

## ON ESTIMATION OF POISSON INTENSITY FUNCTIONS

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**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,  $\lambda$  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

**G Psacharopoulos**



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