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Stochastic Calculus and Processes: Introduction (Markov, Gaussian, Stationary, Wiener, and Poisson)  
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**Introduction to Stochastic Processes—Lecture Notes**

2.33 A two-dimensional Poisson process is a process of events in the plane such that (i) for any region of area  $\lambda(A)$ , the number of events in  $\lambda(A)$  is Poisson distributed with mean  $\lambda(A)$ , and (ii) the numbers of events in nonoverlapping regions are independent. Consider a fixed point, and let  $\lambda(x)$  denote the distance from that point to its nearest event, where distance is measured in ...

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