

ON ESTIMATION OF POISSON INTENSITY FUNCTIONS

ROELOF HELMERS¹ AND RIČARDAS ZITIKIS²

¹*Centre for Mathematics and Computer Science, Kruislaan 413,
1098 SJ Amsterdam, The Netherlands*

²*Laboratory for Research in Statistics and Probability, Carleton University,
1125 Colonel By Drive, Ottawa, Canada K1S 5B6*

(Received June 26, 1996; revised October 13, 1997)

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

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

(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).

Intensity Estimation For Poisson Processes

Roman Wölfel



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