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## FRACTALS IN PROBABILITY AND ANALYSIS

A mathematically rigorous introduction to fractals which emphasizes examples and fundamental ideas. Building up from basic techniques of geometric measure theory and probability, central topics such as Hausdorff dimension, self-similar sets and Brownian motion are introduced, as are more specialized topics, including Keakeya sets, capacity, percolation on trees and the Traveling Salesman Theorem. The broad range of techniques presented enables key ideas to be highlighted, without the distraction of excessive technicalities. The authors incorporate some novel proofs which are simpler than those available elsewhere. Where possible, chapters are designed to be read independently so the book can be used to teach a variety of courses, with the clear structure offering students an accessible route into the topic.

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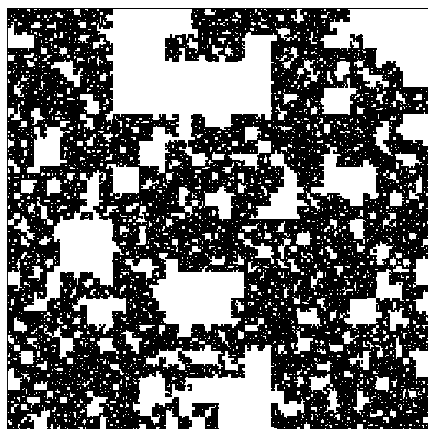
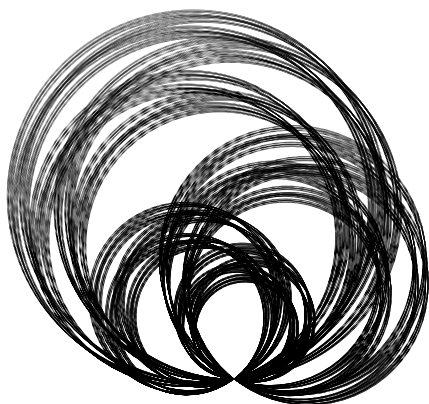
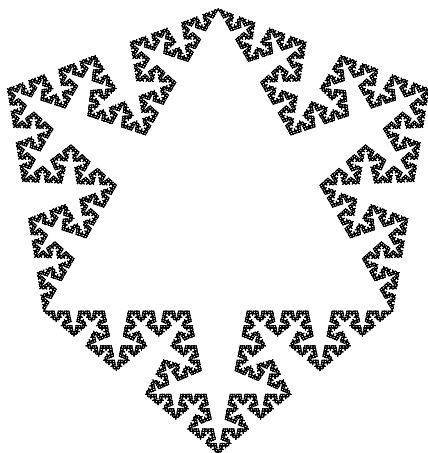
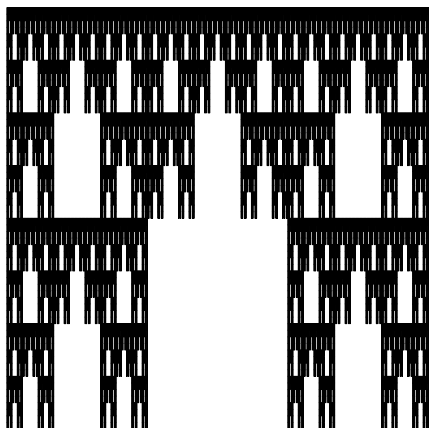
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# Fractals in Probability and Analysis

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## Contents

	<i>page</i>
<i>Preface</i>	<i>page</i>
<b>1 Minkowski and Hausdorff dimensions</b>	<b>1</b>
1.1 Minkowski dimension	1
1.2 Hausdorff dimension and the Mass Distribution Principle	4
1.3 Sets defined by digit restrictions	9
1.4 Billingsley's Lemma and the dimension of measures	17
1.5 Sets defined by digit frequency	21
1.6 Slices	26
1.7 Intersecting translates of Cantor sets *	29
1.8 Notes	34
1.9 Exercises	36
<b>2 Self-similarity and packing dimension</b>	<b>45</b>
2.1 Self-similar sets	45
2.2 The open set condition is sufficient	51
2.3 Homogeneous sets	54
2.4 Microsets	57
2.5 Poincaré sets *	61
2.6 Alternative definitions of Minkowski dimension	67
2.7 Packing measures and dimension	71
2.8 When do packing and Minkowski dimension agree?	74
2.9 Notes	76
2.10 Exercises	78
<b>3 Frostman's theory and capacity</b>	<b>83</b>
3.1 Frostman's Lemma	83
3.2 The dimension of product sets	88
3.3 Generalized Marstrand Slicing Theorem	90
3.4 Capacity and dimension	93

3.5	Marstrand's Projection Theorem	95
3.6	Mapping a tree to Euclidean space preserves capacity	100
3.7	Dimension of random Cantor sets	104
3.8	Notes	112
3.9	Exercises	115
<b>4</b>	<b>Self-affine sets</b>	119
4.1	Construction and Minkowski dimension	119
4.2	The Hausdorff dimension of self-affine sets	121
4.3	A dichotomy for Hausdorff measure	125
4.4	The Hausdorff measure is infinite *	127
4.5	Notes	131
4.6	Exercises	133
<b>5</b>	<b>Graphs of continuous functions</b>	136
5.1	Hölder continuous functions	136
5.2	The Weierstrass function is nowhere differentiable	140
5.3	Lower Hölder estimates	145
5.4	Notes	149
5.5	Exercises	151
<b>6</b>	<b>Brownian motion, Part I</b>	160
6.1	Gaussian random variables	160
6.2	Lévy's construction of Brownian motion	163
6.3	Basic properties of Brownian motion	167
6.4	Hausdorff dimension of the Brownian path and graph	172
6.5	Nowhere differentiability is prevalent	176
6.6	Strong Markov property and the reflection principle	178
6.7	Local extrema of Brownian motion	180
6.8	Area of planar Brownian motion	181
6.9	General Markov processes	183
6.10	Zeros of Brownian motion	185
6.11	Harris' inequality and its consequences	189
6.12	Points of increase	192
6.13	Notes	196
6.14	Exercises	199
<b>7</b>	<b>Brownian motion, Part II</b>	201
7.1	Dimension doubling	201
7.2	The Law of the Iterated Logarithm	206
7.3	Skorokhod's Representation	209
7.4	Donsker's Invariance Principle	216
7.5	Harmonic functions and Brownian motion in $\mathbb{R}^d$	221

<i>Contents</i>		ix
7.6	The maximum principle for harmonic functions	226
7.7	The Dirichlet problem	227
7.8	Polar points and recurrence	228
7.9	Conformal invariance *	230
7.10	Capacity and harmonic functions	235
7.11	Notes	239
7.12	Exercises	241
<b>8</b>	<b>Random walks, Markov chains and capacity</b>	<b>244</b>
8.1	Frostman's theory for discrete sets	244
8.2	Markov chains and capacity	250
8.3	Intersection equivalence and return times	254
8.4	Lyons' Theorem on percolation on trees	258
8.5	Dimension of random Cantor sets (again)	260
8.6	Brownian motion and Martin capacity	264
8.7	Notes	266
8.8	Exercises	266
<b>9</b>	<b>Besicovitch–Kakeya sets</b>	<b>270</b>
9.1	Existence and dimension	270
9.2	Splitting triangles	276
9.3	Fefferman's Disk Multiplier Theorem *	278
9.4	Random Besicovitch sets	286
9.5	Projections of self-similar Cantor sets	290
9.6	The open set condition is necessary *	297
9.7	Notes	302
9.8	Exercises	305
<b>10</b>	<b>The Traveling Salesman Theorem</b>	<b>313</b>
10.1	Lines and length	313
10.2	The $\beta$ -numbers	318
10.3	Counting with dyadic squares	322
10.4	$\beta$ and $\mu$ are equivalent	325
10.5	$\beta$ -sums estimate minimal paths	329
10.6	Notes	334
10.7	Exercises	337
<i>Appendix A</i>	<b>Banach's Fixed-Point Theorem</b>	<b>343</b>
<i>Appendix B</i>	<b>Frostman's Lemma for analytic sets</b>	<b>353</b>
<i>Appendix C</i>	<b>Hints and solutions to selected exercises</b>	<b>360</b>
	<i>References</i>	379
	<i>Index</i>	396



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## Preface

The aim of this book is to acquaint readers with some fractal sets that arise naturally in probability and analysis, and the methods used to study them. The book is based on courses taught by the authors at Yale, Stony Brook University, the Hebrew University and UC Berkeley. We owe a great debt to our advisors, Peter Jones and Hillel Furstenberg; thus the book conveys some of their perspectives on the subject, as well as our own.

We have made an effort to keep the book self-contained. The only prerequisite is familiarity with measure theory and probability at the level acquired in a first graduate course. The book contains many exercises of varying difficulty. We have indicated with a “•” those for which a solution, or a hint, is given in Appendix C. A few sections are technically challenging and not needed for subsequent sections, so could be skipped in the presentation of a given chapter. We mark these with a “\*” in the section title.

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