

# FELLER MEASURE AND TIME CHANGE

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**Abstract:** Feller measure comes from a notion introduced by Feller for Markov chain, which is used to characterize the boundary. For general Markov processes, we will use potential approach to prove that jump measure of time changed Markov process is the sum of jump measure of the original and Feller measure. This gives a clear probabilistic explanation for Feller measure. This is a joint work with Ping He.