

Notes for Lecture 25

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Today I began discussing transformations of Poisson processes. We covered

- 1) Theorem 2.11, on thinning Poisson processes. Note I am skipping Theorems 2.12 and 2.13 as they concern inhomogeneous Poisson processes (Sect. 2.2.2), which I did not discuss.
- 2) Theorem 2.14, on superpositions.
- 3) Next time, Theorems 2.15 and 2.16 on conditioning.