Expectations over Fractal Sets

Michael Rose

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Synapse spatial distributions





R.E. Crandall, *On the fractal distribution of brain synapses*. In Computational and Analytical Mathematics (2013).

Classical box integrals

 $B_n(s)$ is the order-s moment of separation between a random point and a **vertex** of the *n*-cube:

$$B_n(s) := \langle |x|^s \rangle_{x \in [0,1]^n} = \int_{x \in [0,1]^n} |x|^s \mathcal{D}x$$

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 $\Delta_n(s)$ is the order-*s* moment of separation between **two random points** in the *n*-cube:

$$\Delta_n(s) := \langle |x-y|^s \rangle_{x,y \in [0,1]^n} = \int_{x,y \in [0,1]^n} |x-y|^s \mathcal{D}x \mathcal{D}y$$

R.S. Anderssen, R.P. Brent, D.J. Daley and P.A.P. Moran, *Concerning* $\int_0^1 \cdots \int_0^1 (x_1^2 + \cdots + x_k^2)^{1/2} dx_1 \cdots dx_k$ and a Taylor Series Method. SIAM Journal on Applied Mathematics 30 (1976).

D.H. Bailey, J.M. Borwein and R.E. Crandall, *Box integrals*. Journal of Computational and Applied Mathematics 206 (2007).

- 1. Expectations over String-generated Cantor Sets (SCSs).
- 2. Expectations over Iterated Function System (IFS) attractors.
- 3. Ongoing Mathematics and Computation.

String-generated Cantor Set (SCS) expectations

Ternary expansion for coordinates of $x = (x_1, ..., x_n) \in [0, 1]^n$ (with $x_{jk} \in \{0, 1, 2\}$):

 $U(c) := \#\{1$'s in ternary vector $c\}$

- $x_1 = 0 \cdot x_{11} x_{12} x_{13} \dots$
- $x_2 = 0 \cdot x_{21} x_{22} x_{23} \dots$

÷

$$x_n = 0 \cdot x_{n1} x_{n2} x_{n3} \cdots$$

$$\uparrow \uparrow \uparrow$$

$$G_1 \quad G_2 \quad G_3 \quad \cdots$$

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Definition (String-generated Cantor set)

Given an embedding space $[0,1]^n$ and an entirely-periodic string $P = P_1P_2 \dots P_p$ of non-negative integers with $P_i \leq n$ for all $i = 1, 2, \dots, p$,

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$$x_n = 0 \cdot x_{n1} x_{n2} x_{n3} \dots$$

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$$c_1 c_2 c_3 \dots$$

Definition (String-generated Cantor set)

Given an embedding space $[0, 1]^n$ and an entirely-periodic string $P = P_1 P_2 \dots P_p$ of non-negative integers with $P_i \leq n$ for all $i = 1, 2, \dots, p$, the **String-Generated Cantor Set (SCS)**, denoted $C_n(P)$, is the set of all admissible $x \in [0, 1]^n$, where

 $x \text{ admissible } \iff U(c_k) \leq P_k \quad \forall k \in \mathbb{N}$



D.H. Bailey, J.M. Borwein, R.E. Crandall and M.G. Rose, *Expectations on fractal sets*. Applied Mathematics and Computation 220 (2013).

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 $\Delta_n(s)$ is the order-*s* moment of separation between **two random points** in the *n*-cube:

$$\Delta_n(s) := \langle |x-y|^s \rangle_{x,y \in [0,1]^n} = \int_{x,y \in [0,1]^n} |x-y|^s \mathcal{D}x \mathcal{D}y$$

Fractal Box Integrals



Definition of expectation

Definition (Expectation over an SCS) The expectation of $F : \mathbb{R}^n \to \mathbb{C}$ on an SCS $C_n(P)$ is defined by:

$$\langle F(x) \rangle_{x \in C_n(P)} := \lim_{j \to \infty} \frac{1}{N_1 \cdots N_j} \sum_{\substack{U(c_i) \le P_i \\ U(c_i) \le P_i}} F\left(\frac{c_1}{3} + \frac{c_2}{3^2} + \dots + \frac{c_j}{3^j}\right)$$

$$\langle F(x-y) \rangle_{x,y \in C_n(P)} := \lim_{j \to \infty} \frac{1}{N_1^2 \cdots N_j^2} \sum_{\substack{U(c_i) \le P_i \\ U(d_i) \le P_i}} F\left(\frac{c_1 - d_1}{3} + \dots + \frac{c_j - d_j}{3^j}\right)$$

when the respective limits exist.

Functional equations for expectations

Proposition (Functional equations for expectations)

For x, y in \mathbb{R}^n and appropriate F the expectations pertaining to the box integrals B and Δ satisfy the **functional equations**:

$$\langle F(x) \rangle_{x \in C_n(P)} = \frac{1}{\prod_{j=1}^p N_j} \sum_{\substack{U(c_k) \le P_k \\ U(c_k) \le P_k}} \left\langle F\left(\frac{x}{3^p} + \sum_{j=1}^p \frac{c_j}{3^j}\right) \right\rangle$$

$$\langle F(x-y) \rangle_{x,y \in C_n(P)} = \frac{1}{\prod_{j=1}^p N_j^2} \sum_{\substack{U(b_k) \le P_k \\ U(a_k) \le P_k}} \left\langle F\left(\frac{x-y}{3^p} + \sum_{j=1}^p \frac{(b_j-a_j)}{3^j}\right) \right\rangle$$

Special case - second moments

The functional expectation relations lead directly to:

Theorem (Closed forms for $B(2, C_n(P))$ and $\Delta(2, C_n(P))$) For any embedding dimension n and SCS $C_n(P)$ the box integral $B(2, C_n(P))$ is rational, given by the closed form:

$$B(2, C_n(P)) = \frac{n}{4} + \frac{1}{1 - 9^{-p}} \sum_{k=1}^{p} \frac{1}{9^k} \frac{\sum_{j=0}^{P_k} {n \choose j} 2^{n-j} (n-j)}{\sum_{j=0}^{P_k} {n \choose j} 2^{n-j}}$$

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and the corresponding box integral $\Delta(2, C_n(P))$ is also rational, given by:

$$\Delta(2, C_n(P)) = 2B(2, C_n(P)) - \frac{n}{2}$$

The classical box integrals over the unit *n*-cube are:

$$B_n(2) = \frac{n}{3}$$
 and $\Delta_n(2) = \frac{n}{6}$

which matches the output of our closed forms when P = n.

Iterated Function System (IFS) attractor expectations

Let (X, d) be a metric space and let $(\mathcal{H}(X), h(d))$ be the associated space of non-empty compact subsets of X equipped with the Hausdorff metric h(d).

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Definition

For each $i \in \{1, 2, ..., m\}$ (where $m \ge 2$), let $f_i : X \to X$ be a contraction mapping with contractivity factor $0 < c_i < 1$ (so $d(f_i(x), f_i(y)) \le c_i \cdot d(x, y)$) and associated probability $0 < p_i < 1$ (where $\sum_{i=1}^{m} p_i = 1$). A hyperbolic iterated function system (IFS) is the collection

$$\{X; f_1, \ldots, f_m\}$$

Theorem

Let $\{X; f_1, \ldots, f_m\}$ be a hyperbolic IFS. Then the transformation $\mathcal{F} : \mathcal{H}(X) \to \mathcal{H}(X)$ defined by $\mathcal{F}(S) = \bigcup_{n=1}^m f_n(S)$ for all $S \in \mathcal{H}(X)$ is a contraction mapping on $\mathcal{H}(X)$ with contractivity factor $C = \max \{c_1, \ldots, c_m\}$.

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Theorem (The Contraction Mapping Theorem)

The mapping \mathcal{F} possesses a unique fixed point $A \in H(X)$, which satisfies:

$$A=\mathcal{F}(A)=\bigcup_{n=1}^m f_n(A)$$

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We will take as our 'deterministic fractals' those sets that can be so expressed as an IFS attractor.



$$f_1(x,y) = \left(\frac{x}{2}, \frac{y}{2}\right)$$
$$f_2(x,y) = \left(\frac{x+1}{2}, \frac{y+\sqrt{3}}{2}\right)$$
$$f_3(x,y) = \left(\frac{x+2}{2}, \frac{y}{2}\right)$$

SCS in IFS framework

Any given SCS can be expressed as the attractor of an IFS in the following manner:

Proposition

The IFS corresponding to the SCS $C_n(P)$ is:

$$\{[0,1]^n \subset \mathbb{R}^n; f_1, f_2, \ldots, f_i, \ldots, f_m\}$$

where $f_i(x) = \left(\frac{1}{3}\right)^p x + \left(\frac{1}{3}\right) c_{1_i} + \left(\frac{1}{3}\right)^2 c_{2_i} + \ldots + \left(\frac{1}{3}\right)^p c_{p_i}$ for $i \in \{1, 2, \ldots, m\}$ ranging over all admissible columns c_k , where $m = \prod_{k=1}^p N_k$ and $N_k = \sum_{j=0}^{P_k} {n \choose j} 2^{n-j}$.

Code Space

Definition

Given an IFS $\{X; f_1, \ldots, f_m\}$, the associated code space Σ_m is defined as:

$$\Sigma_m := \{ \sigma = \sigma_1 \sigma_2 \dots \mid \sigma_i \in \{1, 2, \dots, m\} \quad \forall i \in \mathbb{N} \}$$

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The address function $\phi : \Sigma_m \to X$ is defined by:

$$\phi(\sigma) := \lim_{k \to \infty} f_{\sigma_1} \circ f_{\sigma_2} \circ \ldots \circ f_{\sigma_k}(x)$$

for any $x \in A$.

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for any $x \in A$. The attractor of the IFS can also be represented by:

$$A = \{\phi(\sigma) | \sigma \in \Sigma_m\}$$

Definition (Fundamental definition of expectation) Let $\{X; f_1, \ldots, f_m\}$ be an IFS with attractor $A \in H(X)$. Let $F: X \to \mathbb{C}$ be a complex-valued function over X. The expectation of F over A, $\langle F(x) \rangle_{x \in A}$, is defined as:

$$\langle F(x) \rangle_{x \in A} := \lim_{j \to \infty} \frac{1}{m^j} \sum_{\sigma_{|j|} \in \Sigma_m} F\left(\phi(\sigma_{|j|})\right)$$

when the limit exists.

Expectations on IFS Attractors

Corollary

(Fundamental definition of separation (using code-space)) Let $\{X; f_1, \ldots, f_m\}$ be an IFS with attractor $A \in H(X)$. Let $F : X \to \mathbb{C}$ be a complex-valued function over X. The separation expectation of F over A, $\langle F(x - y) \rangle_{x,y \in A}$, is defined as:

$$\langle F(x-y)
angle_{x,y \in \mathcal{A}} := \lim_{j o \infty} rac{1}{m^{2j}} \sum_{\sigma_{|j|} \in \Sigma_m} \sum_{\tau_{|j|} \in \Sigma_m} F\left(\phi(\sigma_{|j|}) - \phi(\tau_{|j|})\right)$$

when the limit exists.

Definition

Let *B* be a Borel subset of a metric space (X, d). The residence measure is defined as:

$$\mu(B) := \lim_{n \to \infty} \frac{1}{n} \left(\# \left\{ k : f^k(x) \in B, \ 1 \le k \le n \right\} \right)$$

The residence measure is a normalised, invariant measure over the attractor of any IFS.

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$$x_n = f_{\sigma_n} \circ \ldots \circ f_{\sigma_1}(x_0)$$

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where the maps are chosen independently according to the probabilities p_1, \ldots, p_m for $n \in \mathbb{N}$. Let μ be the unique invariant measure for the IFS. Then, with probability 1,

$$\lim_{n\to\infty}\frac{1}{n+1}\sum_{k=0}^n F(x_k) = \int_X F(x)\mathrm{d}\mu(x)$$

Expectations over IFS attractors

Corollary

Let $\{X; f_1, f_2, ..., f_m\}$ be a contractive IFS with attractor $A \in \mathcal{H}(X)$. Given a complex-valued function $F : X \to \mathbb{C}$, the expectation of F over A is given by the integral:

$$\langle F(x) \rangle_{x \in A} = \int_X F(x) \mathrm{d}\mu(x)$$
Functional equations

Proposition (Functional equations for expectations) For points x, y in the attractor A of a non-overlapping IFS, the expectations for a complex-valued function F satisfy the functional equations:

$$egin{aligned} \langle F(x)
angle &= rac{1}{m} \sum_{j=1}^m \langle F\left(f_j(x)
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angle \ \langle F(x-y)
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and more generally

$$\langle F(x_1, x_2, \ldots, x_n) \rangle = \frac{1}{m^n} \sum_{j_1=1}^m \sum_{j_2=1}^m \cdots \sum_{j_n=1}^m \langle F(f_{j_1}(x_1), f_{j_2}(x_2), \ldots, f_{j_n}(x_n)) \rangle$$

Ongoing mathematics and computation

Exact evaluation of even moments

Substitute a given IFS and function F into the functional equation:

$$\langle F(x-y)\rangle = \frac{1}{m^2}\sum_{j=1}^m\sum_{k=1}^m \langle F(f_j(x) - f_k(y))\rangle$$

- Simplify the resulting expression into a (linear) combination of n simpler expectations.
- Feed these expectations back into the functional equation to generate a system of n (linear) equations in the n unknown expectations.
- Solve the system of equations and hence determine the expectation.

Orthogonal Sierpinski Triangle



$$B(2,A)=\frac{10}{27}$$

Orthogonal Sierpinski Triangle





$$B(2,A)=\frac{10}{27}$$

$$\Delta(2,A) = \frac{8}{27}$$

Equilateral Sierpinski Triangle



$$B(2,A)=\frac{4}{9}$$

Equilateral Sierpinski Triangle





$$B(2,A)=\frac{4}{9}$$

$$\Delta(2,A)=\frac{2}{9}$$

Koch Curve



$$B(2,A)=\frac{1}{3}$$

Koch Curve





$$B(2,A)=\frac{1}{3}$$

$$\Delta(2,A)=\frac{4}{27}$$









$$B(2,A) = \frac{2049440803137681904}{580160660775546421} \approx 3.5$$









$$\Delta(2, A) = \frac{1561818604387599983932186}{541130352321871535527225} \approx 2.9$$

For classical box integrals over unit hypercubes, we have the following:

Theorem (Absolutely-convergent analytic series for $B_n(s)$) For all $s \in \mathbb{C}$,

$$B_n(s) = \frac{n^{1+s/2}}{s+n} \sum_{k=0}^{\infty} \gamma_{n-1,k} \left(\frac{2}{n}\right)^k$$

where the $\gamma_{m,k}$ are fixed real coefficients defined by the two-variable recursion:

$$(1+2k/m)\gamma_{m,k} = (k-1-s/2)\gamma_{m,k-1} + \gamma_{m-1,k}$$

for $m, k \ge 1$, with initial conditions $\gamma_{0,k} := \delta_{0,k}$, $\gamma_{m,0} := 1$.

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Note the single pole at s = -n, the negated dimension of the embedding space.

Theorem (Fractal Dimension with the Open Set Condition) Suppose that the open set condition holds for the IFS $\mathcal{F} = \{\mathbb{R}^n; f_1, f_2, \dots, f_m\}$ (with associated contraction factors $\{c_1, c_2, \dots, c_m\}$). That is, the attractor contains a non-empty set $O \subset A$ which is open in the metric space A such that

1.
$$f_i(O) \cap f_j(O) = \emptyset$$
 for all $i, j \in \{1, 2, ..., m\}$ with $i \neq j$
2. $\bigcup_{i=1}^m f_i(O) \subset O$

Then the Hausdorff dimension and Minkowski box-counting dimension of the attractor of the IFS are equal and take the value δ , where:

 $\sum_{i=1}^m (c_i)^\delta = 1.$

Using the functional expectation relations, we can prove: Proposition (SCS: Pole of $B(s, C_n(P))$) For any **SCS** $C_n(P)$, the box integral $B(s, C_n(P))$ has a pole at

 $s=-\delta(C_n(P)).$

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 $s=-\delta(C_n(P)).$

Proposition (IFS: Pole of B(s) over Uniform Affine IFSs) Let $\mathcal{F} = \{X; f_1, f_2, ..., f_m\}$ be a contractive affine IFS satisfying the open set condition with uniform contraction factors; that is, $c_1 = c_2 = ... = c_m$. Then the box integral B(s, A) over the attractor $A \in \mathbb{H}(X)$ has a pole at

 $s = -\delta(A)$

Proposition (IFS: Bounds on pole of $\Delta(s)$ over Similarity IFSs) Let $\mathcal{F} = \{X; f_1, f_2, \dots, f_m\}$ be a contractive similarity IFS satisfying the **open set condition**; that is, $|f_i(x) - f_i(y)| = c_i |x - y|$ for all *i*. Then, if the box integral $\Delta_A(s)$ over the attractor $A \in \mathbb{H}(X)$ has a pole on the real axis, the pole is bounded by:

$$rac{\log(m)}{\log(c_{\max})} \leq s \leq rac{\log(m)}{\log(c_{\min})}$$

where $c_{\max} = c = \max\{c_1, ..., c_m\}$ and $c_{\min} = \min\{c_1, ..., c_m\}$.

n	5	$B(s, C_2(2))$
2	-4	$-\frac{1}{4}-\frac{\pi}{8}$
2	-3	$-\sqrt{2}$
2	-2	∞
2	-1	$2\log(1+\sqrt{2})$
2	1	$\tfrac{1}{3}\sqrt{2} + \tfrac{1}{3}\log(1+\sqrt{2})$
2	3	$rac{7}{20}\sqrt{2} + rac{3}{20}\log(1+\sqrt{2})$

Table : Closed-form results for *B* box integrals of various order *s* over the unit square and unit cube. For the unit *n*-cube all integer values for $1 \le n \le 5$ have closed forms. Ti₂ is a generalized tangent (polylog) value and *G* is Catalan's constant.

n	s	$B(s, C_3(3))$
3	-5	$-rac{1}{6}\sqrt{3}-rac{1}{12}\pi$
3	-4	$-rac{3}{2}\sqrt{2}$ arctan $rac{1}{\sqrt{2}}$
3	-3	∞
3	-2	$-3G + \frac{3}{2}\pi \log(1 + \sqrt{2}) + 3 \operatorname{Ti}_2(3 - 2\sqrt{2})$
3	-1	$-rac{1}{4}\pi+rac{3}{2}\log\left(2+\sqrt{3} ight)$
3	1	$\tfrac{1}{4}\sqrt{3} - \tfrac{1}{24}\pi + \tfrac{1}{2}\log\left(2 + \sqrt{3}\right)$
3	3	$\frac{2}{5}\sqrt{3} - \frac{1}{60}\pi + \frac{7}{20}\log\left(2 + \sqrt{3}\right)$

n	S	$\Delta(s, C_2(2))$
2	-5	$\frac{4}{3} + \frac{8}{9}\sqrt{2}$
2	-2,-3,-4	∞
2	-1	$\frac{4}{3} - \frac{4}{3}\sqrt{2} + 4\log(1+\sqrt{2})$
2	1	$\frac{2}{15} + \frac{1}{15}\sqrt{2} + \frac{1}{3}\log(1+\sqrt{2})$

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n	s	$\Delta(s, C_3(3))$
3	-2	$2\pi - 12 \ G + 12 \operatorname{Ti}_2 \left(3 - 2\sqrt{2}\right) + 6\pi \log \left(1 + \sqrt{2}\right)$
		$+2\log 2 - rac{5}{2}\log 3 - 8\sqrt{2}\arctan\left(rac{1}{\sqrt{2}} ight)$
3	-1	$\tfrac{2}{5} - \tfrac{2}{3}\pi + \tfrac{2}{5}\sqrt{2} - \tfrac{4}{5}\sqrt{3} + 2\log\left(1 + \sqrt{2}\right)$
		$+12\log\left(rac{1+\sqrt{3}}{\sqrt{2}} ight)-4\log\left(2+\sqrt{3} ight)$
3	1	$-rac{118}{21}-rac{2}{3}\pi+rac{34}{21}\sqrt{2}-rac{4}{7}\sqrt{3}$
		$+2 \log \left(1+\sqrt{2} ight)+8 \log \left(rac{1+\sqrt{3}}{\sqrt{2}} ight)$
3	3	$-rac{1}{105}-rac{2}{105}\pi+rac{73}{840}\sqrt{2}+rac{1}{35}\sqrt{3}$
		$+ rac{3}{56} \log \left(1 + \sqrt{2} ight) + rac{13}{35} \log \left(rac{1 + \sqrt{3}}{\sqrt{2}} ight)$

Current research: What are the odd moments?

Insight into the evaluation of odd moments can be gleaned from *computer-assisted mathematics*. In particular, we are considering a modified Richardson Extrapolation Technique combined with the PSLQ Integer Relation Algorithm to hunt for closed forms (joint work with Nathan Clisby).

A vector $x = (x_1, x_2 \cdots x_n)$ of real numbers has an **integer** relation if there exists integers a_i , not all zero, such that:

$$\sum_{i=1}^n a_i x_i = 0.$$

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- ▶ Given a vector x = (x₁, x₂ ··· x_n), PSLQ iteratively constructs a sequence of integer-matrices B_n that reduce the vector xB_n.
- The process continues until either:
 - 1. The smallest entry of the latest B_n abruptly decreases to within drops to within ϵ of 0. This signals the detection of an integer relation, which PSLQ will produce as one of the columns of the last B_n .
 - 2. The available precision is exhausted. In this case, PSLQ will establish a bound on the size of any possible integer relation.

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In order to find an integer relation among *n* terms, PSLQ requires at least *nd* accurate digits in all terms, where *d* is the number of digits of the largest integer a_i .

The Richardson Extrapolation Technique combines multiple lower-accuracy evaluations to eliminate the highest-order error terms and thereby obtain a higher-accuracy evaluation.

Start with an approximation formula A₁(h) for quantity of interest x, accurate to O(h¹). That is,

$$x = A_1(h) + O(h^1) = A_1(h) + c_1h + c_2h^2 + \dots$$

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Thus, halving the step-size h in the power series,

$$x = A_1\left(\frac{h}{2}\right) + c_1\frac{h}{2} + c_2\frac{h^2}{4} + \dots$$

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Combine these equations to eliminate c₁h, yielding:

$$x = A_2(h) - \frac{1}{2}c_2h^2 - \frac{3}{4}c_3h^3 + \ldots = A_2(h) + O(h^2)$$

where $A_2(h) = A_1\left(\frac{h}{2}\right) + \frac{1}{2^1 - 1}\left(A_1\left(\frac{h}{2}\right) - A_1(h)\right).$

Successive iterations over smaller step-sizes yield $x = A_k(h) + O(h^k)$, where

$$A_k(h) = A_{k-1}\left(\frac{h}{2}\right) + \frac{1}{2^{k-1}-1}\left(A_{k-1}\left(\frac{h}{2}\right) - A_{k-1}(h)\right).$$

Adapting this process to IFS attractors, Nathan Clisby has computed 112 digits of B(1, Sierpiński Triangle):
Current research: High-precision numerics

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We are aiming to improve this method by constructing an analogue of Bulirsch-Stöer extrapolation modified for IFS attractors, wherein the sequence of estimates is fitted to a rational function of h and evaluated at h = 0.

Thank you!