

## Stochastic and Integral Geometry II

### Exercise Sheet 5

Please hand in your solutions at the end of the lecture on **Tuesday, May 29th**.

#### Exercise 1

For a polytope  $P \in \mathcal{P}$  let  $\mathcal{F}(P)$  be the collection of all faces of  $P$ . Show that

$$\begin{aligned} \mathcal{P} &\rightarrow \mathbf{N}(\mathcal{K}') \\ P &\mapsto \sum_{F \in \mathcal{F}(P)} \delta_F \end{aligned}$$

is measurable with respect to the  $\sigma$ -algebras  $\mathcal{B}(\mathcal{P})$  and  $\mathcal{N}(\mathcal{K}')$ .

#### Exercise 2

Let  $m$  be a face-to-face mosaic and  $\mathcal{F}(m) = \bigcup_{P \in m} \mathcal{F}(P)$ .

a) Show that

$$F, F' \in \mathcal{F}(m) \Rightarrow F \cap F' = \emptyset \text{ or } F \cap F' \in \mathcal{F}(F) \cap \mathcal{F}(F').$$

b) If  $m$  is normal and  $0 \leq j \leq k \leq d$ , show that every  $j$ -face of  $m$  belongs to

$$\binom{d-j+1}{k-j}$$

$k$ -faces.

### Exercise 3

Let  $M$  be a locally compact space with countable base and  $X$  a point process on  $\mathbb{R}^d \times M$  which is stationary in the sense, that  $\mathbb{P}_X$  is invariant under all mappings

$$T_x : (y, m) \mapsto (y + x, m), \quad x \in \mathbb{R}^d.$$

Assume that the intensity measure  $\Theta$  of  $X$  fulfills  $\Theta(C \times M) < \infty$  for all  $C \in \mathcal{C}$ , and  $\Theta \neq 0$ .

a) Show that there exists a constant  $\gamma \in (0, \infty)$  and a probability measure  $\mathbb{Q}$  on  $M$  such that

$$\Theta = \gamma \lambda_d \otimes \mathbb{Q}.$$

b) Show that for measurable  $f : \mathbb{R}^d \times M \rightarrow [0, \infty)$

$$\mathbb{E} \sum_{(x,m) \in X} f(x, m) = \gamma \int_M \int_{\mathbb{R}^d} f(x, m) d\lambda(x) d\mathbb{Q}(M).$$

$X$  is called a *marked point process*,  $\gamma$  is its *intensity* and  $\mathbb{Q}$  is called the *mark distribution*.