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Cox processes - arXiv

class of point processes known as Cox processes or doubly stochastic Poisson processes (Müller and Waagepetersen, 2004) These are typically used to model aggregation in point patterns resulting from observed or unobserved environmental variation In this paper we consider log-Gaussian Cox processes, where the intensity surface is modelled as

Stochastic Processes - University of Kansas

1 Stochastic Processes 11 Probability Spaces and Random Variables In this section we recall the basic vocabulary and results of probability theory A probability space associated with a random experiment is a triple $(\Omega; \mathcal{F}; P)$ where: (i) Ω is the set of all possible outcomes of the random experiment, and it

...

THE VALUATION OF OPTIONS FOR ALTERNATIVE ...

JC Cox and SA Ross, Valuation of options for stochastic processes 147 This is the hallmark of a diffusion process; it represents a continuous frictional sort of random walk around a trend term and, in the short run, offers no surprises The diffusion processes, ...

Stochastic processes in survival analysis

• counting processes and martingale theory • Wiener processes and more general diffusion processes • Lévy processes We shall have a look at these types of processes with a view as to their applicability in survival analysis Indeed, the work of Kjell Doksum contains several examples on the use of stochastic processes

Understanding Cox's Regression Model: A Martingale Approach

on the statistical theory of counting processes developed by Aalen (1976,1978) In brief, the idea is as follows The original hazard rate definition of Cox's model can be directly interpreted as specifying the stochastic intensity of a multivariate counting process (counting occurrences of the event "death" for each of the individuals under ob-