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Point Processes

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Point Processes

**Steven Bradley Lowen, Malvin Carl
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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 nitely many jumps on nite 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

Random Point Processes Donald Lee Snyder, 1975 **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 The theory of marked point processes on the real line is of great and increasing importance in areas such as insurance mathematics queuing theory and financial economics However the theory is often viewed as technically and conceptually difficult and has proved to be a block for PhD students looking to enter the area This book gives an intuitive picture of the central concepts as well as the deeper results while presenting the mathematical theory in a rigorous fashion and discussing applications in filtering theory and financial economics Consequently readers will get a deep understanding of the theory and how to use it A number of exercises of differing levels of difficulty are included providing opportunities to put new ideas into practice Graduate students in mathematics finance and economics will gain a good working knowledge of point process theory allowing them to progress to independent research 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 **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 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

Stochastic Point Processes S. Kidambi Srinivasan, A. Vijayakumar, 2003 Stochastic Point Processes are interesting from many points of view From an 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

Point Processes for Reliability Analysis Ji Hwan Cha, Maxim Finkelstein, 2018-01-17 Focusing on the theory and applications of point processes Point Processes for Reliability Analysis naturally combines classical results on the basic and advanced properties of point processes with recent theoretical findings of the authors It also presents numerous examples that illustrate how general results and approaches are applied to stochastic description of repairable systems and systems operating in a random environment modelled by shock processes The real life objects are operating in a changing random environment One of the ways to model an impact of this environment is via the external shocks occurring in accordance with some stochastic point processes The Poisson homogeneous and nonhomogeneous process the renewal process and their generalizations are considered as models for external shocks affecting an operating system At the same time these processes model the consecutive failure repair times of repairable engineering systems Perfect minimal and intermediate imperfect repairs are discussed in this respect Covering material previously available only in the journal literature Point Processes for Reliability Analysis provides a survey of recent developments in this area which will be invaluable to researchers and advanced students in reliability engineering and applied mathematics

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

A Course on Point Processes R.-D. Reiss, 2012-12-06 This graduate level textbook provides a

straight forward and mathematically rigorous introduction to the standard theory of point processes The author s aim is to present an account which concentrates on the essentials and which places an emphasis on conveying an intuitive understanding of the subject As a result it provides a clear presentation of how statistical ideas can be viewed from this perspective and particular topics covered include the theory of extreme values and sampling from finite populations Prerequisites are that the reader has a basic grounding in the mathematical theory of probability and statistics but otherwise the book is self contained It arises from courses given by the author over a number of years and includes numerous exercises ranging from simple computations to more challenging explorations of ideas from the text

Point Processes and Product Densities S. Kidambi Srinivasan,A. Vijayakumar,2003 Point processes are random processes that are concerned with point events occurring in space or time A powerful method of analyzing them is through a sequence of correlation functions called product densities introduced by Alladi Ramakrishnan In view of their wide applicability there is a spectacular development of the theory and applications of these processes in the recent past Most of the books and monographs in this area are not easily comprehensible to non mathematically oriented readers because of their abstraction and generality In addition the best way to learn a subject is to study the original papers Hence it is considered worthwhile to reprint some of the most significant contributions of Alladi Ramakrishnan and his associates to serve as a ready reference volume While a good working knowledge of elementary probability theory is a must some acquaintance with Markov processes will be helpful to read these papers This volume will be useful to young researchers working in the broad area of stochastic point processes and their applications and in particular indispensable to those working in stochastic modeling with special reference to problems of queues inventory reliability neural network etc It will also be useful to those working in the conventional areas of statistical physics fluctuating phenomena and communication theory and control where point processes are extensively employed

Point Processes and Their Statistical Inference Alan Karr,2017-09-06 Maintaining the excellent features that made the first edition so popular this outstanding reference text presents the only comprehensive treatment of the theory of point processes and statistical inference for point processes highlighting both point processes on the real line and spatial point processes Thoroughly updated and revised to reflect changes since publication of the first edition the expanded Second Edition now contains a better organized and easier to understand treatment of stationary point processes expanded treatment of the multiplicative intensity model expanded treatment of survival analysis broadened consideration of applications an expanded and extended bibliography with over 1 000 references and more than 3 end of chapter exercises

Stochastic Analysis for Poisson Point Processes Giovanni Peccati,Matthias Reitzner,2016-07-07 Stochastic geometry is the branch of mathematics that studies geometric structures associated with random configurations such as random graphs tilings and mosaics Due to its close ties with stereology and spatial statistics the results in this area are relevant for a large number of important applications e g to the mathematical modeling and statistical analysis of telecommunication networks

geostatistics and image analysis In recent years due mainly to the impetus of the authors and their collaborators a powerful connection has been established between stochastic geometry and the Malliavin calculus of variations which is a collection of probabilistic techniques based on the properties of infinite dimensional differential operators This has led in particular to the discovery of a large number of new quantitative limit theorems for high dimensional geometric objects This unique book presents an organic collection of authoritative surveys written by the principal actors in this rapidly evolving field offering a rigorous yet lively presentation of its many facets

Zeros of Gaussian Analytic Functions and Determinantal Point Processes John Ben Hough, Manjunath Krishnapur, Yuval Peres, Balint Virag, 2009 The book examines in some depth two important classes of point processes determinantal processes and Gaussian zeros i.e. zeros of random analytic functions with Gaussian coefficients These processes share a property of point repulsion where distinct points are less likely to fall close to each other than in processes such as the Poisson process that arise from independent sampling Nevertheless the treatment in the book emphasizes the use of independence for random power series the independence of coefficients is key for determinantal processes the number of points in a domain is a sum of independent indicators and this yields a satisfying explanation of the central limit theorem CLT for this point count Another unifying theme of the book is invariance of considered point processes under natural transformation groups The book strives for balance between general theory and concrete examples On the one hand it presents a primer on modern techniques on the interface of probability and analysis On the other hand a wealth of determinantal processes of intrinsic interest are analyzed these arise from random spanning trees and eigenvalues of random matrices as well as from special power series with determinantal zeros The material in the book formed the basis of a graduate course given at the IAS Park City Summer School in 2007 the only background

knowledge assumed can be acquired in first year graduate courses in analysis and probability

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 processes 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 reluctance 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 Laboratory 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 first interested me D L S

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