



Point Process Theory and Applications: Marked Point and Piecewise Deterministic Processes (Probability and Its Applications)

Martin Jacobsen

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Mathematically rigorous exposition of the basic theory of marked point processes and piecewise deterministic stochastic processes

Point processes are constructed from scratch with detailed proofs

Includes applications with examples and exercises in survival analysis, branching processes, ruin probabilities, sports (soccer), finance and risk management, and queueing theory

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