Boundary element methods for scattering by fractal screens

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Joint work with
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A. Caetano (Aveiro)



Acoustic wave scattering by a planar screen

Acoustic waves in free space governed by wave eq. $\frac{\partial^2 U}{\partial t^2} - \Delta U = 0$.

In time-harmonic regime, assume $U(\mathbf{x},t) = \Re\{u(\mathbf{x})e^{-ikt}\}$ and look for u. u satisfies Helmholtz equation $\Delta u + k^2 u = 0$, with wavenumber k > 0.

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Scattering: incoming wave u^i hits obstacle Γ and generates field u.

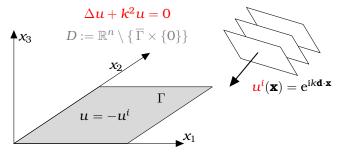
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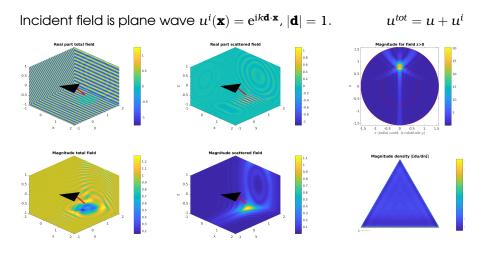
 Γ bounded subset of $\Gamma_{\infty}:=\{\mathbf{x}\in\mathbb{R}^n:x_n=0\}\cong\mathbb{R}^{n-1}$, n=2,3



u satisfies Sommerfeld radiation condition (SRC) at infinity (i.e. $\partial_r u - iku = o\left(r^{(1-n)/2}\right)$ uniformly as $r = |\mathbf{x}| \to \infty$).

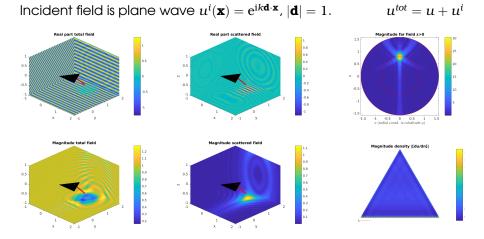
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Scattering by Lipschitz and rough screens



Classical problem when Γ is open and Lipschitz.

Scattering by Lipschitz and rough screens



Classical problem when Γ is open and Lipschitz.

What happens for arbitrary (rougher than Lipschitz, e.g. fractal) Γ ?

Waves and fractals: applications

Wideband fractal antennas



 $\textbf{(Figures from $\tt http://www.antenna-theory.com/antennas/fractal.php)}\\$

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Scattering by ice crystals in atmospheric physics e.g. C. Westbrook





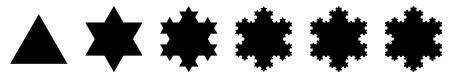
Fractal apertures in laser optics e.g. J. Christian

Scattering by fractal screens



Lots of mathematical challenges:

- ► How to formulate well-posed BVPs? (What is the right function space setting? How to impose BCs?)
- ▶ How do prefractal solutions converge to fractal solutions?
- ▶ How can we accurately compute the scattered field?
- **.**..



Note: several tools developed here might be used in the (numerical) analysis of different IEs & BVPs involving complicated domains.

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Outline

- Sobolev spaces on rough sets
- ▶ BVPs and BIEs
 - open screens
 - compact screens



- ▶ Prefractal to fractal convergence
- BEM and convergence
- Examples & numerics
 - ► Cantor dust: dependence on Hausdorff dimension
 - Sierpinski triangle: dependence on frequency
 - Snowflakes: inner and outer approximations
 - **.** . . .

We need fractional (Bessel) Sobolev spaces on $\Gamma \subset \mathbb{R}^{n-1}$. For $\mathbf{s} \in \mathbb{R}$ let

$$\underline{H^s(\mathbb{R}^{n-1})} = \left\{ u \in \mathbb{S}^*(\mathbb{R}^{n-1}) : \|u\|_{H^s(\mathbb{R}^{n-1})}^2 := \int_{\mathbb{R}^{n-1}} (1 + |\xi|^2)^s |\hat{u}(\xi)|^2 \, \mathrm{d}\xi < \infty \right\}$$

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For $\Gamma \subset \mathbb{R}^{n-1}$ open and $F \subset \mathbb{R}^{n-1}$ closed define

(McLean)

$$\begin{split} H^s(\Gamma) &:= \{u|_\Gamma : u \in H^s(\mathbb{R}^{n-1})\} & \text{restriction} \\ \widetilde{H}^s(\Gamma) &:= \overline{C_0^\infty(\Gamma)}^{H^s(\mathbb{R}^{n-1})} & \text{closure} \\ H^s_F &:= \{u \in H^s(\mathbb{R}^{n-1}) : \text{supp}\, u \subset F\} & \text{support} \end{split}$$

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 restriction $\widetilde H^s(\Gamma):=\overline{C_0^\infty(\Gamma)}^{H^s(\mathbb R^{n-1})}$ closure $H^s_F:=\{u\in H^s(\mathbb R^{n-1}): \mathrm{supp}\, u\subset F\}$ support

- When Γ is Lipschitz it holds that
- $\widetilde{H}^{s}(\Gamma) = (H^{-s}(\Gamma))^{*} \text{ with equal norms}$
- ▶ $s \in \mathbb{N} \Rightarrow \|u\|_{H^s(\Gamma)}^2 \sim \sum_{|\alpha| \le s} \int_{\Gamma} |\partial^{\alpha} u|^2$
- $ightharpoonup \widetilde{H}^s(\Gamma) = H^s_{\overline{\Gamma}} \qquad (\cong H^s_{00}(\Gamma), \, s \ge 0)$
- $ightharpoonup H_{\partial\Gamma}^{\pm 1/2} = \{0\}$
- $\blacktriangleright \ \{H^s(\Gamma)\}_{s\in \mathbb{R}} \ \text{and} \ \{\widetilde{H}^s(\Gamma)\}_{s\in \mathbb{R}} \\ \text{are interpolation scales}.$

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support For general open Γ

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$$u^2$$

$$|u|^2$$

IS

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$$\mathbf{\tilde{H}}^{s}(\Gamma) = \mathbf{H}^{s}_{\Sigma} \qquad (\cong H^{s}_{00}(\Gamma), s \geq 0)$$

$$H_{\partial\Gamma}^{\pm 1/2} = \{0\}$$

$$\begin{array}{l} \blacktriangleright \ H_{\partial\Gamma}^{s,\gamma} = \{0\} \\ \\ \blacktriangleright \ \{H^s(\Gamma)\}_{s\in\mathbb{R}} \ \text{and} \ \{\widetilde{H}^s(\Gamma)\}_{s\in\mathbb{R}} \end{array}$$

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 and $\{H^s(\Gamma)\}_{s\in\mathbb{R}}$ are interpolation scales.

BVPs for open and compact screens

BVP $D^{op}(\Gamma)$ for open screens

Let $\Gamma \subset \Gamma_{\infty}$ be bounded & open. Given $g \in H^{1/2}(\Gamma)$ (for instance, $g = -(\gamma^{\pm}u^i)|_{\Gamma}$), find $u \in C^2(D) \cap W^{1,\mathrm{loc}}(D)$ satisfying

$$\Delta u + k^2 u = 0$$
 in D , $(\gamma^\pm u)|_\Gamma = g$, Sommerfeld RC.



$$\gamma^{\pm}=\operatorname{traces}:W^1(\mathbb{R}^n_{\pm}) o H^{1/2}(\Gamma_{\infty})$$

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Let $\Gamma \subset \Gamma_{\infty}$ be compact. Given $g \in \widetilde{H}^{1/2}(\Gamma^c)^{\perp}$ (e.g., $g = -P_{\Gamma}u^i$), find $u \in C^2(D) \cap W^{1,\mathrm{loc}}(D)$ satisfying

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Orthogonal projection ${\color{red}P_{\Gamma}:H^{1/2}(\Gamma_{\infty})\to \widetilde{H}^{1/2}(\Gamma^c)^{\perp}}.$

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If Ω bdd open, $\widetilde{H}^{-1/2}(\Omega)=H^{-1/2}_{\overline{\Omega}}$, then $\mathsf{D}^{op}(\Omega)\&\mathsf{D}^{co}(\overline{\Omega})$ are equivalent.

Well-posedness & boundary integral equations

Theorem (CW, H, M 2019)

If $\widetilde{H}^{-1/2}(\Gamma) = H_{\Gamma}^{-1/2}$ then problem $\mathsf{D}^{op}(\Gamma)$ has a unique solution u.

Theorem (CW, H, M 2019)

Problem $\mathsf{D}^{co}(\Gamma)$ has a unique solution u.

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Problem $\mathsf{D}^{co}(\Gamma)$ has a unique solution u.

$${m u}$$
 satisfies the representation formula ${m u}({m x}) = -{\cal S}_\Gamma \phi({m x}), {m x} \in D$, where $\phi = [\partial_{m n} u] := \partial_{m n}^+ u - \partial_{m n}^- u$ is the unique solution of BIE ${m S}_\Gamma \phi = -{m g}$.

 $\mathcal{S}_{\Gamma}=$ single-layer potential,

 $S_{\Gamma}=$ single layer operator: cont. & coercive in $H^{-1/2}(\mathbb{R}^{n-1})$ norm.

$$\begin{split} &\mathcal{S}_{\Gamma}\psi(\mathbf{x}) := \int_{\Gamma} \Phi(\mathbf{x},\mathbf{y})\psi(\mathbf{x})\mathrm{d}s(\mathbf{y}) \\ &\mathcal{S}_{\Gamma} : \widetilde{H}^{-1/2}(\Gamma) \to C^{2}(D) \cap W^{1,loc}(\mathbb{R}^{n}) \\ &S_{\Gamma}\psi = (\gamma^{\pm}\mathcal{S}_{\Gamma}\psi)|_{\Gamma} \\ &S_{\Gamma} : \widetilde{H}^{-1/2}(\Gamma) \to H^{1/2}(\Gamma) \end{split}$$

$$\left|\begin{array}{l} \mathcal{S}_{\Gamma}: H_{\Gamma}^{-1/2} \to C^{2}(D) \cap W^{1,loc}(\mathbb{R}^{n}) \\ \mathcal{S}_{\Gamma} = P_{\Gamma} \gamma^{\pm} \mathcal{S}_{\Gamma} \\ \mathcal{S}_{\Gamma}: H_{\Gamma}^{-1/2} \to \widetilde{H}^{1/2}(\Gamma^{c})^{\perp} \end{array}\right|$$

 Φ is the Helmholtz fundamental solution ($\Phi(\mathbf{x},\mathbf{y})=rac{e^{\mathrm{i}k|\mathbf{x}-\mathbf{y}|}}{4\pi|\mathbf{x}-\mathbf{y}|}$ for n=3)

When is $\widetilde{H}^{-1/2}(\Gamma) = H_{\overline{\Gamma}}^{-1/2}$?

The previous theorems extend classical results for Lipschitz domains (STEPHAN & WENDLAND 1984, STEPHAN 1987).

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Sufficient conditions for $\widetilde{H}^{-1/2}(\Gamma)=H^{-1/2}_{\overline{\Gamma}}$ are that $|\partial\Gamma|=0$ and either

- $ightharpoonup \Gamma$ is C^0 (e.g. Lipschitz);
- ▶ Γ is C^0 except at a set of countably many points $P \subset \partial \Gamma$ such that P has only finitely many limit points;
- ightharpoonup is "thick", in the sense of Triebel.



$$(\widetilde{H}^{-1/2}(\Gamma) = H_{\overline{\Gamma}}^{-1/2} \iff C_0^{\infty}(\Gamma) \overset{\text{dense}}{\subset} \{v \in H^{-1/2}(\mathbb{R}^{n-1}) : \operatorname{supp} v \subset \overline{\Gamma}\})$$

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Cases with $\widetilde{H}^{-1/2}(\Gamma) \neq H_{\overline{\Gamma}}^{-1/2}$ constructed using characterisation: If $s \in \mathbb{R}$, $\operatorname{int}(\overline{\Gamma})$ is C^0 then $\widetilde{H}^s(\Gamma) = H_{\overline{\Gamma}}^s \iff H_{\operatorname{int}(\overline{\Gamma}) \setminus \Gamma}^{-s} = \{0\}.$

BIEs can be written as continuous & coercive variational problems posed in subspaces of $H^{-1/2}(\Gamma_\infty)$: either $\widetilde{H}^{-1/2}(\Gamma)$ or $H_\Gamma^{-1/2}$.

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 holds, then $\phi_j \to \phi$ in $H^{-1/2}(\Gamma_\infty)$ and $\mathcal{S}_{\Gamma_*}\phi_j \to \mathcal{S}_{\Gamma_*}\phi$ in $W^{1,\mathrm{loc}}(\mathbb{R}^n)$,

where
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Definition of Mosco convergence (1969): $H \supset W_j \xrightarrow{\mathcal{M}} W \subset H$ if

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- 1) open $\Gamma_j \subset \Gamma_{j+1}$ 2) compact $\Gamma_j \supset \Gamma_{j+1}$ 3) non-nested $\Gamma_j \not \supset \Gamma_{j+1}$

Part II

The boundary element method

Partition prefractal Γ_j with mesh $M_j = \{T_{j,1}, \ldots, T_{T_j,N_j}\}$, $h_j :=$ mesh size. Denote by $V_i^h \subset H^{-1/2}(\Gamma_\infty)$ the space of piecewise constants on M_i .

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Galerkin BEM: solve restriction of (variational form of) BIE to V_i^h :

$$\begin{array}{l} \operatorname{find} \frac{\phi_j^h \in V_j^h}{\forall \psi^h \in V_j^h} \operatorname{s.t.} \ \int_{\Gamma_J} \int_{\Gamma_J} \Phi(\mathbf{x}, \mathbf{y}) \phi_j^h(\mathbf{x}) \overline{\psi^h(\mathbf{y})} \mathrm{d}\mathbf{x} \mathrm{d}\mathbf{y} = - \int_{\Gamma_J} g(\mathbf{y}) \overline{\psi^h(\mathbf{y})} \mathrm{d}\mathbf{y} \end{array}$$

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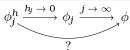
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We want to ensure that BEM solution on Γ_j converges to BIE solution on Γ .



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We want to ensure that BEM solution on Γ_j converges to BIE solution on Γ . $\phi_j^h \xrightarrow{h_j \to 0} \phi_j \xrightarrow{j \to \infty} \phi$

If
$$V_j^h \xrightarrow{\mathcal{M}} V$$
, (with either $V = \widetilde{H}^{-1/2}(\Gamma)$ or $V = H_\Gamma^{-1/2}$) then BEM solution $\phi_j^h \to \phi$ in $H^{-1/2}(\Gamma_\infty)$ and $\mathcal{S}_{\Gamma_*}\phi_j^h \to u$ in $W^{1,\mathrm{loc}}(\mathbb{R}^n)$

Mosco convergence extends Céa argument: Galerkin convergence for discrete spaces not contained in limit space.

Might be useful in very different settings!

Non-conforming FEM?

BEM convergence: open screen

Assume all mesh elements have disjoint convex hulls and $|\partial T_{i,l}| = 0$. (Allow multi-component elements!)

How to choose $(h_j)_{j=0}^{\infty}$ so that $V_j^h \xrightarrow{\mathcal{M}} V$?



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Theorem (CW, H, M 2019)

Let Γ , Γ_i be bounded open, $\Gamma_i \subset \Gamma_{i+1}$, $\Gamma = \bigcup_{i=0}^{\infty} \Gamma_i$. Then BEM convergence holds if $h_i \to 0$ as $j \to \infty$.

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Let Γ , Γ_i be bounded open, $\Gamma_i \subset \Gamma_{i+1}$, $\Gamma = \bigcup_{i=0}^{\infty} \Gamma_i$. Then BEM convergence holds if $h_i \to 0$ as $j \to \infty$.

For $V_i^h \xrightarrow{\mathcal{M}} V = \widetilde{H}^{-1/2}(\Gamma) = \overline{C_0^{\infty}(\Gamma)}$ we have to show (i) strong approximability and (ii) weak closedness. For (i), let $v \in C_0^{\infty}(\Gamma)$. Then $\exists j_*(v)$ s.t. $v \in C_0^{\infty}(\Gamma_j)$ for $j \geq j_*(v)$ and

$$\|\Pi_{L^2,V_j^h}\upsilon - \upsilon\|_{\widetilde{H}^{-1/2}(\Gamma)} \le (h_j/\pi)^{1/2} \|\upsilon\|_{L^2(\Gamma_j)}.$$

For (ii),
$$V_j^h \subset \widetilde{H}^{-1/2}(\Gamma_j) \xrightarrow{\mathcal{M}} \widetilde{H}^{-1/2}(\Gamma)$$
.

Extends to some non-nested $\Gamma_{i, \neg}^{\not\subset} \Gamma_{i+1}$, e.g.



BEM convergence: compact screen

When Γ is compact with empty interior and $\dim_{\mathbf{H}}\Gamma>1$ this argument fails because $C_0^\infty(\Gamma^\circ)=\{0\}$ is not dense in $V=H_\Gamma^{-1/2}\neq\{0\}$.



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To obtain a smooth approximation we mollify: this enlarges the support.

Currently only results for "thickened prefractals".



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Theorem (CW, H, M 2019)

Let Γ compact & Γ_j open satisfy $\Gamma \subset \Gamma(\epsilon_j) \subset \Gamma_j \subset \Gamma(\eta_j)$, $0 < \epsilon_j < \eta_j \to 0$. Then BEM convergence holds if $h_j = o(\epsilon_j)$ as $j \to \infty$. If H^t_Γ is dense in $H^{-1/2}_\Gamma$ for $t \in (-1/2,0)$ then $h_j = o(\epsilon_j^{-2t})$ suffices.

If Γ is **d**-set (e.g. IFS attractor), $h_{\!j}=o(\epsilon_i^\mu)$, $\mu>n-1-\dim_{\mathrm{H}}\Gamma$ is enough.

14

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If Γ is d-set (e.g. IFS attractor), $h_j=o(\epsilon_j^\mu)$, $\mu>n-1-\dim_{\mathrm{H}}\Gamma$ is enough. Proof of (i) (strong approx.): Let $v\in H^t_\Gamma$ and set $v_j:=(\psi_{\varepsilon_j/2}*v)$, then

$$\|\Pi_{L^{2},V_{j}^{h}}v_{j}-v_{j}\|_{\widetilde{H}^{-1/2}(\Gamma)}\leq \left(h_{j}/\pi\right)^{1/2}\|v_{j}\|_{L^{2}(\Gamma_{j})}\leq \left(h_{j}/\pi\right)^{1/2}\left(\varepsilon_{j}/2\right)^{t}\|v\|_{H_{\Gamma}^{t}}.$$

Attractors of iterated function systems

```
Let s_1,\ldots,s_m:\mathbb{R}^{n-1}\to\mathbb{R}^{n-1} be contracting similarities, s(U):=\bigcup_{m=1}^{\nu}s_m(U), for U\subset\mathbb{R}^{n-1}, \Gamma=s(\Gamma) the unique attractor (the fractal).
```

(Open set condition.) $s_m(O) \cap s_{m'}(O) = \emptyset$.

Assume $O \neq \emptyset$ is open, convex, $s(O) \subset O$ and $s_m(O) \cap s_{m'}(O) = \emptyset$. Define open prefractal sequence: $\Gamma_0 := O$, $\Gamma_{j+1} := s(\Gamma_j)$

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Let $M_0=\{T_{0,1},...,T_{0,N_0}\}$ be any convex mesh on Γ_0 , then define a convex mesh on Γ_j as

$$extbf{M}_{j} := \left\{ extbf{s}_{m_{1}} \circ \cdots \circ extbf{s}_{m_{j}} \left(T_{0,l}
ight) : 1 \leq m_{j'} \leq
u ext{ for } j' = 1, ..., j ext{ and } 1 \leq l \leq N_{0}
ight\}.$$

Then Γ is a d-set, BVP convergence and BEM convergence hold.

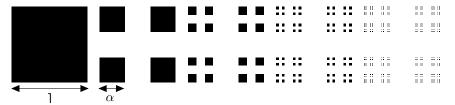
The prefractals Γ_j are not the natural ones, but thickened. Also extends to "pre-convex" meshes.

Part III

Examples and numerics

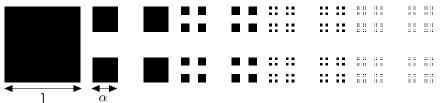
Cantor dust

Cantor dust is Cartesian product of 2 copies of Cantor set with parameter $0<\alpha<1/2$. Prefractals Γ_0,\ldots,Γ_4 :



Cantor dust

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- $\Gamma \text{ ``audible'' } (\phi \neq 0) \iff \alpha > \frac{1}{4} \iff \dim_{\mathrm{H}}(\Gamma) > 1.$ $(\phi \neq 0 \iff \dim_{\mathrm{H}}(\Gamma) > 1 \text{ holds for all d-sets!})$
- $\blacktriangleright H_{\Gamma_j}^{-1/2} \xrightarrow{\mathcal{M}} H_{\Gamma}^{-1/2}$, prefractal solutions ϕ_j converge to ϕ .
- BEM on thickened prefractals converge,
 1 DOF / prefractal component is enough.

Actually BEM converges with even less than 1 DOF/component: m_j components/element on Γ_j for $1 \le m_j < 4^{(\frac{\log 4}{\log 1/\alpha} - 1)j}$.

Cantor dust: field plots

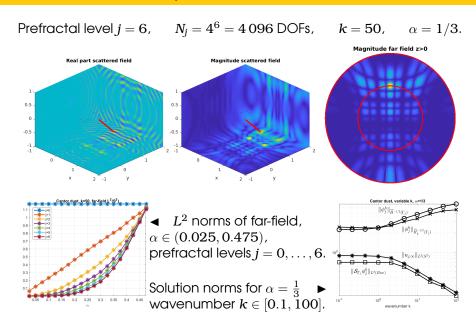
2 -1

Prefractal level
$$j=6$$
, $N_j=4^6=4\,096$ DOFs, $k=50$, $\alpha=1/3$.

Real part scattered field Magnitude scattered field Magni

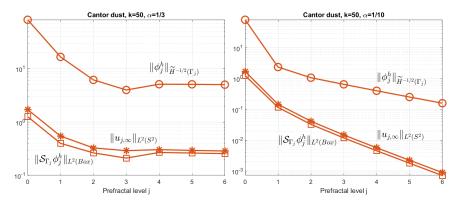
17

Cantor dust: field plots



Cantor dust, solution norms

Norm of ○ Neumann jumps (BIE solution), □ near-field, * far-field:



Norms of the solution on the prefractals converge:

- ▶ to positive constant values for $\alpha = 1/3$ (left),
- ▶ to 0 for $\alpha = 1/10$ (right).

18

Sierpinski triangle

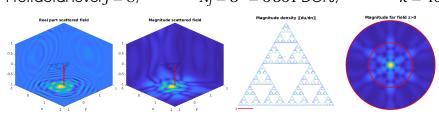


 $H_{\Gamma_j}^{-1/2} \xrightarrow{\mathcal{M}} H_{\Gamma}^{-1/2}$, prefractal solutions ϕ_j converge to ϕ . BEM on thickened prefractals converges if $h_j = o((\frac{3}{4} - \epsilon)^j)$.

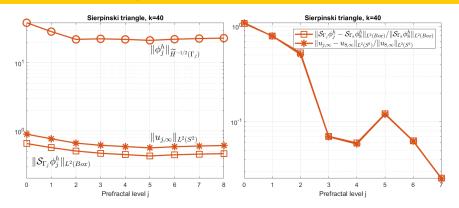
Prefractal level j = 8,

$$\mathit{N}_{j}=3^{8}=6\,561$$
 DOFs,

k = 40:



Sierpinski triangle, solution norms



$$\begin{array}{l} \text{Right plot} \\ \text{near- \& far-field:} \end{array} \square = \frac{\|\mathcal{S}_{\Gamma_{\!J}}\phi_{\!J} - \mathcal{S}_{\Gamma_{\!8}}\phi_{\!8}\|_{L^2(BOX)}}{\|\mathcal{S}_{\Gamma_{\!8}}\phi_{\!8}\|_{L^2(BOX)}}, \quad * = \frac{\|u_{\!J,\infty} - u_{\!8,\infty}\|_{L^2(\mathbb{S}^2)}}{\|u_{\!8,\infty}\|_{L^2(\mathbb{S}^2)}}. \end{array}$$

Prefractal level 3 is where density maxima are located and all wavelength-size prefractal features are resolved: big error reduction!

Koch snowflake

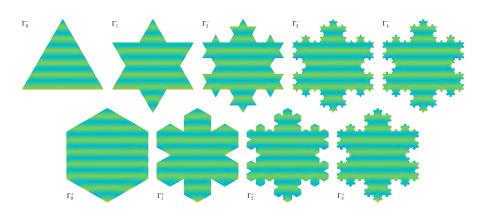
We can approximate Γ from inside and outside with polygons Γ_j^{\pm} :

$$\Gamma_1^- \subset \Gamma_2^- \subset \Gamma_3^- \subset \cdots \subset \bigcup_{j \in \mathbb{N}} \Gamma_j^- = \Gamma \subset \overline{\Gamma} = \bigcap_{j \in \mathbb{N}} \Gamma_j^+ \subset \cdots \subset \Gamma_3^+ \subset \Gamma_2^+ \subset \Gamma_1^+.$$

For a scattering BVP, since Γ is "thick", $\widetilde{H}^{\pm 1/2}(\Gamma) = H_{\overline{\Gamma}}^{\pm 1/2}$ and both sequences u_j^{\pm} converge to the same limit.

(CAETANO + H + M, 2018)

Real part of fields on inner and outer prefractals

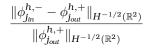


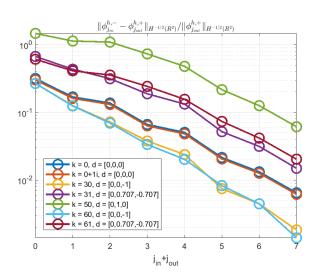
$$k = 61$$
, $\mathbf{d} = (0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})^{\top}$, 3576 to 10344 DOFs.

Now I compare $\phi_j^{h,-}$ against $\phi_{j-1}^{h,+}$ and $\phi_j^{h,+}$.

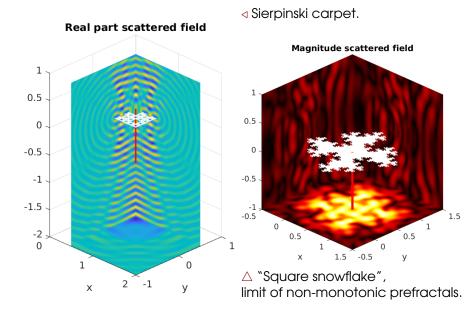
22

Inner and outer snowflake approximations



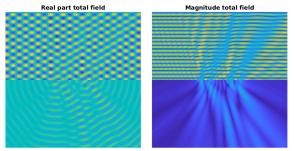


Other shapes



Apertures

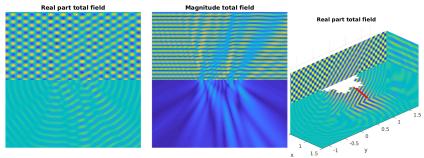
Field through bounded apertures in unbounded Neumann screens computed via Babinet's principle.



n=1, Cantor set $\alpha=1/3$, prefractal level 12: field through 0-measure holes!

Apertures

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Koch snowflake-shaped aperture △

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- ▶ DPH, AM, A note on properties of the restriction operator on Sobolev spaces, JAA 2017.
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- ► SNCW, DPH, AM, Boundary element methods for acoustic scattering by fractal screens coming soon!

. . .

Open questions

- ✓ Impedance (Robin) bc's: see Dave Hewett's talk!
- Regularity theory for the fractal solution
- Rates of convergence
- Approximation on fractals
- ▶ Fast BEM implementation
- What about curved screens? More general rough scatterers?
- What about the Maxwell case?
 Other PDEs? (Laplace, reaction-diffusion already covered.)
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Thank you!