④

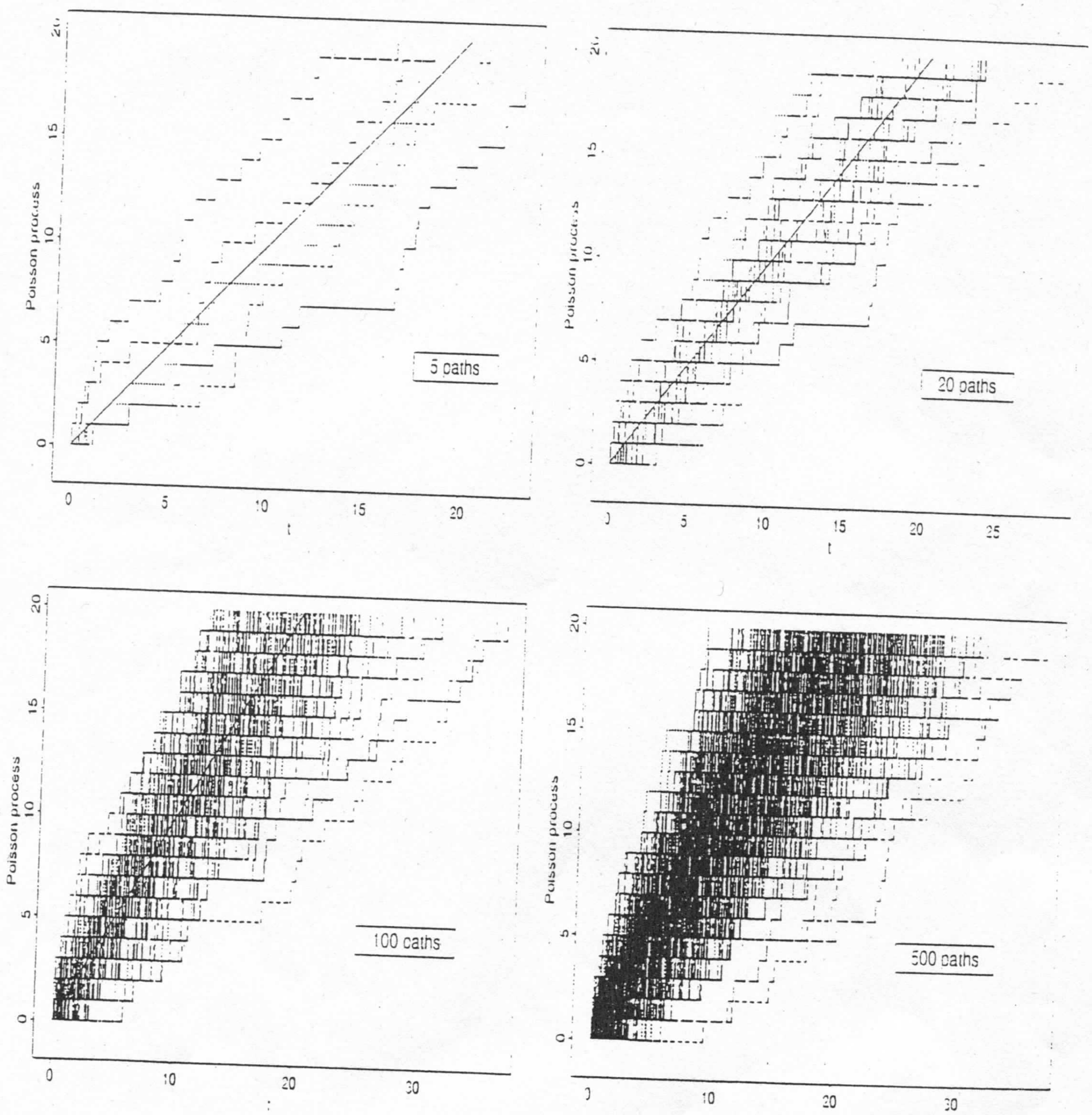

Figure 1.2.9 *Sample paths of a homogeneous Poisson process* $(X_t, t \in [0, \infty))$ *with intensity* $\lambda = 1$*; see Example 1.2.10. The straight solid line stands for the expectation function* $\mu_X(t) = t$*.*

$(\lambda \hat{=} c)$

$X_t - \lambda t$ $(\lambda \hat{=} c)$

(5)

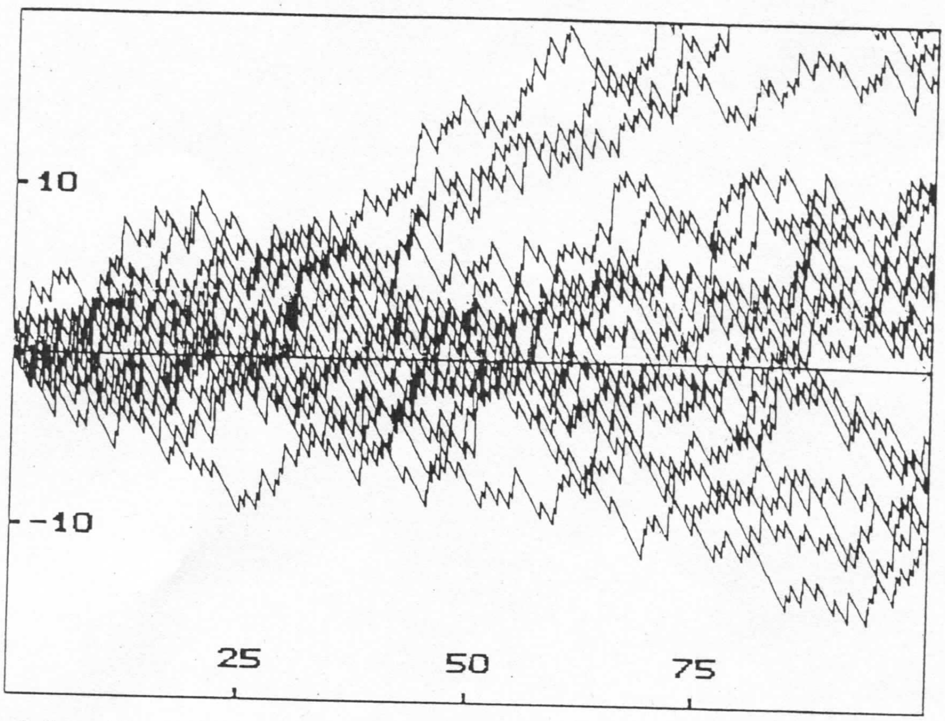

Figure 2.3.1. Trajectories of the Poisson process with compensator for $\lambda = 1.0$.

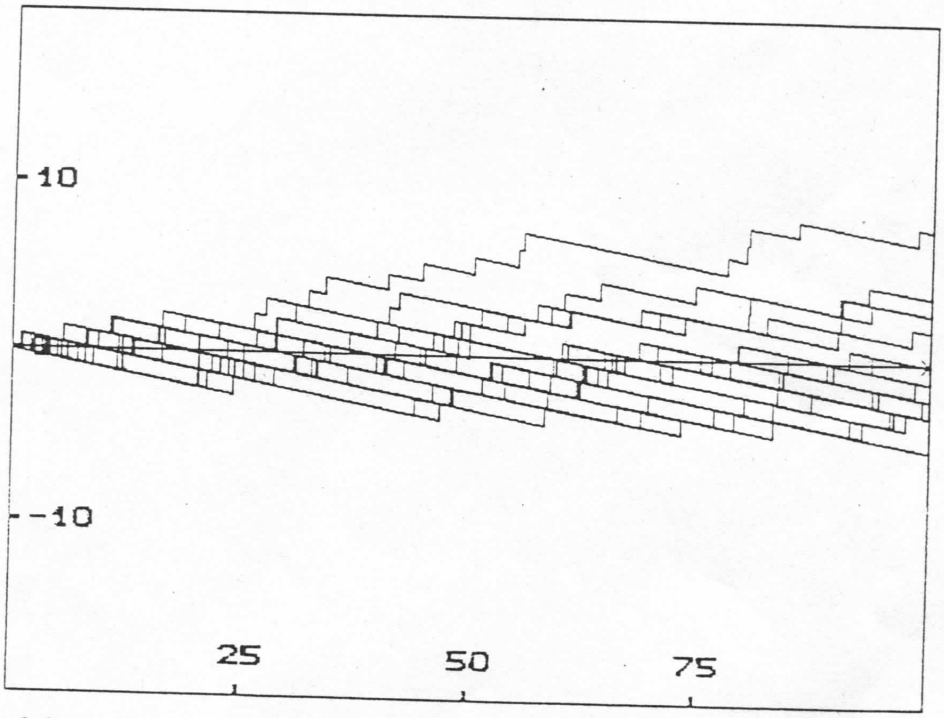

Figure 2.3.2. Trajectories of the Poisson process with compensator for $\lambda = 0.1$.