

8. Determine the pair-correlation function of a binomial point process, provided it exists.

$$\Phi \sim \text{Bi}(n, \nu, B) \quad B \in \mathcal{B}$$

$$\Phi(B_1) \sim \text{Bi}(n, \frac{\nu(B_1)}{\nu(B)})$$

• $\lambda(x) = ?$ $\Lambda(B_1) \stackrel{?}{=} \int_{B_1} \lambda(x) dx$ $B_1 \subseteq B, B_1 \in \mathcal{B}$

assume: $\nu(B_1) = \int_{B_1} h(x) dx$

$$\mathbb{E} \Phi(B_1) \stackrel{?}{=} n \cdot \frac{\nu(B_1)}{\nu(B)} = \int_{B_1} \frac{n h(x)}{\nu(B)} dx \Rightarrow \lambda(x) = \frac{n h(x)}{\nu(B)}$$

• $\lambda^{(2)}(x, y) = ?$ $\alpha^{(2)}(B_1 \times B_2) = \iint_{B_1 \times B_2} \lambda^{(2)}(x, y) dx dy$ $\int_{B_1} h(x) dx \int_{B_2} h(y) dy$

B_1, B_2 disjoint $\subseteq B$

$$\mathbb{E} \sum_{x_1, x_2 \in \text{supp } \Phi} \mathbb{1}(x_1 \in B_1) \mathbb{1}(x_2 \in B_2) \stackrel{4.7}{=} n(n-1) \frac{\nu(B_1)}{\nu(B)} \cdot \frac{\nu(B_2)}{\nu(B)}$$

$$\Rightarrow \lambda^{(2)}(x, y) = n(n-1) h(x) h(y) / \nu(B)^2, \quad x, y \in \mathbb{D}^d$$

• $g(x, y) = \frac{\lambda^{(2)}(x, y)}{\lambda(x)\lambda(y)} = \frac{n-1}{n}$, provided $h(x)h(y) > 0$

$\int_{dx} \int_{dy} \lambda^{(2)}(x, y) |dx| |dy| \approx \mathbb{P}(\underbrace{\Phi(dx) \geq 1, \Phi(dy) \geq 1}_{\text{dependent events}})$

dependent events

due to fixed number of points

