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# DISPERSION RELATIONS AND WAVE OPERATORS IN SELF-SIMILAR QUASI-CONTINUOUS LINEAR CHAINS

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## 1 Abstract

We construct self-similar functions and linear operators to deduce a self-similar variant of the Laplacian operator and of the D'Alembertian wave operator. The exigence of self-similarity as a symmetry property requires the introduction of non-local particle-particle interactions. We derive a self-similar linear wave operator describing the dynamics of a quasi-continuous linear chain of infinite length with a spatially self-similar distribution of nonlocal inter-particle springs. The self-similarity of the nonlocal harmonic particle-particle interactions results in a dispersion relation of the form of a Weierstrass-Mandelbrot function which exhibits self-similar and fractal features. We also derive a continuum approximation which relates the self-similar Laplacian to fractional integrals and yields in the low-frequency regime a power law frequency-dependence of the oscillator density.

**Keywords:** Self-similarity, self-similar functions, affine transformations, Weierstrass-Mandelbrot function, fractal functions, fractals, power laws, fractional integrals.

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## 2 Introduction

In the seventies of the last century the development of the *Fractal Geometry* by Mandelbrot [1] launched a scientific revolution. However, the mathematical roots of this discipline originate much earlier in the 19<sup>th</sup> century [2]. The superior electromagnetic properties of “*fractal antennae*” have been known already for a while [3, 4]. More recently one found by means of numerical simulations that fractal gaskets such as the Sierpinski gasket reveal interesting vibrational properties [5]. Meanwhile physical problems in fractal and self-similar structures or media become more and more a subject of interest also in analytical mechanics and engineering science. This is true in statics and dynamics. However technological exploitations of effects based on self-similarity and “fractality” are still very limited due to a lack of fundamental understanding of the role of the self-similar symmetry. An improved understanding could raise an enormous new field for basic research and applications in a wide range of disciplines including fluid mechanics and the mechanics of granular media and solids. Some initial steps have been performed (see papers [5, 6, 7, 8, 9, 10] and the references therein). However a generally accepted “fractal mechanics” has yet to be developed. Therefore, it is highly desirable to develop sufficiently simple models which are on the one hand accessible to a mathematical-analytical framework and on the other hand which capture the essential features imposed by self-similar scale invariant symmetry. The goal of this demonstration is to develop such a model.

Several significant contributions of fractal and self-similar chains and lattices have been presented [13, 14, 15, 16]. In these papers problems on *discrete* lattices with fractal features are addressed. Closed form solutions for the dynamic Green’s function and the vibrational spectrum of a linear chain with spatially exponential properties are developed in a recent paper [11]. A similar fractal type of linear chain as in the present paper has been considered very recently by Tarasov [7]. Unlike in the present paper the chain considered by Tarasov in [7] is *discrete*, i.e. there remains a characteristic length scale which is given by the next-neighbor distance of the particles.

In contrast to all these works we analyze in the present paper vibrational properties in a *quasi-continuous* linear chain with (in the self-similar limiting case) infinitesimal lattice spacing with a non-local spatially self-similar distribution of power-law-scaled harmonic inter-particle interactions (springs). In this way we avoid the appearance of a characteristic length scale in our chain model. It seems there are analogue situations in turbulence [17] and other areas where the present interdisciplinary approach could be useful.

Our demonstration is organized as follows: § 3 is devoted to the construction of self-similar functions and operators where a self-similar variant of the Laplacian is deduced. This Laplacian gets his physical justification in § 4. It is further shown in § 3 that in a continuum approximation this Laplacian takes the form of fractional integrals. In § 4 we consider a self-similar quasi-continuous linear chain with self-similar harmonic interactions. The equation of motion of this chain takes the form of a self-similar wave equation containing the self-similar Laplacian defined in § 3 leading to a dispersion relation having the form of the Weierstrass-Mandelbrot function which is a self-similar and for a certain parameter range also a fractal function.

## 3 Construction of self-similar functions and linear operators

In this paragraph we define the term “self-similarity” with respect to functions and operators. We call a scalar function  $\phi(h)$  *exact self-similar* with respect to variable  $h$  if the condition

$$\phi(Nh) = \Lambda\phi(h) \tag{1}$$

is satisfied for all values  $h > 0$  of the scalar variable  $h$ . We call (1) the “affine problem”<sup>1</sup> where  $N$  is a fixed parameter and  $\Lambda = N^\delta$  represents a continuous set of admissible eigenvalues. The band of

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<sup>1</sup>where we restrict here to affine transformations  $h' = Nh + c$  with  $c = 0$ .

admissible  $\delta = \frac{\ln \Lambda}{\ln N}$  is to be determined. A function  $\phi(h)$  satisfying (1) for a certain  $N$  and admissible  $\Lambda = N^\delta$  represents an unknown “solution” to the affine problem of the form  $\phi_{N,\delta}(h)$  and is to be determined.

As we will see below for a given  $N$  solutions  $\phi(h)$  exist only in a certain range of admissible  $\Lambda$ . From the definition of the problem follows that if  $\phi(h)$  is a solution of (1) it is also a solution of  $\phi(N^s h) = \Lambda^s \phi(h)$  where  $s \in \mathbf{Z}$  is discrete and can take all positive and negative integers including zero. We emphasize that non-integer  $s$  are not admitted. The discrete set of pairs  $\Lambda^s, N^s$  are for all  $s \in \mathbf{Z}$  related by a power law with the same power  $\delta$ , i.e.  $\Lambda = N^\delta$  hence  $\Lambda^s = (N^s)^\delta$ . By replacing  $\Lambda$  and  $N$  by  $\Lambda^{-1}$  and  $N^{-1}$  in (1) defines the identical problem. Hence we can restrict our considerations on fixed values of  $N > 1$ .

We can consider the affine problem (1) as the eigenvalue problem for a linear operator  $\hat{A}_N$  with a certain given fixed parameter  $N$  and eigenfunctions  $\phi(h)$  to be determined which correspond to an *admissible* range of eigenvalues  $\Lambda = N^\delta$  (or equivalently to an admissible range of exponent  $\delta = \ln \Lambda / \ln N$ ). For a function  $f(x, h)$  we denote by  $\hat{A}_N(h)f(x, h) =: f(x, Nh)$  when the affine transformation is only performed with respect to variable  $h$ .

We assume  $\Lambda, N \in \mathbb{R}$  for physical reasons without too much loss of generality to be real and positive. For our convenience we define the “affine” operator  $\hat{A}_N$  as follows

$$\hat{A}_N f(h) =: f(Nh) \quad (2)$$

It is easily verified that the affine operator  $\hat{A}_N$  is *linear*, i.e.

$$\hat{A}_N (c_1 f_1(h) + c_2 f_2(h)) = c_1 f_1(Nh) + c_2 f_2(Nh) \quad (3)$$

and

$$\hat{A}_N^s f(h) = f(N^s h), \quad s = 0 \pm 1, \pm 2, \dots \pm \infty \quad (4)$$

We can define affine operator functions for any smooth function  $g(\tau)$  that can be expanded into a Maclaurin series as

$$g(\tau) = \sum_{s=0}^{\infty} a_s \tau^s \quad (5)$$

We define an affine operator function in the form

$$g(\xi \hat{A}_N) = \sum_{s=0}^{\infty} a_s \xi^s \hat{A}_N^s \quad (6)$$

where  $\xi$  denotes a scalar parameter. The operator function which is defined by (6) acts on a function  $f(h)$  as follows

$$g(\xi \hat{A}_N) f(h) = \sum_{s=0}^{\infty} a_s \xi^s f(N^s h) \quad (7)$$

where relation (4) with expansion (6) has been used. The convergence of series (7) has to be verified for a function  $f(h)$  to be admissible. An explicit representation of the affine operator  $\hat{A}_N$  can be obtained when we write  $f(h) = f(e^{\ln h}) = \bar{f}(\ln h)$  to arrive at

$$\hat{A}_N(h) = e^{\ln N \frac{d}{d(\ln h)}} \quad (8)$$

This relation is immediately verified in view of

$$\hat{A}_N(h) f(h) = e^{\ln N \frac{d}{d(\ln h)}} f(e^{\ln h}) = f(e^{\ln h + \ln N}) = f(Nh) \quad (9)$$

With this machinery we are now able to construct self-similar functions and operators.

### 3.1 Construction of self-similar functions

A self-similar function solving problem (1) is formally given by the series

$$\phi(h) = \sum_{s=-\infty}^{\infty} \Lambda^{-s} \hat{A}_N^s f(h) = \sum_{s=-\infty}^{\infty} \Lambda^{-s} f(N^s h) \quad (10)$$

for any function  $f(h)$  for which the series (10) is uniformly convergent for all  $h$ . We introduce the self-similar operator

$$\hat{T}_N = \sum_{s=-\infty}^{\infty} \Lambda^{-s} \hat{A}_N^s \quad (11)$$

that fulfils formally the condition of self-similarity  $\hat{A}_N \hat{T}_N = \Lambda \hat{T}_N$  and hence (10) solves the affine problem (1). In view of the symmetry with respect to inversion of the sign of  $s$  in (10) and (11) we can restrict ourselves to  $N > 1$  ( $N, \Lambda \in \mathbb{R}$ ) without any loss of generality<sup>2</sup>: Let us look for admissible functions  $f(t)$  for which (10) is convergent. To this end we have to demand simultaneous convergence of the partial sums over positive and negative  $s$ . Let us assume that (where we can confine ourselves to  $t > 0$ )

$$\lim_{t \rightarrow 0} f(t) = a_0 t^\alpha \quad (12)$$

For  $t \rightarrow \infty$  we have to demand that  $|f(t)|$  increases not stronger than a power of  $t$ , i.e.

$$\lim_{t \rightarrow \infty} f(t) = c_\infty t^\beta \quad (13)$$

with  $a_0, c_\infty$  denoting constants. Both exponents  $\alpha, \beta \in \mathbb{R}$  are allowed to take positive or negative values which do not need to be integers. A brief consideration of partial sums yields the following requirements for  $\Lambda = N^\delta$ , namely: Summation over  $s < 0$  in (10) requires absolute convergence of a geometrical series leading to the condition for its argument  $\Lambda N^{-\alpha} < 1$ . That is we have to demand  $\delta < \alpha$ . The partial sum over  $s > 0$  requires absolute convergence of a geometrical series leading to the condition for its argument  $\Lambda^{-1} N^\beta < 1$  which corresponds to  $\delta > \beta$ . Both conditions are simultaneously met if

$$N^\beta < \Lambda = N^\delta < N^\alpha \quad (14)$$

or equivalently

$$\beta < \delta = \frac{\ln \Lambda}{\ln N} < \alpha \quad (15)$$

Relations (14) and (15) require additionally  $\beta < \alpha$ , that is only functions  $f(t)$  with the behaviour (12) and (13) with  $\beta < \alpha$  are *admissible* in (10). The case  $\beta = 0$  includes for instance certain bounded functions  $|f(t)| < M$  such as some periodic functions.

### 3.2 A self-similar analogue to the Laplace operator

In the sprit of (10) and (11) we construct an exactly self-similar function from the second difference according to

$$\phi(x, h) = \hat{T}_N(h) (u(x+h) + u(x-h) - 2u(x)) \quad (16)$$

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<sup>2</sup>We also can exclude the trivial case  $N = 1$ .

where  $u(\dots)$  denotes an arbitrary smooth continuous field variable and  $\hat{T}_N(h)$  expresses that the affine operator  $\hat{A}_N(h)$  acts only on the dependence on  $h$ , that is  $\hat{A}_N(h)v(x, h) = v(x, Nh)$ . We have with  $\xi = \Lambda^{-1}$  the expression

$$\phi(x, h) = \sum_{s=-\infty}^{\infty} \xi^s \{u(x + N^s h) + u(x - N^s h) - 2u(x)\} \quad (17)$$

which is a self-similar function with respect to its dependence on  $h$  with  $\hat{A}_N(h)\phi(x, h) = \phi(x, Nh) = \xi^{-1}\phi(x, h)$  but a regular function with respect to  $x$ . The function  $\phi(x, h)$  exists if the series (17) is convergent. Let us assume that  $u(x)$  is a smooth function with a convergent Taylor series for any  $h$ . Then we have with  $u(x \pm h) = e^{\pm h \frac{d}{dx}} u(x)$  and  $u(x + h) + u(x - h) - 2u(x) = (e^{h \frac{d}{dx}} + e^{-h \frac{d}{dx}} - 2) u(x)$  which can be written as

$$u(x + h) + u(x - h) - 2u(x) = 4 \sinh^2 \left( \frac{h}{2} \frac{d}{dx} \right) u(x) = h^2 \frac{d^2}{dx^2} u(x) + \text{orders } h^{\geq 4} \quad (18)$$

thus  $\alpha = 2$  in criteria (12) is met. If we demand  $u(x)$  being Fourier transformable we have as necessary condition that

$$\int_{-\infty}^{\infty} |u(x)| dx < \infty \quad (19)$$

exists. This is true if  $|u(t)|$  tends to zero as  $t \rightarrow \pm\infty$  as  $|t|^\beta$  where  $\beta < -1$ . We have then the condition that

$$\beta < 0 < \delta = -\frac{\ln \xi}{\ln N} < \alpha = 2 \quad (20)$$

We will see below that only  $\delta > 0$  is *physically admissible*, i.e. compatible with harmonic particle-particle interactions which decrease with increasing particle-particle distance.

The 1D Laplacian  $\Delta_1$  is defined by

$$\Delta_1 u(x) = \frac{d^2}{dx^2} u(x) = \lim_{\tau \rightarrow 0} \frac{(u(x + \tau) + u(x - \tau) - 2u(x))}{\tau^2} \quad (21)$$

Let us now define a self-similar analogue to the 1D Laplacian (21) where we put with  $\xi = N^{-\delta}$

$$\Delta_{(\delta, N, \tau)} u(x) =: \text{const} \lim_{\tau \rightarrow 0} \tau^{-\lambda} \phi(x, \tau) \quad (22)$$

$$= \text{const} \lim_{\tau \rightarrow 0} \tau^{-\lambda} \sum_{s=-\infty}^{\infty} \xi^s (u(x + N^s \tau) + u(x - N^s \tau) - 2u(x)) \quad (23)$$

where we have introduced a renormalisation-multiplier  $\tau^{-\lambda}$  with the unknown power  $\lambda$  to be determined such that the limiting case is finite. The constant factor *const* indicates that there is a certain arbitrariness in this definition and will be chosen conveniently. Let us consider the limit  $\tau \rightarrow 0$  by the special sequence  $\tau_n = N^{-n} h$  with  $n \rightarrow \infty$  and  $h$  being constant. Unlike in the 1D case (21), the result of this limiting process depends crucially on the choice of the sequence  $\tau_n$ . We see here that the self-similar Laplacian cannot be defined uniquely as in the 1D case. We have (by putting in (22)  $\text{const} = h^\lambda$ )

$$\Delta_{(\delta, N, h)} u(x) = \lim_{n \rightarrow \infty} N^{\lambda n} \xi^n \sum_{s=-\infty}^{\infty} \xi^{s-n} (u(x + N^{s-n} h) + u(x - N^{s-n} h) - 2u(x)) \quad (24)$$

which assumes by replacing  $s - n \rightarrow s$  the form

$$\Delta_{(\delta, N, h)} u(x) = \phi(x, h) \lim_{n \rightarrow \infty} N^{-(\delta-\lambda)n} \quad (25)$$

which is only finite and nonzero if  $\lambda = \delta$ . The ‘‘Laplacian’’ can then be defined simply by

$$\Delta_{(\delta,N,h)}u(x) =: \lim_{n \rightarrow \infty} N^{\delta n} \phi(x, N^{-n}h) = \phi(x, h) \quad (26)$$

or by using (16) and (18) we can simply write<sup>3</sup>

$$\Delta_{(\delta,N,h)} = 4\hat{T}_N(h) \sinh^2 \left( \frac{h}{2} \frac{\partial}{\partial x} \right) = 4 \sum_{s=-\infty}^{\infty} N^{-\delta s} \sinh^2 \left( \frac{N^s h}{2} \frac{\partial}{\partial x} \right) \quad (27)$$

where  $\hat{T}_N(h)$  is the self-similar operator defined in (11). The self-similar analogue of Laplace operator defined by (27) depends on the parameters  $\delta, N, h$ . We furthermore observe the self-similarity of Laplacian (27) with respect to its dependence on  $h$ , namely

$$\Delta_{(\delta,N,Nh)} = N^\delta \Delta_{(\delta,N,h)} \quad (28)$$

### 3.3 Continuum approximation - link to fractional integrals

For numerical evaluations it may be convenient to utilize a continuum approximation of the self-similar Laplacian (27). To this end we put  $N = 1 + \epsilon$  (with  $0 < \epsilon \ll 1$  thus  $\epsilon \approx \ln N$ ) where  $\epsilon$  is assumed to be ‘‘small’’ and  $s\epsilon = v$  such that  $dv \approx \epsilon$  and  $N^s = (1 + \epsilon)^{\frac{v}{\epsilon}} \approx e^v$ . In this approximation  $N^s \approx e^v$  becomes a (quasi)-continuous variable when  $s$  runs through  $s \in \mathbf{Z}$ . Then we can write (10) in the form

$$\phi(h) = \sum_{s=-\infty}^{\infty} N^{-s\delta} f(N^s h) \approx \frac{1}{\epsilon} \int_{-\infty}^{\infty} e^{-\delta v} f(h e^v) dv \quad (29)$$

which can be further written with  $h e^v = \tau$  ( $h > 0$ ) and  $\frac{d\tau}{\tau} = dv$  and  $\tau(v \rightarrow -\infty) = 0$  and  $\tau(v \rightarrow \infty) = \infty$  as

$$\phi(h) \approx \frac{h^\delta}{\epsilon} \int_0^\infty \frac{f(\tau)}{\tau^{1+\delta}} d\tau \quad (30)$$

In this continuum approximation the function  $\phi(h)$  obeys the same scaling behaviour as (10), namely  $\phi(h\lambda) = \lambda^\delta \phi(h)$  but in contrast to (10)  $\lambda$  can assume any continuous positive value. This is due to the fact that (30) is holding for  $N = 1 + \epsilon$  with sufficiently small  $\epsilon > 0$  since in this limiting case there exists for any continuous value  $\lambda > 0$  an  $m \in \mathbf{Z}$  such that  $N^m \approx \lambda$ . The existence requirement for integral (30) leads to the same requirements for  $f(t)$  as in (10), namely inequality (15). Application of the approximate relation (30) to Laplacian (27) yields

$$\Delta_{(\delta,\epsilon,h)}u(x) \approx \frac{h^\delta}{\epsilon} \int_0^\infty \frac{(u(x - \tau) + u(x + \tau) - 2u(x))}{\tau^{1+\delta}} d\tau \quad (31)$$

where this integral exists for  $\beta < 0 < \delta < 2$  and  $\beta < -1$  because the required existence of integral (19) and relation (18). By performing two partial integrations and by taking into account the vanishing boundary terms at  $\tau = 0$  and  $\tau = \infty$  for  $0 < \delta < 2$ , we can re-write (31) in the form of a convolution of the conventional 1D Laplacian  $\frac{d^2 u}{dx^2}(x)$ , namely

$$\Delta_{(\delta,\epsilon,h)}u(x) \approx \int_{-\infty}^{\infty} g(|x - \tau|) \frac{d^2 u}{d\tau^2}(\tau) d\tau \quad (32)$$

with the kernel

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<sup>3</sup>We have to replace  $\frac{d}{dx} \rightarrow \frac{\partial}{\partial x}$  if the Laplacian acts on a field  $u(x, t)$  as in Sec. 4.

$$g(|x|) = \frac{h^\delta}{\delta(\delta-1)\epsilon} |x|^{1-\delta}, \quad \delta \neq 1 \quad (33)$$

where  $0 < \delta < 2$  and  $g(|x|) = -\frac{h}{\epsilon} \ln |x|$  for  $\delta = 1$ . We can further write for  $\delta \neq 1$  (32) in terms of *fractional integrals*

$$\Delta_{(\delta=2-D,\epsilon,h)} u(x) \approx \frac{h^{2-D}}{\epsilon} \frac{\Gamma(D)}{(D-1)(D-2)} \left( \mathcal{D}_{-\infty,x}^{-D} + (-1)^D \mathcal{D}_{\infty,x}^{-D} \right) \Delta_1 u(x) \quad (34)$$

where  $\Delta_1 u(x) = \frac{d^2}{dx^2} u(x)$  denotes the conventional 1D-Laplacian and  $D = 2 - \delta > 0$  which is positive in the admissible range of  $0 < \delta < 2$ . For  $0 < \delta < 1$  the quantity  $D$  can be identified with the estimated fractal dimension of the fractal dispersion relation of the Laplacian [18] which is deduced in the next section. In (34) we have introduced the Riemann-Liouville fractional integral  $\mathcal{D}_{a,x}^{-D}$  which is defined by (e.g. [19, 20])

$$\mathcal{D}_{a,x}^{-D} v(x) = \frac{1}{\Gamma(D)} \int_a^x (x-\tau)^{D-1} v(\tau) d\tau \quad (35)$$

where  $\Gamma(D)$  denotes the  $\Gamma$ -function which represents the generalization of the factorial function to non-integer  $D > 0$ . The  $\Gamma$ -function is defined as

$$\Gamma(D) = \int_0^\infty \tau^{D-1} e^{-\tau} d\tau, \quad D > 0 \quad (36)$$

For positive integers  $D > 0$  the  $\Gamma$ -function reproduces the factorial-function  $\Gamma(D) = (D-1)!$  with  $D = 1, 2, \dots, \infty$ .

## 4 The physical chain model

We consider an infinitely long quasi-continuous linear chain of identical particles. Any space-point  $x$  corresponds to a “material point” or particle. The mass density of particles is assumed to be spatially homogeneous and equal to one for any space point  $x$ . Any particle is associated with one degree of freedom which is represented by the displacement field  $u(x, t)$  where  $x$  is its spatial (Lagrangian) coordinate and  $t$  indicates time. In this sense we consider a quasi continuous spatial distribution of particles. Any particle at space-point  $x$  is non-locally connected by harmonic springs of strength  $\xi^s$  to particles located at  $x \pm N^s h$ , where  $N > 1$  and  $N \in \mathbb{R}$  is not necessarily integer,  $h > 0$ , and  $s = 0, \pm 1, \pm 2, \dots, \pm \infty$ . The requirement of decreasing spring constants with increasing particle-particle distance leads to the requirement that  $\xi = N^{-\delta} < 1$  ( $N > 1$ ) i.e. only chains with  $\delta > 0$  are physically admissible. In order to get exact self-similarity we avoid the notion of “next-neighbour particles” in our chain which would be equivalent to the introduction of an internal length scale (the next neighbour distance). To admit particle interactions over arbitrarily close distances  $N^s h \rightarrow 0$  ( $s \rightarrow -\infty, h = \text{const}$ ) our chain has to be *quasi-continuous*. This is the principal difference to the *discrete* chain considered recently by Tarasov [7] which is discrete and not self-similar.

The Hamiltonian which describes our chain can be written as

$$H = \frac{1}{2} \int_{-\infty}^{\infty} \left( \dot{u}^2(x, t) + \mathcal{V}(x, t, h) \right) dx \quad (37)$$

In the spirit of (10) the elastic energy density  $\mathcal{V}(x, t, h)$  is assumed to be constructed self-similarly, namely<sup>4</sup>

$$\mathcal{V}(x, t, h) = \frac{1}{2} \hat{T}_N(h) \left[ (u(x, t) - u(x + h, t))^2 + (u(x, t) - u(x - h, t))^2 \right] \quad (38)$$

where  $\hat{T}_N(h)$  is the self-similar operator (11) with  $\xi = \Lambda^{-1} = N^{-\delta}$  to arrive at

$$\mathcal{V}(x, t, h) = \frac{1}{2} \sum_{s=-\infty}^{\infty} \xi^s \left[ (u(x, t) - u(x + hN^s, t))^2 + (u(x, t) - u(x - hN^s, t))^2 \right] \quad (39)$$

The elastic energy density  $\mathcal{V}(x, t, h)$  fulfills the condition of self-similarity with respect to  $h$ , namely

$$\hat{A}_N(h) \mathcal{V}(x, t, h) = \mathcal{V}(x, t, Nh) = \xi^{-1} \mathcal{V}(x, t, h) \quad (40)$$

We have to demand in our physical model that the energy is finite, i.e. (39) needs to be convergent which yields  $\alpha = 2$  as for the Laplacian (17). To determine  $\beta$  we have to demand that  $u(x, t)$  is a Fourier transformable field<sup>5</sup>. Thus we have to have an asymptotic behaviour of  $|u(x \pm \tau, t)| \rightarrow 0$  as  $\tau^\beta$  where  $\beta < -1$  as  $\tau \rightarrow \infty$ . From this follows  $|u(x, t) - u(x \pm \tau, t)|^2$  behaves then as  $|u(x, t)|^2$ . Hence, the elastic energy density (39) is finite if

$$0 < \delta < 2 \quad (41)$$

where  $\beta < -1$ .

This inequality determines the range of the admissible values of  $\delta$  in order to achieve convergence. The equation of motion is obtained from

$$\frac{\partial^2 u}{\partial t^2} = -\frac{\delta H}{\delta u} \quad (42)$$

(where  $\delta./\delta u$  stands for a functional derivative) to arrive at

$$\frac{\partial^2 u}{\partial t^2} = - \sum_{s=-\infty}^{\infty} \xi^s (2u(x, t) - u(x + hN^s, t) - u(x - hN^s, t)) \quad (43)$$

$$\frac{\partial^2 u}{\partial t^2} = \Delta_{(\delta, N, h)} u(x, t) \quad (44)$$

with the self-similar Laplacian  $\Delta_{(\delta, N, h)}$  of equation (27). As the elastic energy density (39) the equation of motion is convergent for  $\delta$  being in the interval (41) where  $\beta < -1$ . We can re-write (44) in the compact form of a wave equation

$$\square_{(\delta, N, h)} u(x, t) = 0 \quad (45)$$

where  $\square_{(\delta, N, h)}$  is the *self-similar analogue of the d'Alembertian wave operator* having the form

$$\square_{(\delta, N, h)} = \Delta_{(\delta, N, h)} - \frac{\partial^2}{\partial t^2} \quad (46)$$

The d'Alembertian (46) with the Laplacian (27) describes the wave propagation in the self-similar chain with Hamiltonian (37). The present approach seems to be useful as a point of departure to establish a generalized theory of wave propagation in self-similar media.

Now we determine the dispersion relation, which is constituted by the (negative) eigenvalues of the (semi-)negative definite Laplacian (27). To this end we make use of the fact that the displacement

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<sup>4</sup>The additional factor 1/2 in the elastic energy avoids double counting.

<sup>5</sup>This assumption defines the (function) space of eigenmodes and corresponds to infinite body boundary conditions.

field  $u(x, t)$  is Fourier transformable (guaranteed by choosing  $\beta < -1$ ) and that the exponentials  $e^{ikx}$  are eigenfunctions of the self-similar Laplacian (27). We hence write the Fourier integral

$$u(x, t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \tilde{u}(k, t) e^{ikx} dk \quad (47)$$

to re-write (44) for the Fourier amplitudes  $\tilde{u}(k, t)$  in the form

$$\frac{\partial^2 \tilde{u}}{\partial t^2}(k, t) = -\bar{\omega}^2(k) \tilde{u}(k, t) \quad (48)$$

and obtain

$$\omega^2(kh) = 4 \sum_{s=-\infty}^{\infty} N^{-\delta s} \sin^2\left(\frac{khN^s}{2}\right) \quad (49)$$

The series (49) describes a *Weierstrass-Mandelbrot function* which is a continuous and for  $0 < \delta \leq 1$  a nowhere differentiable function [1, 18]. The Weierstrass-Mandelbrot function (49) fulfills the condition of self-similar symmetry, namely

$$\omega^2(Nkh) = N^\delta \omega^2(kh) \quad (50)$$

where the interval of convergence of the series of the *Weierstrass-Mandelbrot function* (49) is also given by (41). We emphasize that indeed *only* exponents  $\delta$  in the interval (41) are *admissible* in Hamiltonian (37) with the elastic energy density (39) in order to have a “well-posed” problem.

It was shown by Hardy [18] that for  $\xi N > 1$  and  $\xi = N^{-\delta} < 1$  or equivalently for

$$0 < \delta < 1 \quad (51)$$

the Weierstrass-Mandelbrot function of the form (49) is not only self-similar but also a *fractal curve* of (estimated) non-integer fractal (Hausdorff) dimension  $D = 2 - \delta > 1$ . Figs. 2-4 show dispersion curves  $\omega^2(kh)$  for different decreasing values of admissible  $0 < \delta < 1$  and increasing fractal dimension  $D$ . Fig. 1 corresponds to the non-fractal case ( $\delta = 1.2 > 1$ ). The increase of the fractal dimension from Figs. 2-4 is indicated by the increasingly irregular harsh behaviour of the curves. In Fig. 4 the fractal dimension of the dispersion curve is with  $D = 1.9$  already close to the plane-filling dimension 2.

To evaluate (49) approximately it is convenient to replace the series by an integral utilizing a similar substitution as in Sec. 3.3 ( $\epsilon \approx \ln N$ ). By doing so we smoothen the Weierstrass-Mandelbrot function (49). It is important to notice that the resulting approximate dispersion relation is hence differentiable and has not any more a fractal dimension  $D > 1$  in the interval (51). For sufficiently “small”  $|k|h$  ( $h > 0$ ), i.e. in the long-wave regime we arrive at

$$\omega^2(kh) \approx \frac{(h|k|)^\delta}{\epsilon} C \quad (52)$$

which is only finite if  $(|k|h)^\delta$  is in the order of magnitude of  $\epsilon$  or smaller. This regime which includes the long-wave limit  $k \rightarrow 0$  is hence characterized by a power law behaviour  $\bar{\omega}(k) \approx \text{Const} |k|^{\delta/2}$  of the dispersion relation. The constant  $C$  introduced in (52) is given by the integral

$$C = 2 \int_0^\infty \frac{(1 - \cos \tau)}{\tau^{1+\delta}} d\tau \quad (53)$$

which exists for  $\delta$  being within interval (41).

This approximation holds for “small”  $\epsilon \approx \ln N \neq 0$  ( $0 < \epsilon \ll 1$ )<sup>6</sup> which corresponds to the limiting case that  $N^s = e^v$  is continuous. In this limiting case we obtain the oscillator density from [11]<sup>7</sup>

$$\rho(\omega) = 2 \frac{1}{2\pi} \frac{d|k|}{d\omega} \quad (54)$$

which is normalized such that  $\rho(\omega)d\omega$  counts the number (per unit length) of normal oscillators having frequencies within the interval  $[\omega, \omega + d\omega]$ . We obtain then a power law of the form

$$\rho(\omega) = \frac{2}{\pi\delta h} \left( \frac{\epsilon}{C} \right)^{\frac{1}{\delta}} \omega^{\frac{2}{\delta}-1} \quad (55)$$

where  $\delta$  is restricted within interval (41). We observe hence that the power  $\frac{2}{\delta}-1$  is restricted within the range  $0 < \frac{2}{\delta}-1 < \infty$  for  $0 < \delta < 2$ , especially with always vanishing oscillator density  $\rho(\omega \rightarrow 0) = 0$ .

We emphasize that neither is the dependence on  $k$  of the Weierstrass-Mandelbrot function (49) represented by a *continuous*  $|k|^\delta$ -dependence nor is this function differentiable with respect to  $k$ . Application of (54) is hence only justified to be applied to the approximative representation (52) if  $0 < \epsilon \ll 1$  thus  $N = 1 + \epsilon$  is sufficiently close to 1 so that  $N^s$  is a quasi-continuous function when  $s$  runs through  $s \in \mathbf{Z}$ . Hence (54) is not generally applicable to (49) for any arbitrary  $N > 1$ . We can consider (55) as the low-frequency regime  $\omega \rightarrow 0$  of the oscillator density holding *only* in the quasi-continuous case  $N = 1 + \epsilon$  with  $0 < \epsilon \ll 1$ .

## 5 Conclusions

We have depicted how self-similar functions and linear operators can be constructed in a simple manner by utilizing a certain category of conventional “admissible” functions. This approach enables us to construct non-local self-similar analogues to the Laplacian and d’Alembert wave operator. The linear self-similar equation of motion describes the propagation of waves in a quasi-continuous linear chain with harmonic non-local self-similar particle-interactions. The complexity which comes into play by the self-similarity of the non-local interactions is completely captured by the dispersion relations which assume the forms of Weierstrass-Mandelbrot functions (49) exhibiting exact self-similarity and for certain parameter combinations (relation (51)) fractal features. In a continuum approximation the self-similar Laplacian is expressed in terms of fractional integrals (eq. (34)) leading for small  $k$  (long-wave limit) to a power-law dispersion relation (eq. (52)) and to a power-law oscillator density (eq. (55)) in the low-frequency regime.

The self-similar wave operator (46) with the Laplacian (27) can be generalized to describe wave propagation in fractal and self-similar structures which are fractal subspaces embedded in Euclidean spaces of 1-3 dimensions. The development of such an approach could be a crucial step towards a better understanding of the dynamics in materials with scale hierarchies of internal structures (“multiscale materials”) which may be idealized as fractal and self-similar materials.

We hope to inspire further work and collaborations in this direction to develop appropriate approaches useful for the modelling of static and dynamic problems in self-similar and fractal structures in a wider interdisciplinary context.

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<sup>6</sup> $\epsilon = 0$  has to be excluded since it corresponds to  $N = 1$ .

<sup>7</sup>The additional prefactor “2” takes into account the two branches of the dispersion relation (49) (one for  $k < 0$  and one for  $k > 0$ ).

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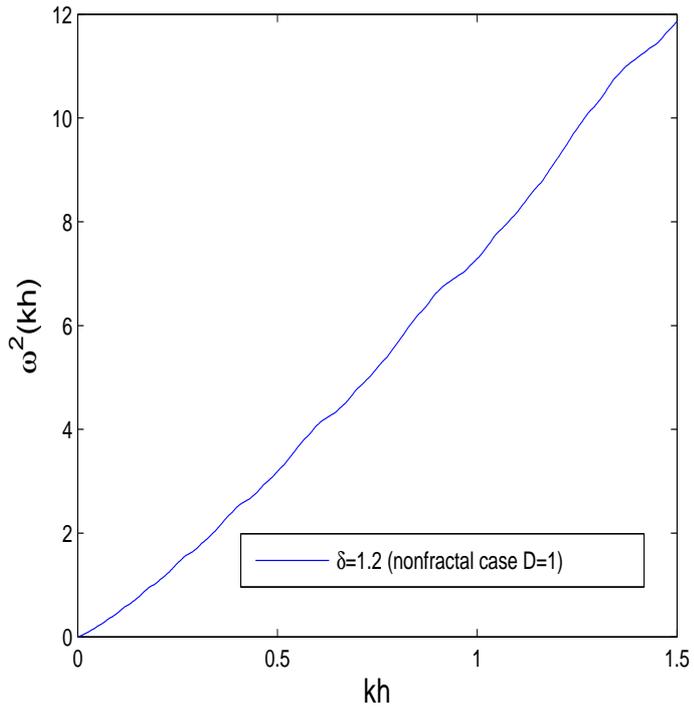


Figure 1: Dispersion relation  $\omega^2(kh)$  in arbitrary units for  $N = 1.5$  and  $\delta = 1.2$

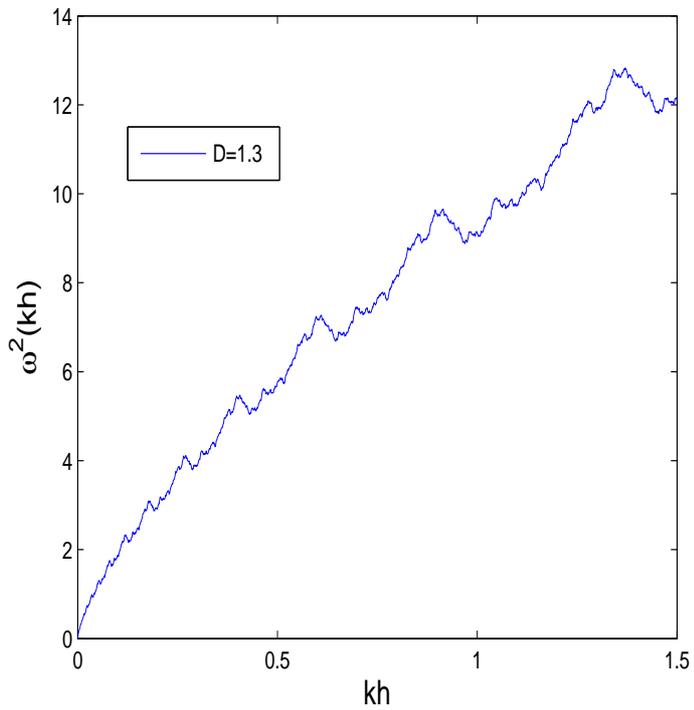


Figure 2: Dispersion relation  $\omega^2(kh)$  in arbitrary units for  $N = 1.5$  and  $\delta = 0.7$

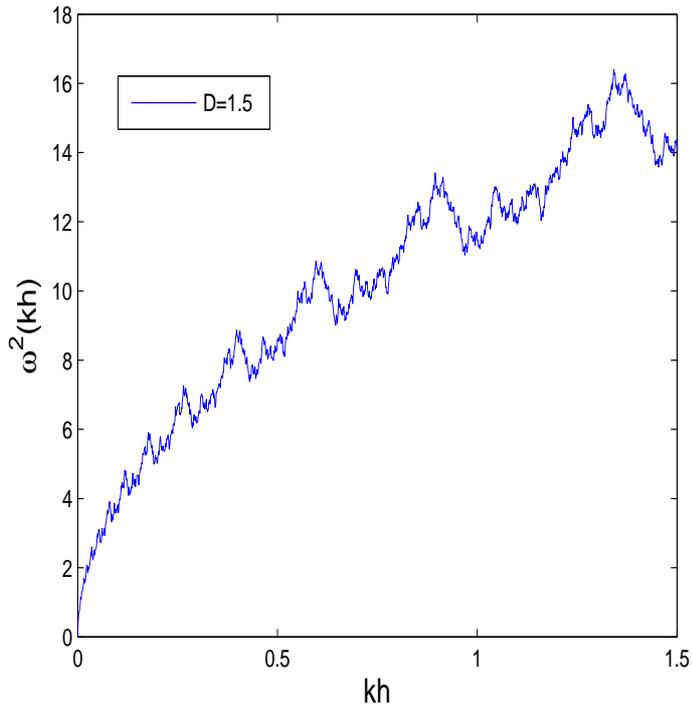


Figure 3: Dispersion relation  $\omega^2(kh)$  in arbitrary units for  $N = 1.5$  and  $\delta = 0.5$

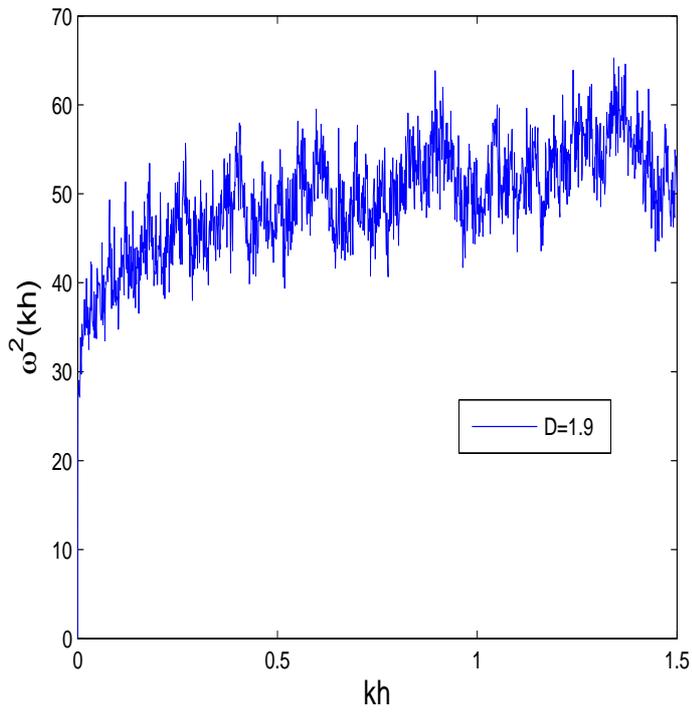


Figure 4: Dispersion relation  $\omega^2(kh)$  in arbitrary units for  $N = 1.5$  and  $\delta = 0.1$