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

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 D.J. Daley, David Vere-Jones, 2007-11-12 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

Point Processes D.R. Cox, Valerie Isham, 1980-07-17 Theoretical framework Special models Operations on point processes Multivariate point processes Spatial processes

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

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 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, 2005 *Point Process Models with Applications to Safety and Reliability* W. Thompson, 2012-12-06 In teaching an elementary course in stochastic processes it was noticed that many seemingly deep results in point processes are readily accessible by the device of representing them in terms of random gap lengths between points The possibility of representing point processes in terms of sequences of random variables rather than probability measures makes them mathematically simpler than general stochastic processes Point processes can be studied using only the tools of elementary probability that is the joint distributions of finitely many random variables Given the wide applicability of point process models and the difficulty of access by the measure theoretic route it was determined that the simpler representation is of sufficient expository importance to deserve emphasis The present book is the result it is specialized and short and therefore is called a monograph In its development the material has been taught to several classes with pleasing results Students have apparently understood theorems which by other methods appear difficult and deep A few of the results particularly on reliability safety assessment and clustering are original applied research An alternative title for this monograph might be Point processes What they are and what they are good for

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

Point Processes with a Generalized Order Statistic Property

Birgit Debrabant,2008 Mixed Poisson processes are a well known class of point processes derived from stationary Poisson processes In particular they cover cases where the intensity of a Poisson process is unknown but can be assumed to follow a known probability distribution This situation is common e g in insurance mathematics where for instance the number of accident claims in which an individual is involved and which is evolving over some time can in principal be well described by a Poisson process with an individual yet normally unknown intensity corresponding to the individual s accident proneness Modelling this intensity as a random variable naturally leads to a mixed model Usually an insurance company will have a good estimate of the associated mixing distribution due to its large portfolio of policies

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

Introduction to the Theory of Point Processes ,2008

Point Processes ,1992

On Point Processes

P. C. T. Van der Hoeven,1983

Complex Stand Structures and Associated Dynamics Arthur Groot,Ontario. Min. of Natural Resources,2007-07 This document provides a brief detailed summary of each presentation in the conference of Complex stand structures and associated dynamics measurement indices and modelling approaches in three page popular summary format Specifically short unedited syntheses were supplied by each author that summarize the essential information of the underlying research study including scope objectives methods results references and major conclusions The primary purpose is to document the

research studies presented for the benefit of the forest science and management communities and foster onsite discussion among conference participants

Document Stationary Random Processes Associated with Point Processes Tomasz Rolski, 2012-12-06 In this set of notes we study a notion of a random process associated with a point process. The presented theory was inspired by queueing problems. However it seems to be of interest in other branches of applied probability as for example reliability or dam theory. Using developed tools we work out known as well as new results from queueing or dam theory. Particularly queues which cannot be treated by standard techniques serve as illustrations of the theory. In Chapter 1 the preliminaries are given. We acquaint the reader with the main ideas of these notes, introduce some useful notations, concepts and abbreviations. He also recalls basic facts from ergodic theory, an important mathematical tool employed in these notes. Finally some basic notions from queues are reviewed. Chapter 2 deals with discrete time theory. It serves two purposes. The first one is to let the reader get acquainted with the main lines of the theory needed in continuous time without being bothered by technical details. However the discrete time theory also seems to be of interest itself. There are examples which have no counterpart in continuous time. Chapter 3 deals with continuous time theory. It also contains many basic results from queueing or dam theory. Three applications of the continuous time theory are given in Chapter 4. We show how to use the theory in order to get some useful bounds for the stationary distribution of a random process.

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.

An Introduction to the Theory of Point Processes D.J. Daley, David Vere-Jones, 2007-11-12 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

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