

ON ESTIMATION IN THE MULTIPLICATIVE INTENSITY MODEL VIA
HISTOGRAM SIEVE

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Abstract: In the paper we consider the problem of estimating stochastic intensity of a point process from multiplicative intensity model using the method of sieves of Grenander [6]. Basic properties of the histogram sieve estimator including consistency and asymptotic normality are proved. Our approach extends results obtained in Leśkow and Róžański [13].

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