

Contents

Preface	<i>page</i> vii
1. Introduction	1
1.1. Preliminaries	1
1.2. Some examples	2
1.3. Some complications	15
1.4. General plan of the monograph	16
2. The Poisson Process	17
2.1. Definition and examples	17
2.2. Properties of the Poisson process	20
2.3. Inference about the parameter of a single Poisson process	29
3. Analysis of Trends	37
3.1. Introduction	37
3.2. Regression analysis	39
3.3. More specialized methods	45
3.4. Exponential ordered scores	54
4. Stationary Point Processes	59
4.1. Introduction	59
4.2. General considerations: the forward recurrence time	60
4.3. Fundamental relationship between counts of events and times between events	65
4.4. Second-order properties of times between events	69
4.5. Second-order properties of counts	72
4.6. Miscellaneous relationships	75
4.7. Examples of stationary point processes	78
5. Estimation of Second-Order Properties of Stationary Processes	85
5.1. Introduction	85
5.2. Estimates of first and second-order moments of intervals	87
5.3. Estimates of the spectrum of intervals	96
5.4. Estimates of first and second-order moments of counts	112
5.5. Estimation of the spectral density of the counting process	124

6. Renewal Processes and Some Related Significance Tests	134
6.1. Introduction	134
6.2. General considerations for renewal processes	135
6.3. Tests for Poisson processes	152
6.4. Tests for renewal processes	164
6.5. General tests of goodness-of-fit	171
7. Generalizations of Renewal Processes	179
7.1. Introduction	179
7.2. Doubly stochastic Poisson processes	179
7.3. Wold's Markov process of intervals	183
7.4. Branching renewal processes	186
7.5. Semi-Markov processes	194
7.6. Events displaced by random deviations	204
8. Superposition of Processes	210
8.1. Introduction	210
8.2. Some probabilistic results	212
8.3. Statistical analysis	214
9. Comparison of Rates of Occurrence	223
9.1. Introduction	223
9.2. Comparison of two Poisson processes	223
9.3. Comparison of several Poisson processes	231
9.4. Comparison of rates in non-Poisson processes	239
10. Some Generalizations	245
10.1. Introduction	245
10.2. Events in several dimensions	245
10.3. Events of several types	246
Appendix I: Some sets of data	251
Appendix II: Asymptotic significance points for some distribution-free statistics	258
Appendix III: Exercises and further results	259
Appendix IV: References	268
Author Index	277
Subject Index	279