

METRIC ENTROPY AND THE SMALL DEVIATION PROBLEM FOR  
STABLE PROCESSES

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*Abstract:* The famous connection between metric entropy and small deviation probabilities of Gaussian processes was discovered by Kuelbs and Li in [6] and completed by Li and Linde in [9]. The question whether similar connections exist for other types of processes has remained open ever since. In [10], Li and Linde propose a first approach to this problem for stable processes. The present article clarifies the question completely for symmetric stable processes.

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