

... diffuse \Rightarrow simple point process
 $\wedge(B) = \lambda \cdot |B|, B \in \mathcal{B}(\mathbb{R}^d)$
 $\lambda > 0$
 \Downarrow
 dist. determined

1. Show that a homogeneous Poisson point process is stationary and isotropic. Is there any stationary non-void isotropic Poisson point process on \mathbb{R}^d ?

[if $\lambda = 0 \Rightarrow \mathbb{E} \bar{\Phi}(B) = \wedge(B) = 0$ & $\bar{\Phi}(B) \geq 0 \Rightarrow \bar{\Phi}(B) = 0$

stationarity $\Phi \stackrel{d}{=} \tau_y \Phi = \underbrace{\Phi}_{\text{"measure"}} + \underbrace{y}_{\text{"support"}} \quad \forall y \in \mathbb{R}^d$

$$(\tau_y \bar{\Phi})(B) = \bar{\Phi}(B - y)$$

$\bar{\Phi}(B) \sim P_0(\frac{\wedge(B)}{\lambda |B|})$... invariant w.r.t. shifts
 $= e^{-\wedge(B-y)}$

$$P((\tau_y \bar{\Phi})(B) = 0) = P(\bar{\Phi}(B - y) = 0) = e^{-\lambda |B - y|} = e^{-\lambda |B|} = P(\bar{\Phi}(B) = 0) \quad \forall B \in \mathcal{B}_0(\mathbb{R}^d)$$

$\Rightarrow \Phi \stackrel{d}{=} \tau_y \Phi \quad \forall y \in \mathbb{R}^d \Rightarrow$ stationarity

isotropy: R_σ ... rotation operator around the origin
 $\Phi \stackrel{d}{=} R_\sigma \Phi \quad \forall R_\sigma? \quad (R_\sigma \bar{\Phi})(B) = \bar{\Phi}(R_\sigma^{-1} B)$

repeat the same argument as above with rotations
 Leb. measure invariant w.r.t. all rigid motions

extra question: distribution of $\bar{\Phi} \sim P_0(\lambda)$ determined by intensity measure $\Rightarrow \wedge$ translation inv. \Rightarrow stationarity
 rotation inv. \rightarrow isotropy

looking for measure \wedge translation inv. but not rotation inv.

stationarity $\Rightarrow \wedge(B) = \lambda |B| \Rightarrow 1$ only multiples of Leb. measure

\Rightarrow homogeneity \Rightarrow isotropy \Rightarrow NO stationary Poisson processes

$[\lambda(u) = e^{-|u|}, u \in \mathbb{R}^d]$ which are not isotropic