
Contents

	<i>page</i>
<i>Preface</i>	<i>page</i>
1 Minkowski and Hausdorff dimensions	1
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
2 Self-similarity and packing dimension	45
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
3 Frostman's theory and capacity	83
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
4	Self-affine sets	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
5	Graphs of continuous functions	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
6	Brownian motion, Part I	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
7	Brownian motion, Part II	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
8	Random walks, Markov chains and capacity	244
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
9	Besicovitch–Kakeya sets	270
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
10	The Traveling Salesman Theorem	313
10.1	Lines and length	313
10.2	The β -numbers	318
10.3	Counting with dyadic squares	322
10.4	β and μ are equivalent	325
10.5	β -sums estimate minimal paths	329
10.6	Notes	334
10.7	Exercises	337
Appendix A	Banach's Fixed-Point Theorem	343
Appendix B	Frostman's Lemma for analytic sets	353
Appendix C	Hints and solutions to selected exercises	360
	<i>References</i>	379
	<i>Index</i>	396