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Gregory F. Lawler George Wells Beadle Distinguished Service Professor Department of Mathematics University of Chicago 5734 S. University Avenue Chicago, IL 60637 e-mail: lawler at math dot uchicago dot edu I also have an appointment in the Department of Statistics.

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Assuming that you have a reasonable level of computer literacy, the ability to write simple programs, and the access to software for linear algebra computations, the author approaches the problems and theorems with a focus on stochastic processes evolving with time, rather than a particular emphasis on measure theory. For those lacking in exposure to linear differential and difference equations, the author begins with a brief introduction to these concepts.

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2.33 A two-dimensional Poisson process is a process of events in the plane such that (i) for any region of area $\backslash(A)$, the number of events in $\backslash(A)$ is Poisson distributed with mean $\backslash(\text{lambda } A)$, and (ii) the numbers of events in nonoverlapping regions are independent. Consider a fixed point, and let $\backslash(X)$ denote the distance from that point to its nearest event, where distance is measured in ...

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