

## Re: Good intro to point processes

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John Sasso wrote:

> *I am looking for a good book (or online literature) that provides a  
> good introduction to point processes and its variants (e.g., marked  
> p.p.), for someone who has an understanding of basic probability and  
> random processes. The books I've seen out there thus far delve into  
> pp's go into it pretty theoretically w.r.t. measure theory. I'm  
> coming at it from a practitioner's standpoint who wants to understand  
> the mathematics and its applications but who does not have a strong  
> grounding in real and functional analysis.*

You might want to start with Poisson and renewal processes, which are special cases of point processes. You can find an elementary introduction to these in Ross's Probability Models text, and expositions at a \*slightly\* more advanced level in Ross's *Stochastic Processes* and Wolf's *Stochastic Modeling and the Theory of Queues*. (Does it show that I got my doctorate in IEOR at Berkeley?) You can also find introductions to the Poisson process in many intro probability books, e.g., Drake or Ross.

On the other hand, since I know nothing of marked point processes, perhaps I am barking completely up the wrong tree; if so, I apologize.

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