Packing Dimension of the Images of Markov Processes

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Summary. Let $X = \{X(t), t \in \mathbb{R}_+\}$ be a Markov process in $\mathbb{R}^d$. Under some mild conditions we determine the packing dimension of the image $X(E)$, where $E \subset \mathbb{R}_+$ is any given closed set. Our results are applicable to stable Lévy processes, certain Feller processes associated to pseudo-differential operators and stable-like processes on fractals.

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