



we cant use omega that already represents the real line givemn that $L^2(\Omega)$ is useds...

Correct—you have a notation conflict. If Ω already denotes the frequency domain (the real line) in your spectral representation, you cannot use the same symbol for the probability sample space.

Recommended Alternative Notations

Option 1: Use a Different Sample Space Symbol

Replace the probability space $(\Omega, \mathcal{F}, \mathbb{P})$ with one of these standard alternatives:

1a. Using S (common in statistics):

- Probability space: $(S, \mathcal{F}, \mathbb{P})$
- Sample points: $s \in S$
- Notation: $Z(t, s)$ and $\Phi(\lambda, s)$

1b. Using Ξ (xi—very common in probability when Ω is taken):

- Probability space: $(\Xi, \mathcal{F}, \mathbb{P})$
- Sample points: $\xi \in \Xi$
- Notation: $Z(t, \xi)$ and $\Phi(\lambda, \xi)$

1c. Using P (for "path space"):

- Probability space: $(P, \mathcal{F}, \mathbb{P})$
- Sample points: $p \in P$
- Notation: $Z(t, p)$ and $\Phi(\lambda, p)$

Option 2: Use Subscripts to Distinguish

Keep Ω for both but distinguish via subscripts:

- Sample space: Ω_{prob} with elements $\omega \in \Omega_{\text{prob}}$
- Frequency domain: Ω_{freq} (but if this is just \mathbb{R} , write \mathbb{R} explicitly)

Recommended Choice

Use Ξ for the sample space (Option 1b). This is standard in advanced probability theory when Ω is unavailable. Your notation statement would be:

Notation: Throughout this section, $Z(t)$ and $\Phi(\lambda)$ denote the stochastic process $Z(t, \xi)$ and the random measure $\Phi(\lambda, \xi)$, respectively, where $\xi \in \Xi$ indexes sample paths in the underlying probability space $(\Xi, \mathcal{F}, \mathbb{P})$. For each fixed $\xi \in \Xi$, the mapping $t \mapsto Z(t, \xi)$ is a sample path, and $\lambda \mapsto \Phi(\lambda, \xi)$ is a realization of the random measure. Different sample paths may share the same covariance structure, while each ξ determines a unique measure realization.

This avoids confusion since Ω remains free for your spectral/frequency domain, and Ξ is recognized notation for sample spaces in probability theory.

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