Mixed
Poisson
Processes

Jan Grandell

Mixed Poisson Processes

J Grandell

Mixed Poisson Processes:

Mixed Poisson Processes J Grandell,1997-05-01 To date Mixed Poisson processes have been studied by scientists primarily interested in either insurance mathematics or point processes Work in one area has often been carried out without knowledge of the other area Mixed Poisson Processes is the first book to combine and concentrate on these two themes and to distinguish between the notions of distributions and processes The first part of the text gives special emphasis to the estimation of the underlying intensity thinning infinite divisibility and reliability properties The second part is to a greater extent based on Lundberg s thesis *Multivariate Mixed Poisson Processes* Mathias Zocher,2005 *A Martingale Characterization of Mixed Poisson Processes* Dietmar Pfeifer,NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROCESSES.,1985 It is shown that an elementary pure birth process is a mixed Poisson process if the sequence of post jump intensities forms a martingale with respect to the delta fields generated by the jump times of the process In this case the post jump intensities converge a s to the mixing random variable of the process Keyword Applied probability Author *Stochastic Processes in Science, Engineering and Finance* Frank Beichelt,2006-02-22 This book presents a self contained introduction to stochastic processes with emphasis on their applications in science engineering finance computer science and operations research It provides theoretical foundations for modeling time dependent random phenomena in these areas and illustrates their application by analyzing numerous practical examples The treatment assumes few prerequisites requiring only the standard mathematical maturity acquired by undergraduate applied science students It includes an introductory chapter that summarizes the basic probability theory needed as background Numerous exercises reinforce the concepts and techniques discussed and allow readers to assess their grasp of the subject Solutions to most of the exercises are provided in an appendix While focused primarily on practical aspects the presentation includes some important proofs along with more challenging examples and exercises for those more theoretically inclined Mastering the contents of this book prepares readers to apply stochastic modeling in their own fields and enables them to work more creatively with software designed for dealing with the data analysis aspects of stochastic processes *Multivariate Mixed Poisson Processes* ,2005 Multivariate mixed Poisson processes are special multivariate counting processes whose coordinates are in general dependent The first part of this thesis is devoted to properties which multivariate counting processes may possess Such properties are for example the Markov property the multinomial property and regularity With regard to regularity we study the properties of transition probabilities and intensities The second part of this thesis restricts the class of all multivariate counting processes by additional assumptions leading to different types of multivariate mixed Poisson processes which however are connected with each other Using a multivariate version of the Bernstein Widder theorem it is shown that multivariate mixed Poisson processes are characterized by the multinomial property Furthermore regularity of multivariate mixed Poisson processes and properties of their moments are studied in detail Throughout this thesis two types

of stability of properties of multivariate counting processes are studied It is shown that most properties of a multivariate counting process are stable under certain linear transformations including the selection of single coordinates and summation of all coordinates It is also shown that the different types of multivariate mixed Poisson processes under consideration are in a certain sense stable in time   A Course on Point Processes R.-D. Reiss,2012-12-06 This graduate level textbook provides a straight forward and mathematically rigorous introduction to the standard theory of point processes The author s aim is to present an account which concentrates on the essentials and which places an emphasis on conveying an intuitive understanding of the subject As a result it provides a clear presentation of how statistical ideas can be viewed from this perspective and particular topics covered include the theory of extreme values and sampling from finite populations Prerequisites are that the reader has a basic grounding in the mathematical theory of probability and statistics but otherwise the book is self contained It arises from courses given by the author over a number of years and includes numerous exercises ranging from simple computations to more challenging explorations of ideas from the text   **Applied Probability and Stochastic Processes** Frank Beichelt,2018-09-03 Applied Probability and Stochastic Processes Second Edition presents a self contained introduction to elementary probability theory and stochastic processes with a special emphasis on their applications in science engineering finance computer science and operations research It covers the theoretical foundations for modeling time dependent random phenomena in these areas and illustrates applications through the analysis of numerous practical examples The author draws on his 50 years of experience in the field to give your students a better understanding of probability theory and stochastic processes and enable them to use stochastic modeling in their work New to the Second Edition Completely rewritten part on probability theory now more than double in size New sections on time series analysis random walks branching processes and spectral analysis of stationary stochastic processes Comprehensive numerical discussions of examples which replace the more theoretically challenging sections Additional examples exercises and figures Presenting the material in a student friendly application oriented manner this non measure theoretic text only assumes a mathematical maturity that applied science students acquire during their undergraduate studies in mathematics Many exercises allow students to assess their understanding of the topics In addition the book occasionally describes connections between probabilistic concepts and corresponding statistical approaches to facilitate comprehension Some important proofs and challenging examples and exercises are also included for more theoretically interested readers   **Mixed Poisson Processes as Models for the Issue of Books from Public Libraries** K. W. R. Brownsey,University of Manchester. Department of Mathematics, Pure and Applied,1985   **Stochastic Processes for Insurance and Finance** Tomasz Rolski,Hanspeter Schmidli,V. Schmidt,Jozef L. Teugels,2009-09-25 Stochastic Processes for Insurance and Finance offers a thorough yet accessible reference for researchers and practitioners of insurance mathematics Building on recent and rapid developments in applied probability the authors describe in general terms models based on Markov processes martingales

and various types of point processes Discussing frequently asked insurance questions the authors present a coherent overview of the subject and specifically address The principal concepts from insurance and finance Practical examples with real life data Numerical and algorithmic procedures essential for modern insurance practices Assuming competence in probability calculus this book will provide a fairly rigorous treatment of insurance risk theory recommended for researchers and students interested in applied probability as well as practitioners of actuarial sciences Wiley Series in Probability and Statistics **Point Processes with a Generalized Order Statistic Property** Birgit Debrabant,2008 Mixed Poisson processes are a well known class of point processes derived from stationary Poisson processes In particular they cover cases where the intensity of a Poisson process is unknown but can be assumed to follow a known probability distribution This situation is common e g in insurance mathematics where for instance the number of accident claims in which an individual is involved and which is evolving over some time can in principal be well described by a Poisson process with an individual yet normally unknown intensity corresponding to the individual s accident proneness Modelling this intensity as a random variable naturally leads to a mixed model Usually an insurance company will have a good estimate of the associated mixing distribution due to its large portfolio of policies **Actuarial Modelling of Claim Counts** Michel Denuit,Xavier Marechal,Sandra Pitrebois,Jean-Francois Walhin,2007-07-27 There are a wide range of variables for actuaries to consider when calculating a motorist s insurance premium such as age gender and type of vehicle Further to these factors motorists rates are subject to experience rating systems including credibility mechanisms and Bonus Malus systems BMSs Actuarial Modelling of Claim Counts presents a comprehensive treatment of the various experience rating systems and their relationships with risk classification The authors summarize the most recent developments in the field presenting ratemaking systems whilst taking into account exogenous information The text Offers the first self contained practical approach to a priori and a posteriori ratemaking in motor insurance Discusses the issues of claim frequency and claim severity multi event systems and the combinations of deductibles and BMSs Introduces recent developments in actuarial science and exploits the generalised linear model and generalised linear mixed model to achieve risk classification Presents credibility mechanisms as refinements of commercial BMSs Provides practical applications with real data sets processed with SAS software Actuarial Modelling of Claim Counts is essential reading for students in actuarial science as well as practicing and academic actuaries It is also ideally suited for professionals involved in the insurance industry applied mathematicians quantitative economists financial engineers and statisticians **Lectures on Risk Theory** ,2012-12-06 Twenty five years ago Hans Blihlmann published his famous monograph Mathe matical Methods in Risk Theory in the series Grundlehren der Mathematischen Wis8enschaften and thus established nonlife actuarial mathematics as a recognized subject of probability theory and statistics with a glance towards economics This book was my guide to the subject when I gave my first course on nonlife actuarial mathematics in Summer 1988 but at the same time I tried to incorporate into my lectures parts of the rapidly

growing literature in this area which to a large extent was inspired by Blihlmann s book The present book is entirely devoted to a single topic of risk theory Its subject is the development in time of a fixed portfolio of risks The book thus concentrates on the claim number process and its relatives the claim arrival process the aggregate claims process the risk process and the reserve process Particular emphasis is laid on characterizations of various classes of claim number processes which provide alternative criteria for model selection and on their relation to the trinity of the binomial Poisson and negativebinomial distributions Special attention is also paid to the mixed Poisson process which is a useful model in many applications to the problems of thinning decomposition and superposition of risk processe8 which are important with regard to reinsurance and to the role of martingales which occur in a natural way in canonical situations **Multivariate Mixed Poisson Processes and the Dependence of Their Coordinates** Mathias Zocher,2003 **Bayesian Statistics 7** J. M. Bernardo,2003-07-03 This volume contains the proceedings of the 7th Valencia International Meeting on Bayesian Statistics This conference is held every four years and provides the main forum for researchers in the area of Bayesian statistics to come together to present and discuss frontier developments in the field *On the Decomposition of Mixed Poisson Processes* Klaus Th Hess,2003 *Reinsurance* Hansjörg Albrecher,Jan Beirlant,Jozef L. Teugels,2017-11-06 Reinsurance Actuarial and Statistical Aspects provides a survey of both the academic literature in the field as well as challenges appearing in reinsurance practice and puts the two in perspective The book is written for researchers with an interest in reinsurance problems for graduate students with a basic knowledge of probability and statistics as well as for reinsurance practitioners The focus of the book is on modelling together with the statistical challenges that go along with it The discussed statistical approaches are illustrated alongside six case studies of insurance loss data sets ranging from MTPL over fire to storm and flood loss data Some of the presented material also contains new results that have not yet been published in the research literature An extensive bibliography provides readers with links for further study **Estimation in Mixed Poisson Process Models** Etsuo Miyaoka,1987 **The Mixed Poisson Process in a Modern Setting** Jan Grandell,1993 Essays in Time Series and Allied Processes Edward James Hannan,1986 **Mixed and Generalised Poisson Processes with Applications** Abebe Tessera,University of Manchester. Department of Mathematics,1982

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