

Introduction To The Theory Of Point Processes, Volume Ii

[DOWNLOAD HERE](#)

1;Preface to Volume II, Second Edition;7 2;Contents;9 3;Chapter Titles for Volume I;11 4;Principal Notation;12 5;Concordance of Statements from the First Edition;16 6;9 Basic Theory of Random Measures and Point Processes;18 6.1;9.1. Definitions and Examples;19 6.2;9.2. Finite-Dimensional Distributions and the Existence Theorem;42 6.3;9.3. Sample Path Properties: Atoms and Orderliness;55 6.4;9.4. Functionals: Definitions and Basic Properties;69 6.5;9.5. Moment Measures and Expansions of Functionals;82 7;10 Special Classes of Processes;93 7.1;10.1. Completely Random Measures;94 7.2;10.2. In.nitely Divisible Point Processes;104 7.3;10.3. Point Processes De.ned by Markov Chains;112 7.4;10.4. Markov Point Processes;135 8;11 Convergence Concepts and Limit Theorems;148 8.1;11.1. Modes of Convergence for Random Measures and Point Processes;149 8.2;11.2. Limit Theorems for Superpositions;163 8.3;11.3. Thinned Point Processes;172 8.4;11.4. Random Translations;183 9;12 Stationary Point Processes and Random Measures;193 9.1;12.1. Stationarity: Basic Concepts;194 9.2;12.2. Ergodic Theorems;211 9.3;12.3. Mixing Conditions;223 9.4;12.4. Stationary In.nitely Divisible Point Processes;233 9.5;12.5. Asymptotic Stationarity and Convergence to Equilibrium;239 9.6;12.6. Moment Stationarity and Higher- order Ergodic Theorems;253 9.7;12.7. Long-range Dependence;266 9.8;12.8. Scale-invariance and Self-similarity;272 10;13 Palm Theory;285 10.1;13.1. Campbell Measures and Palm Distributions;286 10.2;13.2. Palm Theory for Stationary Random Measures;301 10.3;13.3. Interval- and Point-stationarity;316 10.4;13.4. Marked Point Processes, Ergodic Theorems, and Convergence to Equilibrium;334 10.5;13.5. Cluster Iterates;351 10.6;13.6. Fractal Dimensions;357 11;14 Evolutionary Processes and Predictability;372 11.1;14.1. Compensators and Martingales;373 11.2;14.2. Campbell Measure and Predictability;393 11.3;14.3. Conditional Intensities;407 11.4;14.4. Filters and Likelihood Ratios;417 11.5;14.5. A Central Limit Theorem;429 11.6;14.6. Random Time Change;435 11.7;14.7. Poisson Embedding and Existence Theorems;443 11.8;14.8. Point Process Entropy and a Shannon MacMillan Theorem;457 12;15 Spatial Point Processes;474 12.1;15.1. Descriptive Aspects: Distance Properties;475 12.2;15.2. Directional Properties and Isotropy;483 12.3;15.3. Stationary Line Processes in the Plane;488 12.4;15.4. Space Time Processes;502 12.5;15.5. The Papangelou Intensity

and Finite Point Patterns;523 12.6;15.6. Modi.ed Campbell Measures and Papangelou Kernels;535
12.7;15.7. The Papangelou Intensity Measure and Exvisibility;543 13;References with Index;554
14;Subject Index;574 EAN/ISBN : 9780387498355 Publisher(s): Springer, Berlin, Springer, New York
Format: ePub/PDF Author(s): Daley, D. J. - Vere-Jones, D.

[DOWNLOAD HERE](#)

Similar manuals: