Prequel to Hawkes Processes: An Overview of Temporal and Spatio-Temporal Point Processes and Some Simulations

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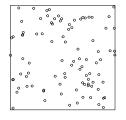
June 2021

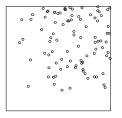
Background and Objectives

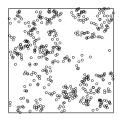
Definitions, Properties, and Graphs

HPP vs. NPP vs. Matern



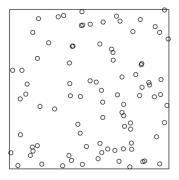






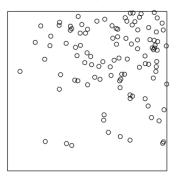
HPP

HPP (rate = 100)



NPP

NPP (intensity = 100*x)



Matern

Matern (kappa = 100, r = 0.05, mu = 5)

