

ON ESTIMATION OF POISSON INTENSITY FUNCTIONS

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Abstract. Under the presence of only one realization, we consider a computationally simple algorithm for estimating the intensity function of a Poisson process with exponential quadratic and cyclic of fixed frequency trends. We argue that the algorithm can successfully be used to estimate any Poisson intensity function provided that it has a parametric form.

Key words and phrases: Poisson process, point process, linear Poisson process, modulated Poisson process.

1. Introduction

Let X be a Poisson point process on the Borel measurable space $(\mathcal{R}^d, \mathcal{B}^d)$, $d \in \mathcal{N}$, with unknown locally integrable intensity function

$$(1.1) \quad \lambda \in L_{loc}^1(\mathcal{R}^d),$$

that is, λ is an integrable function on every compact subset of \mathcal{R}^d . For mathematical foundations of point processes theory we refer, for example, to Daley and Vere-Jones (1972, 1988), Ripley (1976), Kallenberg (1983), Kingman (1993), Reiss (1993).

Motivated by Helmers (1995), we assume throughout that only one realization of the process X is available. Furthermore, we assume that X is observed only in a bounded Borel set (called window) $W \subset \mathcal{R}^d$ that depends on a parameter N and expands when $N \rightarrow \infty$. We also assume throughout that

$$(1.2) \quad \int_{\mathcal{R}^d} \lambda(x) dx (= EX(\mathcal{R}^d)) = \infty$$

(cf., for example, Subsection 6.3 on pp. 136–137 of Rathbun and Cressie (1994) for a discussion concerning the necessity of assumption (1.2) in this context).

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Table of Contents Intensity Estimation For Poisson Processes

1. Understanding the eBook Intensity Estimation For Poisson Processes
 - The Rise of Digital Reading Intensity Estimation For Poisson Processes
 - Advantages of eBooks Over Traditional Books
2. Identifying Intensity Estimation For Poisson Processes
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Intensity Estimation For Poisson Processes
 - User-Friendly Interface
4. Exploring eBook Recommendations from Intensity Estimation For Poisson Processes
 - Personalized Recommendations
 - Intensity Estimation For Poisson Processes User Reviews and Ratings
 - Intensity Estimation For Poisson Processes and Bestseller Lists
5. Accessing Intensity Estimation For Poisson Processes Free and Paid eBooks
 - Intensity Estimation For Poisson Processes Public Domain eBooks

- Intensity Estimation For Poisson Processes eBook Subscription Services
- Intensity Estimation For Poisson Processes Budget-Friendly Options
- 6. Navigating Intensity Estimation For Poisson Processes eBook Formats
 - ePub, PDF, MOBI, and More
 - Intensity Estimation For Poisson Processes Compatibility with Devices
 - Intensity Estimation For Poisson Processes Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Intensity Estimation For Poisson Processes
 - Highlighting and Note-Taking Intensity Estimation For Poisson Processes
 - Interactive Elements Intensity Estimation For Poisson Processes
- 8. Staying Engaged with Intensity Estimation For Poisson Processes
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Intensity Estimation For Poisson Processes
- 9. Balancing eBooks and Physical Books Intensity Estimation For Poisson Processes
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Intensity Estimation For Poisson Processes
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Intensity Estimation For Poisson Processes
 - Setting Reading Goals Intensity Estimation For Poisson Processes
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Intensity Estimation For Poisson Processes
 - Fact-Checking eBook Content of Intensity Estimation For Poisson Processes
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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