# CARMA AND ME FOR 23-10-2012 ITB-APEC Workshop

#### Jonathan M. Borwein FRSC FAA FAAAS

Laureate Professor & Director of CARMA, University of Newcastle URL: http://carma.newcastle.edu.au/jon/APEC.pdf NEWS: http://carma.newcastle.edu.au/carmanews.shtml

#### Priority Research Centre for

Computer Assisted Research Mathematics and its Applications



#### Greetings from Oz



J.M. Borwein

CARMA and Me, 2012

CARM



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- 2 Regularly monitor Events
  - and make sure they are advertised
- 8 Report Issues to
  - David Allingham and Roslyn Hickson
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### Experimental Mathematics: what it is?

Experimental mathematics is the use of a computer to run computations—sometimes no more than trial-anderror tests—to look for patterns, to identify particular numbers and sequences, to gather evidence in support of specific mathematical assertions that may themselves arise by computational means, including search.

Like contemporary chemists — and before them the alchemists of old—who mix various substances together in a crucible and heat them to a high temperature to see what happens, today's experimental mathematicians put a hopefully potent mix of numbers, formulas, and algorithms into a computer in the hope that something of interest emerges. (JMB-Devlin, 2008, p. 1)

• Quoted in International Council on Mathematical Instruction Study 19: On Proof and Proving, 2012



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## **Experimental Mathematics:** Integer Relation Methods

Secure Knowledge without Proof. Given real numbers  $\beta, \alpha_1, \alpha_2, \ldots, \alpha_n$  Ferguson's integer relation method (PSLQ), finds a nontrivial linear relation of the form

 $a_0\beta + a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = 0, \qquad (1)$ 

where  $a_i$  are integers—if one exists and provides an exclusion bound otherwise.

- If a<sub>0</sub> ≠ 0 then (1) assures β is in rational vector space generated by {α<sub>1</sub>, α<sub>2</sub>,..., α<sub>n</sub>}.
- $\beta = 1, \alpha_i = \alpha^i$  means  $\alpha$  is algebraic of degree n
- **2000** Computing in Science & Engineering: PSLQ one of top 10 algorithms of 20th century



PROFILE: HELAMAN FERGUSON

Carving His Own Unique Niche, In Symbols and Stone

By refusing to choose between mathematics and art, a self-described "misfit" has found the place where parallel careers meet

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# Top Ten Algorithms: all but one well used in CARMA

#### Algorithms for the Ages

"Great algorithms are the poetry of computation," says Francis Sullivan of the Institute for Defense Analyses' Center for Computing Sciences in Bowie, Maryland. He and Jack Dongarra of the University of Tennessee and Oak Ridge National Laboratory have put together a sampling that might have made Robert Frost beam with pride—had the poet been a computer jock. Their list of 10 algorithms having "the greatest influence on the development and practice of science and engineering in the 20th century" appears in the January/February issue of Computing in Science & Engineering. If you use a computer, some of these algorithms are no doubt crunching your data as you read this. The drum roll, please:

- 1946: The Metropolis Algorithm for Monte Carlo. Through the use of random processes, this
  algorithm offers an efficient way to stumble toward answers to problems that are too complicated to
  solve exactly.
- 1947: Simplex Method for Linear Programming. An elegant solution to a common problem in planning and decision-making.
- 1950: Krylov Subspace Iteration Method. A technique for rapidly solving the linear equations that abound in scientific computation.
- 1951: The Decompositional Approach to Matrix Computations. A suite of techniques for numerical linear algebra.
- 1957: The Fortran Optimizing Compiler. Turns high-level code into efficient computer-readable code.
- 1959: QR Algorithm for Computing Eigenvalues. Another crucial matrix operation made swift and practical.
- 7. 1962: Quicksort Algorithms for Sorting, For the efficient handling of large databases.
- 1965: Fast Fourier Transform. Perhaps the most ubiquitous algorithm in use today, it breaks down waveforms (like sound) into periodic components.
- 1977: Integer Relation Detection. A fast method for spotting simple equations satisfied by collections of seemingly unrelated numbers.
- 1987: Fast Multipole Method. A breakthrough in dealing with the complexity of n-body calculations, applied in problems ranging from celestial mechanics to protein folding.

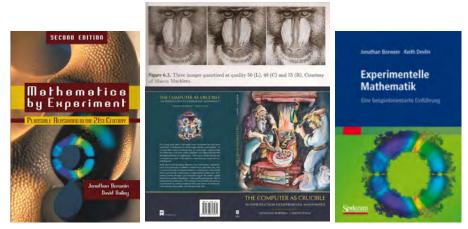


From Random Samples, Science page 799, February 4, 2000.

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## Experimental Mathematics: PSLQ is core to CARMA



Experimental Mathematics (2004-08, 2009, 2010)



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#### Notices of AMS 2011: and hundreds of online publications

#### Exploratory Experimentation and Computation

David H. Bailey and Jonathan M. Borwein

The authors' thesis—once controversial, but now a commosplace—is that computers can be a useful, even-essential, aid to mathematical research.

-- Jeff Shallit

That the second second

#### Mathematicians Are Illumans

We share with George Polya (1887-1985) the view [25, vol. 2, p. 128] that, while learned,

> with much less outside influence than formal arguments.

Data H. Bully is Chef Tachonigni ef the Computational Research Department of Lancows Onlively National Laboration aratery Roemail a different (applite), pars. This work was approved by the discreture, (Stor of Computational and Ecolonizage Research, Distaine of Mathematical, planmation, and Computational Science, of the Computational of Ecology, such as an ara smaller EU-ACO-OCOLULY, Dandrase M, Barreton D, Harborn et the Computation of Agencies and a strandard framework of National Interface and Agencies and American and American Interface and Agencies and American Sciences of Agencies and Agencies and Adencies and Adencies and Agencies and Agencies and Agencies and Adencies and Adencies and Adencies and Adencies and Agencies and Agencies and Adencies and

NOTICES OF THE AMS

Pôlya went on to reaffirm, nonetheless, that proof should certainly be taught in school. We turn to observations, many of which have

been finded out in constituted bodys such as Machemistics & Account [1] (an Machemistical Machemistics at Account [1]), in which we have more due to a second processing and the second processing and the second processing account of the second processing account we taken the second why to standards.<sup>11</sup>, "When do we we such whole model only process of machemistics.<sup>11</sup> accounts in before and succession second processing accounts in before and successions.<sup>11</sup> Constitutes in the large quantum in "Machemistics.<sup>11</sup> without any much is use are more than largely with a submatching results, we are more than largely with a submatching results, we are more than largely with a submatching results.<sup>11</sup>

Smal [27, p. 113] writes

the large human brain evolved over the past 1.7 million years to allow individuals to negotiate the growing complexities poor by human oxical long. As a result, humans find various modes of argument

more polatable than others and are more prone to make certain kinds of errors than others. Likewise, the well-known evolutionary psychologist Sove Pinker observes that language [24, p. 83] is founded

> the ethereal notions of space, time, cansation, possession, and posts that appear to make up a language of theoraph.

This remains so within mathematics. The computer offers scalinding both to enhance mathematical reasoning, as with the recent computation connected to the Lie group  $E_0$  (see http://www.a/sasth.org/EE/computer/details http://www.a/sasth.org/EE/computer/details

#### Experimental Mathodology

Justice Potter Stewart's famous 1964 comment, "I know it when I see it," is the quote with which

VOLUME 58, NUMBER 10



- (a) gaining insight and intuitive:
- (b) visualizing math principles.
- (c) discovering new relationships
- (d) testing and especially fahilying conjectures;
   (e) exploring a possible result to see if it merits
- formal proof:
- (f) suggesting approaches for formal proof;
   (g) computing replacing lengthy hand deriva-
- (b) confirming analytically derived results.

(are comparing analysically terivera results) of these inters, (a) through (ie) plays a certain role, and (f) also plays a significant role for us but connotes computer-assisted or computer-directed proof and thus is quite distinct from formal proof as the topic of a special issue of the Notices in December 2008; see, e.g., [20].

Digital dengrity: L For us, (g) has become ubiquitons, and we have found this to be particularly effective in ensuring the integrity of published moltenation. For example, we frequently check and correct identifies in mathematical mesoscripts by composing particular values on the UBI and RSB to high parcision and comparing results—and then if mecasary uses softmers to remain defects.

As a first example, in a current study of "character sums" we wished to use the following result derived in [14]:

$$\begin{array}{l} (1) & \sum\limits_{m=1}^{\infty} \sum\limits_{n=1}^{\infty} \frac{(-1)^{m+n-1}}{(2\pi n-1)(m+\eta-1)^3} \\ & \stackrel{1}{=} 4 \amalg_{n} \left(\frac{1}{2}\right) - \frac{51}{2880} \pi^4 - \frac{1}{6} \pi^2 \log^2 G \\ & + \frac{1}{6} \log^4(2) + \frac{2}{2} \log(2) \zeta(3). \end{array}$$

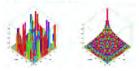
Here Li4(1/2) is a polylagarithmic value. However, a subacquiet computation to check results disclosed that, whereas the UBS evaluaates to -0.57920200..., the RIS evaluates to 2.500100415..., Pazzled, we computed the sum, as well as each of the terms on the RIS's (sams their coefficients), to 500-digp precision, then applied the "PRO" algorithm, which searches for integer relations among a set of constants [16]. PROI on asyle found the following:

$$\begin{array}{l} (2) & \sum\limits_{m=1}^{n} \sum\limits_{w=1}^{m} \frac{(-1)^{w-m-1}}{(2m-1)(m+n-1)^3} \\ & = 4 \, \mathrm{Li}_4 \left( \frac{1}{2} \right) - \frac{151}{2800} \, \mathrm{m}^4 - \frac{1}{6} \, \mathrm{m}^2 \log^2(2) \\ & + \frac{1}{6} \log^4(2) + \frac{2}{2} \log(2) \mathcal{G}(3). \end{array}$$

In other words, in the process of transcribing (1) into the original manuscript, "151" had become "51". It is quite possible that this error would have gone underected and uncorrected had we not here

#### Caption for attached graphic:

Mathematismum, often unsit with mathematics, which are a reny of numbers. When mathematics and the second second are set of numbers to any preference that might account within numbers to that define the second second are exercised to mathematics and the second second second are numbers. The second second second second second second second mathematics are particular second second second second second mathematics. The second particle second second second second exclude a second second second second second second second exclude a second second second second exclude second second second second exclude second second second exclude second second second exclude second second exclude second second exclude second exclude second second exclude second exclude



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#### J.M. Borwein

#### CARMA and Me, 2012

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### CARMA's Mandate

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Mathematics, as "the language of high technology" which underpins all facets of modern life and current Information and Communication Technology (ICT), is ubiquitous. No other research centre exists focussing on the implications of developments in ICT, present and future, for the practice of research mathematics.

• CARMA fills this gap through exploitation and development of techniques and tools for computer-assisted discovery and disciplined data-mining including mathematical visualization.





CARMA's Access Grid Room

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## CARMA's Objectives:

To perform R&D relating to the informed use of computers as an adjunct to mathematical discovery (including current advances in cognitive science, in information technology, operations research and theoretical computer science).



- of mathematics underlying computer-based decision support systems, particularly in automation and optimization of scheduling, planning and design activities, and to undertake mathematical modelling of such activities. (C-OPT, NUOR and partners)
- To promote and advise on use of appropriate tools (hardware, software, databases, learning object repositories, mathematical knowledge management, collaborative technology) in academia, education and industry.
- To make University of Newcastle a world-leading institution for Computer Assisted Research Mathematics and its Applications.<sup>1</sup>

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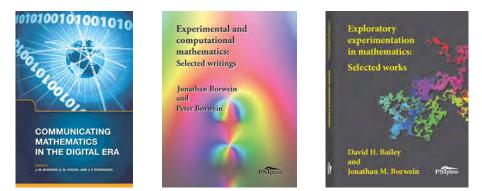
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### Communication and Computation: are entangled



#### Communicating Mathematics (2008, 2010, 2012)

• 2012 Science Communication paper on AG seminars at http://www.carma.newcastle.edu.au/jon/c2c11.pdf

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## CARMA's Deep History

A co-evolution of symbolic/numeric (hybrid) computation, experimental maths, collaborative technology and **HPC**.

Experimentally-found modular fractal took 3 hrs to print

SKIP

**1982** PBB & JMB 'minor' work on fast computation at Dalhousie; experimental mathematicians before term was current.<sup>2</sup>

**1993-03** Moved to SFU and founded Centre for Experimental and Constructive Mathematics (www.cecm.sfu.ca)

1995 Organic Mathematics Project: www.cecm.sfu.ca/organics

2004-09 JMB opens D-Drive (Dalhousie Distributed Research Institute and Virtual Environment) with Canada Research Chair funding
2004 PBB opens IRMACS (www.irmacs.sfu.ca) with CFI funds
2008 CARMA funded/ opened as Univ. Priority Research Centre

2012 C-OPT founded. CARMA renewed to 2015? Then what? CARMA

Experimental Mathematics founded in 1993.

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SKIP

Experimentally-found modular fractal took 3 hrs to print

- **1982** PBB & JMB 'minor' work on fast computation at Dalhousie; experimental mathematicians before term was current.<sup>2</sup>
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2012 C-OPT founded. CARMA renewed to 2015? Then what? CARMA

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## CARMA's Structure

#### Roughly 40 current Members and Associates:

- Steering Committee (Assoc Directors for Applied/Pure/OR)
- External Advisory Committee (IBM, Melbourne, LBNL)
- Members and Students from Newcastle
- Associate Members from Everywhere
- Scientific, Administrative and AGR Officers

Frequent visitors: both student and faculty, short and long-term





CARMA

#### CARMA's AMSI AGR and Inner Sanctum Rooms

J.M. Borwein

CARMA and Me, 2012

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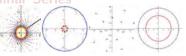
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## **Continuing Scientific Activities Include**

- Regular Colloquia and Seminar Series
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- AMSI AG: 2013 New National Series www.amsi.org.au
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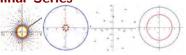
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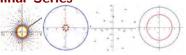
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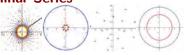
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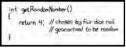
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AGR Grid-enabled connected-rooms for classes, seminars, meetings:



V205 for dis-located collaboration;

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**HPC** 110 core MacPro Cluster and x-grid plus access to NSW and National computing services.

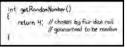
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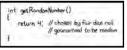
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- Optimization Theory and Applications
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- Fast high precision Special functions
- Multidimensional quadrature (for fractals)
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#### Books (1996) and SUMAT (2006)



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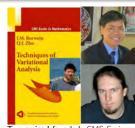
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# Symbolic-Numeric-Graphic Computation: SNAG





Square distance to origin (11/16) and between points (3/8) in fractal carpet





Michael Rose: work motivated by senile rat brains

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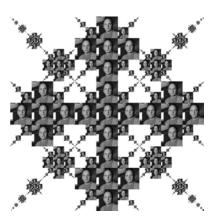


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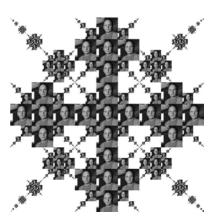


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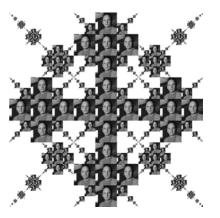
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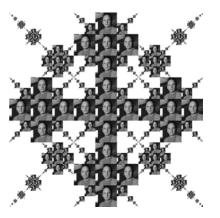
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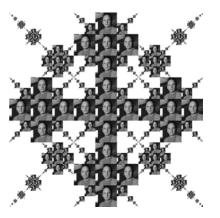


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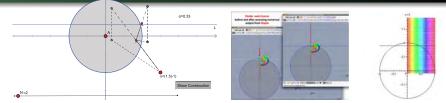
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# 1. ... Visual Theorems: Reflect-Reflect-Average

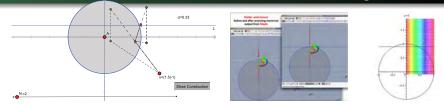


#### To find a point on a sphere and in an affine subspace

Briefly, a visual theorem is the graphical or visual output from a computer program — usually one of a family of such outputs — which the eye organizes into a coherent, identifiable whole and which is able to inspire mathematical questions of a traditional nature or which contributes in some way to our understanding or enrichment of some mathematical or real world situation. — Davis, 1993, p. 333.

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# 3. Three Ramblers: A. Straub, J.J. Borwein, J. Wan



2011. AS won ACM-ISSAC Best Student Paper prize JW was B.H. Neumann prize winner



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# 3. Moments of Random Walks (Flights):

Definition (Moments and Challenging integrals)

For complex  $\boldsymbol{s}$  the n-th moment function is

$$V_n(s) = \int_{[0,1]^n} \left| \sum_{k=1}^n e^{2\pi x_k i} \right|^s d\mathbf{x}$$
  
=  $\int_{[0,1]^{n-1}} \left| 1 + \sum_{k=1}^{n-1} e^{2\pi x_k i} \right|^s d(x_1, \dots, x_{n-1})$ 

Thus,  $W_n := W_n(1)$  is the expectation.

So

$$W_2 = 4 \int_0^{1/4} \cos(\pi x) \,\mathrm{d}x = \frac{4}{\pi}$$

and  $W_2(s) = {\binom{s/2}{s}}$  (combinatorics).

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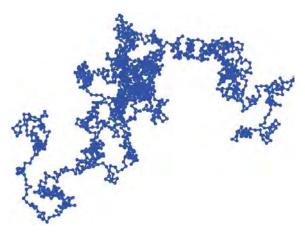
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# 3. One 1500-step Walk in the plane: a familiar picture



2D and 3D lattice walks are different:

A drunk man will find his way home but a drunk bird may get lost forever. — Shizuo Kakutani

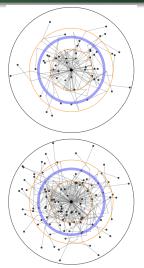


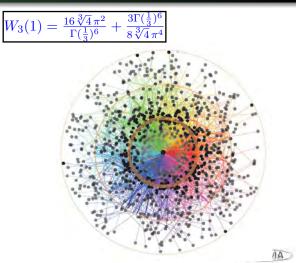
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3. 50, 100, 1000 3-step Walks: a less familiar picture?





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# 3. Moments of a Three Step Walk: in the complex plane

The	Theorem (Tractable hypergeometric form for $W_3$ )	
(a)	For $s  eq -3, -5, -7, \ldots$ , we have	
	$W_{3}(s) = \frac{3^{s+3/2}}{2\pi} \beta \left(s + \frac{1}{2}, s + \frac{1}{2}\right) {}_{3}F_{2} \left(\begin{array}{c} \frac{s+2}{2}, \frac{s+2}{2}, \frac{s+2}{2} \\ 1, \frac{s+3}{2} \end{array} \middle  \frac{1}{4} \right). $ (2)	
(b)	For every natural number $k = 1, 2, \ldots$ ,	
	$W_3(-2k-1) = \frac{\sqrt{3} \binom{2k}{k}^2}{2^{4k+1} 3^{2k}}  {}_3F_2\left( \begin{array}{c} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ k+1, k+1 \end{array} \middle  \frac{1}{4} \right).$	



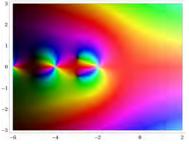
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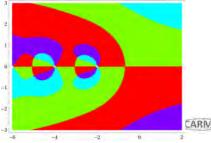
## 3. Moments of a Four Step Walk Theorem (Meijer-G form for $W_4$ )

For  $\operatorname{Re} s > -2$  and s not an odd integer

$$W_4(s) = \frac{2^s}{\pi} \frac{\Gamma(1+\frac{s}{2})}{\Gamma(-\frac{s}{2})} G_{44}^{22} \begin{pmatrix} 1, \frac{1-s}{2}, 1, 1\\ \frac{1}{2} - \frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \end{pmatrix} |1 \end{pmatrix}.$$
 (3)

#### $W_4$ with phase colored continuously (L) and by quadrant (R)





J.M. Borwein C

CARMA and Me, 2012

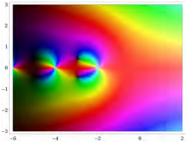
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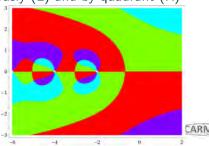
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3. Density of a Three and Four Step Walk (BSW, 2010)

$$p_{3}(\alpha) = \frac{2\sqrt{3}\alpha}{\pi (3 + \alpha^{2})} {}_{2}F_{1}\left(\frac{\frac{1}{3}, \frac{2}{3}}{1} \left|\frac{\alpha^{2} (9 - \alpha^{2})^{2}}{(3 + \alpha^{2})^{3}}\right)\right]$$
  
For  $n \ge 7$  the asymptotics  $p_{n}(x) \sim \frac{2x}{n} e^{-x^{2}/n}$  are good.  
(These are hard to draw.)

$$p_4(\alpha) = \frac{2}{\pi^2} \frac{\sqrt{16 - \alpha^2}}{\alpha} \operatorname{Re} {}_3F_2\left(\frac{\frac{1}{2}, \frac{1}{2}, \frac{1}{2}}{\frac{5}{6}, \frac{7}{6}} \left| \frac{\left(16 - \alpha^2\right)^3}{108 \, \alpha^4} \right)\right.$$

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# 4. Pi Photo-shopped: a 2010 Pi Day Contest





Royal Society: "Nullius in Verba" (trust not in words)



Many mathematicians: "Noli Credere Pictis"



J.M. Borwein CARMA and Me, 2012

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# 4. Life of Pi

### • At the end of his story, Piscine (Pi) Molitor writes



Richard Parker (L) and Pi Molitor Ang Lee's upcoming film Life of Pi is now shooting with a late 2012 3D-release

I am a person who believes in form, in harmony of order. Where we can, we must give things a meaningful shape. For example — I wonder — could you tell my jumbled story in exactly one hundred chapters, not one more, not one less? I'll tell you, that's one thing I hate about my nickname, the way that number runs on forever. It's important in life to conclude things properly. Only then can you let go.

• We may not share the sentiment, but we should *celebrate* that Pi knows Pi to be irrational.



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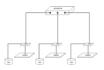
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# 4. Why Pi? "Pi is Mount Everest."

# What motivates modern computations of $\pi$ — given that irrationality and transcendence of $\pi$ were settled a century ago?

• One motivation is the raw challenge of harnessing the stupendous power of modern computer systems.



Programming is quite hard — especially on large, distributed memory computer systems: load balancing, communication needs, etc.

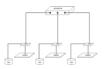
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- Also to bench-marking and proofing computers, since brittle algorithms make better tests.

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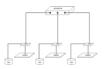
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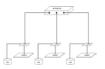
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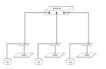
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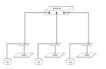
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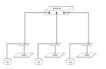
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#### Substantial practical spin-offs accrue:

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# 4. ... Why Pi?

• Beyond practical considerations are fundamental issues such as the normality (digit randomness and distribution) of  $\pi$ .



- Kanada, e.g., made detailed statistical analysis without success hoping some test suggests *π* is **not** normal.
  - The 10 decimal digits ending in position one trillion are 6680122702, while the 10 hexadecimal digits ending in position one trillion are 3F89341CD5.
- We still know very little about the decimal expansion or continued fraction of  $\pi$ . We can not prove half of the bits of  $\sqrt{2}$  are zero.

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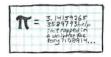


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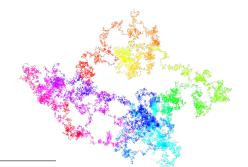
### 4. Pi seems 'Random': Things we sort of know about Pi

#### Fran Aragon's 2.873 GB walk on a 200 billion binary digits of Pi

- A  $372,224 \times 290,218$  pixel image at http://gigapan.com/gigapans/106803/
- A Poisson inter-arrival time model applied to 15.925 trillion bits gives: probability Pi is not normal less than one part in is 10<sup>3600</sup>.<sup>3</sup>



At work Haifa, May 2012



<sup>3</sup>Bailey, Borwein, Calude, Dinneen, Dumitrescu, and Yee, "An empirical approace to the normality of pi**CCARM** 

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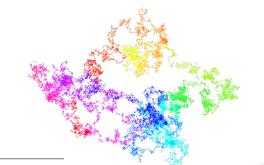
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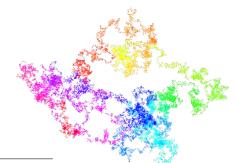
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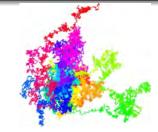
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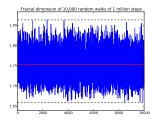
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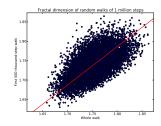
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4. Pi seems Random: Some million step bit walks



#### Euler's constant and a pseudo-random number

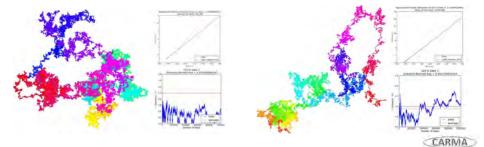




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4. Pi seems Normal: Compare to Stoneham's number  $\sum_{k>1} 1/(3^k 2^{3^k})$ , I

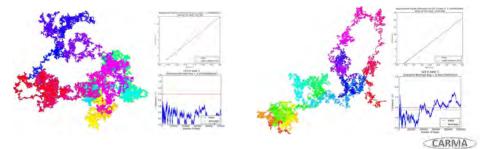
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- In base 2 Stoneham's number is provably normal (Left)
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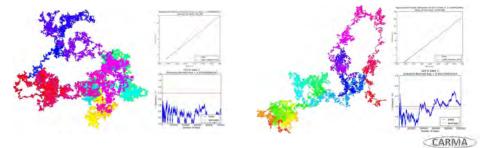
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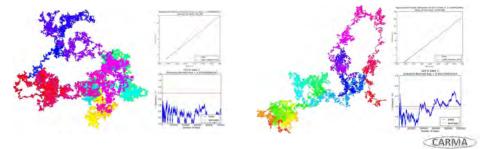
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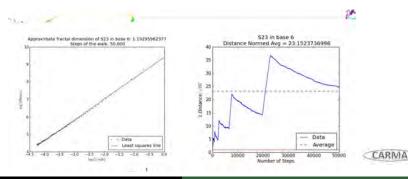
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### 4. Pi Seems Normal: Comparisons to Stoneham's number, II

- Stoneham's number is provably abnormal base 6 (there are way too many zeros).
- And in many other bases. We should have drawn pictures earlier!

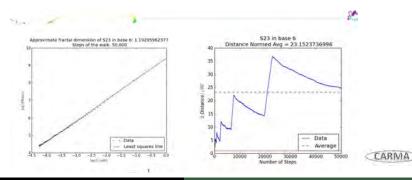


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### 4. Pi Seems Normal: Comparisons to Stoneham's number, II

- Stoneham's number is provably abnormal base 6 (there are way too many zeros).
- And in many other bases. We should have drawn pictures earlier!

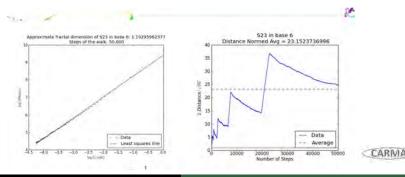


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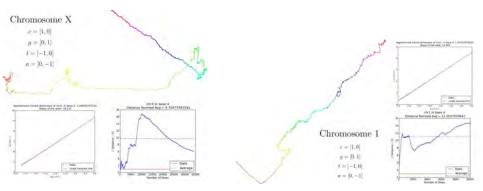
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4. Pi seems Random and Normal: Compared to Human Genomes

Genomes are 'just' base four numbers.



The X Chromosome (34K) and Chromosome One (10



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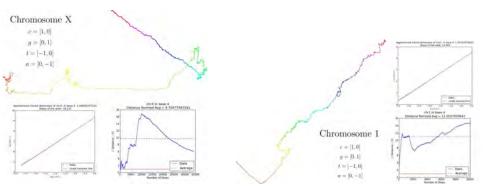
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Erdös-Copeland number (concatenated primes, base 2) and Champernowne number (concatenated integers, base 4).

- All pictures and details of CARMA's visualization of numbers project at carma.newcastle.edu.au/walks/.
- "Walking on Numbers" to appear November 2012 in the *Mathematical Intelligencer*.



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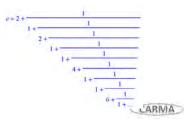


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- The simple continued fraction for Pi is unbounded.
  - Euler found the 292.
- There are infinitely many sevens in the decimal expansion of Pi.
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- There are equally many zeroes and ones in the binary expansion of Pi.
- Or pretty much anything I have not told you.



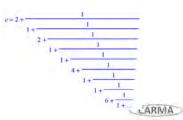


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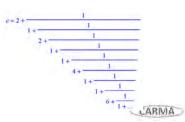


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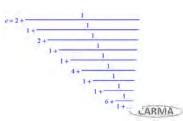


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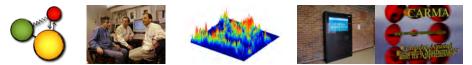




39. Animation, Simulation and Stereo 40. Conclusion

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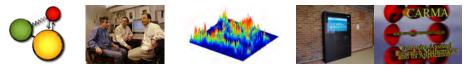


Cinderella, 3.14 min of Pi, Catalan's constant and Passive Three D

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