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The Theory of Stochastic Processes | Taylor & Francis Group

A simple queueing process. An important field of application of the theory of stochastic processes is the study of congestion, in such contexts as telephone engineering, traffic studies, and in a variety of industrial problems. One of the simplest models of a queueing process is the following.

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In probability theory, a Cox process, also known as a doubly stochastic Poisson process is a point process which is a generalization of a Poisson process where the intensity that varies across the underlying mathematical space is itself a stochastic process. The process is named after the statistician David Cox, who first published the model in 1955. Cox processes are used to generate simulations of spike trains, and also in financial mathematics where they produce a "useful framework for modeli

Cox process - Wikipedia

The Theory of Stochastic Processes. By D. R. Cox and H. D. Miller. London, Methuen, 1965. x, 398 p. 70 s.

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Theory of Stochastic Processes

The theory of stochastic processes is considered to be an important contribution to mathematics and it continues to be an active topic of research for both theoretical reasons and applications.

Stochastic process - Wikipedia

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Cox studied mathematics at St John's College, Cambridge and obtained his PhD from the University of Leeds in 1949, advised by Henry Daniels and Bernard Welch. He was employed from 1944 to 1946 at the Royal Aircraft Establishment, from 1946 to 1950 at the Wool Industries Research Ass Sir David Roxbee Cox FRS, FBA is a prominent British ...

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In the theory of stochastic point processes, an important role is played by relations connecting, in a special way, given conditional probabilities of distinct events (Palm probabilities). Limit theorems have been obtained for superposition (summation), thinning out and other operations on sequences of stochastic point processes.

Stochastic point process - Encyclopedia of Mathematics

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