
Contents

Preface	viii
1 Introduction	1
1.1 Preliminary remarks	1
1.2 Four illustrative examples	3
(i) Poisson processes	3
(ii) Renewal processes	7
(iii) Linear self-exciting processes	9
(iv) Doubly stochastic Poisson processes	10
1.3 The specification and properties of point processes	11
1.4 Some generalizations	13
(i) Multiple occurrences	13
(ii) Multivariate processes	14
(iii) Marked processes	15
(iv) Spatial and multidimensional processes	15
(v) Non-stationary and finite processes	16
(vi) Discrete time processes	17
Bibliographic notes, 1	18
Further results and exercises, 1	18
2 Theoretical framework	21
2.1 Some basic definitions	21
2.2 Stationarity	24
2.3 Orderliness	25
2.4 Palm distributions	26
2.5 Moments	31
2.6 Spectral properties	37
2.7 The probability generating functional	38
2.8 Multivariate and multidimensional processes	41
Bibliographic notes, 2	41
Further results and exercises, 2	42

3	Special models	45
3.1	Poisson processes	45
	(i) Introduction	45
	(ii) Non-stationary Poisson processes	48
	(iii) Compound Poisson processes	49
	(iv) Cluster processes	50
	(v) Doubly stochastic Poisson processes	50
3.2	Renewal processes and generalizations	51
	(i) Introduction	51
	(ii) Semi-Markov processes	54
	(iii) Moran's process with pairwise dependent intervals	58
	(iv) Processes with Markov-dependent intervals	59
	(v) Autoregressive and moving average processes	62
	(vi) A process with independent locations	65
3.3	Simple intensity-based models	66
	(i) Introduction	66
	(ii) Linear self-exciting processes	67
	(iii) Doubly stochastic Poisson processes	70
3.4	Cluster processes	75
3.5	Processes of bounded variability	81
3.6	Level crossings	84
3.7	Concluding remarks	90
	Bibliographic notes, 3	93
	Further results and exercises, 3	94
4	Operations on point processes	97
4.1	Preliminary remarks	97
4.2	Operational time	98
4.3	Thinning	98
4.4	Translation	104
4.5	Superposition	106
4.6	Infinite divisibility	111
	Bibliographic notes, 4	114
	Further results and exercises, 4	115
5	Multivariate point processes	117
5.1	Preliminary remarks	117
5.2	Some general concepts	118
	(i) Definitions	118
	(ii) Specification of processes	119
	(iii) Conditional intensity functions	120

5.3	Some special processes	121
	(i) Notions of independence	121
	(ii) Doubly stochastic, cluster and linear self-exciting processes	123
	(iii) Processes based on recurrence times	124
	(iv) Processes produced by random displacements	126
5.4	An application to electronic counters	128
5.5	Marked point processes	131
5.6	More complex marked processes	134
	(i) Introduction	134
	(ii) Simple shot noise	135
	(iii) Marks of random extent	136
	(iv) Some general second-order results	139
	Bibliographic notes, 5	140
	Further results and exercises, 5	141
6	Spatial processes	143
6.1	Preliminary remarks	143
6.2	Some simple generalizations of one-dimensional processes	145
	(i) Poisson processes	145
	(ii) Doubly stochastic Poisson processes	147
	(iii) Poisson cluster processes	148
	(iv) A process with independent locations	149
	(v) Renewal processes	149
6.3	Some special constructions in two dimensions	150
	(i) Constructions using concentric circles	151
	(ii) A Markov construction	153
	(iii) Lattice-based processes	154
6.4	Gibbs processes	155
6.5	Spatial-temporal processes	159
	(i) Introduction	159
	(ii) Processes of points in space-time	161
	(iii) Non-interacting Poisson processes with birth, death and movement	162
	(iv) Processes with immigration	165
	(v) Systems with interaction	166
	Bibliographic notes, 6	169
	Further results and exercises, 6	170
	References	173
	Author index	182
	Subject index	184