

ISOTROPIC UNIMODAL LÉVY PROCESSES

TOMASZ GRZYWNY

We present some recent results about isotropic unimodal Lévy processes on \mathbb{R}^d (i.e. rotation invariant Lévy process with the absolutely continuous Lévy measure which density is radially non-increasing). We demonstrate estimates which hold with constants depending only on dimension for all processes in this class. For instance, sharp estimates of the potential measure and capacity of balls and upper bounds of transition densities, the Lévy measure density, a potential kernel and a expected value of the first exit time from the ball.

REFERENCES

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