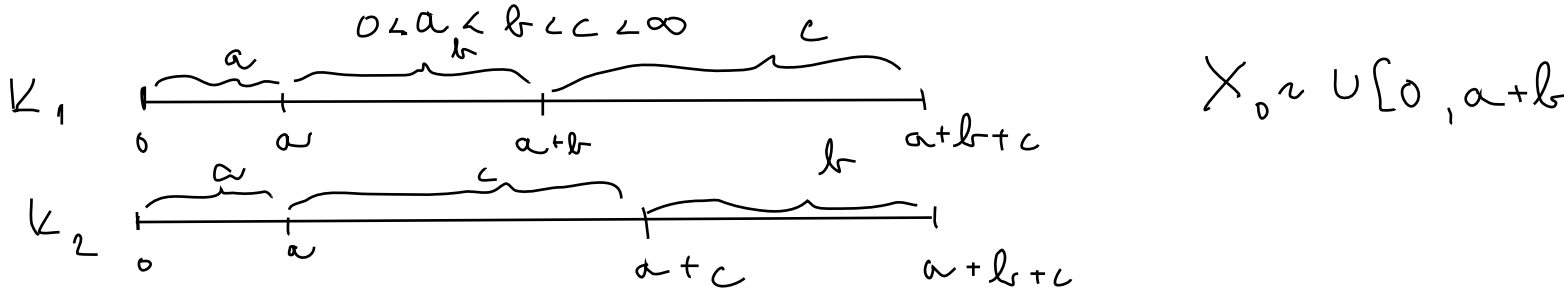


7. For $0 < a < b < c$ let us consider the sets $K_1 = \{0, a, a+b, a+b+c\}$ and $K_2 = \{0, a, a+c, a+b+c\}$. Let X_0 be a random variable with the uniform distribution on the interval $[0, a+b+c]$. We define simple point processes Φ_1 and Φ_2 on \mathbb{R} such that $\text{supp } \Phi_i = \{x \in \mathbb{R} : x = X_0 + y + z(a+b+c), y \in K_i, z \in \mathbb{Z}\}, i = 1, 2$. Show that $\mathbb{P}(\Phi_1(I) = 0) = \mathbb{P}(\Phi_2(I) = 0)$ for every interval $I \subseteq \mathbb{R}$ but the distributions of Φ_1 and Φ_2 are different.



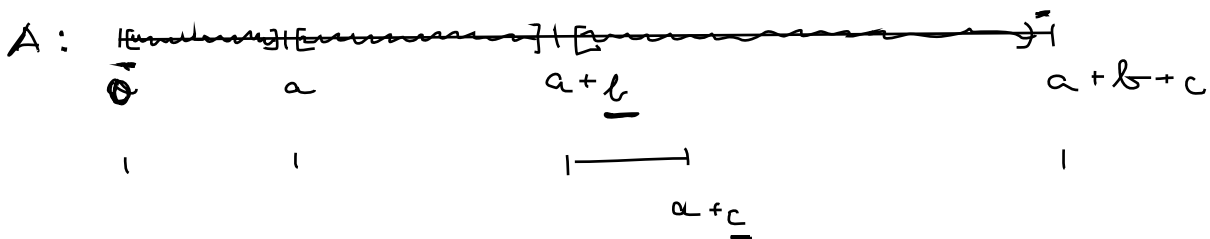
I) $\mathbb{P}(\Phi_1(I) = 0) = ?$ I interval with length $|I|$

$$\stackrel{\sim}{=} \mathbb{1}(|I| < c) \cdot \frac{1}{a+b+c} \cdot ((a-|I|)^+ + (b-|I|)^+ + (c-|I|)^+)$$

$$\stackrel{=}{=} \mathbb{P}(\Phi_2(I) = 0)$$

II) $\mathbb{P}(\Phi_1(A) = 0) \neq \mathbb{P}(\Phi_2(A) = 0)$ for some $A \in \mathcal{B}(\mathbb{R})$

$$A = [\varepsilon, a-\varepsilon] \cup [a+\varepsilon, a+b-\varepsilon] \cup [a+b+\varepsilon, a+b+c-\varepsilon], 0 < \varepsilon < \frac{1}{2}$$



$$\mathbb{P}(\Phi_2(A) = 0) = 0$$

$$\mathbb{P}(\Phi_1(A) = 0) = \frac{1}{a+b+c} \cdot (\varepsilon + \varepsilon) > 0$$

starting points of A in $(0, \varepsilon)$
(or $X_0 \in (0, \varepsilon)$)

\hookrightarrow starting points of A in $(a+b, a+b+c)$

simple point processes ... all atoms have weight 1 (or X_0 in \dots)

