HAUSDORFF DIMENSION THEOREMS FOR SELF-SIMILAR MARKOV PROCESSES

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Abstract: Let $X(t)(t \in R_+)$ be an $\alpha$-self-similar Markov process on $R^d$ or $R^d_+$. The Hausdorff dimension of the image, graph and zero set of $X(t)$ are obtained under certain mild conditions. Similar results are also proved for a class of elliptic diffusions.

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