

WHAT IS TYPICAL?

GÜNTER LAST AND HERMANN THORISSON

ABSTRACT. Let ξ be a random measure on a locally compact second countable topological group and let X be a random element in a measurable space on which the group acts. In the compact case, we give a natural definition of the concept that the origin is a typical location for X in the mass of ξ , and prove that this property is equivalent to the more mysterious property that the typicality holds on sets placed uniformly at random around the origin. This result motivates an extension of the typicality concept to the locally compact case coinciding with the concept of mass-stationarity. We then outline recent developments in Palm theory where these ideas play a central role.

The word ‘typical’ is sometimes used in probability contexts in an informal way. For instance, a typical element in a finite set, – or in a finite interval, – is usually interpreted as an element chosen according to the uniform distribution. Also, after adding a point at the origin to a stationary Poisson process, the new point is often referred to as a typical point of the process. In this paper we attempt to make the term ‘typical’ precise.

We consider a random measure ξ on a locally compact second countable topological group and a random element X in a measurable space on which the group acts. In the compact case, we give a natural definition of the concept that the origin is a typical location for X in the mass of ξ , and prove that this property is equivalent to the more mysterious property that the typicality holds on sets placed uniformly at random around the origin. This result motivates an extension of the typicality concept to the locally compact case, coinciding with the concept of mass-stationarity which was introduced in [8]. We then outline recent developments in Palm theory of stationary random measures where these concepts play a central role.

1. Preliminaries

Let G be a locally compact second countable topological group equipped with the Borel σ -algebra \mathcal{G} . Then the mapping from $G \times G$ to G taking (γ, γ') to $\gamma\gamma'$ and the mapping from G to G taking γ to γ^{-1} are measurable. For a measure μ on (G, \mathcal{G}) and a set $C \in \mathcal{G}$ such that $0 < \mu(C) < \infty$, define the conditional probability measure $\mu(\cdot|C)$ by

$$\mu(A|C) = \mu(A \cap C) / \mu(C), \quad A \in \mathcal{G}.$$

2000 *Mathematics Subject Classification.* Primary 60G57, 60G55; Secondary 60G60.

Key words and phrases. random measure, typical location, Poisson process, point-stationarity, mass-stationarity, Palm measure, allocation, invariant mass transport.

For $\gamma \in G$, define $\gamma\mu$ by

$$\gamma\mu(A) := \mu(\gamma^{-1}A), \quad A \in \mathcal{G}.$$

Let λ be the left-invariant Haar measure. An example is any countable group G with λ the counting measure. Another example is \mathbb{R}^d under addition with λ the Lebesgue measure.

Let $\stackrel{D}{=}$ denote identity in distribution. Let ξ be a nontrivial random measure on (G, \mathcal{G}) . Say that ξ is *stationary* if

$$\gamma\xi \stackrel{D}{=} \xi, \quad \gamma \in G.$$

Let G act on a measurable space (E, \mathcal{E}) measurably, that is, such that the mapping from $G \times E$ to G taking (γ, x) to γx is measurable. Let X be a random element in (E, \mathcal{E}) . For instance, X could be a random field $X = (X_s)_{s \in G}$ and $\gamma X = (X_{\gamma^{-1}s})_{s \in G}$ for $\gamma \in G$. Say that X is *stationary* if

$$\gamma X \stackrel{D}{=} X, \quad \gamma \in G. \tag{1.1}$$

Put $\gamma(X, \xi) = (\gamma X, \gamma\xi)$. Say that (X, ξ) is *stationary* if

$$\gamma(X, \xi) \stackrel{D}{=} (X, \xi), \quad \gamma \in G.$$

Let $(\Omega, \mathcal{F}, \mathbb{P})$ be the probability space on which the random elements in this paper are defined.

2. Compact groups and typicality

In this section assume that G is compact. Then both λ and ξ are finite and λ is also right invariant (see e.g. Theorem 2.27 in [6]). An example is any finite group with λ the counting measure. Another example is the d -dimensional rotation group.

Let S be a random element in (G, \mathcal{G}) . Say that S is uniformly distributed on $C \in \mathcal{G}$ if S has the distribution $\lambda(\cdot|C)$. Note that $\lambda(\cdot|G) = \lambda/\lambda(G)$.

Definition 2.1. If S is uniformly distributed on G , then we say that S is a *typical* location in G . If S is a typical location in G and independent of X , then we say that S is a typical location *for* X . If S is a typical location for X and $S^{-1}X \stackrel{D}{=} X$, then we say that the *origin* is a typical location for X .

Theorem 2.2. *Let G be compact.*

- (a) *If S is a typical location for X , then $S^{-1}X$ is stationary.*
- (b) *The origin is a typical location for X if and only if X is stationary.*

Proof. (a) If S is a typical location for X then so is $S\gamma^{-1}$ for each $\gamma \in G$. Thus $(S\gamma^{-1})^{-1}X$ has the same distribution as $S^{-1}X$. But $(S\gamma^{-1})^{-1}X = \gamma(S^{-1}X)$. Thus $S^{-1}X$ is stationary.

(b) Let S be a typical location for X . If $S^{-1}X \stackrel{D}{=} X$ then X is stationary since $S^{-1}X$ is stationary. Conversely, if X is stationary then $S^{-1}X \stackrel{D}{=} X$ follows from (1.1) and the independence of S and X . \square

We shall now extend the above typicality concepts from the uniform distribution to random measures.

Definition 2.3. If the conditional distribution of S given ξ is $\xi(\cdot|G)$, then we say that S is a *typical* location in the *mass* of ξ . If S is a typical location in the mass of ξ and $S^{-1}\xi \stackrel{D}{=} \xi$, then we say that the *origin* is a typical location in the mass of ξ . If S is a typical location in the mass of ξ and conditionally independent of X given ξ , then we say that S is a *typical* location for X in the *mass* of ξ . If S is a typical location for X in the mass of ξ and $S^{-1}(X, \xi) \stackrel{D}{=} (X, \xi)$, then we say that the *origin* is a typical location for X in the mass of ξ .

The following theorem says that the origin is a typical location for X in the mass of ξ if and only if it is a typical location for X in the mass of ξ on *sets placed uniformly at random around the origin*.

Theorem 2.4. *Let G be compact. Then the origin is a typical location for X in the mass of ξ if and only if for all $C \in \mathcal{G}$ such that $\lambda(C) > 0$ it holds that*

$$(V_C^{-1}(X, \xi), U_C V_C) \stackrel{D}{=} ((X, \xi), U_C) \quad (2.1)$$

where

U_C is uniformly distributed on C and independent of (X, ξ) , and
 V_C has the conditional distribution $\xi(\cdot|U_C^{-1}C)$ given (X, ξ, U_C) .

Proof. Suppose (2.1) holds for all C . Then $V_G^{-1}(X, \xi) \stackrel{D}{=} (X, \xi)$, and V_G is a typical location for X in the mass of ξ since $U_G^{-1}G = G$. Thus the origin is a typical location for X in the mass of ξ .

Conversely, suppose the origin is a typical location for X in the mass of ξ . For nonnegative measurable f and with U_C and V_C as above we have

$$\begin{aligned} & \mathbb{E}[f(V_C^{-1}(X, \xi), U_C V_C)] \\ &= \mathbb{E}\left[\iint 1_{\{u \in C\}} 1_{\{v \in u^{-1}C\}} f(v^{-1}(X, \xi), uv) \frac{\xi(dv)}{\xi(u^{-1}C)} \frac{\lambda(du)}{\lambda(C)}\right]. \end{aligned}$$

Let S be a typical location for X in the mass of ξ to obtain

$$\begin{aligned} & \mathbb{E}[f(V_C^{-1}(X, \xi), U_C V_C)] \\ &= \mathbb{E}\left[\iint 1_{\{u \in C\}} 1_{\{v \in u^{-1}C\}} f(v^{-1}S^{-1}(X, \xi), uv) \frac{(S^{-1}\xi)(dv)}{(S^{-1}\xi)(u^{-1}C)} \frac{\lambda(du)}{\lambda(C)}\right] \\ &= \mathbb{E}\left[\iint 1_{\{u \in C\}} 1_{\{S^{-1}v \in u^{-1}C\}} f((S^{-1}v)^{-1}S^{-1}(X, \xi), uS^{-1}v) \frac{\xi(dv)}{(S^{-1}\xi)(u^{-1}C)} \frac{\lambda(du)}{\lambda(C)}\right] \\ &= \mathbb{E}\left[\iiint 1_{\{u \in C\}} 1_{\{s^{-1}v \in u^{-1}C\}} f(v^{-1}(X, \xi), us^{-1}v) \frac{\xi(dv)}{(s^{-1}\xi)(u^{-1}C)} \frac{\lambda(du)}{\lambda(C)} \frac{\xi(ds)}{\xi(G)}\right]. \quad \blacksquare \end{aligned}$$

Make the variable substitution $r = us^{-1}v$ ($u = rv^{-1}s$) and use right-invariance of λ to obtain

$$\begin{aligned} & \mathbb{E}[f(V_C^{-1}(X, \xi), U_C V_C)] \\ &= \mathbb{E}\left[\iiint \mathbf{1}_{\{v^{-1}s \in r^{-1}C\}} \mathbf{1}_{\{r \in C\}} f(v^{-1}(X, \xi), r) \frac{\xi(dv)}{(v^{-1}\xi)(r^{-1}C)} \frac{\lambda(dr)}{\lambda(C)} \frac{\xi(ds)}{\xi(G)}\right] \\ &= \mathbb{E}\left[\iiint \mathbf{1}_{\{s \in r^{-1}C\}} \mathbf{1}_{\{r \in C\}} f(v^{-1}(X, \xi), r) \frac{\xi(dv)}{v^{-1}\xi(r^{-1}C)} \frac{\lambda(dr)}{\lambda(C)} \frac{v^{-1}\xi(ds)}{\xi(G)}\right] \\ &= \mathbb{E}\left[\iint \mathbf{1}_{\{s \in r^{-1}C\}} \mathbf{1}_{\{r \in C\}} f(S^{-1}(X, \xi), r) \frac{(S^{-1}\xi)(ds)}{(S^{-1}\xi)(r^{-1}C)} \frac{\lambda(dr)}{\lambda(C)}\right]. \end{aligned}$$

Again, apply that S is a typical location for X in the mass of ξ to obtain

$$\begin{aligned} \mathbb{E}[f(V_C^{-1}(X, \xi), U_C V_C)] &= \mathbb{E}\left[\iint \mathbf{1}_{\{s \in r^{-1}C\}} \mathbf{1}_{\{r \in C\}} f((X, \xi), r) \frac{\xi(ds)}{\xi(r^{-1}C)} \frac{\lambda(dr)}{\lambda(C)}\right] \\ &= \mathbb{E}\left[\int \left(\int \mathbf{1}_{\{s \in r^{-1}C\}} \frac{\xi(ds)}{\xi(r^{-1}C)}\right) \mathbf{1}_{\{r \in C\}} f((X, \xi), r) \frac{\lambda(dr)}{\lambda(C)}\right] \\ &= \mathbb{E}\left[\int \mathbf{1}_{\{r \in C\}} f((X, \xi), r) \frac{\lambda(dr)}{\lambda(C)}\right] \\ &= \mathbb{E}[f((X, \xi), U_C)] \end{aligned}$$

and the proof is complete. \square

3. Locally compact groups, typicality and mass-stationarity

We shall now drop the condition that G be compact. Then λ and ξ are only σ -finite so Definitions 2.1 and 2.3 do not work. However, Theorem 2.4 suggests a way to define typicality of the origin in this case: demand that the origin is a typical location for X in the mass of ξ on sets placed uniformly at random around the origin.

Definition 3.1. If (2.1) holds for all relatively compact λ -continuity sets C with $\lambda(C) > 0$, then we say that the *origin* is a *typical* location for X in the *mass* of ξ . In particular if this is true with X a constant, then we say that the origin is a typical location in the mass of ξ , while if it is true with $\xi = \lambda$, then we say that the origin is a typical location for X .

The reason we choose here to restrict C to be a λ -continuity set [a set with boundary having λ -measure zero] is that then the property in the definition is exactly the property used in [8] to define *mass-stationarity*: (X, ξ) is called mass-stationary if the origin is a typical location for X in the mass of ξ in the sense of Definition 3.1.

Now recall that a pair (X, ξ) is called *Palm version* of a stationary pair (Y, η) if for all nonnegative measurable functions f and all compact $A \in \mathcal{G}$ with $\lambda(A) > 0$,

$$\mathbb{E}[f(X, \xi)] = \mathbb{E}\left[\int_A f(\gamma^{-1}(Y, \eta)) \eta(d\gamma)\right] / \lambda(A). \quad (3.1)$$

In this definition (X, ξ) and (Y, η) are allowed to have distributions that are only σ -finite and not necessarily probability measures. The distribution of (X, ξ) is

finite if and only if η has finite intensity, that is, if and only if $\mathbb{E}[\eta(A)] < \infty$ for compact A . In this case the distribution of (X, ξ) can be normalized to a probability measure.

The following equivalence of mass-stationarity and Palm versions was established in [8] in the Abelian case and extended to the non-Abelian case in [7]. An important ingredient of the proof is the intrinsic characterization of Palm measures derived in [11].

Theorem 3.2. *Let G be locally compact and allow the distributions of (X, ξ) and (Y, η) to be only σ -finite. Then (X, ξ) is mass-stationary (the origin is a typical location for X in the mass of ξ) if and only if (X, ξ) is the Palm version of a stationary (Y, η) .*

Theorem 3.2 yields the following extension of Theorem 2.2(b) to the locally compact case.

Corollary 3.3. *Let G be locally compact. Then (X, λ) is mass-stationary (the origin is a typical location for X) if and only if X is stationary.*

Proof. Suppose X is stationary. Then so is (X, λ) . A stationary (X, λ) is the Palm version of itself. Thus Theorem 3.2 yields that (X, λ) is mass-stationary. Conversely, if (X, λ) is mass-stationary then it is the Palm version of some stationary (Y, η) . The definition of a Palm version (3.1) implies that $\eta = \lambda$. Since (Y, λ) is stationary it is the Palm version of itself. Thus $X \stackrel{D}{=} Y$. Thus X is stationary. \square

This shows in particular that mass-stationarity is a generalization of the concept of stationarity.

4. The Poisson process and reversible shifts

We now turn to the other example of typicality mentioned in the introduction: after adding a point at the origin to a stationary Poisson process η to obtain a process $\xi := \eta + \delta_0$, the new point is often referred to as a typical point of ξ .

For the Poisson process on the line ($G = \mathbb{R}$), this is motivated by the fact that the intervals between the points of ξ have i.i.d. (exponential) lengths and thus if the origin is shifted to the n^{th} point on the right (or on the left) then the distribution of the process does not change:

$$\xi(T_n + \cdot) \stackrel{D}{=} \xi, \quad n \in \mathbb{Z}, \quad (4.1)$$

where $T_0 := \pi_0(\xi) := 0$ and

$$T_n := \pi_n(\xi) := \begin{cases} n^{\text{th}} \text{ point on the right of the origin if } n > 0, \\ -n^{\text{th}} \text{ point on the left of the origin if } n < 0. \end{cases}$$

Since ξ looks distributionally the same from all its points, it is natural to say that the point at the origin is a typical point of ξ .

It is well-known that on the line the typicality property (4.1) characterizes Palm versions ξ of stationary simple point processes η (but it is only in the Poisson case that the Palm version is of the form $\eta + \delta_0$). Thus due to Theorem 3.2, (4.1) is equivalent to the origin being a typical location in the mass of ξ in the sense of

Definition 3.1. Thus, – on the line, – calling the point at the origin a typical point is not only natural because of (4.1) but also in accordance with Definition 3.1.

The property (4.1) is a more transparent definition of typicality than Definition 3.1, but it does not extend immediately beyond the line: if $d > 1$ and we go out from the origin in any fixed direction then we will (a.s.) not hit a point of the Poisson process. One might conceive of mending this by ordering the points according to their distance from the origin, but this does not yield (4.1) as is clear from the following example.

Example 4.1. If $\xi = \eta + \delta_0$ is the Palm version of a Poisson process η and we shift the origin to the point T that is closest to the origin, then the Poisson property is lost: the shifted process $\xi(T + \cdot)$ is sure to have a point (the point at the old origin $-T$) that is closer to the point at the origin than to any other point of $\xi(T + \cdot)$. This is not a property of ξ as the following argument shows:

The stationary Poisson process η need not have a point that is closer to the origin than to any other point of η since there is a positive probability that η has no point in the unit ball around the origin and that a bounded shell around that ball is covered by the balls of diameter $\frac{1}{2}$ with centers at the points in the shell. \square

Thus for the Poisson process in the plane ($G = \mathbb{R}^2$), – and in higher dimensions ($G = \mathbb{R}^d$) and beyond, – there is no obvious motivation (save the analogy with the line) for calling the new point at the origin typical. However, adding that point to the stationary Poisson process yields its Palm version, and by Theorem 3.2 the origin is typical location in the mass of the Palm version. Thus calling the point at the origin a typical point is again in accordance with Definition 3.1.

Now although the property (4.1) does not extend immediately beyond the line, a generalization of (4.1) does. The key property of the π_n defining the T_n in (4.1) is that they are *reversible*: a measurable map π taking ξ having a point at the origin to a location $T = \pi(\xi)$ is reversible if it has a *reverse* π' such that $\pi'(\xi(T + \cdot)) = -\pi(\xi)$. Above, the shift from the point at the origin to the n^{th} point on the right (or left) is reversed by shifting back to the n^{th} point on the left (or right). In Example 4.1 on the other hand, the shift to the closest point is not reversible: there can be more than one point having a particular point as their closest points.

The following example of reversible π_n is from [1].

Example 4.2. Let $d = 2$ and consider $\xi = \eta + \delta_0$ where η is a stationary Poisson process in \mathbb{R}^2 . Link the points of ξ into a tree by defining the mother of each point as follows: place an interval of length one around the point parallel to the x -axis and send the interval off in the direction of the y -axis until it hits a point, let that point be the mother of the point we started from. This links the points into a single tree with finite branches.

Now define the age-order of sisters by the order of their x coordinates and put

$$\pi(\xi) = \begin{cases} \text{oldest daughter of } 0, & \text{if } 0 \text{ has a daughter,} \\ \text{oldest younger sister,} & \text{if } 0 \text{ has a younger sister but no daughter,} \\ \text{oldest younger sister of last formother} & \text{who has a younger sister, else.} \end{cases}$$

This π is reversible with reverse π' defined by

$$\pi'(\xi) = \begin{cases} \text{mother of } 0, \text{ if } 0 \text{ has no older sister,} \\ \text{youngest older sister, if } 0 \text{ has a daughterless youngest older sister,} \\ \text{last in youngest-daughter offspring-line of youngest older sister, else.} \end{cases}$$

Put $T_0 := \pi_0(\xi) := 0$ and recursively for $n > 0$

$$\begin{aligned} T_n &:= \pi_n(\xi) := \pi(\xi(T_{n-1} + \cdot)) \\ T_{-n} &:= \pi_{-n}(\xi) := \pi'(\xi(T_{-(n-1)} + \cdot)). \end{aligned}$$

With this enumeration of all the points of ξ , the typicality property (4.1) holds.

For $d > 2$ the same approach works to establish (4.1). In that case place a $d-1$ dimensional unit ball around each point and send the ball off in the d^{th} dimension until it hits a point. When $d = 3$, this again strings up all the points of ξ into the integer line. However when $d > 3$, this yields an infinite forest of trees, and the tree containing the point at the origin only strings up a subset of the points. \square

More sophisticated tree constructions can be found in [4] and [14]. In particular, the points can be linked into a single tree in all dimensions. And this is true not only for the Poisson process but for Palm versions of arbitrary stationary point processes in \mathbb{R}^d .

5. Simple point processes and point-stationarity

The typicality property (4.1) is a well-known characterization of Palm versions ξ of stationary simple point processes on the line. When a random element X is involved and (X, ξ) is the Palm version of a stationary pair then the characterization becomes:

$$T_n^{-1}(X, \xi) \stackrel{D}{=} (X, \xi), \quad n \in \mathbb{Z}.$$

This is part of the following property:

$$T^{-1}(X, \xi) \stackrel{D}{=} (X, \xi) \text{ for all } T = \pi(\xi) \text{ with } \pi \text{ reversible,} \quad (5.1)$$

which is in turn part of the following property [where π *reversible* means that π is a measurable map taking (X, ξ) to a location $T = \pi(X, \xi)$ and that π has a *reverse* π' such that $\pi'(T^{-1}(X, \xi)) = T^{-1}$ holds]:

$$T^{-1}(X, \xi) \stackrel{D}{=} (X, \xi) \text{ for all } T = \pi(X, \xi) \text{ with } \pi \text{ reversible.} \quad (5.2)$$

These properties are not restricted to the line, as we saw in Example 4.2.

In [2] and [3] the extension (5.1) of (4.1) is used to define *point-stationarity*, a precursor of mass-stationarity. It is proved for simple point processes on Abelian G , that point-stationarity characterizes Palm version of stationary pairs, that (5.1) can be replaced by (5.2), and that in (5.1) it suffices to consider π such that $\pi' = \pi$ (such π are said to induce a *matching*).

Point-stationarity had earlier been introduced in [12] for simple point processes in \mathbb{R}^d (see also [13]), but the definition there was more cumbersome involving *stationary independent backgrounds*: a random element Z is as stationary independent background for (X, ξ) if it takes values in a measurable space on which G

acts measurably, is stationary and independent of (X, ξ) , and is possibly defined on an extension of the underlying probability space. In [12] the pair (X, ξ) is called point-stationary if for all stationary independent backgrounds Z ,

$$T^{-1}((Z, X), \xi) \stackrel{D}{=} ((Z, X), \xi) \text{ for all } T = \pi((Z, X), \xi) \text{ with } \pi \text{ reversible.} \quad (5.3)$$

This property was proved to characterize Palm versions (X, ξ) of stationary pairs and to be equivalent (in the case when $G = \mathbb{R}^d$) to what later became the definition of mass-stationarity. The proof of the fact that (5.3) implies (2.1) with $C = [0, 1]^d$ is sketched in the following example. The result for $C = [0, h]^d$ is obtained in the same way and the result for relatively compact C then follows by a simple conditioning argument.

Example 5.1. Consider $G = \mathbb{R}^d$. Let U_C be uniform on $C = [0, 1]^d$ and U be uniform on $[0, 1]$. Let U_C and U be independent and independent of (X, ξ) . Put $Z = (U_C^{-1}\mathbb{Z}, U)$ and let shifts leave U intact. Let $\pi_n(Z, \xi)$ be the n^{th} point of ξ after the point at the origin in the circular lexicographic ordering of the points in the set $U_C^{-1}C$. These π_n are reversible (with π'_n obtained from the reversal of the lexicographic ordering), and so is the π defined by

$$\pi((Z, X), \xi) := \pi(Z, \xi) := \pi_{K+[U\xi(U_C^{-1}C)]}(Z, \xi)$$

with

$$K = \text{the lexicographic order of the origin among the points in } U_C^{-1}C.$$

Now $V_C := \pi(Z, \xi)$ has the conditional distribution $\xi(\cdot|U_C^{-1}C)$ given $((Z, X), \xi)$, and thus also given (X, ξ, U_C) since U_C and Z are measurable functions of each other. Thus (5.3) implies (2.1) for this particular set C . \square

The results mentioned above together with Theorem 3.1 yield the following theorem.

Theorem 5.2. *Let ξ be a simple point process on a locally compact Abelian G having a point at the origin. Allow the distributions of (X, ξ) and (Y, η) to be only σ -finite. Then the following claims are equivalent:*

- (a) *the pair (X, ξ) is mass-stationary,*
- (b) *the pair (X, ξ) is the Palm version of a stationary (Y, η) ,*
- (c) *the pair (X, ξ) is point-stationary,*
- (d) *the property (5.1) holds with π restricted to be its own reverse (matching),*
- (e) *the property (5.2) holds,*
- (f) *the property (5.3) holds for all stationary independent backgrounds Z .*

6. Measure preserving allocations and backgrounds

For a measurable map π taking a random measure ξ to a location $\pi(\xi)$ in G , define the associated ξ -allocation τ by

$$\tau(s) = \tau_\xi(s) = s\pi(s^{-1}\xi), \quad s \in G.$$

Similarly, for a measurable map π taking (X, ξ) to a location $\pi(X, \xi)$ in G , define the associated (X, ξ) -allocation τ by

$$\tau(s) = \tau_{(X, \xi)}(s) = s\pi(s^{-1}(X, \xi)), \quad s \in G.$$

The π in the definition of reversibility above is defined for simple point processes ξ having a point at the origin. If we define π for simple point processes ξ *not* having a point at the origin by $\pi(\xi) = 0$ and $\pi(X, \xi) = 0$, respectively, then π is reversible if and only if the associated τ is a bijection. The bijectivity of τ is further equivalent to τ *preserving* the measure ξ , that is, for each fixed value of ξ the image measure of ξ under τ is ξ itself:

$$\xi(\tau \in \cdot) = \xi.$$

Preservation and bijectivity are, however, only equivalent if we restrict to the simple point process case. Preservation (rather than reversibility/bijectivity) turns out to be the property that is essential for going beyond simple point processes.

Say that π is *preserving* if the associated τ preserves ξ . In [8] it is shown that the following analogue of the typicality property (5.1):

$$T^{-1}(X, \xi) \stackrel{D}{=} (X, \xi) \text{ for all } T = \pi(\xi) \text{ with } \pi \text{ preserving,} \quad (6.1)$$

does *not* suffice to characterize the Palm versions of a stationary random measures with point masses of different positive sizes since an allocation cannot split a positive point mass. Neither does (6.1) with $T = \pi(X, \xi)$ for the same reason. One might therefore want to restrict attention to *diffuse* random measures, that is, random measure with no positive point masses. It is not known yet whether (6.1) does suffice to characterize Palm versions in the diffuse case. However, this is true if stationary independent backgrounds are allowed. The following result is from the forthcoming paper [10].

Theorem 6.1. *Let ξ be a diffuse random measure on \mathbb{R}^d having the origin in its support. Allow the distributions of (X, ξ) and (Y, η) to be only σ -finite. Then the following claims are equivalent:*

- (a) *the pair (X, ξ) is mass-stationary,*
- (b) *the pair (X, ξ) is the Palm version of a stationary (Y, η) ,*
- (c) *for all stationary independent backgrounds Z ,*

$$T^{-1}(Z, \xi) \stackrel{D}{=} (Z, \xi) \text{ for all } T = \pi(Z, \xi) \text{ with } \pi \text{ preserving,}$$

- (d) *for all stationary independent backgrounds Z ,*

$$T^{-1}((Z, X), \xi) \stackrel{D}{=} ((Z, X), \xi) \text{ for all } T = \pi((Z, X), \xi) \text{ with } \pi \text{ preserving.}$$

7. Cox and Bernoulli randomizations

Stationary independent backgrounds are a certain kind of randomization. Another kind of randomization, a Cox randomization, yields a full characterization of mass-stationarity in the Abelian case.

Consider a *Cox process* driven by (X, ξ) , that is, an integer-valued point process which conditionally on (X, ξ) is a Poisson process with intensity measure ξ . Intuitively, the Cox process can be thought of as representing the mass of ξ through a collection of points placed independently at typical locations in the mass of ξ . Thus if (X, ξ) is mass-stationary (if the origin is a typical location for X in the mass of ξ) and we add an extra point at the origin to the Cox process, then the points of that *modified* Cox process N are *all* at typical locations in the mass of ξ .

It turns out that mass-stationarity reduces to mass-stationarity with respect to this modified Cox process, for proof see [9].

Theorem 7.1. *Let ξ be a random measure on an Abelian G . Then (X, ξ) is mass-stationary if and only if (X, N) is mass-stationary and if and only if $((X, \xi), N)$ is mass-stationary.*

In the diffuse case, the modified Cox process N is a simple point process and mass-stationarity reduces to point-stationarity by Theorem 5.2.

Corollary 7.2. *Let ξ be a diffuse random measure on an Abelian G . Then (X, ξ) is mass-stationary if and only if (X, N) is point-stationary and if and only if $((X, \xi), N)$ is point-stationary.*

Due to this result the various reversible shifts that are known for simple point processes can now be applied to diffuse random measures through the modified Cox process.

Yet another kind of randomization, a Bernoulli randomization, works in the discrete case. A *Bernoulli transport* refers to a randomized allocation rule τ that allows staying at a location s with a probability $p(s)$ depending on $s^{-1}(X, \xi)$ and otherwise chooses another location according to a (non-randomized) allocation rule. Call the associated π *Bernoulli*. This makes it possible to split discrete point-masses. The following result is from [9].

Theorem 7.3. *Let ξ be a discrete random measure on an Abelian G . Then (X, ξ) is mass-stationary if and only if*

$$T^{-1}(X, \xi) \stackrel{D}{=} (X, \xi) \text{ for all } T = \pi(\xi) \text{ with } \pi \text{ preserving and Bernoulli.} \quad (7.1)$$

8. Mass-stationarity through bounded invariant kernels

We shall conclude with a more analytical characterization of mass-stationarity. A kernel $K_{(X, \xi)}$ from G to G is *preserving* if $\xi K_{(X, \xi)} = \xi$ and *invariant* if

$$K_{(X, \xi)}(s, A) = K_{s^{-1}(X, \xi)}(0, s^{-1}A), \quad s \in G, A \in \mathcal{G}.$$

Note that if τ is a preserving allocation then the kernel defined by $K_{(X, \xi)}(s, A) = 1_A(\tau(s))$ is preserving and invariant. It is also bounded since it is Markovian.

The following result is from [8].

Theorem 8.1. *Let ξ be a random measure on an Abelian G . Then (X, ξ) is mass-stationary if and only if for all preserving invariant bounded kernels K and all nonnegative measurable functions f ,*

$$\mathbb{E} \left[\int f(t^{-1}(X, \xi) K_{(X, \xi)}(0, dt) \right] = \mathbb{E}[f(X, \xi)]. \quad (8.1)$$

If $K_{(X, \xi)}$ is Markovian then (8.1) means that

$$T^{-1}(X, \xi) \stackrel{D}{=} (X, \xi)$$

where T has conditional distribution $K_{(X, \xi)}(0, \cdot)$ given (X, ξ) . It is not known yet whether ‘bounded’ in the theorem can be replaced by ‘Markovian’.

References

- [1] FERRARI, P.A., LANDIM, C. AND THORISSON, H. (2004). Poisson trees, succession lines and coalescing random walks. *Annales de l'Institut Henri Poincaré (B), Probab. Statist.* **40** no. 2, 141–152.
- [2] HEVELING, M. AND LAST, G. (2005). Characterization of Palm measures via bijective point-shifts. *Annals of Probability* **33**, 1698-1715.
- [3] HEVELING, M. AND LAST, G. (2007). Point shift characterization of Palm measures on Abelian groups. *Electronic Journal of Probability* **12**, 122-137.
- [4] HOLROYD, A.E. AND PERES, Y. (2003). Trees and matchings from point processes. *Electronic Comm. Probab.* **8**, 17–27.
- [5] HOLROYD, A.E. AND PERES, Y. (2005). Extra heads and invariant allocations. *Annals of Probability* **33**, 31–52.
- [6] KALLENBERG, O. (2002). *Foundations of Modern Probability*. Second Edition, Springer, New York.
- [7] LAST, G. (2009). Modern random measures: Palm theory and related models. in: *New Perspectives in Stochastic Geometry*. (W. Kendall und I. Molchanov, eds.). Oxford University Press.
- [8] LAST, G. AND THORISSON, H. (2009). Invariant transports of stationary random measures and mass-stationarity. *Annals of Probability* **37**, 790–813.
- [9] LAST, G. AND THORISSON, H. (2010). Characterization of mass-stationarity by Bernoulli and Cox transports. To appear in *Communications on Stoch. Analysis*.
- [10] LAST, G. AND THORISSON, H. (2011). Construction of stationary and mass-stationary random measures in \mathbb{R}^d . In preparation.
- [11] MECKE, J. (1967). Stationäre zufällige Maße auf lokalkompakten Abelschen Gruppen. *Z. Wahrsch. verw. Gebiete* **9**, 36–58.
- [12] THORISSON, H. (1999). Point-stationarity in d dimensions and Palm theory. *Bernoulli* **5**, 797–831.
- [13] THORISSON, H. (2000). *Coupling, Stationarity, and Regeneration*. Springer, New York.
- [14] TIMAR, A. (2004). Tree and Grid Factors of General Point Processes. *Electronic Comm. Probab.* **9**, 53–59.

GÜNTER LAST: INSTITUT FÜR STOCHASTIK, KARLSRUHE INSTITUTE OF TECHNOLOGY, 76128 KARLSRUHE, GERMANY

E-mail address: `guenter.last@kit.edu`

HERMANN THORISSON: HERMANN THORISSON, SCIENCE INSTITUTE, UNIVERSITY OF ICELAND, DUNHAGA 3, 107 REYKJAVIK, ICELAND

E-mail address: `hermann@hi.is`