

On minimum L^p -distance estimation for inhomogeneous Poisson processes

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Abstract

We consider the problem of parameter estimation by the observations of the inhomogeneous Poisson processes. We suppose that the intensity function of these processes is a smooth function of the unknown parameter and as a method of estimation we take the minimum distance approach. We are interested by the behavior of estimators in non-hilbertian situation and we define the MDE with the help of the L^p metrics. We show that (under regularity conditions) the MDE is consistent and we describe its limit distribution.