The Inhomogeneous Poisson Process

- Explain how the inhomogeneous Poisson process differs from the poisson process (the homogeneous one) that we introduced in previous videos.

- Give an expression for the probability $P(N(t) = 0)$ if $N(t)$ is given by an inhomogeneous Poisson process with rate function $\lambda(t)$.

- State the fundamental theorem of calculus.

- Give an expression for the probability $P(N(t) = 1)$ if $N(t)$ is given by an inhomogeneous Poisson process with rate function $\lambda(t)$.

- Try to derive an expression for $P(N(t) = 2)$ if $N(t)$ is given by an inhomogeneous Poisson process with rate function $\lambda(t)$.