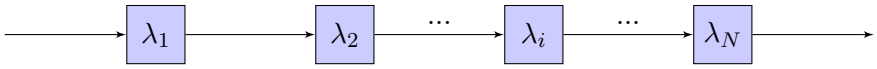
Abstract

1

Suppose, that we have the stochastic process which consists of N internal states. In each state, the process has waiting time distributed exponentially . For each state parameters $\tau_i \sim Exp(\lambda_i)$ are independent. For simplicity, we assume N as a fixed parameter.



Data observations X_j, $j = 1..m$ is a sum of waiting times: $X = \sum_i^N \tau_i$. Our aim is to estimate parameters λ_i.

1.1

References