

Yu. A. Kutoyants

**Statistical Inference for
Spatial Poisson Processes**



Springer

Statistical Inference For Spatial Poisson Processes 1st Edition

Anders Tolver Jensen



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Asymptotic Statistics Reinhard Höpfner, 2014-05-26 This textbook is devoted to the general asymptotic theory of statistical experiments. Local asymptotics for statistical models in the sense of local asymptotic mixed normality or local asymptotic quadraticity make up the core of the book. Numerous examples deal with classical independent and identically distributed models and with stochastic processes. The book can be read in different ways according to possibly different mathematical preferences of the reader. One reader may focus on the statistical theory and thus on the chapters about Gaussian shift models, mixed normal and quadratic models and on local asymptotics where the limit model is a Gaussian shift or a mixed normal or a quadratic experiment. LAN, LAMN, LAQ. Another reader may prefer an introduction to stochastic process models where given statistical results apply and thus concentrate on subsections or chapters on likelihood ratio processes and some diffusion type models where LAN, LAMN or LAQ occurs. Finally, readers might put together both aspects. The book is suitable for graduate students starting to work in statistics of stochastic processes as well as for researchers interested in a precise introduction to this area.

Stochastic Processes: Theory and Methods D N Shanbhag, Calyampudi Radhakrishna Rao, 2001. J. Neyman, one of the pioneers in laying the foundations of modern statistical theory, stressed the importance of stochastic processes in a paper written in 1960 in the following terms: "Currently in the period of dynamic indeterminism in science, there is hardly a serious piece of research if treated realistically, does not involve operations on stochastic processes." Arising from the need to solve practical problems, several major advances have taken place in the theory of stochastic processes and their applications. Books by Doob (1953, J. Wiley and Sons), Feller (1957, 1966, J. Wiley and Sons), and Loeve (1960, D. van Nostrand and Co. Inc.) among others, have created growing awareness and interest in the use of stochastic processes in scientific and technological studies. The literature on stochastic processes is very extensive and is distributed in several books and journals.

International Journal of Applied Mathematics & Statistics, 2007

Probability Theory and Applications, 2020-05-18. No detailed description available for Probability Theory and Applications.

Handbook of Infectious Disease Data Analysis Leonhard Held, Niel Hens, Philip O'Neill, Jacco Wallinga, 2019-11-07. Recent years have seen an explosion in new kinds of data on infectious diseases, including data on social contacts, whole genome sequences of pathogens, biomarkers for susceptibility to infection, serological panel data, and surveillance data. The Handbook of Infectious Disease Data Analysis provides an overview of many key statistical methods that have been developed in response to such new data streams and the associated ability to address key scientific and epidemiological questions. A unique feature of the Handbook is the wide range of topics covered. Key features: Contributors include many leading researchers in the field. Divided into four main sections: Basic concepts, Analysis of Outbreak Data, Analysis of Seroprevalence Data, Analysis of Surveillance Data. Numerous case studies and examples throughout. Provides both introductory material and key reference material.

Tensor Valuations and Their Applications in Stochastic Geometry and Imaging Eva B.

Vedel Jensen, Markus Kiderlen, 2017-06-10 The purpose of this volume is to give an up to date introduction to tensor valuations and their applications Starting with classical results concerning scalar valued valuations on the families of convex bodies and convex polytopes it proceeds to the modern theory of tensor valuations Product and Fourier type transforms are introduced and various integral formulae are derived New and well known results are presented together with generalizations in several directions including extensions to the non Euclidean setting and to non convex sets A variety of applications of tensor valuations to models in stochastic geometry to local stereology and to imaging are also discussed

Proceedings of the 1st World Congress of the Bernoulli Society Bernoulli Society for Mathematical Statistics and Probability. World Congress, 1987 *Bayesian Time Series Models* David Barber, A. Taylan Cemgil, Silvia Chiappa, 2011-08-11 The first unified treatment of time series modelling techniques spanning machine learning statistics engineering and computer science Statistical Inference for Doubly Stochastic Poisson Processes Anders Tolver Jensen, 2005

Statistical Inference Within the Non-stationary Poisson Process Charles Jacob MacLean, 1969

Canadian Journal of Fisheries and Aquatic Sciences, 2013 Spatial Statistics and Computational Methods Jesper Møller, 2013-04-17 Spatial statistics and Markov Chain Monte Carlo MCMC techniques have each undergone major developments in the last decade Also these two areas are mutually reinforcing because MCMC methods are often necessary for the practical implementation of spatial statistical inference while new spatial stochastic models in turn motivate the development of improved MCMC algorithms This volume shows how sophisticated spatial statistical and computational methods apply to a range of problems of increasing importance for applications in science and technology It consists of four chapters 1 Petros Dellaportas and Gareth O Roberts give a tutorial on MCMC methods the computational methodology which is essential for virtually all the complex spatial models to be considered in subsequent chapters 2 Peter J Diggle Paulo J Ribeiro Jr and Ole F Christensen introduce the reader to the model based approach to geostatistics i e the application of general statistical principles to the formulation of explicit stochastic models for geostatistical data and to inference within a declared class of models 3 Merrilee A Hurn Oddvar K Husby and Hvard Rue discuss various aspects of image analysis ranging from low to high level tasks and illustrated with different examples of applications 4 Jesper Møller and Rasmus P Waggepetersen collect recent theoretical advances in simulation based inference for spatial point processes and discuss some examples of applications The volume introduces topics of current interest in spatial and computational statistics which should be accessible to postgraduate students as well as to experienced statistical researchers It is partly based on the course material for the TMR and MaPhySto Summer School on Spatial Statistics and Computational Methods held at Aalborg University Denmark August 19 22 2001 *Proceedings of the 1st World Congress of the Bernoulli Society: Mathematical statistics : theory and applications* Bernoulli Society for Mathematical Statistics and Probability. World Congress, 1987

Statistical Inference for Doubly Stochastic Poisson Processes Anders Tolver Jensen, 2005 *Statistical Inference for*

Periodic and Partially Observable Poisson Processes Ferdian Jovan, 2019 International Books in Print, 1990 **Spatial point processes** Tina Dam, Jan Brønnum Sørensen, Michael Hedegaard Thomsen, 1999 **Some Statistical Inference Problems for Spatial Processes** Charles Acquah Allotey, 1983 *Introduction to the Statistics of Poisson Processes and Applications* Yuri A. Kutoyants, 2023-09-04 This book covers an extensive class of models involving inhomogeneous Poisson processes and deals with their identification i e the solution of certain estimation or hypothesis testing problems based on the given dataset These processes are mathematically easy to handle and appear in numerous disciplines including astronomy biology ecology geology seismology medicine physics statistical mechanics economics image processing forestry telecommunications insurance and finance reliability queuing theory wireless networks and localisation of sources Beginning with the definitions and properties of some fundamental notions stochastic integral likelihood ratio limit theorems etc the book goes on to analyse a wide class of estimators for regular and singular statistical models Special attention is paid to problems of change point type and in particular cusp type change point models then the focus turns to the asymptotically efficient nonparametric estimation of the mean function the intensity function and of some functionals Traditional hypothesis testing including some goodness of fit tests is also discussed The theory is then applied to three classes of problems misspecification in regularity MiR corresponding to situations where the chosen change point model and that of the real data have different regularity optical communication with phase and frequency modulation of periodic intensity functions and localization of a radioactive Poisson source on the plane using K detectors Each chapter concludes with a series of problems and state of the art references are provided making the book invaluable to researchers and students working in areas which actively use inhomogeneous Poisson processes *Mathematical Reviews*, 1985

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