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Hölder regularity of stationary measures

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One of the main tools of the theory of dynamical systems are the invariant measures; for random dynamical systems, their role is taken by stationary measures.

In a recent work with A. Gorodetski and G. Monakov, we show that stationary measures almost always (under extremely mild assumptions) satisfy the H\"older regularity property: the measure of any ball is bounded by (a constant times) some positive power of its radius.

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