## CARMA AND ME 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
Revised: October 212012
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CARMA

## Greetings from Oz



CARMA
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization

(1) Bookmark this Home page
(2) Regularly monitor Events and make sure they are advertised
(3) Report Issues to

David Allingham and
Roslyn Hickson
4 Post News Items

CARMA


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- and make sure they are advertised
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## Contents. We will sample the following:

(1) 4. CARMA's Mandate
4. Experimental Mathematics
9. CARMA s Mandate 10ARMA's Objectives
11 Communication, Computation and Collaboration
Abour CARMA
12. CARMA's Background
13. CARMA Structure
14. CARMA Activities 15. CARMA Services
(3) 16. My Current Research
16. My Current Interests: SNAG and the like
18. Some Mathematics and Related Images
20. A Short Ramble: Density of şhort random wâks 27. Why Pi? Frivolity, utility ans formality
31. Pi seems Random: walking of humbers

4 38. Modern Mathematical Misual
38. Animation, Simulation and Stereo
39. Conclusion
4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

## 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.
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- Quoted in International Council on Mathematical Instruction

Study 19: On Proof and Proving, 2012

## 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

$$
\begin{equation*}
a_{0} \beta+a_{1} \alpha_{1}+a_{2} \alpha_{2}+\cdots+a_{n} \alpha_{n}=0 \tag{1}
\end{equation*}
$$

where $a_{i}$ are integers-if one exists and provides an exclusion bound otherwise.

profile: helaman ferguson Carving His Own Unique Niche, In Symbols and Stone
By refusing to choose between mathematics and art, a sell-described "misfit" has found the place where parallel careers meet

CMS D.Borwein Prize


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- If $a_{0} \neq 0$ then (1) assures $\beta$ is in rational vector space generated by $\left\{\alpha_{1}, \alpha_{2}, \ldots, \alpha_{n}\right\}$.

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- $\beta=1, \alpha_{i}=\alpha^{i}$ means $\alpha$ is algebraic of degree $n$
- 2000 Computing in Science \& Engineering:

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- 2000 Computing in Science \& Engineering: PSLQ one of top 10 algorithms of 20th century

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4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization

## 5. Experimental Mathematics

10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

## 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:

1. 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.
2. 1947: Simplex Method for Linear Programming. An elegant solution to a common problem in planning and decision-making.
3. 1950: Krylov Subspace Iteration Method. A technique for rapidly solving the linear equations that abound in scientific computation.
4. 1951: The Decompositional Approach to Matrix Computations. A suite of techniques for numerical linear algebra.
5. 1957: The Fortran Optimizing Compiler. Turns high-level code into efficient computer-readable code.
6. 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.
8. 1965: Fast Fourier Transform. Perhaps the most ubiquitous algorithm in use today, it breaks down waveforms (like sound) into periodic components.
9. 1977: Integer Relation Detection. A fast method for spotting simple equations satisfied by collections of seemingly unrelated numbers.
10. 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.
4. CARMA's Mandate 12. About CARMA
16. My Current Research 38. Modern Mathematical Visualization
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
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## Experimental Mathematics: PSLQ is core to CARMA




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Experimental Mathematics (2004-08, 2009, 2010)
4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization

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10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

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

## Exploratory <br> Experimentation and Computation

David H. Bailery and Jonathan M. Borwein


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## CARMA's Mandate

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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5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
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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
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To make University of Newcastle a world-leading institution for Computer Assisted Research Mathematics and its Applications.
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16. My Current Research
38. Modern Mathematical Visualization
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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
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[^1]5. Experimental Mathematics
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11. CARMA's Objectives
12. Communication, Computation and Collaboration

## Communication and Computation: are entangled



COMMUNICATING MATHEMATICS IN THE DIGITAL ERA



## Communicating Mathematics (2008, 2010, 2012)

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

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. CARMA's Background
9. CARMA Structure
10. CARMA Activities
11. CARMA Services

## CARMA's Deep History

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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
13. CARMA's Background
14. CARMA Structure
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13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
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4. CARMA's Mandate
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16. My Current Research
38. Modern Mathematical Visualization
13. CARMA's Background
14. CARMA Structure
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12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
16. CARMA Services

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12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
16. CARMA Services

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14. CARMA Structure
15. CARMA Activities
16. CARMA Services

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13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
16. CARMA Services

## 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

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


CARMA's AMSI AGR and Inner Sanctum Rooms

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4. CARMA's Mandate

## 12. About CARMA

16. My Current Research
17. Modern Mathematical Visualization
18. CARMA's Background
19. CARMA Structure
20. CARMA Activities
21. CARMA Services

## Continuing Scientific Activities Include

- Regular Colloquia and Seminar Series
- NUOR, SigmaOpt,

Discrete Maths, Analysis and Number Theory


- AMSI AG: 2013 New National Series www.amsi.org. au
- ANZIAM SIGMAopt AGR Seminar with UoSA and RMIT
- Trans Pacific Workshop: with UBC-O and SFU (monthly-ish)
- Short Lecture Series (2-5 lectures)

2010 Rockafellar on Risk and Diestel on Haar measure
2011 Cominetti on Scheduling and Zhu on Finance
2013 loffe on Semi-algebraic Opt, Lasserre on Moment problems

- AMSI Honours (MSc) Courses (over 400 hours pa)
- International Workshops and Conferences: including - IP Down Under for INFORS 2011 (July 6-8, 2011)
- Van der Poorten Num. Theory meeting (March 12-16, 201 ESARMA

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. CARMA's Background
9. CARMA Structure
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6. CARMA Structure
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- ANZIAM 2013 (Feb 3-7) and SPOM (Feb 9-12) plus MPE

13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
16. CARMA Services

## Our Services Include

AGR Grid-enabled connected-rooms for classes, seminars, meetings:

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V205 for dis-located collaboration;
V206 for co-located collaboration.

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

Weh Services include

- DocServer http://docserver.carma.newcastle.edu.au:
$\square$
- Inverse symbolic calculator (ISC Plus) http://isc.carma.newcastle.edu.au
- BBP digit database http://bbp.carma.newcastle.edu.au
- The Top Ten Numbers University Outreach
http://numbers.carma.newcastle.edu.au
- Maths Hunter http://ask. carma.newcastle. edu. au for

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5. CARMA's Background
6. CARMA Structure
7. CARMA Activities
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- BBP digit database http://bbp.carma.newcastle.edu. au
- The Top Ten Numbers University Outreach
http://numbers.carma.newcastle.edu.au
- Maths Hunter http://ask. carma.newcastle. edu. au for

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. CARMA's Background
9. CARMA Structure
10. CARMA Activities
11. CARMA Services

## Our Services Include

AGR Grid-enabled connected-rooms for classes, seminars, meetings:


V205 for dis-located collaboration;
V206 for co-located collaboration.
HPC 110 core MacPro Cluster and x-grid plus access to NSW and National computing services.
Web Services include:

- DocServer http://docserver.carma.newcastle.edu.au: CECM $\rightarrow$ DDRIVE $\rightarrow$ CARMA Archie $\rightarrow$ Mosaic $\rightarrow$ Google
- Inverse symbolic calculator (ISC Plus) http://isc.carma.newcastle.edu.au
- BBP digit database http://bbp.carma.newcastle.edu.au
- The Top Ten Numbers University Outreach http://numbers.carma.newcastle.edu.au
- Maths Hunter http://ask.carma.newcastle.edu.au for School Outreach: $\beta$-test

4. CARMA's Mandate 12. About CARMA
5. My Current Research
6. Modern Mathematical Visualization
7. My Current Interests: SNAG and the like
8. Some Mathematics and Related Images
9. A Short Ramble: Density of short random walks
10. Why Pi? Frivolity, utility and normality
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## My Current Research Interests include:

(1) Uptimization 1 heory and Applications

- Inverse problems \& Phase reconstruction
- Projection methods \& Entropy optimization
- Signal \& (Medical) Image reconstruction
(2) Nonlinear Functional Analysis
- Convex analysis \& Monotone operators (with Liangjin Yao)
- Geometric fixed point theory
(3) Computational Number Theory
- Arithmetic of random walks
- MZVs \& Lattice sums; Mahler measures
- Pi \& friends—and JB-AvdP-JS-WZ book
(4) Algorithmic Complexity Theory
- Fast high precision Special functions
- Multidimensional quadrature (for fractals)


Two series I founded: CMS-Springer
Books (1996) and SUMAT (2006)


Q An Introduction to Modern Mathematical Computing

An Introduction to Modern Mathematical Computing teters.
4. CARMA's Mandate 12. About CARMA
16. My Current Research 38. Modern Mathematical Visualization
17. My Current Interests : SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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(2) An Introduction

An Introduction to Modern Mathematical

## Mathematica

Mathematical Computing

Computing
4. CARMA's Mandate 12. About CARMA
16. My Current Research 38. Modern Mathematical Visualization
17. My Current Interests : SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
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4. CARMA's Mandate 12. About CARMA
16. My Current Research 38. Modern Mathematical Visualization
17. My Current Interests : SNAG and the like
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21. A Short Ramble: Density of short random walks
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- CAS and Maths visualization (and 3D)
J.M. Borwein

4. CARMA's Mandate 12. About CARMA
5. My Current Research
6. Modern Mathematical Visualization
7. My Current Interests : SNAG and the like
8. Some Mathematics and Related Images
9. A Short Ramble: Density of short random walks 28. Why Pi? Frivolity, utility and normality
10. Pi seems Random: walking on numbers

## Symbolic-Numeric-Graphic Computation: SNAG



The 4th international
workshop on Symbolic-Numeric Computation

## SNC 2011

June 7-9, 2011,San Jose, California
Invited Speakers



Square distance to origin $(11 / 16)$ and


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4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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


CARMA
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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CARMA
Michael Rose: work motivated by senile rat brains
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## The Fractal Nature of Me: Examples of each of the 4 items follow


4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

The Fractal Nature of Me: Examples of each of the 4 items follow
(1) Divide and Concur: Douglas-

Rachford reconstruction methods (Fran \& BS)


Functions a 2011 Choice Outstanding

(3) Short Random Walks
(4)

*。
4) Normality and Randomness:

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walking on numbers like $\pi$
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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(1) Divide and Concur: Douglas-

Rachford reconstruction methods (Fran \& BS)
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Functions a 2011 Choice Outstanding Academic Title
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4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate 12. About CARMA 16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## 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
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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- Davis, 1993, p. 333.

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
11. Why Pi? Frivolity, utility and normality
12. Pi seems Random: walking on numbers

## 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
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## 3. Moments of Random Walks (Flights):

## Definition (Moments and Challenging integrals)

For complex $s$ the $n$-th moment function is

$$
\begin{aligned}
W_{n}(s) & =\int_{[0,1]^{n}}\left|\sum_{k=1}^{n} e^{2 \pi x_{k} i}\right|^{s} \mathrm{~d} \boldsymbol{x} \\
& =\int_{[0,1]^{n-1}}\left|1+\sum_{k=1}^{n-1} e^{2 \pi x_{k} i}\right|^{s} \mathrm{~d}\left(x_{1}, \ldots, x_{n-1}\right)
\end{aligned}
$$

Thus, $W_{n}:=W_{n}(1)$ is the expectation.

4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
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$$

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- 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).
4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## 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
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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


$W_{3}(1)=\frac{16 \sqrt[3]{4} \pi^{2}}{\Gamma\left(\frac{1}{3}\right)^{6}}+\frac{3 \Gamma\left(\frac{1}{3}\right)^{6}}{8 \sqrt[3]{4} \pi^{4}}$

4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests : SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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

## Theorem (Tractable hypergeometric form for $W_{3}$ )

(a) For $s \neq-3,-5,-7, \ldots$, we have

$$
W_{3}(s)=\frac{3^{s+3 / 2}}{2 \pi} \beta\left(s+\frac{1}{2}, s+\frac{1}{2}\right){ }_{3} F_{2}\left(\left.\begin{array}{r}
\frac{s+2}{2}, \frac{s+2}{2}, \frac{s+2}{2}  \tag{2}\\
1, \frac{s+3}{2}
\end{array} \right\rvert\, \frac{1}{4}\right) .
$$

(b) For every natural number $k=1,2, \ldots$,

$$
W_{3}(-2 k-1)=\frac{\sqrt{3}\binom{2 k}{k}^{2}}{2^{4 k+1} 3^{2 k}} 3 F_{2}\left(\left.\begin{array}{c}
\frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\
k+1, k+1
\end{array} \right\rvert\, \frac{1}{4}\right) .
$$

4. CARMA's Mandate 12. About CARMA 16. My Current Research 38. Modern Mathematical Visualization
5. My Current Interests: SNAG and the like
6. Some Mathematics and Related Images
7. A Short Ramble: Density of short random walks
8. Why Pi? Frivolity, utility and normality
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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

$$
W_{4}(s)=\frac{2^{s}}{\pi} \frac{\Gamma\left(1+\frac{s}{2}\right)}{\Gamma\left(-\frac{s}{2}\right)} G_{44}^{22}\left(\left.\begin{array}{c}
1, \frac{1-s}{2}, 1,1  \tag{3}\\
\frac{1}{2}-\frac{s}{2},-\frac{s}{2},-\frac{s}{2}
\end{array} \right\rvert\, 1 .\right.
$$

$W_{4}$ with phase colored continuously (L) and by quadrant (R)


4. CARMA's Mandate 12. About CARMA 16. My Current Research 38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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## 3. Density of a Three and Four Step Walk (BSW, 2010)

$$
p_{3}(\alpha)=\frac{2 \sqrt{3} \alpha}{\pi\left(3+\alpha^{2}\right)}{ }_{2} F_{1}\left(\begin{array}{c}
\frac{1}{3}, \frac{2}{3} \\
1
\end{array} \left\lvert\, \frac{\alpha^{2}\left(9-\alpha^{2}\right)^{2}}{\left(3+\alpha^{2}\right)^{3}}\right.\right)
$$






For $n \geq 7$ the asymptotics $p_{n}(x) \sim \frac{2 x}{n} e^{-x^{2} / n}$ are good. (These are hard to draw.)

$$
p_{4}(\alpha)=\frac{2}{\pi^{2}} \frac{\sqrt{16-\alpha^{2}}}{\alpha} \operatorname{Re}_{3} F_{2}\left(\left.\begin{array}{c}
\frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\
\frac{5}{6}, \frac{7}{6}
\end{array} \right\rvert\, \frac{\left(16-\alpha^{2}\right)^{3}}{108 \alpha^{4}}\right) .
$$

4. CARMA's Mandate 12. About CARMA 16. My Current Research
5. Modern Mathematical Visualization
6. My Current Interests: SNAG and the like
7. Some Mathematics and Related Images
8. A Short Ramble: Density of short random walks
9. Why Pi? Frivolity, utility and normality
10. Pi seems Random: walking on numbers

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



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


Many mathematicians: "Noli Credere Pictis"
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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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
> 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

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
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6. My Current Research
7. Modern Mathematical Visualization
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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.
Substantial practical spin-offs accrue:
Accelerating computations of $\pi$ sped up the fast Fourier transform (FFT) - heavily used in science and engineering Also to bench-marking and proofing computers, since brittle algorithms make better tests.
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12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
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17. My Current Interests: SNAG and the like
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12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
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21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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

Substantial practical spin-offs accrue:

- Accelerating computations of $\pi$ sped up the fast Fourier transform (FFT) - heavily used in science and engineering.
- Also to bench-marking and proofing computers, since brittle algorithms make better tests.

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
11. Why Pi? Frivolity, utility and normality
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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 $\pi$ 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.

4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
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6. My Current Research
7. Modern Mathematical Visualization
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$$
\begin{aligned}
M= & 3.14159265 \\
= & 35897436 \mathrm{c} / \mathrm{p} \\
& \text { introppedin } \\
& \text { ouniyersefoc } \\
& \text { fory7108914... }
\end{aligned}
$$

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19. A Short Ramble: Density of short random walks
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$$
\begin{aligned}
M== & 3.14159265 \\
& 3589743 \mathrm{help} \\
& \text { introppedin } \\
& \text { ouniyofefoc } \\
& \text { tory } 7108914 . \ldots
\end{aligned}
$$

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5. My Current Research
6. Modern Mathematical Visualization
7. My Current Interests: SNAG and the like
8. Some Mathematics and Related Images
9. A Short Ramble: Density of short random walks
10. Why Pi? Frivolity, utility and normality
11. Pi seems Random: walking on numbers

## 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. 224 290. 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 $10^{3600}$


Bailey, Borwein, Calude, Dinneen, Dumitrescu, and Yee, "An empirical approa"解"
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Experimental Math 2012, see http://www.carma.newcastle. edu. au/jon/normality-long.pdf
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
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16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
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At work Haifa, May 2012
${ }^{3}$ Bailey, Borwein, Calude, Dinneen, Dumitrescu, and Yee, "An empirical approach to the normality of pi:"CARMA Experimental Math 2012, see http://www.carma.newcastle.edu.au/jon/normality-long.pdf
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## 4. Pi seems Random: Some million step bit walks



Euler's constant and a pseudo-random number


4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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## 4. Pi seems Normal: Compare to Stoneham's number $\sum_{k>1} 1 /\left(3^{k} 2^{3^{k}}\right)$,

- b-Normal: all length $n b$-ary strings occur with prob. $1 / b^{n}$
- In base 2 Stoneham's number is nrovably normal (l eft)
- It may be normal base 3 (Right)


4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
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CARMA
4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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CARMA
4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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CARMA
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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- 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!


523 in base 6

4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate 12. About CARMA
5. My Current Research
6. Modern Mathematical Visualization
7. My Current Interests: SNAG and the like
8. Some Mathematics and Related Images
9. A Short Ramble: Density of short random walks
10. Why Pi? Frivolity, utility and normality
11. Pi seems Random: walking on numbers

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

## Genomes are 'just' base four numbers.

Chromosome X

$$
\begin{aligned}
& c=[1,0] \\
& g=[0,1] \\
& t=[-1,0] \\
& a=\{0,-1]
\end{aligned}
$$





Chromosome 1

$$
\begin{aligned}
& c=[1.0 f \\
& s=[0.1] \\
& t=|-1,0| \\
& c=[0 .-1]
\end{aligned}
$$



Nimbeisa


The X Chromosome (34K) and Chromosome One (10K)
CARMA
4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate 12. About CARMA 16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

## 4. Pi Seems Normal: Comparisons to other provably normal numbers



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

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

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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
32. Pi seems Random: walking on numbers

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4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
11. Why Pi? Frivolity, utility and normality
12. Pi seems Random: walking on numbers

## 4. Pi is Still Mysterious: Things we don't know about Pi

We do not 'know' (in the sense of being able to prove) whether ....

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


4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
10. A Short Ramble: Density of short random walks
11. Why Pi? Frivolity, utility and normality
12. Pi seems Random: walking on numbers

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$$
\pi=3+\frac{1}{7+\frac{1}{15+\frac{1}{1+\frac{1}{292+\frac{1}{1+\frac{1}{1+\ldots}}}}}}
$$


4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
17. My Current Interests: SNAG and the like
19. Some Mathematics and Related Images
21. A Short Ramble: Density of short random walks
28. Why Pi? Frivolity, utility and normality
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4. CARMA's Mandate
5. About CARMA
6. My Current Research
7. Modern Mathematical Visualization
8. My Current Interests: SNAG and the like
9. Some Mathematics and Related Images
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4. CARMA's Mandate 12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
39. Animation, Simulation and Stereo
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## 4. Animation, Simulation and Stereo

> The latest developments in computer and video technology have provided a multiplicity of computational and symbolic tools that have rejuvenated mathematics and mathematics education. Two important examples of this revitalization are experimental mathematics and visual theorems — ICMI Study 19 (2012)


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4. CARMA's Mandate
38. Modern Mathematical Visualization
39. Animation, Simulation and Stereo
40. Conclusion

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4. CARMA's Mandate
12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
39. Animation, Simulation and Stereo
40. Conclusion

## Thank You to All

2010: Communication is

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12. About CARMA
16. My Current Research
38. Modern Mathematical Visualization
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(1) Divide and Concur:
http://www.carma.newcastle.edu. au/jon/dr-fields11.pptx
(2) Walks and Measures:
http://www.carma.newcastle.edu. au/jon/wmi-paper.pdf
(3) Pi Day 2012:
http://carma.newcastle.edu.au/ jon/piday.pdf
(4) Normality of Pi:
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12. About CARMA
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(4) Normality of Pi:
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2010: Communication is not yet always perfect



[^0]:    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.

[^1]:    ${ }^{1} 2010$ ERA. UofN received only '5' in Applied Maths.

[^2]:    © An Introduction to Modern Mathematical

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