

Poisson processes and application to reliability and actuarial sciences





Introducing



Q Toulouse

Objectives

At the end of this module, the student should be able to:

-Know and understand the Poisson process theory fundamentals.

-Estimate the rate of a homogeneous Poisson process and construct confidence intervals and statistical tests for such rate (theoretically and in practice with the R Statistical Software).

-Model the recursive occurrences of the failures on a system, or the claim times in Insurance by Poisson processes.

Necessary prerequisites

-Probability and Statistics (I2MIMT31) -Statistics (I3MIMT41) -Elements of Statistical Modeling (I4MATCEMS11)

Practical info

