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Fractal geometry is used to model complicated natural and technical phenomena in various disciplines like physics, biology, finance, and medicine. Since most convincing models contain an element of randomness, stochastics enters the area in a natural way. This book documents the establishment of fractal geometry as a substantial mathematical theory. As in the previous volumes, which appeared in 1998 and 2000, leading experts known for clear exposition were selected as authors. They survey their field of expertise, emphasizing recent developments and open problems. Main topics include multifractal measures, dynamical systems, stochastic processes and random fractals, harmonic analysis on fractals.