ON HARMONIC MEASURE FOR LÉVY PROCESSES

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Abstract: Let $\{X_t\}$ be a Lévy process in R^d, $d \geq 2$, with infinite Lévy measure. If $\{X_t\}$ has no Gaussian component, then the process does not hit the boundary of Lipschitz domain $S \subset R^d$ at the first exit time of S under mild conditions on $\{X_t\}$. The conditions are met, e.g., if $\{X_t\}$ is rotation invariant.

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