EFFICIENT SEQUENTIAL PLANS FOR NONHOMOGENEOUS POISSON PROCESS

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Abstract: Consider a nonhomogeneous Poisson process with unknown intensity function $\lambda(s)$, $s \geq 0$. The work answers the question: what are efficient sequential plans for this process? The efficiency is understanding in the sense of Cramer-Rao-Wolfowitz inequality.

Results obtained in this paper generalize theorems proved by Trybuła [7] for Poisson process with constant intensity.

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