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In probability theory, a Cox process, also known as a doubly stochastic Poisson process is a point process which is a generalization of a Poisson process where the intensity that varies across the underlying mathematical space (often space or time) is itself a stochastic process. The process was named after the statistician David Cox, who first published the model in 1955.

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Cox–Ingersoll–Ross model - Wikipedia

Cox studied mathematics at St John's College, Cambridge and obtained his PhD from the University of Leeds in 1949, advised by Henry Bernard Welch. He was employed from 1944 to 1946 at the Royal Aircraft Establishment, from 1946 to 1950 at the Wool Industries Research Institute. Roxbee Cox FRS, FBA is a prominent British statistician who is often credited as D.R. Cox in the ...

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Mark A. Pinsky, Samuel Karlin, in An Introduction to Stochastic Modeling (Fourth Edition), 2011. 5.1.4 Cox Processes. Suppose that $X(t)$ is a nonhomogeneous Poisson process, but where the rate function $\{\lambda(t), t \geq 0\}$ is itself a stochastic process. Such processes were introduced for fibrous threads by Sir David Cox, who called them doubly stochastic Poisson processes.

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The CIR model specifies that the instantaneous interest rate follows the stochastic differential equation, also named the CIR Process: $dr_t = \kappa(\theta - r_t)dt + \sigma r_t dW_t$, where W_t is a Wiener process (modelling the random market risk factor) and κ, θ, σ are the parameters. The parameter κ corresponds to the speed of adjustment to the long-run mean θ , and σ to volatility. The drift factor, $\kappa(\theta - r_t)$, is exactly the same as in the Vasicek model.

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