1974 Berlin 1976 Leiden 1978 Edinburgh 1980 Toulouse 1982 Pra ue 1984 Rome 1986 Copenhagen 1988 Dubrovnik 1990 Neuchatel 1992 Vienna 1994 Barcelona 1996 Bris tol 1998 and Utrecht 2000 COMPSTAT 2002 is organised by CASE Center of Applied Statistics and Eco nomics at Humboldt Universitat zu Berlin in cooperation with F reie Universitat Berlin and University of Potsdam The topics of COMPSTAT include methodological applications innovative soft ware and mathematical developments especially in the following fields statistical risk management multivariate and robust analysis Markov Chain Monte Carlo Methods statistics of E commerce new strategies in teaching Multimedia In ternet computerbased sampling questionnaires analysis of large databases with emphasis on computing in memory graphical tools for data analysis classification and clustering new statistical software and historical development of software Information Technologies and Mathematical Modelling Alexander Dudin,Anatoly Nazarov,Rafael Yakupov,Alexander Gortsev,2014-11-04 This book constitutes the refereed proceedings of the 13th International Scientific Conference on Information Technologies and Mathematical Modeling named after A F Terpugov ITMM 2014 Anzhero Sudzhensk Russia held in Anzhero Sudzhensk Russia in November 2014 The 50 full papers included in this volume were carefully reviewed and selected from 254 submissions The papers focus on probabilistic methods and models queueing theory telecommunication systems and software engineering **Advances in Queueing Theory, Methods, and Open Problems** Jewgeni H. Dshalalow,2023-07-21 The progress of science and technology has placed Queueing Theory among the most popular disciplines in applied mathematics operations research and engineering Although queueing has been on the scientific market since the beginning of this century it is still rapidly expanding by capturing new areas in technology Advances in Queueing provides a comprehensive overview of problems in this enormous area of science and focuses on the most significant methods recently developed Written by a team of 24 eminent scientists the book examines stochastic analytic and generic methods such as approximations estimates and bounds and simulation The first chapter presents an overview of classical queueing methods from the birth of queues to the seventies It also contains the most comprehensive bibliography of books on queueing and telecommunications to date Each of the following chapters surveys recent methods applied to classes of queueing systems and networks followed by a discussion of open problems and future research directions Advances in Queueing is a practical reference that allows the reader quick access to the latest methods

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