



Poisson source localization on the plane: cusp case

O. V. Chernoyarov^{1,2,3} · S. Dachian^{3,4} · Yu. A. Kutoyants^{3,5}

Received: 23 October 2018 / Revised: 5 April 2019 / Published online: 1 July 2019
© The Institute of Statistical Mathematics, Tokyo 2019

Abstract

This work is devoted to the problem of estimation of the localization of Poisson source. The observations are inhomogeneous Poisson processes registered by more than three detectors on the plane. We study the behavior of the Bayes estimators in the asymptotic of large intensities. It is supposed that the intensity functions of the signals arriving in the detectors have cusp-type singularity. We show the consistency, limit distributions, the convergence of moments and asymptotic efficiency of these estimators.

Keywords Inhomogeneous Poisson process · Poisson source · Sensors · Bayes estimators · Cusp-type singularity

✉ Yu. A. Kutoyants
kutoyants@univ-lemans.fr

- ¹ Department of Electronics and Nanoelectronics, National Research University “MPEI”, Krasnokazarmennaya st. 14, Moscow, Russia 111250
- ² Department of Higher Mathematics and System Analysis, Maikop State Technological University, Pervomayskaya st. 191, Maikop, Russia
- ³ International Laboratory of Statistics of Stochastic Processes and Quantitative Finance, National Research Tomsk State University, Lenin av. 36, Tomsk, Russia 634050
- ⁴ CNRS, UMR 8524 – Laboratoire Paul Painlevé, University of Lille, 59000 Lille, France
- ⁵ Laboratoire Manceau des Mathématiques, Le Mans University, Av. O. Messiaen, 72085 Le Mans, France