

Reversible Jump MCMC for Two-State Multivariate Poisson Mixtures.

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Abstract: The problem of identifying the source from observations from a Poisson process can be encountered in fault diagnostics systems based on event counters. The identification of the inner state of the system must be made based on observations of counters which entail only information on the total sum of some events from a dual process which has made a transition from an intact to a broken state at some unknown time. Here we demonstrate the general identifiability of this problem in presence of multiple counters.

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