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Laplacian, on the graph of the Weierstrass-Hadamard function

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1 Introduction

The Laplacian plays a major role in the mathematical analysis of partial differential equations. Recently, the work of J. Kigami [1], [2], taken up by R. S. Strichartz [3], [4], allowed the construction of an operator of the same nature, defined locally, on graphs having a fractal character: the triangle of Sierpiński, the carpet of Sierpiński, the diamond fractal, the Julia sets, the fern of Barnsley.

J. Kigami starts from the definition of the Laplacian on the unit segment of the real line. For a double-differentiable function \( u \) on \([0, 1]\), the Laplacian \( \Delta u \) is obtained as a second derivative of \( u \) on \([0, 1]\). For any pair \((u, v)\) belonging to the space of functions that are differentiable on \([0, 1]\), such that:

\[
v(0) = v(1) = 0
\]

he puts the light on the fact that, taking into account:

\[
\int_0^1 (\Delta u)(x) v(x) \, dx = - \int_0^1 u'(x) v'(x) \, dx = - \lim_{n \to +\infty} \sum_{k=1}^n \int_{k/n}^{(k+1)/n} u'(x) v'(x) \, dx
\]

if \( \varepsilon > 0 \), the continuity of \( u' \) and \( v' \) shows the existence of a natural rank \( n_0 \) such that, for any integer \( n \geq n_0 \), and any real number \( x \) of \( \left[ \frac{k-1}{n}, \frac{k}{n} \right], \, 1 \leq k \leq n \):

\[
\left| u'(x) - \frac{u \left( \frac{k}{n} \right) - u \left( \frac{k-1}{n} \right)}{\frac{1}{n}} \right| \leq \varepsilon , \quad \left| v'(x) - \frac{u \left( \frac{k}{n} \right) - v \left( \frac{k-1}{n} \right)}{\frac{1}{n}} \right| \leq \varepsilon
\]

the relation:

\[
\int_0^1 (\Delta u)(x) v(x) \, dx = - \lim_{n \to +\infty} \sum_{k=1}^n \left( u \left( \frac{k}{n} \right) - u \left( \frac{k-1}{n} \right) \right) \left( v \left( \frac{k}{n} \right) - v \left( \frac{k-1}{n} \right) \right)
\]

enables one to define, under a weak form, the Laplacian of \( u \), while avoiding first derivatives. It thus opens the door to Laplacians on fractal domains.

Concretely, the weak formulation is obtained by means of Dirichlet forms, built by induction on a sequence of graphs that converges towards the considered domain. For a continuous function on this domain, its Laplacian is obtained as the renormalized limit of the sequence of graph Laplacians.
If the work of J. Kigami is, in means of analysis on fractals, seminal, it is to Robert S. Strichartz that one owes its rise. Robert S. Strichartz goes further than J. Kigami: on the ground of the Sierpiński gasket, he deepens, develops, exploits, generalizes, and reconstructs the classical functional spaces.

Strangely, the case of the graph of the Weierstrass function, introduced in 1872 by K. Weierstrass [7], which presents self similarity properties, does not seem to have been considered anywhere, neither by Robert S. Strichartz, neither by others. It is yet an obligatory passage, in the perspective of studying diffusion phenomena in irregular structures.

Let us recall that, being given \( \lambda \in ]0, 1[ \), and \( b \) such that \( \lambda b > 1 + \frac{3}{2} \pi \), the Weierstrass function

\[
x \in \mathbb{R} \mapsto \sum_{n=0}^{+\infty} \lambda^n \cos(\pi b^n x)
\]

is continuous everywhere, while nowhere differentiable. The original proof, by K. Weierstrass [7], can also be found in [8]. It has been completed by the one, now a classical one, in the case where \( \lambda b > 1 \), by G. Hardy [9].

After the works of A. S. Besicovitch and H. D. Ursell [10], it is Benoît Mandelbrot [11] who particularly highlighted the fractal properties of the graph of the Weierstrass function. He also conjectured that the Hausdorff dimension of the graph is \( D_W = 2 + \frac{\ln \lambda}{\ln b} \). Interesting discussions in relation to this question have been given in the book of K. Falconer [12]. A proof was given by B. Hunt [13] in 1998 in the case where arbitrary phases are included in each cosinusoidal term of the summation. Recently, K. Barański, B. Bárány and J. Romanowska [14] proved that, for any value of the real number \( b \), there exists a threshold value \( \lambda_b \) belonging to the interval \( \left[ \frac{1}{b}, 1 \right] \) such that the aforementioned dimension is equal to \( D_W \) for every \( b \) in \( |\lambda_b, 1| \). In [15], G. Keller proposes what appears as a much simpler proof.

In [5], [6], we have asked ourselves the following question: given a continuous function on the graph of the Weierstrass function \( u \), under which conditions is it possible to associate to \( u \) a function \( \Delta u \) which is, in the weak sense, its Laplacian, so that this new function \( \Delta u \) is also defined and continuous on the graph of the Weierstrass function?

Following our results, it was natural to consider, then, the case of the Weierstrass-Hadamard function \( W_H \), i.e. the lacunary complex series, such that, for any complex number \( z \), the modulus of which is less or equal to 1:

\[
W_H(z) = \sum_{n=0}^{+\infty} \lambda^n z^{N^n} , \quad \lambda \in ]0, 1[ , \quad b \in \mathbb{R} , \quad \lambda b > 1 + \frac{3}{2} \pi
\]

The novelty consists in working into an entirely complex space, \( \overline{\mathbb{D}} \times \mathbb{C} \).

We present thus, in the following, the results obtained by following the approach of J. Kigami and R. S. Strichartz. Ours is made in a completely renewed framework, as regards, the one, affine, of the Sierpiński gasket. First, we concentrate on Dirichlet forms, on the graph of the Weierstrass function, which enable us the, subject to its existence, to define the Laplacian of a continuous function on this graph. This Laplacian appears as the renormalized limit of a sequence of discrete Laplacians on a sequence of graphs which converge to the one of the Weierstrass function. The normalization constants related to each graph Laplacian are obtained thanks Dirichlet forms.

In addition to the Dirichlet forms, we have come across several delicate points: the building of a self-similar measure related to the graph of the function, as well as the one of spline functions on the
vertices of the graph.

The spectrum of the Laplacian thus built is obtained through spectral decimation. Beautifully, as regards to the method developed by Robert S. Strichartz in the case of the de Sierpiński gasket, our results come as the most natural illustration of the iterative process that gives birth to the discrete sequence of graphs.

2 Dirichlet forms, on the graph of the Weierstrass-Hadamard function

Notation. In the following, \( \lambda \) and \( b \) are two real numbers such that:

\[
0 < \lambda < 1, \quad b = N_b \in \mathbb{N} \quad \text{and} \quad \lambda N_b > 1
\]

We consider, in the following, the function what we choose to call the Weierstrass-Hadamard (or lacunary Hadamard series) function \( \mathcal{W}^H \), such that, for any complex number \( z \), the modulus of which is less or equal to 1:

\[
\mathcal{W}^H(z) = \sum_{n=0}^{+\infty} \lambda^n z^{N_n^b}, \quad \lambda \in ]0,1[ , \quad b \in \mathbb{R} \mid \lambda b > 1 + \frac{3 \pi}{2}
\]

which can also be written as:

\[
\mathcal{W}^H(\rho e^{i \theta}) = \sum_{n=0}^{+\infty} \lambda^n \rho^{N_n^b} e^{i N_n^b \theta} = \sum_{n=0}^{+\infty} \lambda^n \rho^{N_n^b} \left\{ \cos (N_n^b \theta) + i \sin (N_n^b \theta) \right\}
\]

i.e., by identifying \( \mathbb{R}^2 \) and the complex plane \( \mathbb{C} \):

\[
\mathcal{W}^H(\rho e^{i \theta}) = \left( \sum_{n=0}^{+\infty} \lambda^n \rho^{N_n^b} \cos (N_n^b \theta), \sum_{n=0}^{+\infty} \lambda^n \rho^{N_n^b} \sin (N_n^b \theta) \right)
\]

2.1 Theoretical point of view

We place ourselves, in the following, in the euclidian plane of dimension 3, referred to a direct orthonormal frame. The usual Cartesian coordinates are \((x, y, z)\).

Property 2.1. Periodic properties of the Weierstrass-Hadamard function

For any real number \( \theta \):

\[
\mathcal{W}^H(\rho e^{i (\theta + 2 \pi)}) = \mathcal{W}^H(\rho e^{i \theta})
\]

The study of the restriction of the Weierstrass-Hadamard function can be restricted to the complex closed unit disk, that we will denote by \( \overline{D} \). We will identify \( \overline{D} \) with \([0, 1] \times [0, 2 \pi]\).

By following the method developed by J. Kigami, and developed by Cl. David [5], [6], we approximate the restriction of \( \Gamma_{\mathcal{W}^H} \) to \( \overline{D} \), of the graph of the Weierstrass-Hadamard function, by a sequence of
graphs, built through an iterative process. To this purpose, we introduce the iterated function system of the family of $C^\infty$ functions from $\mathbb{D} \times \mathbb{C}$ to $\mathbb{D} \times \mathbb{C}$:

$$\{T_0, \ldots, T_{N_b-1}\}$$

where, for any integer $k$ belonging to $\{0, \ldots, N_b - 1\}$, and any $(\rho, \theta, z)$ of $[0,1] \times [0,2\pi] \times \mathbb{C}$:

$$T_k(\rho, \theta, z) = \left(\frac{\rho^{N_b}}{N_b}, \frac{\theta + 2k\pi}{N_b}, \lambda z + e^{i\frac{\theta + 2k\pi}{N_b}}\right)$$

**Lemma 2.2.** For any integer $k$ belonging to $\{0, \ldots, N_b - 1\}$, the map $T_k$ is a bijection of $\Gamma_{WH}$.

**Proof.** Let $k \in \{0, \ldots, N_b - 1\}$.

Consider a point $\left(\rho' e^{i\theta'}, WH(\rho' e^{i\theta'})\right)$ of $\Gamma_{WH}$, and let us look for two real numbers $\rho \in [0,1]$ and $\theta$ in $[0,2\pi]$ such that:

$$T_k (\rho \theta, WH(\rho e^{i\theta})) = (\rho', \theta', WH(\rho' e^{i\theta'}))$$

One has then:

$$\rho' = \frac{\rho^{N_b}}{N_b}$$

and:

$$\theta' = \frac{\theta + 2k\pi}{N_b}$$

It follows that:

$$\rho = \left(\rho'\right)^{N_b}, \quad \theta = N_b \theta' - 2k\pi$$

This enables one to obtain:

$$WH(\rho e^{i\theta}) = \sum_{n=0}^{+\infty} \lambda^n \left(\rho'\right)^{N_b+1} e^{iN_b+1 \theta'}$$

and:

$$T_k (\rho \theta, WH(\rho e^{i\theta})) = \left(\rho' e^{i\theta'}, \lambda \sum_{n=0}^{+\infty} \lambda^n \left(\rho'\right)^{N_b+1} e^{iN_b+1 \theta'} + e^{i\theta'}\right)$$

$$= \left(\rho' e^{i\theta'}, \lambda \sum_{n=0}^{+\infty} \lambda^n \left(\rho'\right)^{N_b+1} e^{iN_b+1 \theta'} + e^{i\theta'}\right)$$

$$= \left(\rho' e^{i\theta'}, \sum_{n=0}^{+\infty} \lambda^n \left(\rho'\right)^{N_b} e^{iN_b \theta'}\right)$$

$$= \left(\rho', \theta', WH(\rho' e^{i\theta'})\right)$$
There exists thus a unique pair of real numbers \((\rho, \theta)\) belonging to \([0, 1] \times [0, 2\pi]\) such that:

\[
T_k \left( \rho, \theta, \mathcal{W}(\rho e^{i\theta}) \right) = \left( \rho', \theta', \mathcal{W}(\rho' e^{i\theta'}) \right)
\]

\[\square\]

Property 2.3.

\[\Gamma_{\mathcal{W}^N} = \bigcup_{k=0}^{N_b-1} T_k (\Gamma_{\mathcal{W}^N})\]

Remark 2.1. The family \(\{T_0, \ldots, T_{N_b-1}\}\) is a family of contractions from \(\overline{\mathbb{D}} \times \mathbb{C}\) into \(\overline{\mathbb{D}} \times \mathbb{C}\).

Proof. Let us equip \(\overline{\mathbb{D}} \times \mathbb{C}\) of the distance \(d_{\overline{\mathbb{D}} \times \mathbb{C}}\) such that, for any \(((\rho, \theta, z), (\rho', \theta', z'))\) of \(([0, 1] \times [0, 2\pi] \times \mathbb{C}^*)^2\):

\[
\begin{cases}
    d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (\rho', \theta', z')) \right) = \left| \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \right| \\
    d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (0, \theta, z)) \right) = \left| \ln \frac{\rho \theta |z|}{\theta' |z'|} \right| \\
    d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (\rho', 0, z')) \right) = \left| \ln \frac{\rho \theta |z|}{\rho' |z'|} \right| \\
    d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (0, \theta', z')) \right) = \left| \ln \frac{\rho \theta |z|}{\theta' |z'|} \right| \\
    d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (0, 0, 0)) \right) = \left| \ln \rho \theta |z| \right|
\end{cases}
\]

One can easily check the triangular inequality; for each \(((\rho, \theta, z), (\rho', \theta', z'), (\rho, \theta, z))\) belonging to \(([0, 1] \times [0, 2\pi] \times \mathbb{C}^*)^3\), one has:

\[
d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (\rho', \theta', z')) \right) = \left| \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \right| = \left| \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \right| = \left| \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \right|
\]

\[\leq \left| \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \right| + \left| \ln \frac{\rho'' \theta'' |z''|}{\rho' \theta' |z'|} \right|
\]

\[= d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho, \theta, z), (\rho'', \theta'', z'')) \right) + d_{\overline{\mathbb{D}} \times \mathbb{C}} \left( ((\rho', \theta', z'), (\rho'', \theta'', z'')) \right)
\]

5
One has then, for any \((\rho, \theta, z), (\rho', \theta', z')\) belonging to \((0, 1] \times [0, 2\pi] \times \mathbb{C})^2\):

\[
d_{\mathbb{D} \times \mathbb{C}}(T_k(\rho, \theta, z), T_k(\rho', \theta', z')) = \left| \ln \frac{\rho \frac{1}{N_b} (\theta + 2k\pi) |z + e^{i \theta + 2k\pi / N_b}|}{\rho' \frac{1}{N_b} (\theta' + 2k\pi) |z' + e^{i \theta' + 2k\pi / N_b}|} \right|
\]

Since \((\rho, \theta, z)\), et \((\rho', \theta', z')\) play symmetric parts, it is natural to consider the case when:

\[
\rho' \leq \rho \ , \ \theta' \leq \theta \ , \ |z'| \leq |z|
\]

One has then:

\[
\frac{\theta + 2k\pi}{\theta' + 2k\pi} \frac{|\lambda z + e^{i \theta + 2k\pi / N_b}|}{|\lambda z' + e^{i \theta' + 2k\pi / N_b}|} \leq \frac{\theta}{\theta'} \frac{|\lambda| |z| + 1}{|\lambda| |z'| + 1} \leq \frac{\theta}{\theta'} \frac{|\lambda| |z|}{|\lambda| |z'|} = \frac{\theta}{\theta'} |z|
\]

Since the logarithm is non increasing, it yields:

\[
d_{\mathbb{D} \times \mathbb{C}}(T_k(\rho, \theta, z), T_k(\rho', \theta', z')) \leq \left| \ln \frac{\rho \frac{1}{N_b} \theta |z|}{\rho' \frac{1}{N_b} \theta' |z'|} \right|
\]

\[
= \frac{1}{N_b} \ln \frac{\rho}{\rho'} + \frac{\theta |z|}{\theta' |z'|}
\]

\[
\leq K \ln \frac{\rho \theta |z|}{\rho' \theta' |z'|} \ , \ 0 < K < 1
\]

\[
= K \frac{1}{N_b} d_{\mathbb{D} \times \mathbb{C}}((\rho, \theta, z), (\rho', \theta', z'))
\]

Enfin, comme, pour tout \(((0, \theta, z), (\rho', \theta', z'))\) de \((\{0\} \times [0, 2\pi] \times \mathbb{C}) \times ([0, 1] \times [0, 2\pi] \times \mathbb{C})\):

\[
d_{\mathbb{D} \times \mathbb{C}}(T_k(0, \theta, z), T_k(\rho', \theta', z')) = \left| \ln \frac{(\theta + 2k\pi) |z + e^{i \theta + 2k\pi / N_b}|}{\rho \frac{1}{N_b} (\theta' + 2k\pi) |z' + e^{i \theta' + 2k\pi / N_b}|} \right|
\]

In the same way, one shows that:

\[
d_{\mathbb{D} \times \mathbb{C}}(T_k(0, \theta, z), T_k(\rho', \theta', z')) \leq K d_{\mathbb{D} \times \mathbb{C}}((0, \theta, z), (\rho', \theta', z'))
\]

\[\square\]

**Definition 2.1.** For any integer \(k\) belonging to \(\{0, \ldots, N_b - 1\}\), let us denote by:

\[
P_k = (\rho_k e^{i \theta_k}, z_k) = \left( e^{i \frac{2k\pi}{N_b}}, \frac{1}{1 - \lambda} e^{i \frac{2k\pi}{N_b}} \right)
\]

and:

\[
Q_k = (0, z_k) = \left( 0, \frac{1}{1 - \lambda} e^{i \frac{2k\pi}{N_b}} \right)
\]

the two fixed points of the contraction map \(T_k\).
One may note that the sequence of points \((P_k)_{0 \leq k \leq N_b - 1}\) belong to the plane \(\rho = 1\), while the one \((Q_k)_{0 \leq k \leq N_b - 1}\) belong to the plane \(\rho = 0\).

**Property 2.4.** For any integer \(k\) belonging to \(\{0, ..., N_b - 1\}\), the plane \(\rho = 0\) is invariant under the contraction \(T_k\). In the same way, the plane \(\rho = 1\) is invariant under the contraction \(T_k\).

**Definition 2.2.** Projection of the graph \(\Gamma_{W^H}\) on a plane, the equation of which is of the form \(\rho = \rho_0\), \(\rho_0 \in [0, 1]\).

Given a real number \(\rho_0\) of \([0, 1]\], we will call **projection, on the plane** \(\rho = \rho_0\), of the graph \(\Gamma_{W^H}\), that we will denote by:

\[
\Gamma_{W^H}_{|\rho=\rho_0}
\]

the graph of the restriction of the function \(W^H\) to the plane \(\rho = \rho_0\); for any \(\theta \in [0, 2\pi]\):

\[
W^H_{|\rho=\rho_0}(\rho e^{i\theta}) = \mathcal{R}^H \left( \rho_0 e^{i\theta} \right) = \sum_{n=0}^{+\infty} \lambda^n \rho_0^{N_b^n} e^{iN_b^n \theta}
\]

**Definition 2.3.** Frontier set of vertices of order \(m, m \in \mathbb{N}\)

Let us denote by \(V_{0, \rho=0}\) the ordered set (according to increasing complex arguments), of the points:

\[
\{Q_0, ..., Q_{N_b-1}\}
\]

and by \(V_{0, \rho=1}\) the ordered set (according to increasing complex arguments), of the points:

\[
\{P_0, ..., P_{N_b-1}\}
\]

since, for any integer \(k\) belonging to \(\{0, ..., N_b - 2\}\):

\[
\theta_k \leq \theta_{k+1}
\]

We set:

\[
V_0 = V_{0, \rho=0} \cup V_{0, \rho=1}
\]

The set of points \(V_{0, \rho=0}\), where, for any integer \(k\) belonging to \(\{0, ..., N_b - 2\}\), the point \(Q_k\) is linked to the point \(Q_{k+1}\), is a connected graph (according to increasing complex arguments), that we will denote by \(\Gamma_{W^H}_{|\rho=0}\).

In the same way, the set of points \(V_{0, \rho=1}\), where, for any integer \(k\) belonging to \(\{0, ..., N_b - 2\}\), the point \(P_k\) is connected to the point \(P_{k+1}\), is a connected graph (according to increasing complex arguments), that we will denote by \(\Gamma_{W^H}_{|\rho=1}\).

The set of points \(V_0 = V_{0, \rho=0} \cup V_{0, \rho=0}\), where, for any integer \(k\) belonging to \(\{0, ..., N_b - 2\}\), the point \(Q_k\) is connected to the point \(Q_{k+1}\), the point \(P_k\) is connected to the point \(P_{k+1}\), and where the point \(P_k\) is connected to the point \(Q_k\), is a connected graph (according to increasing complex
arguments), that we will denote by $\Gamma_{W_0^H}$. $V_0$ will be called the set of vertices of the graph $\Gamma_{W_0^H}$.

For any natural integer $m$, we set:

$$V_{m,\rho=0} = \bigcup_{k=0}^{N_m-1} T_k (V_{m-1,\rho=0})$$
$$V_{m,\rho=1} = \bigcup_{k=0}^{N_m-1} T_k (V_{m-1,\rho=1})$$
$$V_{m-1} = V_{m-1,\rho=0} \cup V_{m-1,\rho=1}$$
$$V_m = \bigcup_{k=0}^{N_m-1} T_k (V_{m-1})$$

The set of points $V_m$, where three consecutive points are connected, is a connected graph (according to increasing arguments), that we will denote by $\Gamma_{W_m}$. $V_m$ will be called \textit{frontier set of vertices of order} $m$, of the graph $\Gamma_{W_m}$.

In the following, we will denote by:

$$N_{S,\rho=0}^m = N_{S,\rho=1}^m$$

the number of frontier vertices of the oriented graph $\Gamma_{W_m}^{\rho=i}$ obtained by projection of $\Gamma_{W_m}$ on the plane $\rho = i$, $i = 0, 1$. One may note that:

$$N_{S,\rho=0}^m = N_{S,\rho=1}^m$$

For the sake of simplicity, we will set:

$$N_{m,\rho=0}^S = N_{m,\rho=1}^S$$

Thus, the number of frontier vertices of the graph $\Gamma_{W_m}^H$ is:

$$2N_m^S = N_{m,\rho=0}^S + N_{m,\rho=1}^S$$

We will write:

$$V_m = \left\{ S_{0,\rho=0}^m, S_{1,\rho=0}^m, \ldots, S_{N_m-1,\rho=0}^m, S_{0,\rho=1}^m, S_{1,\rho=1}^m, \ldots, S_{N_m-1,\rho=1}^m \right\}$$

where, for any integer $k$ belonging to $\{0, ..., N_m-1\}$:

$$S_{k,\rho=i}^m \in \Gamma_{W_m}^{\rho=i}, \quad i = 0, 1$$

\textbf{Property 2.5.} \textit{For any natural integer} $m$, $V_{m,\rho=0}$ is the projection of $V_{m,\rho=1}$ \textit{on the plane} $\rho = 0$.

\textbf{Property 2.6.} \textit{For any natural integer} $m$:

$$V_m \subset V_{m+1}$$
Property 2.7. For any \( k \) of \( \{0, \ldots, N_b - 2\} \):

\[
T_k (P_{N_b-1}) = T_{k+1} (P_0), \quad T_k (Q_{N_b-1}) = T_{k+1} (Q_0)
\]

Proof. It is obvious, since:

\[
\rho_0 = \rho_{N_b-1} = 1 \quad \text{or} \quad \rho_0 = \rho_{N_b-1} = 0, \quad \theta_0 = 0, \quad \theta_{N_b-1} = 2\pi
\]

and:

\[
z_0 = z_{N_b-1} = \frac{1}{1 - \lambda}
\]

One gets then:

\[
T_k (P_{N_b-1}) = T_{k+1} (P_0) = \left( e^{i \frac{2\pi k}{N_b}}, \frac{\lambda}{1 - \lambda} + e^{i \frac{2\pi k}{N_b}} \right)
\]

\[
T_k (Q_{N_b-1}) = T_{k+1} (Q_0) = \left( 0, \frac{\lambda}{1 - \lambda} + e^{i \frac{2\pi k}{N_b}} \right)
\]

\[
\square
\]

Definition 2.4. Mesh of order \( m \), \( m \in \mathbb{N} \), on the graph \( \Gamma_{WH}^m \)

Given a natural integer \( m \), we will call mesh of order \( m \), on the graph \( \Gamma_{WH}^m \), the sequence of graphs

\[
\left( \Gamma_{WH}^m \big| \rho = \frac{i}{N_b^m} \right)_{0 \leq i \leq N_b^m}
\]

obtained as projections of the graphs \( \Gamma_{WH}^m \) on the planes, the equation of which is:

\[
\rho = \frac{i}{N_b^m}, \quad 0 \leq i \leq N_b^m
\]

We will denote by:

\[
\mathcal{V}_m = \left( M_{m,j} \big| \rho = \frac{i}{N_b^m} \right)_{0 \leq i \leq N_b^m, 0 \leq j \leq N_s^m}
\]

the family of points of the mesh \( \left( \Gamma_{WH}^m \big| \rho = \frac{i}{N_b^m} \right)_{0 \leq i \leq N_b^m} \), that we will call vertices of the graph \( \Gamma_{WH}^m \).

Property 2.8. For any natural integer \( m \), the number of vertices of the graph \( \Gamma_{WH}^m \) is:

\[
N_b^m \cdot N_s^m
\]

Property 2.9. The sequence \( (\mathcal{N}_m^S)_{m \in \mathbb{N}} \) is an arithmetico-geometric one, with \( \mathcal{N}_0^S = N_b \) as first term:

\[
\forall m \in \mathbb{N} : \quad \mathcal{N}^S_{m+1} = N_b \cdot \mathcal{N}^S_m - (N_b - 2)
\]
which leads to:

\[ \forall m \in \mathbb{N} : \quad \mathcal{N}_{m+1} = \mathcal{N}_m (N_0 - (N_b - 2)) + (N_b - 2) = 2 \mathcal{N}_m + N_b - 2 \]

**Proof.** This result comes from the fact that each graph \( \Gamma_{W_m}, \ m \in \mathbb{N}^* \), is built from its predecessor \( \Gamma_{W_{m-1}} \) by applying the \( N_b \) contractions \( T_k, 0 \leq k \leq N_b - 1 \), to the vertices of \( \Gamma_{W_{m-1}} \). Since, for any \( i \) of \( \{0, ..., N_b - 2\} \):

\[ T_k (P_{N_b-1}) = T_{k+1} (P_0) \]

the, \( N_b - 2 \) points appear twice if one takes into account the images of the \( \mathcal{N}_{m-1} \) vertices of \( \Gamma_{W_{m-1}} \) by the whole set of contractions \( T_k, 0 \leq k \leq N_b - 1 \).

\[ \square \]

Figure 1: Cylindrical view, in the space \( D \times \mathbb{R} \), of the fixed points \( P_0, P_1, P_2, Q_0, Q_1, Q_2 \), in the case where \( \lambda = \frac{1}{2} \), and \( N_b = 3 \).
Figure 2: View, in the space \((\rho, \theta, z)\), of the initial polyhedron \(P_0P_1P_2Q_0 = P_0P_1P_2Q_1 = P_0P_1P_2Q_2\), in the case where \(\lambda = \frac{1}{2}\), and \(N_b = 3\).

Figure 3: View, in the space \((\rho, \theta, z)\), of the graph of the real part of \(\Gamma_{WH}\), in the case where \(\lambda = \frac{1}{2}\), and \(N_b = 3\).

**Definition 2.5. Word, on the graph \(\Gamma_{WH}\).**

Let \(m\) be a strictly positive integer. We will call **number-letter** any integer \(M_i\) of \(\{0, \ldots, N_b - 1\}\), and **word of length** \(|M| = m\), on the graph \(\Gamma_{WH}^M\), any set of number-letters of the form:

\[
M = (M_1, \ldots, M_m)
\]

We will write:

\[
T_M = T_{M_1} \circ \ldots \circ T_{M_m}
\]
Property 2.10. For any natural integer $m$ :

$$
\Gamma^H_W = \bigcup_{|M|=k \geq m} T_M (\Gamma^H_W)
$$

Definition 2.6. Projection of a word, on a plane $\rho = \rho_0$, $\rho_0 \in [0,1]$

Given a real number $\rho_0$ belonging to the interval $[0,1]$, and a strictly positive integer $m$, we will call projection, on the plane $\rho = \rho_0$, of the word of length $|M| = m$, on the graph $\Gamma^H_W$, the restriction, to the plane, the equation of which is $\rho = \rho_0$, of:

$$
\mathcal{M}|_{\rho=\rho_0} = (\mathcal{M}_1, \ldots, \mathcal{M}_m)|_{\rho=\rho_0}
$$

Definition 2.7. Consecutive vertices on the graph $\Gamma^H_W$

Two points $X$ and $Y$ of $\Gamma_W$ will be called consecutive vertices of the graph $\Gamma^H_W$ if there exists a natural integer $m$, a natural integer $j$ of $\{0, ..., N_b - 2\}$, and a natural integer $i$ of $\{0, ..., N_b^m\}$, such that:

$$
X = (T_{i_1} \circ \ldots \circ T_{i_m})|_{\rho=\frac{1}{N_b}} (P_j) \quad \text{et} \quad Y = (T_{i_1} \circ \ldots \circ T_{i_m})|_{\rho=\frac{1}{N_b}} (P_{j+1})
$$

or:

$$
\{i_1, \ldots, i_m\} \in \{0, ..., N_b - 1\}^m
$$
\[ X = (T_{i_1} \circ T_{i_2} \circ \ldots \circ T_{i_m}) (P_{N_b-1})_{\rho = \frac{i}{N_b}} \quad \text{et} \quad Y = (T_{i_1+1} \circ T_{i_2} \ldots \circ T_{i_m}) (P_0) \]

**Remark 2.2.** It is important to note that \( X \) and \( Y \) cannot be in the same time the images of \( P_j \) and \( P_{j+1}, 0 \leq j \leq N_b - 2 \), by \( T_{i_1} \circ \ldots \circ T_{i_m} \), \((i_1, \ldots, i_m) \in \{0, \ldots, N_b - 2\}\), and of \( P_k \) and \( P_{k+1}, 0 \leq k \leq N_b - 2 \), by \( T_{p_1} \circ \ldots \circ T_{p_m}, (p_1, \ldots, p_m) \in \{0, \ldots, N_b - 2\}\). This result can be proved by induction, since, for any pair of integers \((j, k)\) of \([0, \ldots, N_b - 2]^2\), for any \(i_m\) of \([0, \ldots, N_b - 2]\), and any \(p_m\) of \([0, \ldots, N_b - 2]\):

\[
(i_m \neq p_m \quad \text{and} \quad j \neq k) \implies (T_{i_m} (P_j) \neq T_{j_m} (P_k) \quad \text{and} \quad T_{i_m} (P_j) \neq T_{j_m} (P_k))
\]

Each contraction \( T_k, 0 \leq k \leq N_b - 1 \) is indeed injective.

Since the vertices of the initial graph \( \Gamma_{W_0} \) are distincts, one gets the expected result.

**Definition 2.8.** Opposed and connected vertices, on the graph \( \Gamma_{W}^H \)

Two points \( X \) and \( Y \) of \( \Gamma_{W}^H \), with the same angular coordinates \( \theta_X = \theta_Y \in [0, 2\pi] \), will be called **opposed and connected vertices** on the graph \( \Gamma_{W}^H \) if there exists a natural integer \( m \) a natural integer \( i \), \( 0 \leq i \leq N_b^m - 2 \), such that:

\[
X \in \Gamma_{W}^{H, i}_{m | \rho = \frac{i}{N_b}} \quad \text{and} \quad Y \in \Gamma_{W}^{H, i+1}_{m | \rho = \frac{i+1}{N_b}}
\]

or:

\[
X \in \Gamma_{W}^{H, i+1}_{m | \rho = \frac{i+1}{N_b}} \quad \text{and} \quad Y \in \Gamma_{W}^{H, i}_{m | \rho = \frac{i}{N_b}}
\]
Definition 2.9. Edge relation, on the graph $\Gamma^H_{W_m}$

Given a natural integer $m$, two points $X$ and $Y$ of $\Gamma^H_{W_m}$ will be called \textit{adjacents} if and only if $X$ and $Y$ are connected vertices, or connected and opposed vertices of $\Gamma_{W_m}$. We will write then:

$$X \sim_m Y$$

Given two points $X$ and $Y$ of the graph $\Gamma^H_{W_m}$, we will say that $X$ et $Y$ are \textit{adjacents} if and only if there exists a natural integer $m$ such that:

$$X \sim_m Y$$

Definition 2.10. For any natural integer $m$, the points $\left(M_{m,j,|\rho|=\frac{iN_b}{N_b^m}}\right)_{0 \leq i \leq N_b^m, 0 \leq j \leq N_b^m}$ also appear to be the vertices of $N_b^{2m}$ polyhedra $P_{m,i,j}$, $(i, j) \in \{0, \ldots, N_b^m - 1\}^2$, each polyhedron having $N_b + 2$ faces and $2N_b$ vertices. For any natural integer $m$, and any pair of integers $(i, j)$ of $\{0, \ldots, N_b^m - 1\}^2$, each polyhedron is obtained by connecting the point number $j$ of the plane $\rho = \frac{i}{N_b^m}$, i.e. the point $M_{m,j,|\rho|=\frac{i}{N_b^m}}$ to the point $j + 1$ of the same plane, i.e. the point $M_{m,j+1,|\rho|=\frac{i}{N_b^m}}$ if $j = i \mod N_b$, $0 \leq i \leq N_b - 2$, the point number $j$ of the plane $\rho = \frac{j}{N_b^m}$ to the point number $j - N_b + 1$ of the same plane if $j = -1 \mod N_b$, the point number $j$ of the plane $\rho = \frac{j + 1}{N_b^m}$, i.e. the point $M_{m,j,|\rho|=\frac{j+1}{N_b^m}}$ to the point number $j$ of the plane $\rho = \frac{j}{N_b^m}$, the point number $j$ of the plane $\rho = \frac{j + 1}{N_b^m}$, i.e. the point $M_{m,j,|\rho|=\frac{j+1}{N_b^m}}$, the point number $j$ of the plane $\rho = \frac{j}{N_b^m}$ to the point number $j - N_b + 1$ of the same plane if $j = -1 \mod N_b$. These polyhedra generate a Borel set of $\overline{D} \times \mathbb{C}$.

Definition 2.11. Polyhedral domain delimited by the graph $\Gamma^H_{W_m}$, $m \in \mathbb{N}$

For any natural integer $m$, we will call \textit{polyhedral domain delimited by the graph $\Gamma^H_{W_m}$}, that we will denote by $\mathcal{D} (\Gamma^H_{W_m})$, the reunion of the $N_b^{2m}$ polyhedra $P_{m,i,j}$, $(i, j) \in \{0, \ldots, N_b^m - 1\}^2$ with $N_b + 2$ faces.

Proposition 2.11. Adresses, on the graph of the Weierstrass-Hadamard function

Given a strictly positive integer $m$, and a word $\mathcal{M} = (M_1, \ldots, M_m)$ of length $m \in \mathbb{N}^+$, on the graph $\Gamma^H_{W_m}$, for any integer $j$ of $\{1, \ldots, N_b - 1\}$, each point

$$X = T_{M_{|\rho|=\frac{iN_b}{N_b^m}}}(P_j), \quad 1 \leq i \leq N_b^m - 2$$

has exactly four adjacent vertices, given by:

$$T_{M_{|\rho|=\frac{iN_b}{N_b^m}}}(P_{j+1}), \quad T_{M_{|\rho|=\frac{iN_b}{N_b^m}}}(P_{j-1}), \quad T_{M_{|\rho|=\frac{i+1}{N_b^m}}}(P_j) \quad \text{et} \quad T_{M_{|\rho|=\frac{i+1}{N_b^m}}}(P_{j})$$

where:
\[ T_M = T_{M_1} \circ \ldots \circ T_{M_m} \]

Each point
\[ X = T_{M_{|\rho=0}}(P_j), \quad 1 \leq j \leq N_b - 2 \]
has exactly three adjacent vertices, given by:
\[ T_{M_{|\rho=0}}(P_{j+1}), \quad T_{M_{|\rho=0}}(P_{j-1}), \quad T_{M_{|\rho=\frac{1}{N_b}}}(P_j) \]

Each point
\[ X = T_{M_{|\rho=1}}(P_j), \quad 1 \leq j \leq N_b - 2 \]
has exactly three adjacent vertices, given by:
\[ T_{M_{|\rho=1}}(P_{j+1}), \quad T_{M_{|\rho=1}}(P_{j-1}), \quad T_{M_{|\rho=\frac{N_b-1}{N_b}}}(P_j) \]

By convention, the adjacent vertices of \( T_M(P_0) \) are \( T_M(P_1) \) and \( T_M(P_{N_b-1}) \), and those of \( T_M(P_{N_b-2}) \) and \( T_M(P_0) \).
In the same way, the adjacent vertices of \( T_M(Q_0) \) are \( T_M(Q_1) \) and \( T_M(Q_{N_b-1}) \), and those of \( T_M(Q_{N_b-2}) \) and \( T_M(Q_0) \).

**Property 2.12.** The set of vertices \((V_m)_{m \in \mathbb{N}}\) is dense in \( \Gamma^H_W \).

**Definition 2.12.** Measure, on the domain delimited by the graph \( \Gamma^H_W \)

We will call domain delimited by the graph \( \Gamma^H_W \), that we will denote by \( \mathcal{D}(\Gamma_W) \), the limit:
\[ \mathcal{D}(\Gamma^H_W) = \lim_{n \to +\infty} \mathcal{D}(\Gamma^H_{W_m}) \]
which is to be understood in the following sense: given a continuous function \( u \) on the graph \( \Gamma^H_W \), and a full support measure \( \mu \) on \( \mathcal{D} \times \mathbb{C} \):
\[ \int_{\mathcal{D}(\Gamma_W)} u \, d\mu = \lim_{m \to +\infty} \sum_{j=0}^{N_{N_b}^m-1} \sum_{X \text{ vertex of } P_{m,j}} u(X) \mu(P_{m,j}) \]
We will say that \( \mu \) is a measure, on the domain delimited by the graph \( \Gamma^H_W \).

**Definition 2.13.** Dirichlet form (we refer to the paper [19], or the book [20])

Given a measured space \((E, \mu)\), a Dirichlet form on \( E \) is a bilinear symmetric form, that we will denote by \( \mathcal{E} \), defined on a vectorial subspace \( D \) dense in \( L^2(E, \mu) \), such that:

1. For any real-valued function \( u \) defined on \( D : \mathcal{E}(u, u) \geq 0 \).
2. $D$, equipped with the inner product which, to any pair $(u, v)$ of $D \times D$, associates:

$$(u, v)_\mathcal{E} = (u, v)_{L^2(\mathcal{E}, \mu)} + \mathcal{E}(u, v)$$

is a Hilbert space.

3. For any real-valued function $u$ defined on $D$, if:

$$u_* = \min(\max(u, 0), 1) \in D$$

then: $\mathcal{E}(u_*, u_*) \leq \mathcal{E}(u, u)$ (Markov property, or lack of memory property).

**Definition 2.14. Dirichlet form, on a finite set ([21])**

Let $V$ denote a finite set $V$, equipped with the usual inner product which, to any pair $(u, v)$ of functions defined on $V$, associates:

$$(u, v) = \sum_{p \in V} u(p) v(p)$$

A **Dirichlet form** on $V$ is a symmetric bilinear form $\mathcal{E}$, such that:

1. For any real valued function $u$ defined on $V$: $\mathcal{E}(u, u) \geq 0$.
2. $\mathcal{E}(u, u) = 0$ if and only if $u$ is constant on $V$.
3. For any real-valued function $u$ defined on $V$, if:

$$u_* = \min(\max(u, 0), 1)$$

i.e. :

$$\forall p \in V : \quad u_*(p) = \begin{cases} 
1 & \text{if } u(p) \geq 1 \\
u(p) & \text{if } 0 < u(p) < 1 \\
0 & \text{if } u(p) \leq 0
\end{cases}$$

then: $\mathcal{E}(u_*, u_*) \leq \mathcal{E}(u, u)$ (Markov property).

**Remark 2.3.** In order to understand the underlying theory of Dirichlet forms, one can only refer to the work of A. Beurling and J. Deny [19]. The Dirichlet space $\mathcal{D}$ of functions $u$, complex valued functions, infinitely differentiable, the support of which belongs to a domain $\omega \subset \mathbb{R}^p$, $p \in \mathbb{N}^*$, is equipped with the hilbertian norm:

$$u \mapsto \|u\|_{\mathcal{D}} = \int_{\omega} |\text{grad } u(x)|^2 \, dx$$

If the complement set of $\omega$ is not "too small", the space $\mathcal{D}$ can be completed by adding functions defined almost everywhere in $\omega$. The space thus obtained $\mathcal{D}_\omega$, equipped with the Lebesgue measure $\xi$, satisfies the following properties:

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i. For any compact $K \subset \omega$, there exists a positive constant $C_K$ such that, for any $u$ of $D_\omega$: 
\[
\int_K |u(x)| \, d\xi(x) \leq C_K \|u\|_{D_\omega}
\]

ii. If one denotes by $C$ the space of complex-valued, continuous functions with compact support, then $C \cap D_\omega$ is dense in $C$ and in $D_\omega$.

iii. For any contraction of the complex plane, and any $u$ of $D_\omega$: 
\[
Tu \in D_\omega \text{ et } \|Tu\|_{D_\omega} \leq \|u\|_{D_\omega}
\]

The Dirichlet space $D_\omega$ is generated by the Green potentials of finite energy, which are defined in a direct way, as the functions $u$ of $D_\omega$ such that there exists a Radon measure $\mu$ such that: 
\[
\forall \varphi \in C \cap D_\omega : (u, \varphi) = \int_{\omega} \bar{\varphi} \, d\mu
\]

Such a map $u$ will be called potential generated by $\mu$. The linear map $\Delta$ which, to any potential $u$ of $D_\omega$, associates the measure $\mu$ that generates this potential, is called generalized Laplacian for the space $D$.

It is interesting to note that the original theory of Dirichlet spaces concerned functions defined on a Hausdorff space (separated espace), with a positive Radon measure of full support (every non-empty open set has a strictly positive measure).

**Remark 2.4.** One may wonder why the Markov property is of such importance in our building of a Laplacian? Very simply, the lack of memory - or the fact that the future state which corresponds, for any natural integer $m$, to the values of the considered function on the graph $\Gamma_{m+1}^H$, depends only of the present state, i.e. the values of the function on the graph $\Gamma_m^H$, accounts for the building of the Laplacian step by step.

**Definition 2.15. Energy, on the graph $\Gamma_m^H$, $m \in \mathbb{N}$, of a pair of functions**

Let $m$ be a natural integer, and $u$ and $v$ two real-valued, continuous functions, on the mesh of order $m$ 
\[
\left(\Gamma_{m,b}^H \right)_{0 \leq i \leq N_b^m}
\]
of $\Gamma_m^H$.

The energy, on the graph $\Gamma_m^H$, of the pair of functions $(u, v)$, is:
\[
\mathcal{E}_{\Gamma_m^H}(u, v) = \sum_{i=0}^{N_b^m} \sum_{j=0}^{N_b^m-2} \left( u \left( M_{m,j+1} = \frac{i}{N_b^m} \right) - u \left( M_{m,j} = \frac{i}{N_b^m} \right) \right) \left( v \left( M_{m,j+1} = \frac{i}{N_b^m} \right) - v \left( M_{m,j} = \frac{i}{N_b^m} \right) \right)
\]
\[
+ \sum_{i=0}^{N_b^m-1} \sum_{j=0}^{N_b^m-1} \left( u \left( M_{m,j+1} = \frac{i}{N_b^m} \right) - u \left( M_{m,j} = \frac{i}{N_b^m} \right) \right) \left( v \left( M_{m,j+1} = \frac{i}{N_b^m} \right) - v \left( M_{m,j} = \frac{i}{N_b^m} \right) \right)
\]

For the sake of simplicity, we will write it under the form:
\[ \mathcal{E}_{\Gamma^H_{W_m}}(u, v) = \sum_{X \sim Y} (u(X) - u(Y)) (v(X) - v(Y)) \]

**Property 2.13.** Given a natural integer \( m \), and a real-valued function \( u \), defined on the set of vertices of \( \Gamma^H_{W_m} \), the map, which, to any pair of real-valued, continuous functions \((u, v)\) defined on the set \( V_m \) of vertices of \( \Gamma^H_{W_m} \), associates:

\[ \mathcal{E}_{\Gamma^H_{W_m}}(u, v) = \sum_{X \sim Y} (u(X) - u(Y)) (v(X) - v(Y)) \]

is a Dirichlet form on \( \Gamma^H_{W_m} \).

Moreover:

\[ \mathcal{E}_{\Gamma^H_{W_m}}(u, u) = 0 \iff u \text{ is constant} \]

**Proposition 2.14.** Harmonic extension of a function, on the graph of the Weierstrass function

For any strictly positive integer \( m \), if \( u \) is a real-valued function defined on \( V_{m-1} \), its harmonic extension, denoted by \( \tilde{u} \), is obtained as the extension of \( u \) to \( V_m \) which minimizes the energy:

\[ \mathcal{E}_{\Gamma^H_{W_m}}(\tilde{u}, \tilde{u}) = \sum_{X \sim Y} (\tilde{u}(X) - \tilde{u}(Y))^2 \]

The link between \( \mathcal{E}_{\Gamma^H_{W_m}} \) and \( \mathcal{E}_{\Gamma^H_{W_{m-1}}} \) is obtained through the introduction of two strictly positive constants \( r_m \) and \( r_{m+1} \) such that:

\[ r_m \sum_{X \sim Y} (\tilde{u}(X) - \tilde{u}(Y))^2 = r_{m-1} \sum_{X \sim Y} (u(X) - u(Y))^2 \]

In particular:

\[ r_1 \sum_{X \sim Y} (\tilde{u}(X) - \tilde{u}(Y))^2 = r_0 \sum_{X \sim Y} (u(X) - u(Y))^2 \]

For the sake of simplicity, we will fix the value of the initial constant: \( r_0 = 1 \). One has then:

\[ \mathcal{E}_{\Gamma^H_{W_m}}(\tilde{u}, \tilde{u}) = \frac{1}{r_1} \mathcal{E}_{\Gamma^H_{W_0}}(\tilde{u}, \tilde{u}) \]

Let us set:

\[ r = \frac{1}{r_1} \]

and:

\[ \mathcal{E}_m(u) = r_m \sum_{X \sim Y} (\tilde{u}(X) - \tilde{u}(Y))^2 \]
Since the determination of the harmonic extension of a function appears to be a local problem, on the graph $\Gamma_{\mathcal{H}_m}$, which is linked to the graph $\Gamma_{\mathcal{H}_{m-1}}$ by a similar process as the one that links $\Gamma_{\mathcal{H}_1}$ to $\Gamma_{\mathcal{H}_0}$, one deduces, for any strictly positive integer $m$:

$$E_{\Gamma_{\mathcal{H}_m}}(\tilde{u}, \tilde{u}) = \frac{1}{r_1} E_{\Gamma_{\mathcal{H}_{m-1}}} (\tilde{u}, \tilde{u})$$

By induction, one gets:

$$r_m = r_1^m r_0 = r^{-m}$$

If $v$ is a real-valued function, defined on $V_{m-1}$, of harmonic extension $\tilde{v}$, we will write:

$$E_m(u, v) = r^{-m} \sum_{X \sim Y} (\tilde{u}(X) - \tilde{u}(Y)) (\tilde{v}(X) - \tilde{v}(Y))$$

For further precision on the construction and existence of harmonic extensions, we refer to [18].

**Definition 2.16.** Dirichlet form, for a pair of continuous functions defined on the graph $\Gamma_{\mathcal{H}_V}$

We define the Dirichlet form $E$ which, to any pair of real-valued, continuous functions $(u, v)$ defined on the graph $\Gamma_{\mathcal{H}_V}$, associates, subject to its existence:

$$E(u, v) = \lim_{m \to +\infty} E_m (u|_{V_m}, v|_{V_m}) = \lim_{m \to +\infty} \sum_{X \sim Y} r^{-m} (u|_{V_m}(X) - u|_{V_m}(Y)) (v|_{V_m}(X) - v|_{V_m}(Y))$$

**Definition 2.17.** Normalized energy, for a continuous function $u$, defined on the graph $\Gamma_{\mathcal{H}_V}$

Taking into account that the sequence $(E_m (u|_{V_m}))_{m \in \mathbb{N}}$ is defined on

$$V_* = \bigcup_{i \in \mathbb{N}} V_i$$

one defines the normalized energy, for a continuous function $u$, defined on the graph $\Gamma_{\mathcal{H}_V}$, by:

$$E(u) = \lim_{m \to +\infty} E_m (u|_{V_m})$$

**Property 2.15.** The Dirichlet form $E$ which, to any pair of real-valued, continuous functions defined on the graph $\Gamma_{\mathcal{H}_V}$, associates:

$$E(u, v) = \lim_{m \to +\infty} E_m (u|_{V_m}, v|_{V_m}) = \lim_{m \to +\infty} \sum_{X \sim Y} r^{-m} (u|_{V_m}(X) - u|_{V_m}(Y)) (v|_{V_m}(X) - v|_{V_m}(Y))$$

satisfies the self-similarity relation:

$$E(u, v) = r^{-1} \sum_{k=0}^{N_h-1} E (u \circ T_k, v \circ T_k)$$

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Proof.

\[
\sum_{k=0}^{N_b-1} \mathcal{E}(u \circ T_k, v \circ T_k) = \lim_{m \to +\infty} \sum_{k=0}^{N_b-1} \mathcal{E}_m(u|_{v_m \circ T_k}, v|_{v_m \circ T_k})
\]

\[
= \lim_{m \to +\infty} \sum_{X \sim Y, X \sim Y, X \sim Y, X \sim Y} r^{-m} \sum_{i=0}^{N_b-1} (u|_{v_m}(T_k(X)) - u|_{v_m}(T_k(Y))) (v(T_k(X)) - v(T_k(Y)))
\]

\[
= \lim_{m \to +\infty} r \mathcal{E}_{m+1}(u|_{v_{m+1}}, v|_{v_{m+1}})
\]

\[
= r \mathcal{E}(u, v)
\]

\[\square\]

Notation. We will denote by \(\text{dom} \mathcal{E}\) the subspace of continuous functions defined on \(\Gamma^W_H\), such that:

\[\mathcal{E}(u) < +\infty\]

Notation. We will denote by \(\text{dom}_0 \mathcal{E}\) the subspace of continuous functions defined on \(\Gamma^W_H\), which take the value zero on \(V_0\), such that:

\[\mathcal{E}(u) < +\infty\]

3 Laplacian of a continuous function, on the graph of the Weierstrass-Hadamard function

3.1 Theoretical aspect

Definition 3.1. Self-similar measure, for the graph of the Weierstrass-Hadamard function

A measure \(\mu\) on \(\mathbb{T} \times \mathbb{C}\) is said self-similar for the domain delimited by the graph of the Weierstrass-Hadamard function if there exists a family of strictly positive pounds \((\mu_k)_{0 \leq k \leq N_b-1}\), such that:

\[\mu = \sum_{k=0}^{N_b-1} \mu_k \mu \circ T_k^{-1}, \quad \sum_{k=0}^{N_b-1} \mu_k = 1\]

For further precisions on self-similar measures, we refer to the works of J. E. Hutchinson (see [25]).
Property 3.1. Building of a self-similar measure, for the domain delimited by the graph of the Weierstrass-Hadamard function

The Dirichlet forms mentioned in the above require a positive Radon measure with full support. The choice of a self-similar measure, which is, most of the time, built with regards to a reference set, of measure 1, appears, first, as very natural. R. S. Strichartz (cite [3], [26]) showed that one can simply consider auto-replicant measures \( \tilde{\mu} \), i.e. measures \( \tilde{\mu} \) such that:

\[
\tilde{\mu} = \sum_{k=0}^{N_b-1} \tilde{\mu}_k \circ T_k^{-1} \tag{*}
\]

where \( (\tilde{\mu}_i)_{0 \leq k \leq N_b - 1} \) denotes a family of strictly positive pounds.

This latter approach appears as the best suited in our study, since, in the case of the graph \( \Gamma_{W} \), the initial set consists of the polygon \( P_0 \), the measure of which, equal to its surface, is not necessarily equal to 1.

Let us assume that there exists a measure \( \tilde{\mu} \) satisfying (\( \star \)). Relation (\( \star \)) yields, for any set of polyhedra \( P_{m,i,j} \), \( m \in \mathbb{N} \), \( 0 \leq i,j \leq N_{b}^{m} - 1 \) with \( 2N_b \) vertices and \( N_b + 2 \) faces:

\[
\tilde{\mu} \left( \bigcup_{0 \leq i,j \leq N_{b}^{m} - 1} P_{m,i,j} \right) = \sum_{k=0}^{N_b-1} \tilde{\mu}_k \tilde{\mu} \left( T_k^{-1} \left( \bigcup_{0 \leq i,j \leq N_{b}^{m} - 1} P_{m,i,j} \right) \right)
\]

and, in particular:

\[
\tilde{\mu} \left( T_0 (P_0) \cup T_1 (P_0) \cup T_2 (P_0) \cup \ldots \cup T_{N_b-1} (P_0) \right) = \sum_{k=0}^{N_b-1} \tilde{\mu}_k \tilde{\mu} (P_0)
\]

i.e.:

\[
\sum_{k=0}^{N_b-1} \tilde{\mu} \left( T_k (P_0) \right) = \sum_{k=0}^{N_b-1} \tilde{\mu}_k \tilde{\mu} (P_0)
\]

The convenient choice, for any \( k \) of \( \{0, \ldots, N_b - 1\} \), is:

\[
\tilde{\mu}_k = \frac{\tilde{\mu} \left( T_k (P_0) \right)}{\tilde{\mu} (P_0)}
\]

If \( \mu_{L} \) is the Lebesgue measure on \( \mathbb{D} \times \mathbb{C} \), the choice \( \tilde{\mu} = \mu_{L} \) yields the expected result.

One can, from the measure \( \tilde{\mu} \), build the self-similar measure \( \mu \), such that:

\[
\mu = \sum_{k=0}^{N_b-1} \mu_k \circ T_k^{-1}
\]

where \( (\mu_k)_{0 \leq k \leq N_b - 1} \) is a family of strictly positive pounds, the sum of which is equal to 1.

One has simply to set, for any \( k \) de \( \{0, \ldots, N_b - 1\} \):

\[
\mu_k = \frac{\tilde{\mu} \left( T_k (P_0) \right)}{\sum_{j=0}^{N_b-1} \tilde{\mu} \left( T_j (P_0) \right)}
\]

The measure \( \mu \) is such that:
The choice \( \mu = \frac{\mu_L}{\mu_L(P_0)} = \frac{\tilde{\mu}}{\mu(P_0)} \) yields the expected result.

The measure \( \mu \) is self-similar, for the domain delimited by the graph of the Weierstrass-Hadamard function.

**Definition 3.2. Laplacian of order** \( m \in \mathbb{N}^* \)

For any strictly positive integer \( m \), and any real-valued function \( u \), defined on the set \( \mathcal{V}_m \) of the vertices of the graph \( \Gamma_{Wh}^H \), we introduce the Laplacian of order \( m \), \( \Delta_m(u) \), by:

\[
\Delta_m u(X) = \sum_{Y \in \mathcal{V}_m, Y \sim X} (u(Y) - u(X)) \quad \forall X \in \mathcal{V}_m \setminus V_0
\]

**Definition 3.3. Harmonic function of order** \( m \in \mathbb{N}^* \)

Let \( m \) be a strictly positive integer. A real-valued function \( u \), defined on the set \( \mathcal{V}_m \) of the vertices of the graph \( \Gamma_{Wh}^H \), will be said to be **harmonic of order** \( m \) if its Laplacian of order \( m \) is null:

\[
\Delta_m u(X) = 0 \quad \forall X \in \mathcal{V}_m \setminus V_0
\]

**Definition 3.4. Piecewise harmonic function of order** \( m \in \mathbb{N}^* \)

Given a strictly positive integer \( m \), a real valued function \( u \), defined on the set of vertices of \( \Gamma_{Wh}^H \), is said to be **piecewise harmonic function of order** \( m \) if, for any word \( \mathcal{M} \) of length \( m \), \( u \circ T\mathcal{M} \) is harmonic of order \( m \).

**Definition 3.5. Existence domain of the Laplacian, for a continuous function on the graph** \( \Gamma_{Wh}^H \) (see[19])

We will denote by \( \text{dom} \Delta \) the existence domain of the Laplacian, on the graph \( \Gamma_{Wh}^H \), as the set of functions \( u \) of \( \text{dom} \mathcal{E} \) such that there exists a continuous function on \( \Gamma_{Wh}^H \), denoted \( \Delta u \), that we will call **Laplacian of** \( u \), such that:

\[
\mathcal{E}(u, v) = -\int_{\mathcal{D}(\Gamma_{Wh}^H)} v \Delta u \, d\mu \quad \text{for any} \ v \in \text{dom}_0 \mathcal{E}
\]

**Definition 3.6. Harmonic function**

A function \( u \) belonging to \( \text{dom} \Delta \) will be said to be **harmonic** if its Laplacian is equal to zero.
Notation. In the following, we will denote by $\mathcal{H}_0 \subset \text{dom} \Delta$ the space of harmonic functions, i.e. the space of functions $u \in \text{dom} \Delta$ such that:

$$\Delta u = 0$$

Given a natural integer $m$, we will denote by $\mathcal{S}(\mathcal{H}_0, \mathcal{V}_m)$ the space, of dimension $N^m_b$, of spline functions "of level $m"$, $u$, defined on $\Gamma_W \mathcal{H}$, continuous, such that, for any word $M$ of length $m$, $u \circ T_M$ is harmonic, i.e.:

$$\Delta_m (u \circ T_M) = 0$$

Property 3.2. For any natural integer $m$

$$\mathcal{S}(\mathcal{H}_0, \mathcal{V}_m) \subset \text{dom} \mathcal{E}$$

Property 3.3. Let $m$ be a strictly positive integer, $X \notin V_0$ a vertex of the graph $\Gamma^H_{\mathcal{W}}$, and $\psi^m_X \in \mathcal{S}(\mathcal{H}_0, \mathcal{V}_m)$ a spline function such that:

$$\psi^m_X(Y) = \begin{cases} 
\delta_{XY} & \forall \ Y \in V_m \\
0 & \forall \ Y \notin V_m 
\end{cases}, \quad \text{where} \quad \delta_{XY} = \begin{cases} 
1 & \text{if} \ X = Y \\
0 & \text{else}
\end{cases}$$

Then, since $X \notin V_0$: $\psi^m_X \in \text{dom}_0 \mathcal{E}$.

For any function $u$ of $\text{dom} \mathcal{E}$, such that its Laplacian exists, definition (3.5) applied to $\psi^m_X$ leads to:

$$\mathcal{E}(u, \psi^m_X) = \mathcal{E}_m(u, \psi^m_X) = -r^{-m} \Delta_m u(X) = -\int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \Delta u \, d\mu \approx -\Delta u(X) \int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \, d\mu$$

since $\Delta u$ is continuous on $\Gamma^H_{\mathcal{W}}$, and the support of the spline function $\psi^m_X$ is close to $X$:

$$\int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \Delta u \, d\mu \approx -\Delta u(X) \int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \, d\mu$$

By passing through the limit when the integer $m$ tends towards infinity, one gets:

$$\lim_{m \to +\infty} \int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \Delta_m u \, d\mu = \Delta u(X) \lim_{m \to +\infty} \int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \, d\mu$$

i.e.:

$$\Delta u(X) = \lim_{m \to +\infty} r^{-m} \left( \int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \, d\mu \right)^{-1} \Delta_m u(X)$$

3.2 Explicit determination of the Laplacian of a function $u$ of $\text{dom} \Delta$

The explicit determination of the Laplacian of a function $u$ of $\text{dom} \Delta$ requires to know:

$$\int_{D(\Gamma^H_{\mathcal{W}})} \psi^m_X \, d\mu$$
As it is explained in [24], one has just to reason by analogy with the dimension 1, more particularly, the unit interval $I = [0, 1]$, of extremities $X_0 = (0,0)$, and $X_1 = (1,0)$. The functions $\psi_{X_1}$ and $\psi_{X_2}$ such that, for any $Y$ of $\mathbb{R}^2$:

$$\psi_{X_1}(Y) = \delta_{X_1}Y \quad , \quad \psi_{X_2}(Y) = \delta_{X_2}Y$$

are, in the most simple way, tent functions. For the standard measure, one gets values that do not depend on $X_1$, or $X_2$ (one could, also, choose to fix $X_1$ and $X_2$ in the interior of $I$):

$$\int_I \psi_{X_1} \, d\mu = \int_I \psi_{X_2} \, d\mu = \frac{1}{2}$$

(which corresponds to the surfaces of the two tent triangles.)

![Figure 5: The graphs of the spline functions $\psi_{X_1}$ and $\psi_{X_2}$.](image)

In our case, we have to build the pendant, we no longer reason on the unit interval, but on our polyhedra with $2N_b$ vertices and $N_b + 2$ faces.
Given a strictly positive integer $m$, and a vertex $X$ of the graph $\Gamma_{W^m}$, three configurations can occur:

i. the vertex $X$ belongs to one and only one polyhedron with $2N_b$ vertices and $N_b + 2$ faces, $P_{m,i,j}$, $0 \leq i, j \leq N_b^m - 1$.

In this case, if one considers the spline functions $\psi_Z^m$ which correspond to the $2N_b - 1$ distinct vertices $X$ of this polyhedron:

$$\sum_{Z \text{ vertex of } P_{m,i,j}} \int_{D(\Gamma_{W^m})} \psi_Z^m d\mu = \mu (P_{m,i,j})$$

i.e., by symmetry:

$$2N_b \int_{D(\Gamma_{W^m})} \psi_X^m d\mu = \mu (P_{m,j})$$

Thus:

$$\int_{D(\Gamma_{W^m})} \psi_X^m d\mu = \frac{1}{N_b} \mu (P_{m,j})$$

ii. the vertex $X$ is the intersection point of two polyhedra with $2N_b$ vertices and $N_b + 2$ faces, $P_{m,i,j}$ and $P_{m,i+1,j}$, $0 \leq i, j \leq N_b^m - 2$.

On has then to take into account the contributions of both polyhedra, which leads to:

$$\int_{D(\Gamma_{W^m})} \psi_X^m d\mu = \frac{1}{4N_b} \{ \mu (P_{m,i,j}) + \mu (P_{m,i+1,j}) \}$$

iii. the vertex $X$ is the intersection point of four polyhedra with $2N_b$ vertices and $N_b + 2$ faces, $P_{m,i,j}$, $P_{m,i,j+1}$, $P_{m,i+1,j}$, $P_{m,i+1,j+1}$, $0 \leq i, j \leq N_b^m - 2$.

On has then to take into account the contributions of the four polyhedra, which leads to:

$$\int_{D(\Gamma_{W^m})} \psi_X^m d\mu = \frac{1}{8N_b} \{ \mu (P_{m,i,j}) + \mu (P_{m,i,j+1}) + \mu (P_{m,i+1,j}) + \mu (P_{m,i+1,j+1}) \}$$

**Theorem 3.4.** Let $u$ be in $\text{dom } \Delta$. Then, the sequence of functions $(f_m)_{m \in \mathbb{N}}$ such that, for any natural integer $m$, and any $X$ of $\mathcal{V}_* \setminus \mathcal{V}_0$ :

$$f_m(X) = r^{-m} \left( \int_{D(\Gamma_{W^m})} \psi_X^m d\mu \right)^{-1} \Delta_m u(X)$$

converges uniformly towards $\Delta u$, and, reciprocally, if the sequence of functions $(f_m)_{m \in \mathbb{N}}$ converges uniformly towards a continuous function on $\mathcal{V}_* \setminus \mathcal{V}_0$, then:

$$u \in \text{dom } \Delta$$
Proof. Let \( u \) be in \( \text{dom} \Delta \). Then:

\[
    r^{-m} \left( \int_{\mathcal{D}(\Gamma^{H}_{W})} \psi_{X}^{m} \, d\mu \right)^{-1} \Delta_{m} u(X) = \frac{\int_{\mathcal{D}(\Gamma^{H}_{W})} \Delta u \psi_{X}^{m} \, d\mu}{\int_{\mathcal{D}(\Gamma^{H}_{W})} \psi_{X}^{m} \, d\mu}
\]

Since \( u \) belongs to \( \text{dom} \Delta \), its Laplacian \( \Delta u \) exists, and is continuous on the graph \( \Gamma^{H}_{W} \). The uniform convergence of the sequence \( (f_{m})_{m \in \mathbb{N}} \) follows.

Reciprocally, if the sequence of functions \( (f_{m})_{m \in \mathbb{N}} \) converges uniformly towards a continuous function on \( \mathcal{V}_{m} \setminus \mathcal{V}_{0} \), then, for any natural integer \( m \), and any \( v \) belonging to \( \text{dom} \mathcal{E} \):

\[
    \mathcal{E}_{m}(u, v) = \sum_{(X,Y) \in \mathcal{V}_{m}^{2}, X \sim Y} r^{-m} \left( u|_{\mathcal{V}_{m}}(X) - u|_{\mathcal{V}_{m}}(Y) \right) \left( v|_{\mathcal{V}_{m}}(X) - v|_{\mathcal{V}_{m}}(Y) \right)
\]

\[
    = \sum_{(X,Y) \in \mathcal{V}_{m}^{2}, X \sim Y} r^{-m} \left( u|_{\mathcal{V}_{m}}(Y) - u|_{\mathcal{V}_{m}}(X) \right) \left( v|_{\mathcal{V}_{m}}(Y) - v|_{\mathcal{V}_{m}}(X) \right)
\]

\[
    = - \sum_{X \in \mathcal{V}_{m} \setminus \mathcal{V}_{0}} r^{-m} \sum_{Y \in \mathcal{V}_{m}, Y \sim X} \psi|_{V_{m}}(X) \left( u|_{\mathcal{V}_{m}}(Y) - u|_{\mathcal{V}_{m}}(X) \right)
\]

\[
    = - \sum_{X \in \mathcal{V}_{m} \setminus \mathcal{V}_{0}} r^{-m} v(X) \Delta_{m} u(X)
\]

Let us note that any \( X \) of \( \mathcal{V}_{m} \setminus \mathcal{V}_{0} \) admits exactly two adjacent vertices which belong to \( \mathcal{V}_{m} \setminus \mathcal{V}_{0} \), which accounts for the fact that the sum

\[
    \sum_{X \in \mathcal{V}_{m} \setminus \mathcal{V}_{0}} r^{-m} \sum_{Y \in \mathcal{V}_{m}, Y \sim X} v(X) \left( u|_{\mathcal{V}_{m}}(Y) - u|_{\mathcal{V}_{m}}(X) \right)
\]

has the same number of terms as:

\[
    \sum_{(X,Y) \in (\mathcal{V}_{m} \setminus \mathcal{V}_{0})^{2}, X \sim Y} r^{-m} \left( u|_{\mathcal{V}_{m}}(Y) - u|_{\mathcal{V}_{m}}(X) \right) \left( v|_{\mathcal{V}_{m}}(Y) - v|_{\mathcal{V}_{m}}(X) \right)
\]

For any natural integer \( m \), we introduce the sequence of functions \( (f_{m})_{m \in \mathbb{N}} \) such that, for any \( X \) of \( \mathcal{V}_{m} \setminus \mathcal{V}_{0} \):

\[
    f_{m}(X) = r^{-m} \left( \int_{\mathcal{D}(\Gamma^{H}_{W})} \psi_{X}^{m} \, d\mu \right)^{-1} \Delta_{m} u(X)
\]

The sequence \( (f_{m})_{m \in \mathbb{N}} \) converges uniformly towards \( \Delta u \). Thus:

\[
    \mathcal{E}_{m}(u, v) = - \int_{\mathcal{D}(\Gamma_{W})} \left\{ \sum_{X \in \mathcal{V}_{m} \setminus \mathcal{V}_{0}} v|_{\mathcal{V}_{m}}(X) \Delta u|_{\mathcal{V}_{m}}(X) \psi_{X}^{m} \right\} d\mu
\]
4 Normal derivatives

Let us go back to the case of a function \( u \) twice differentiable on \( I = [0, 1] \), that does not vanish in 0 and:

\[
\int_0^1 (\Delta u)(x) \, v(x) \, dx = - \int_0^1 u'(x) \, v'(x) \, dx + u'(1) \, v(1) - u'(0) \, v(0)
\]

The normal derivatives:

\[
\partial_n u(1) = u'(1) \quad \text{et} \quad \partial_n u(0) = u'(0)
\]

appear in a natural way. This leads to:

\[
\int_0^1 (\Delta u)(x) \, v(x) \, dx = - \int_0^1 u'(x) \, v'(x) \, dx + \sum_{\partial [0,1]} v \, \partial_n u
\]

One meets thus a particular case of the Gauss-Green formula, for an open set \( \Omega \) of \( \mathbb{R}^d \), \( d \in \mathbb{N}^* \):

\[
\int_{\Omega} \nabla u \cdot \nabla v \, d\mu = - \int_{\Omega} (\Delta u) \, v \, d\mu + \int_{\partial \Omega} v \, \partial_n u \, d\sigma
\]

where \( \mu \) is a measure on \( \Omega \), and where \( d\sigma \) denotes the elementary surface on \( \partial \Omega \).

In order to obtain an equivalent formulation in the case of the graph \( \Gamma_{uv}^H \), one should have, for a pair of functions \((u, v)\) continuous on \( \Gamma_{uv}^H \) such that \( u \) has a normal derivative:

\[
\mathcal{E}(u, v) = - \int_{\Omega} (\Delta u) \, v \, d\mu + \sum_{V_0} v \, \partial_n u
\]

For any natural integer \( m \):

\[
\mathcal{E}_m(u, v) = \sum_{(X,Y) \in \mathbb{V}^2_m, X \sim Y} r^{-m} \left( u|_{\mathbb{V}_m}(Y) - u|_{\mathbb{V}_m}(X) \right) \left( v|_{\mathbb{V}_m}(Y) - v|_{\mathbb{V}_m}(X) \right)
\]

\[
= - \sum_{X \in \mathbb{V}_m \setminus V_0} r^{-m} \sum_{Y \in \mathbb{V}_m, Y \sim X} v|_{\mathbb{V}_m}(X) \left( u|_{\mathbb{V}_m}(Y) - u|_{\mathbb{V}_m}(X) \right)
\]

\[
- \sum_{X \in V_0} r^{-m} \sum_{Y \in \mathbb{V}_m, Y \sim X} v|_{\mathbb{V}_m}(X) \left( u|_{\mathbb{V}_m}(Y) - u|_{\mathbb{V}_m}(X) \right)
\]

\[
= - \sum_{X \in \mathbb{V}_m \setminus V_0} v|_{\mathbb{V}_m}(X) \, r^{-m} \Delta_m u|_{\mathbb{V}_m}(X)
\]

\[
+ \sum_{X \in V_0} \sum_{Y \in \mathbb{V}_m, Y \sim X} r^{-m} v|_{\mathbb{V}_m}(X) \left( u|_{\mathbb{V}_m}(X) - u|_{\mathbb{V}_m}(Y) \right)
\]

We thus come across an analogous formula of the Gauss-Green one, where the role of the normal derivative is played by:

\[
\sum_{X \in V_0} r^{-m} \sum_{Y \in \mathbb{V}_m, Y \sim X} \left( u|_{\mathbb{V}_m}(X) - u|_{\mathbb{V}_m}(Y) \right)
\]

**Definition 4.1.** For any \( X \) of \( V_0 \), and any continuous function \( u \) on \( \Gamma_{uv} \), we will say that \( u \) admits a normal derivative in \( X \), denoted by \( \partial_n u(X) \), if:

\[
\lim_{m \to +\infty} r^{-m} \sum_{Y \in \mathbb{V}_m, Y \sim X} \left( u|_{\mathbb{V}_m}(X) - u|_{\mathbb{V}_m}(Y) \right) < +\infty
\]
We will set:
\[ \partial_n u(X) = \lim_{m \to +\infty} r^{-m} \sum_{Y \in \mathcal{V}_m, Y \sim X_m} (u|_{\mathcal{V}_m}(X) - u|_{\mathcal{V}_m}(Y)) < +\infty \]

**Definition 4.2.** For any natural integer \( m \), any \( X \) of \( \mathcal{V}_m \), and any continuous function \( u \) on \( \Gamma^\mathcal{H}_\mathcal{W} \), we will say that \( u \) admits a normal derivative in \( X \), denoted by \( \partial_n u(X) \), if:
\[ \lim_{k \to +\infty} r^{-k} \sum_{Y \in \mathcal{V}_k, Y \sim X_k} (u|_{\mathcal{V}_k}(X) - u|_{\mathcal{V}_k}(Y)) < +\infty \]

We will set:
\[ \partial_n u(X) = \lim_{k \to +\infty} r^{-k} \sum_{Y \in \mathcal{V}_k, Y \sim X_k} (u|_{\mathcal{V}_k}(X) - u|_{\mathcal{V}_k}(Y)) < +\infty \]

**Remark 4.1.** One can thus extend the definition of the normal derivative of \( u \) to \( \Gamma^\mathcal{H}_\mathcal{W} \).

**Theorem 4.1.** Let \( u \) be in dom \( \Delta \). Then, for any \( X \) of \( \Gamma^\mathcal{H}_\mathcal{W} \), \( \partial_n u(X) \) exists. Moreover, for any \( v \) of dom \( \mathcal{E} \), et any natural integer \( m \), the Gauss-Green formula writes:
\[ \mathcal{E}(u, v) = -\int_{\Gamma^\mathcal{W}} (\Delta u) v \, d\mu + \sum_{V_0} v \, \partial_n u \]

5 Spectrum of the Laplacian

In the following, let \( u \) be in dom \( \Delta \). We will apply the **spectral decimation method** developed by R. S. Strichartz [24], in the spirit of the works of M. Fukushima et T. Shima [27]. In order to determine the eigenvalues of the Laplacian \( \Delta u \) built in the above, we concentrate first on the eigenvalues \( -\Lambda_m \) of the sequence of graph Laplacians \( (\Delta_m u)_{m \in \mathbb{N}} \), built on the discrete sequence of graphs \( (\Gamma^\mathcal{H}_{\mathcal{W}_m})_{m \in \mathbb{N}} \). For any natural integer \( m \), the restrictions of the eigenfunctions of the continuous Laplacian \( \Delta u \) to the graph \( \Gamma^\mathcal{H}_{\mathcal{W}_m} \) are, also, eigenfunctions of the Laplacian \( \Delta_m \), which leads to recurrence relations between the eigenvalues of order \( m \) and \( m + 1 \).

We thus aim at determining the solutions of the eigenvalue equation:
\[ -\Delta u = \Lambda u \quad \text{on} \quad \Gamma^\mathcal{H}_{\mathcal{W}} \]
as limits, when the integer \( m \) tends towards infinity, of the solutions of:
\[ -\Delta_m u = \Lambda_m u \quad \text{on} \quad \mathcal{V}_m \setminus V_0 \]

Let \( m \geq 1 \). We consider an eigenfunction \( u_{m-1} \) on \( \mathcal{V}_{m-1} \setminus V_0 \), for the eigenvalue \( \Lambda_{m-1} \). The aim is to extend \( u_{m-1} \) on \( \mathcal{V}_m \setminus V_0 \) in a function \( u_m \), which will itself be an eigenfunction of \( \Delta_m \), for the eigenvalue \( \Lambda_m \), and, thus, to obtain a recurrence relation between the eigenvalues \( \Lambda_m \) and \( \Lambda_{m-1} \).
Given five vertices of $\Gamma_{V_m^{-1}}$, denoted respectively by $X_{k,i}$, $X_{k+1,i+1}$, $X_{k,i+1}$, $X_{k+2,i+1}$, $X_{k+1,i+2}$ where $k$ denotes a generic natural integer, we will denote by:

i. $Y_{k+1,i+1}$, $\ldots$, $Y_{k+1,i+N_b-1}$, the points of $V_m \setminus V_{m-1}$ such that: $Y_{k+1,i+1}$, $\ldots$, $Y_{k+1,i+N_b-1}$ are between $X_{k+1,i}$ and $X_{k+1,i+1}$;

ii. $Y_{k+1,i+N_b+1}$, $\ldots$, $Y_{k+1,i+2N_b-1}$, the points of $V_m \setminus V_{m-1}$ such that: $Y_{k+1,i+N_b+1}$, $\ldots$, $Y_{k+1,i+2N_b-1}$ are between $X_{k+1,i+1}$ and $X_{k+1,i+2}$;

iii. $Y_{k+1,i+N_b}$, $\ldots$, $Y_{k+N_b-1,i+N_b}$, the points of $V_m \setminus V_{m-1}$ such that: $Y_{k+1,i+N_b}$, $\ldots$, $Y_{k+N_b-1,i+N_b}$ are between $X_{k+1,i+1}$ and $X_{k+1,i+1}$;

iv. $Y_{k+N_b+1,i+N_b}$, $\ldots$, $Y_{k+2N_b-1,i+N_b}$, the points of $V_m \setminus V_{m-1}$ such that: $Y_{k+N_b+1,i+N_b}$, $\ldots$, $Y_{k+2N_b-1,i+N_b}$ are between $X_{k+1,i+1}$ and $X_{k+2,i+1}$.

For consistency, let us set:

$$Y_{k+1,i} = X_{k+1,i}, \quad Y_{k+N_b,i+1} = X_{k+1,i+1}, \quad Y_{k+N_b,i+N_b} = X_{k+1,i+2}$$

$$Y_{k,i+N_b} = X_{k,i+1} \quad \text{and} \quad Y_{k+2N_b,i+N_b} = X_{k+1,i+1}$$

Figure 6: The points $Y_{k+1,i} = X_{k+1,i}$, $Y_{k+N_b,i+1} = X_{k+1,i+1}$, $Y_{k+N_b,i+N_b} = X_{k+1,i+2}$, $Y_{k,i+N_b} = X_{k,i+1}$, $Y_{k+2N_b,i+N_b} = X_{k+1,i+1}$. 
The eigenvalue equation in $\Lambda_m$ leads to the following systems, for any integer $j$, $1 \leq j \leq N_k - 3$:

$$
\begin{align*}
\{A_m - 2\} u_m (Y_{k+1,i}) &= -u_{m-1} (X_{k,i}) - u_m (Y_{k+2,i}) - u_m (Y_{k+1,i+1}) - u_m (Y_{k+1,i-1}) \\
\{A_m - 2\} u_m (Y_{k+j,i}) &= -u_m (Y_{k+j,i+1}) - u_m (Y_{k+j+1,i}) - u_m (Y_{k+j,i+1}) - u_m (Y_{k+j,i-1}) \\
\{A_m - 2\} u_m (Y_{k+N_b-1,i}) &= -u_{m-1} (X_{k+1,i}) - u_m (Y_{k+N_b-2,i}) - u_m (Y_{k+N_b-1,i+1})
\end{align*}
$$

Let us denote by $r$ where $r$ belong to the kernel of the matrix:

$$
\begin{bmatrix}
\Lambda_{2} \quad \cdots \quad \Lambda_{2} \quad \cdots \quad \Lambda_{2} \\
\end{bmatrix}
$$

The eigenspaces are generated by the vectors:

$$
\begin{bmatrix}
\Lambda_{2} \quad \cdots \quad \Lambda_{2} \quad \cdots \quad \Lambda_{2} \\
\end{bmatrix}
$$

By analogy with the one-dimensional case (we hereby refer to [5], [6]), we first look for the $u_m (Y_{k+i,i})$ under the form:

$$
u_m (Y_{k,i}) = r_{1m}^k r_{2m}^i
$$

where $r_{1m}$ are $r_{2m}$ are scalars. One has then:

$$\begin{align*}
\{A_m - 2\} r_{1m}^k r_{2m}^i &= -r_{1m}^{k+1} r_{2m}^j - r_{1m}^{k-1} r_{2m}^j - r_{1m}^{k} r_{2m}^{i+1} - r_{1m}^{k} r_{2m}^{i-1} \\
\end{align*}
$$

which yields:

$$\begin{align*}
\{A_m - 2\} r_{1m} r_{2m} &= -r_{1m}^2 r_{2m} - r_{1m} r_{2m}^2 - r_{1m}^3 - r_{1m}
\end{align*}
$$

Let us denote by $I_5$ the $5 \times 5$ identity matrix. The vectors

$$
\begin{bmatrix}
r_{1m}^{k-1} r_{2m}^i \\
r_{1m}^{k} r_{2m}^i \\
r_{1m}^{k} r_{2m}^i \\
r_{1m}^{k} r_{2m}^i \\
r_{1m}^{k} r_{2m}^i \\
\end{bmatrix}
$$

belong to the kernel of the matrix:

$$\{A_m - 2\} I_5 =
$$

the spectra of which is:

$$\{5 - A_m, 5 - A_m, 5 - A_m, 5 - A_m, -A_m\}
$$

The eigenspaces are generated by the vectors:

$$
\begin{bmatrix}
1 \\
1 \\
1 \\
1 \\
1
\end{bmatrix}
$$

$$
\begin{bmatrix}
-1 \\
0 \\
0 \\
0 \\
0
\end{bmatrix}
$$

$$
\begin{bmatrix}
-1 \\
0 \\
0 \\
0 \\
0
\end{bmatrix}
$$

$$
\begin{bmatrix}
-1 \\
0 \\
0 \\
0 \\
0
\end{bmatrix}
$$

$$
\begin{bmatrix}
-1 \\
0 \\
0 \\
0 \\
0
\end{bmatrix}
$$

$$
\begin{bmatrix}
-1 \\
0 \\
0 \\
0 \\
0
\end{bmatrix}
$$

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Thus,  
\[
\begin{pmatrix}
  r_{2m} \\
r_{1m} \\
r_{1m}^2 r_{2m} \\
r_{1m}^3 r_{2m} \\
r_{1m}^4 r_{2m} \\
r_{1m}^5 r_{2m}
\end{pmatrix}
\]

is a linear combination of:

\[
\begin{pmatrix}
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  1
\end{pmatrix}
\begin{pmatrix}
  -1 \\
  0 \\
  0 \\
  0 \\
  0 \\
  1
\end{pmatrix}
\begin{pmatrix}
  3 - \Lambda_m \\
  0 \\
  0 \\
  1 \\
  0 \\
  0
\end{pmatrix}
\begin{pmatrix}
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  1
\end{pmatrix}
\]

The roots \( r_{1m}, r_{2m} \) may thus take the following values:

\[ r_{1m} = -2 - \Lambda_m \quad \text{or} \quad r_{1m} = 3 - \Lambda_m \]
\[ r_{2m} = -2 - \Lambda_m \quad \text{or} \quad r_{2m} = 3 - \Lambda_m \]

From this point, the following compatibility conditions have to be satisfied:

\[ u_m(Y_{k,i}) = u_{m-1}(X_{k,i}) = r_{1,m-1}^k r_{2,m-1}^i \]
\[ u_m(Y_{k+N_b,i}) = r_{1,m}^k r_{2,m}^i = u_{m-1}(X_{k+1,i}) = r_{1,m-1}^{k+1} r_{2,m}^i \]
\[ u_m(Y_{k,i+N_b}) = r_{1,m}^k r_{2,m}^i = u_{m-1}(X_{k,i+1}) = r_{1,m-1}^k r_{2,m}^{i+1} \]

For the specific values \( i = k = 0 \), one obtains:

\[ r_{1,m-1} = r_{1m}^{N_b} \quad \text{and} \quad r_{2,m-1} = r_{2m}^{N_b} \]

This leads to:

\[ (3 - \Lambda_m)^{N_b} = 3 - \Lambda_{m-1} \]
\[ (-2 - \Lambda_m)^{N_b} = -2 - \Lambda_{m-1} \]

References


[23] Cl. David et N. Riane, Formes de Dirichlet et fonctions harmoniques sur le graphe de la fonction de Weierstrass, preprint, HAL.

