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DIMENSION OF MEASURES: THE PROBABILISTIC APPROACH

Yanick Heurteaux

Abstract

Various tools can be used to calculate or estimate the dimension of measures. Using a probabilistic interpretation, we propose very simple proofs for the main inequalities related to this notion. We also discuss the case of quasi-Bernoulli measures and point out the deep link existing between the calculation of the dimension of auxiliary measures and the multifractal analysis.

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