CONTENTS

1	Point and Counting Processes: Introduction, Preliminaries		
	1.1 1.2 1.3 1.4	Introduction, 2 Counting Processes, 7 Organization of the Book, 9 Mathematical Preliminaries, 13	
		Probability Spaces, 13 Random Variables, 14 Stochastic Processes, 24 Sequences and Convergence Concepts, 30	
2	The	Poisson Process	37
	2.2	Introduction, 38 Conditions for the Poisson Counting Process, 41 Time Statistics for the Poisson Counting Process, 56	
	2.4	Sample Function Density, 62 Conditional Distribution of Occurrence Times, 65 Parameter Estimation for Observed Poisson Processes, 70	
	2.5	Maximum Likelihood Estimation, 75 Parameter Estimation Accuracy, 79 Hypothesis Testing for Observed Poisson Processes, 87	
		Binary Hypothesis Testing, 88 Binary Hypothesis Testing Performance, 94 M-ary Hypothesis Testing, 103	
		erences, 106 blems, 108	
3	Marked Point Processes: The Compound Poisson Process		
	3.1 3.2	Introduction, 128 Statistics of a Compound Poisson Process, 130	

viii

Characteristic Functional for a Compound Poisson

		Process, 130		
		First- and Second-Order Statistics for a Compound Poisson		
		Process, 135		
	3.3	Representation of a Compound Poisson Processes, 138		
		Applications to Statistical Inference, 145		
		blems, 158		
4	Filt	ered Poisson Processes	163	
4.1 Filtered Poisson Processes Generated by a Superposition of Point Responses, 164				
		Statistics for a Filtered Poisson Process, 168		
		A Central Limit Theorem, 178		
	4.2	Poisson Driven Markov Processes, 185		
		Calculus for Poisson Driven Markov Processes, 192 Statistics for Poisson Driven Markov Processes, 210		
		erences, 222 blems, 223		
5	Self	Self-Exciting Point Processes		
	5.1 5.2	Introduction, 236 General Self-Exciting Point Processes, 237		
		Counting Statistics for Self-Exciting Point Processes, 240 Time Statistics for Self-Exciting Point Processes, 244 A Limit Theorem for Sums of Self-Exciting Point Processes, 253		
	5.3	Self-Exciting Point Processes with Limited Memory, 256		
		Characterization of m-Memory Processes for $m = 0$, 257 Characterization of m-Memory Processes for $m > 0$, 264		
		blems, 273		

Contents

6	Doubly	Stochastic	Poisson	Processes
υ	DOUDIY	Studiastic	L OISSON	Flucesses

- 6.1 Introduction, 284
- 6.2 Counting Statistics for Doubly Stochastic Poisson Processes, 286

Counting Statistics by the Method of Conditioning, 287 Counting Statistics by the Method of Self-Exciting Point Processes, 292

Limit Theorems for Counting Statistics, 295

6.3 Time Statistics for Doubly Stochastic Poisson Processes, 300

Time Statistics by the Method of Conditioning, 301 Time Statistics by the Method of Self-Exciting Point Processes, 309

- 6.4 Hypothesis Testing for Doubly Stochastic Poisson Processes, 310
- 6.5 Filtering for Doubly Stochastic Poisson Processes, 314

Linear Minimum Mean Square Error Filtering, 317 Nonlinear Minimum Mean Square Error Filtering, 330 Suboptimal Nonlinear Filtering, 352 Nonlinear Filtering Performance for Gaussian Information Processes, 371

- 6.6 Multichannel Doubly Stochastic Poisson Processes, 383
- 6.7 Smoothing for Doubly Stochastic Poisson Processes, 392

Fixed-Point Smoothing, 399 Fixed-Interval Sweep Smoothing, 401 Fixed-Lag Smoothing, 402

References, 403 Problems, 405

7 Marked Point Processes

433

- 7.1 Introduction, 434
- 7.2 Marked Point Processes Having a Denumerable Mark Space, 436

Contents

Sample-Function Density: Denumerable Mark Space, 443 Doubly Stochastic Marked Point Processes: Denumerable Mark Space, 449

Filtering for Marked Point Processes, 455

7.3 Marked Point Processes Having a Nondenumerable Mark Space, 466

Sample Function Density: Nondenumerable Mark Space, 469 Doubly Stochastic Marked Point Processes: Nondenumerable Mark Space, 471

References, 476

Author Index, 477

Subject Index, 479

Examples Index, 483