

# On first order operators on metric graphs and fractals

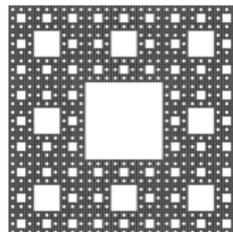
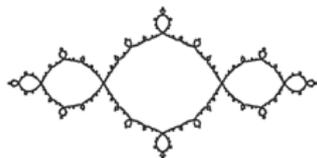
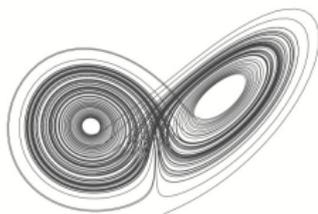
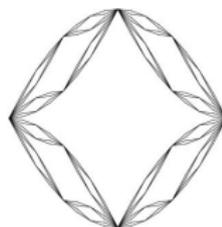
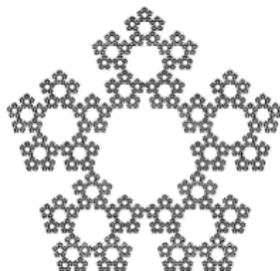
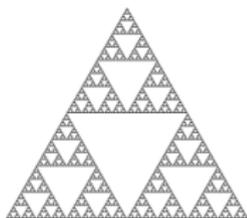
Michael Hinz

Bielefeld University

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# Main topic of talk: analysis on fractal spaces



## Motivations:

- Math physics and probability (Mandelbrot percolation, Liouville quantum gravity, random fields, ...)
- Spectral behaviour of hierarchical / dynamical structures (complicated at all scales)
- "Exotic phenomena" (sub-Gaussian diffusions, singular energy measures, localized eigenfunctions)
- Limits of networks, "discrete to continuous"

Some industrial applications:

- "Extreme surface area": optical waveguides / topological insulators
- "Multiscale obstacles": fractal absorbers in acoustics
- "Self-similar structure": broadband antennas (Bluetooth, WLAN, GSM, GPS)

## Challenges:

- If embedded in  $\mathbb{R}^n$ , closed set with empty interior
- No submanifold structure / no smooth charts
- No "gluing together from smooth pieces" (in contrast to metric graphs or rectifiable sets)
- Too few rectifiable curves
- No curvature(-dimension) bounds
- In general, no Poincaré inequality + doubling measure

Late 1980's - end of 1990's: Goldstein, Barlow, Bass, Kusuoka, Kigami, Strichartz, etc.: approach to analysis on fractals using diffusion processes and Dirichlet forms

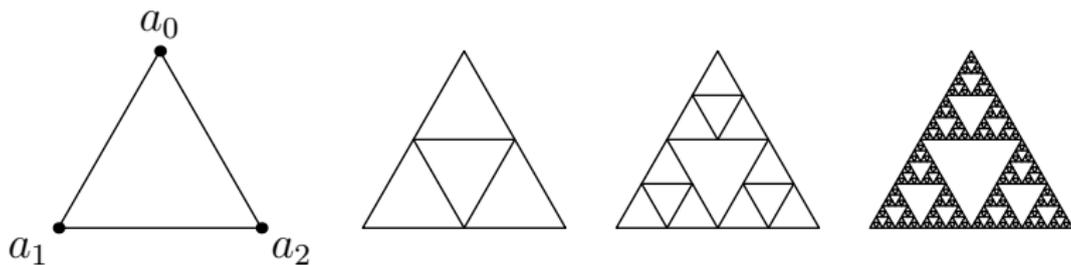
Easiest example: "Standard" energy on SG (Kigami):

$$\mathcal{E}(f) = \text{"} \int_{\Omega} |\nabla f(x)|^2 dx \text{"}$$

as the (rescaled) limit

$$\mathcal{E}(f) := \frac{1}{2} \lim_n \left(\frac{5}{3}\right)^n \sum_{p, q \in V_n, q \sim_n p} (f(p) - f(q))^2$$

of discrete energy forms on approximating graphs  $G_n = (V_n, E_n)$ .



Same as to construct the Brownian motion as the rescaled limit of simple random walks on the graphs  $G_n = (V_n, E_n)$ .

To find correct rescaling, solve a sequence of discrete Dirichlet problems.

Get a space  $\mathcal{F} = H^1(\Omega)$  of functions on  $SG$  with finite energy, i.e.

$$\mathcal{E} : \mathcal{F} \rightarrow [0, +\infty).$$

Simultaneously get a (resistance) metric  $\varrho_R$  on  $SG$  so that

$$\mathcal{F} \subset C(SG)$$

(Sobolev embedding theorem).

Construction purely combinatorial, *no volume measure used*.

With "any reasonable" finite Borel measure  $\nu$  on  $SG$  the pair  $(\mathcal{E}, \mathcal{F})$  becomes a Dirichlet form on  $L^2(SG, \nu)$ .

Gauss-Green gives Laplacian " $(\Delta, \mathcal{D}_\nu(\Delta))$ " for (volume) measure  $\nu$ ,

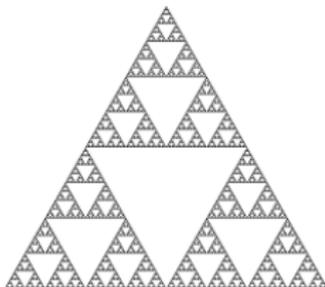
$$\mathcal{E}(f, g) = - \int_{SG} f \Delta g \, d\nu, \quad f \in \mathcal{F} \quad (\text{resp. } \mathcal{F}_{V_0}).$$

Knowing  $\Delta f$ , can study *second order* PDE

$$\Delta u = f \quad \text{or} \quad u_t = \Delta u, \quad u_0 = \dot{u}.$$

"Well understood" by now.

Energy form  $\mathcal{E}$  and Brownian motion  $(B_t)_{t>0}$  on Sierpinski gasket (SG)  
... cells with finite boundaries



Existence and uniqueness: Goldstein 1986, Kusuoka 1986, Barlow / Perkins 1987, Kusuoka 1989, Kigami 1989.

Brownian motion  $(B_t)_{t>0}$  on SG with self-similar measure  $\mu$ :

- $d_H = \frac{\log 3}{\log 2}$  Hausdorff dimension of SG,  
 $d_w = \frac{\log 5}{\log 2} > 2$  walk index (particle moves distance  $t^{1/d_w}$  in time  $t$ , "slower than normal") ... have

$$d_S = \frac{2d_H}{d_w} < 2 \text{ spectral dimension, short time exponent}$$

- $(B_t)_{t>0}$  is sub-Gaussian, i.e.

$$p(t, x, y) \sim ct^{-d_S/2} \exp\left(-c \left(\frac{\varrho_R(x, y)^{d_w}}{t}\right)^{1/(d_w-1)}\right).$$

- log-scale fluctuations in  $t^{d_S/2}p(t, x, x)$  (Kajino 2009)



- *Barlow, 'Diffusions on Fractals', Springer LNM, 1998*
- *Kigami, 'Analysis on Fractals', Cambridge Univ. Press, 2001*
- *Strichartz, 'Introduction to Differential Equations on Fractals', Princeton Univ. Press, 2006*



Typical for a large class of fractal spaces:

- "Martingale dimension" (Kusuoka, Hino) = degree of freedom for diffusion = "a.e. dimension of cotangent spaces" is one

(although Hausdorff dimension can be arbitrarily large (Laakso 2000))

- Until recently, no robust notion of differential  $df$  or gradient  $\nabla f$  or first order derivative on fractals
- Concepts *did exist in other areas*: Mokobodzki, LeJan 1978, Ikeda/Manabe 1976, Nakao 1985, Weaver 2000, Cipriani/Sauvageot 2003
- $df$  on fractals: Cipriani/Sauvageot 2009, Ionescu/Rogers/Teplyaev 2012, H./Röckner/Teplyaev 2013, etc.

Take "universal derivations"  $\delta_0 f(x, y) = f(x) - f(y)$ , use Hilbert seminorm

$$\|\bar{g}\delta_0 f\|_{\mathcal{H}}^2 := \frac{1}{2} \lim_n \left(\frac{5}{3}\right)^n \sum_{p, q \in V_n, q \sim_n p} |(\bar{g}\delta_0 f)(p, q)|^2,$$

on span of all  $(\bar{g}\delta_0 f)(p, q) = \frac{1}{2}(g(p) + g(q))\delta_0 f(p, q)$  with  $f, g \in \mathcal{F}$

Factoring out zero seminorm elements and completing, obtain a Hilbert space  $\mathcal{H} = "L^2(\Omega, \mathbb{R}^n)"$  of " $L^2$ -vector fields" and a first order derivation operator ("gradient / exterior derivative")

$$\partial : \mathcal{F} \rightarrow \mathcal{H},$$

$\partial f$  defined as the is  $\mathcal{H}$ -class of  $\delta_0 f$ .

Have  $\partial(fg) = f\partial g + g\partial f$  and

$$\|\partial f\|_{\mathcal{H}}^2 = \mathcal{E}(f) = " \int |\nabla f|^2 dx ", \quad f \in \mathcal{F}.$$

## Examples

On  $X = [0, 1]$  or  $X = S^1$  have  $\partial f = df = f' dx$  (exterior derivative)







Key tool: Poincaré duality (Baudoin/Kelleher 2016)

- Each  $\omega \in \mathcal{H}'' = L^2(\Omega, \mathbb{R}^n)''$  has an energy measure  $\nu_\omega$ ,

$$\langle g\omega, \omega \rangle_{\mathcal{H}} = \int_X g d\nu_\omega, \quad g \in C(X)$$

- map  $f \mapsto \star_\omega f := f\omega$  injective and an isometry  $\star_\omega : L^2(X, \nu_\omega) \rightarrow \mathcal{H}$  ("Hodge star operator")
- $\star_\omega$  surjective  $\Leftrightarrow (\mathcal{E}, \mathcal{F})$  has martingale dim one and  $\omega$  is m.e.d. (Baudoin/Kelleher 2016) ... no exotic property (can be relaxed), inverse is  $\star_\omega^{-1}(f\omega) = f$

## Examples

For  $X = [0, 1]$  with  $\omega = dx$  find  $f \mapsto \star f := f dx$  (classical).



- Define *function-valued* "differential operators"

$$\star_{\omega}^{-1} \partial : \mathcal{F} \rightarrow L^2(X, \nu_{\omega})$$

and

$$\partial^{\perp} := -\partial^* \star_{\omega} : \mathcal{D}_{\nu_{\omega}}(\partial^{\perp}) \rightarrow L^2(X, \nu_{\omega}),$$

where  $\mathcal{D}_{\nu_{\omega}}(\partial^{\perp}) := \star_{\omega}^{-1} \mathcal{D}(\partial^*) = \{f \in L^2(X, \nu_{\omega}) : \star_{\omega} f \in \mathcal{D}_{\nu_{\omega}}(\partial^*)\}$

- Special cases of  $\star_{\omega}^{-1} \partial$  already studied by Hino 2010
- Also consider variants based on

$$\mathcal{F}_B := \{f \in \mathcal{F} : f(p) = 0, p \in B\},$$

where  $B \subset X$  closed and  $\nu_{\omega}$ -null, write  $\partial_B$  etc. (boundary)

Talk: Mostly  $B = \emptyset$ , comment on case of nonempty  $B$

## Examples

On  $X = [0, 1]$  with  $\omega = dx$  and  $B = \{0, 1\}$  have

$$\star_{dx}^{-1} \partial_B f = \star_{dx}^{-1} (f' dx) = f', \quad f \in H_0^1(0, 1),$$

and

$$\left(-\star_{\omega}^{-1} \partial_B, \mathcal{F}_B\right) = \left(\frac{d}{dx}, H_0^1(0, 1)\right) \quad \text{"small"}$$

$$\left(\partial_B^{\perp}, \mathcal{D}_{\nu_{\omega}}(\partial_B^{\perp})\right) = \left(\frac{d}{dx}, H^1(0, 1)\right) \quad \text{"large"}$$

General situation:

### Lemma (H./Schefer 2024)

We have  $\mathcal{D}_{\nu_\omega}((\star_\omega^{-1} \partial_B)^*) = \mathcal{D}_{\nu_\omega}(\partial_B^\perp)$  and

$$(-\star_\omega^{-1} \partial_B)^* f = \partial_B^\perp f.$$

If in addition  $\omega$  is divergence free,  $\partial_B^* \omega = 0$ , then  $\mathcal{F} \subset \mathcal{D}_{\nu_\omega}(\partial_B^\perp)$ ,

$$\partial_B^\perp f = \star_\omega^{-1} \partial f, \quad f \in \mathcal{F},$$

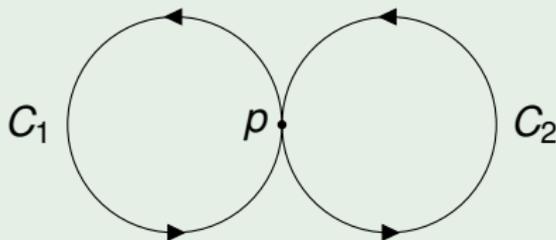
and  $(\partial_B^\perp, \mathcal{F}_B)$  is skew-symmetric on  $L^2(X, \nu_\omega)$ ,

$$\left\langle \partial_B^\perp f, g \right\rangle_{L^2(X, \nu_\omega)} = - \left\langle f, \partial_B^\perp g \right\rangle_{L^2(X, \nu_\omega)}, \quad f, g \in \mathcal{F}_B.$$

In general  $\mathcal{F} \subsetneq \mathcal{D}_{\nu_\omega}(\partial_B^\perp)$ , so that  $\partial_B^\perp$  is beyond the "standard" analysis of  $(\mathcal{E}, \mathcal{F})$ .

## Examples

Let  $X$  be the union of two circles  $C_i$  glued at a single point  $p$  and  $\omega = \omega_1 dx_1 + \omega_2 dx_2 \in \ker \partial^*$  with  $\omega_i \in \mathbb{R} \setminus \{0\}$ , fix orientations, identify  $H^1(C_i \setminus \{p\})$  with  $H^1(0, 1)$



$$\mathcal{D}(\partial^\perp) = \{f = (f_1, f_2) \in H^1(0, 1) \oplus H^1(0, 1) : \\ \omega_1(f_1(1) - f_1(0)) + \omega_2(f_2(1) - f_2(0)) = 0\}$$

( $f_i$  discontinuous, but satisfy a weighted Kirchhoff condition)

## Examples

$K = SG$ ,  $h \in \mathcal{F}$  be harmonic on  $K \setminus V_0$  with boundary values  $h(q_0) = 1$  and  $h(q_1) = h(q_2) = 0$  on  $V_0$ . Clearly  $\partial h \in \ker \partial_{V_0}^*$ . By Hino 2010  $\partial h$  is minimal energy-dominant, can use  $\star_{\partial h}$ . Let  $f_0, f_1, f_2 \in \mathcal{F}$  be such that

$$f_0(F_0 q_1) = f_1(F_0 q_1), \quad f_0(F_0 q_2) = f_2(F_0 q_2), \quad \text{but} \quad f_1(F_1 q_2) \neq f_2(F_1 q_2).$$

Then  $f := \mathbf{1}_{K_0 \setminus \{F_0 q_1, F_0 q_2\}} f_0 + \mathbf{1}_{K_1 \setminus \{F_1 q_2\}} f_1 + \mathbf{1}_{K_2} f_2$  is a bounded Borel function on  $K$ , discontinuous at  $F_1 q_2$ , therefore not in  $\mathcal{F}$ . But  $f \in \mathcal{D}(\partial_{V_0}^\perp)$ .

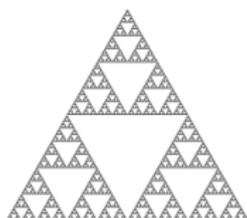
(cf. Li/Strichartz 2014, see also Schefer 2025).

- For time horizon  $T = \infty$  and velocity field  $b = \omega$  (CE) becomes

$$\begin{cases} \partial_t u(t) + \partial^\perp u(t) = 0, & t > 0, \\ u(0) = \dot{u} \end{cases} \quad (\text{CE}')$$

Assume that martingale dim of  $(\mathcal{E}, \mathcal{F})$  is one + that  $\omega$  is minimal energy dominant and divergence free

- For  $X = S^1$  have  $\dim \ker \partial^* = 1$  and (CE') is constant velocity case
- For SG  $\ker \partial^*$  infinite dimensional, cf. Ionescu/Rogers/Teplyaev 2012, Cipriani/Guido/Isola/Sauvageot 2009, 2013 ... therefore (CE') interesting



Each loop around a hole ("lacuna") corresponds to a one-dim. subspace of  $\mathcal{D}(\partial^*)$ , base element is m.e.d. velocity field for circular flow

In the case of nonempty boundary  $B = V_0$  also vector fields  $\partial h$  with suitable  $h$  harmonic on  $SG \setminus V_0$  are divergence free (and m.e.d.)

Consider (CE') with fixed m.e.d. and divergence free velocity field  $\omega$ .  
Strategy:

- 1 Choose "adapted" volume measure  $\nu = \nu_\omega$
- 2 "Choose" m-dissipative extension

$$- \star_\omega \partial \subset A \subset \partial^\perp$$

on  $L^2(X, \nu_\omega)$

- Use characterization of m-dissipative extensions in terms of boundary quadruples by Arendt/Chalendar/Eymard 2023; see also Schubert/Seifert/Voigt/Waurick 2015, Waurick/Kaliske 2012
  - **Our contribution: "topologically meaningful" boundary quadruples**
- 3 Obtain well-posedness of (CE') in semigroup sense from Lumer-Phillips theorem; chosen extension encodes "boundary conditions"

A *boundary quadruple* for  $-\star_\omega^{-1} \partial$  consists of pre-Hilbert spaces  $H_\pm$  and linear maps  $G_\pm : \mathcal{D}_{\nu_\omega}(\partial^\perp) \rightarrow H_\pm$  such that

$$\langle \partial^\perp f, g \rangle_{L^2(X, \nu_\omega)} + \langle f, -\partial^\perp g \rangle_{L^2(X, \nu_\omega)} = \langle G_+ f, G_+ g \rangle_{H_+} - \langle G_- f, G_- g \rangle_{H_-}$$

for all  $f, g \in \mathcal{D}_{\nu_\omega}(\partial^\perp)$  (and some further conds).

**Theorem (Arendt et al 2023, parametrization of all  $m$ -diss. extensions)**

$-\star_\omega \partial \subset A \subset \partial^\perp$  is an  $m$ -dissipative extension  $\Leftrightarrow$  there is a linear contraction  $\Theta : H_- \rightarrow H_+$  such that

$$\mathcal{D}(A) = \{f \in \mathcal{D}_{\nu_\omega}(\partial^\perp) : \Theta G_- f = G_+ f\} \quad \text{and} \quad Af = \partial^\perp f, f \in \mathcal{D}(A).$$

Write  $A^\ominus$  in this case.

Note:  $\mathcal{D}(A^\ominus) = \mathcal{D}(A)$  obtained by restricting "large" domain  $\mathcal{D}_{\nu_\omega}(\partial^\perp)$ .

## Examples

Have  $\mathcal{D}(\star_\omega^{-1} \partial) = H_0^1(0, 1)$ ,  $-\star_\omega^{-1} \partial f = -f'$ , give  $\mathcal{D}(\partial^\perp) = H^1(0, 1)$  and  $\partial^\perp f = -f'$ .

Setting  $H_+ := \mathbb{R}$ ,  $H_- := \mathbb{R}$  and  $G_+ f := f(0)$ ,  $G_- f := f(1)$ , obtain a boundary quadruple  $(H_-, H_+, G_-, G_+)$  for  $-\star_\omega^{-1} \partial$ .

$(A, \mathcal{D}(A))$  is an  $m$ -dissipative extension of  $-\star_\omega^{-1} \partial$  if and only if

$$\mathcal{D}(A) = \{f \in H^1(0, 1) : \theta f(1) = f(0)\} \quad \text{and} \quad Af = \partial^\perp f, \quad f \in \mathcal{D}(A),$$

with some  $-1 \leq \theta \leq 1$  and  $Af = -f'$  for  $f \in \mathcal{D}(A)$ .

In sequel, additionally assume that

- $\mathbf{1} \in \mathcal{F}$  and  $\ker \partial = \mathbb{R}$
- $\exists p \in X$  such that  $(\mathcal{F}_{\{p\}}, \mathcal{E})$  is Hilbert and  $\|f\|_{\text{sup}} \leq c_p \mathcal{E}(f)^{1/2}$ ,  
 $f \in \mathcal{F}_{\{p\}}$ , here  $c_p > 0$  universal constant

(... basically “ $(\mathcal{E}, \mathcal{F})$  local regular resistance form, and  $X$  compact in resistance metric”)

- Abstractly defined boundary quadruples always exist (Arendt et al 2023), but have no topo / geo meaning
- Aim: **construct meaningful boundary quadruples (for metric graphs, SG, ...), so that boundary conditions can be understood**
- First key tool: full description of the "large" domain  $\mathcal{D}_{\nu_\omega}(\partial^\perp)$

### Theorem (H./Schefer 2024, representation theorem)

*For any  $f \in \mathcal{D}_{\nu_\omega}(\partial^\perp)$  there are  $g \in \mathcal{F}$ ,  $u \in \mathcal{D}_{\nu_\omega}(\Delta)$  and  $w \in \ker \partial^\perp$  such that*

$$f = g + \star_\omega^{-1} \partial u + w,$$

*and  $z := \Delta u \in \ker \partial^\perp$ .*

Theorem says by which quantity  $f$  differs from an element  $g$  of  $\mathcal{F}$

## Examples

$X = [0, 1]$  with  $\omega = dx$  and  $B = \{0, 1\}$  find  $f = g + u'$  with  $g \in H^1(0, 1)$  and  $u' \in \mathbb{R}$ . Here  $\ker \partial^\perp = \{0\}$  and each harmonic function  $u$  is affine with constant slope  $\star_{dx} du = u'$ .

## Examples

For the two circles glued at  $p$  find that  $z = (z_1, z_2), w = (w_1, w_2) \in \ker \partial^\perp \cong \mathbb{R}^2$ .

- $z_i$  describe jumps of components  $f_i = f|_{C_i}$  of  $f = (f_1, f_2)$  at  $p$
- $w_i$  describe average values of components  $f_i$  of  $f$  at  $p$

Use representation theorem to obtain second key tool:

**Theorem (H./Schefer '24, integration by parts)**

*For any  $f_1, f_2 \in \mathcal{D}_{\nu_\omega}(\partial^\perp)$ , with notation as above and  $z_i := \Delta u_i$ , have*

$$\langle \partial^\perp f_1, f_2 \rangle_{L^2(X, \nu_\omega)} + \langle f_1, \partial^\perp f_2 \rangle_{L^2(X, \nu_\omega)} = \langle w_1, z_2 \rangle_{L^2(X, \nu_\omega)} + \langle z_1, w_2 \rangle_{L^2(X, \nu_\omega)},$$

*indep. of choice of reps.*

- "Boundary conditions" (loop conditions) involving  $w$  and  $z$  encode feedback of topological structure
- $\exists$  variant for nonempty finite  $B$ , it has further terms
- Proof by "straightforward manipulations"

Use ibp to construct boundary quadruples, sketch easy special case:

Suppose that  $B = \emptyset$  and  $\omega \in \ker \partial^*$ . Consider  $H_{\pm} := \ker \partial^{\perp} \ominus \mathbb{R}$ , let  $P : \ker \partial^{\perp} \rightarrow H_{\pm}$  denote orthogonal projection and set

$$G_{\pm} f := \frac{1}{\sqrt{2}} P(w \mp z).$$

**Theorem (H./Schefer '24)**

*$(H_{\pm}, G_{\pm})$  is a boundary quadruple for  $\star_{\omega}^{-1} \partial$ .*

Using this result, obtain following:

### Theorem (H./Schefer '24)

For any linear contraction  $\Theta : H_{\pm} \rightarrow H_{\pm}$  and any  $\dot{u} \in \mathcal{D}(A^{\Theta})$  the abstract Cauchy problem

$$\begin{cases} \partial_t u + \partial^{\perp} u = 0, & t > 0, \\ \Theta G_- u(t) = G_+ u(t) & t > 0, \\ u(0) = \dot{u} \end{cases}$$

is well-posed.

Second line fixes enough information to have uniqueness. Weak solutions (cf. Ambrosio/Trevisan 2014) cannot be unique.

Now try to interpret Cauchy problem for simple enough  $\omega$  and  $\Theta$  (some special cases).

## Examples

For single circle:  $H_{\pm} = \{0\}$ ,  $G_{\pm} = 0$ , ibp is classical, (CE') has no extra condition, only periodic constant velocity solution, consistent with known uniqueness of operator extension.

## Examples

For two circles glued at a single point  $p$ :  $H_{\pm} \cong \mathbb{R}$ ,

$$G_{\pm} f = \frac{1}{2} (w_1 \mp z_1 - (w_{\mp} z_2)),$$

(CE') gets extra condition depending on parameter  $\bar{\theta} \in [-1, 1]$ , e.g.,

- $\bar{\theta} = 1$  periodic motion on one circle only
- $\bar{\theta} = -1$  periodic motion "changing tracks at  $p$ "



Many thanks !