

Modeling Lifetime Data With Multiple Causes Using Cause

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Modeling lifetime data with multiple causes etc. 319 Because $E[dM_j(t)|F_{t+}] = 0$, then for all $t \leq s$ $E[M_j(t)|F_s] - M_j(s) = E[M_j(t) - M_j(s)|F_s] = E[\int_s^t dM_j(u)|F_s] = \int_s^t E[E[dM_j(u)|F_{u+}]|F_s] = 0$. From (10) we can write $dN_j(t) = Y(t)h_j(t)dt + dM_j(t)$. (14) If $Y(t) > 0$, then we have, $dN_j(t) Y(t) = h_j(t)dt + dM_j(t) Y(t)$. (15) If $dM_j(t)$ is noise, then so is $dM_j(t)$

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