## CARMA AND ME OR What am I doing in Oz?

## Jonathan M. Borwein frsc fat faias

Laureate Professor \& Director of CARMA, University of Newcastle URL: http://carma.newcastle.edu.au/jon/carma-fest.pdf

## Priority Research Centre for

Computer Assisted Research Mathematics and its Applications
Revised: July 16, 2011
irmacs

## Australia for Dummies and Wildlife Lovers



Great $\downarrow$ Wine $\Downarrow$ Water and $\uparrow$ Beaches


## Australia for Dummies and Wildlife Lovers



Lonely Planet's top 10 cities

$\Leftarrow$ Top 10 Places to See in 2011


[^0]CARMA

## CARMA and Me

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Great $\Downarrow$ Wine $\Downarrow$ Water and $\Uparrow$ Beaches

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CARMA

J.M. Borwein

## CARMA and Me

Priority Research Centre for Computer-Assisted Research Mathematics and its Applications

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## UPCOMING EVENTS

CARMA RETREAT
[Conference Room, 412 Sandgate Road, Shortland (Hunter Wetlands Centre)]

## CARMA Retreat 2011

Location: Conference Room, 412 Sandgate Road Shortland (Hunter Wetiands Centre)
Dates: Tue, 19 ${ }^{\text {th }}$ Jul 2011. Tue, 19th Jul 2011
CARMA COLLOQUIUM
[V-129, Mathematies Building]

- Speaker: Boris Mordukhovich, Department of

Mathematics, Wayne State University
Title: Generalized Newton's method based on graphical derivatives
Location: V129, Mathematics Building
Time and Date: 4:00 pm, Thu, 21st Jul 2011
CARMA COLLOQUIUM
[V129, Mathomatica Building

- Speaker: Prof David Bailey, Lawrence Berkeley National Laboratory
- Title: Mand-fo-Hand Combat with Thousand-Dig $\bar{t}$ Integrals
Location: V129, Mathematics Building
- Time and Date: 12:00 pm, Fri, 22 ${ }^{\text {nd }}$ Jul 2011


## CARMA SEMINAR <br> [V129, Mathematics Building]

- Speaker: Wojciech Kozlowski, University of NSW

Title: Common fixed points for semigroups of poinhwise Lipschizzian mappings in Banach spaces
Location: V129, Mathematics Building
Time and Date: 2:00 pm, Fri, 22 ${ }^{\text {nd }}$ Jul 2011

## Contents. We will sample the following:

(1) 4. CARMA's Mandate
4. Experimental Mathematics
9. CARMA's Mate

13. CARMA Structure
14. CARMA Activities
15. CARMA Services
(3) 18. My Current Interests 18. JMB's Webpages
19. My Current Research
20. Some Mathematics and Rela ted Images
22. A Short Ramble
(4) 30. Computing Individual 31. BBP Digit Algorithms
39. BBP Formulas Explained
45. BBP for Pi Squared - in Base 2 and Base 3
53. Modern Mathematical Visualization

## Experimental Mathematics: what it is?

Experimental mathematics is the use of a computer to run computations - sometimes no more than trial-and-error 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)

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- Quoted in International Council on Mathematical Instruction Study 19: On Proof and Proving, 2011.

4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. Experimental Mathematics
9. CARMA's Mandate
10. CARMA's Objectives
11. Communication, Computation and Collaboration

## 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.

- If $a_{0} \neq 0$ then (1) assures $\beta$ is in rational vector space generated by $\left\{\alpha_{1}, \alpha_{2} \ldots . \alpha_{n}\right\}$
- $\beta=1, \alpha_{i}=\alpha^{i}$ means $\alpha$ is algebraic of degree $n$.
- In 2000 Computing in Science and Engineering named PSLQ one of the top 10 algorithms of

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

CMS D.Borwein Prize

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

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5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
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CARMA
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

## Top Ten Algorithms

## 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 18. My Current Interests 30. Computing Individual Digits of $\pi$
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

## Experimental Mathematics: PSLQ is core to CARMA


 by Erperiment Plausible Reasoning in the 己lsi Century Jonathan Borwein Olavid Bailey

Fgure 6.3. Three images quantized at quality $50(\mathrm{~L}), 48$ (C) and 75 (R). Courtesy of Mason Macklem.


Jonutan Borwein Neith Devin
Experimentelle Mathematik

Eine Eeveiclerientionte Einlihnas


Experimental Mathematics (2004-08, 2009, 2010)
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
5. Experimental Mathematics
10. CARMA's Mandate
11. CARMA's Objectives
12. Communication, Computation and Collaboration

## Experimental Mathematics: KARMA takes many forms

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... and there are always black swåsirma Experimental Mathematics?

## 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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CARMA's Access Grid Room
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$

## 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. (NUOR and partners)

> To promote and advise on the use of appropriate tools (hardware, software, databases, learning object repositories, mathematical knowledge management, collaborative technology) in academia education and industry.

> To make the University of Newcastle a world-leading institution for Computer Assisted Research Mathematics and its Applications.
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12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$

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${ }^{1} 2010$ ERA. UofN received the only '5' in Applied Mathematics

5. Experimental Mathematics
6. CARMA's Mandate
7. CARMA's Objectives
8. Communication, Computation and Collaboration

## Communication and Computation: are entangled



Experimental and computational mathematics:
Selected writings

Jonathan Borwein and
Peter Borwein

## COMMUNICATING MATHEMATICS IN THE DIGITAL ERA

Communicating Mathematics $(2008,2010)$

- See http://carma.newcastle.edu.au/jon/c2c08.pdf for chapter on Access Grid.

4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. CARMA's Background
9. CARMA Structure
10. CARMA Activities
11. CARMA Services

## CARMA's Deep History

The co-evolution of symbolic/numeric (hybrid) computation, experimental mathematics, collaborative technology and HPC. (Experimentally found image took 3 hrs to print)

PBB and JMB start 'minor' collaboration on fast computation
at Dalhousie; becoming experimental mathematicians before
the term was current ${ }^{2}$
1993-03 Moved to SFU and founded Centre for Experimental and
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14. CARMA Structure
15. CARMA Activities
16. CARMA Services

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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
13. CARMA's Background
14. CARMA Structure
15. CARMA Activities
16. CARMA Services

## CARMA's Structure

Roughly 30 current Members and Associates:

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

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


CARMA's AMSI AGR and Inner Sanctum Rooms

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

## Continuing Scientific Activities Include

- Regular Colloquia and Seminar Series
- NUOR, SigmaOpt, Discrete Maths, Analysis and Number Theory

- AMSI Access Grid Activities: www.amsi.org.au
- ANZIAM SIGMAopt Seminar with UoSA and RMIT
http://sigmaopt.newcastle.edu.au
- 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

- AMSI Honours (MSc) Courses (400 hours per term)
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. CARMA's Background
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. CARMA's Background
9. CARMA Structure
10. CARMA Activities
11. CARMA Services

## Our Services Include

AGR Grid-enabled interconnected rooms for classes, seminars, meetings: Likely to become HQ for AMSI AGRs + NeCTAR?

```
int getRandomNumber()
{
    return 4;"// chosen by fair dice roll.
        // guaranteed to be random.
}
```

V205 for dis-located collaboration; V206 for co-located collaboration. National computing services.

## Weh 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
- Ask CARMA http://ask. carma. newcastle. edu. au for CARMA

4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
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9. CARMA Structure
10. CARMA Activities
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HPC 64 core MacPro Cluster and x-grid plus access to NSW and National computing services.


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- 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
- Ask CARMA http://ask.carma.newcastle.edu.au for CARMA School Outreach: $\beta$-test

4. CARMA's Mandate

## 12. About CARMA

18. My Current Interests
19. Computing Individual Digits of $\pi$
20. CARMA's Background
21. CARMA Structure
22. CARMA Activities
23. CARMA Services

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2

Ask Me Maths is run by CARMA and supported by AMSI

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Ask Me Maths

## Ask Me Maths



```
Years }7\mathrm{ and 8
```

17 Posts
7 Topics
Last post by theoron
in Re: a's and b's on April 09 2011, 13:08:17


Years 9 and 10
35 Posts
Last post by theoron in Re: Sides of a right ang. on April 09 2011, 20:40:01
13 Topics
Last post by theoron
9 Posts
4 Topics in Re: An interesting integ. on April 11 2011, 21:09:22

## Feedback Section

$\square$
Problems logging in?
Post here if you can't log in

0 Posts
Post here if you can't log in

$$
0 \text { Topics }
$$

No New Posts
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble


THE COLLATZ CONJECTURE STATES THAT IF YOU PICK A NUMBER, AND IF ITSEVEN DIVIDE ITBY TWO AND IF IT'S OOD MULTIPLY IT BY THREE AND ADD ONE, AND YOU REPEAT THIS PROCEDURE LONG ENOUGH, EVENTUALUY YOUR FRIENDS WILL STOP CAUUNG TO SEE IF YOU WANT TO HANG OUT.

Math Drudge: http://experimentalmath.info/blog/2011/06/has-the-3n1-conjecture-been-proved/
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images 23. A Short Ramble


## ISC

## Other



Compute Canada's Engines of Discovery: Executive Summary (ENIAC and Story)

## The one true Larry

Pi (Life of Pi (2010))

## Recent or Notable I tems:

2012
March 12-16, 2012. Number Theory Conference in Memory of Alf van der Poorten at CARMA.
2011
J une 16, 2011. Second semester AMSI Honours Course on MZVs (Borwein-Zudilin). June 2-4. JMB at the World Science Festival
May 16-20. LonFest at the IRMACS centre. (Pictures and videos of lectures available.) April 19. Blue Gene BBP article from Australian. Also Pi, HPCnet and energy.gov. April 5. Interactive BBP digit database online.
March 15. My AGR PiDay Talk V206 at Univ of Newcastle at 10am (Details) March 14. My webcast PiDay Talk from University of Technology Sydney

Details, RECORD Blue-Gene Computations and Press Release March 10. Happy Pi Day: The infinite appeal of Pi.
Feb 1. Newcastle Applied Maths ranked top in Australia.

ResearcherID
Profile
Researcherid.com

Dr. Jonathan M. Borwein FRSC FAAAS FBAS FAA

## Previous

Webpage

BIO
(Pics)
Book Covers
4. CARMA's Mandate
12. About CARMA
18. My Current Interests 30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

## Current Research Interests Include

(1) Optimization Theory and Applications

- Inverse problems \& Phase reconstruction
- Projection methods \& Entropy optimization
- Signal \& (Medical) Image reconstruction
(2) Nonlinear Functional Analysis
- Convex analysis and Monotone operators
- Geometric fixed point theory
(3) Computational Number Theory
- Arithmetic of random walks
- Mahler measures of polynomials
- Algorithms for Special Functions
- Pi \& friends - and JB-AvdP-WZ book.
(4) Algorithmic Complexity Theory
- Fast extreme precision computation

- Mathematical visualization (and 3D)

4. CARMA's Mandate
5. About CARMA
6. My Current Interests 30. Computing Individual Digits of $\pi$
7. JMB's Webpages
8. My Current Research
9. Some Mathematics and Related Images
10. A Short Ramble

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests 30. Computing Individual Digits of $\pi$
7. JMB's Webpages
8. My Current Research
9. Some Mathematics and Related Images
10. A Short Ramble

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19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
22. A Short Ramble

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests 30. Computing Individual Digits of $\pi$
7. JMB's Webpages
8. My Current Research
9. Some Mathematics and Related Images
10. A Short Ramble

## The Fractal Nature of Me: Examples of Each


(1) Divide and Concur:

Douglas-Rachford methods
for phase reconstruction
(2) Three Optimization Texts

- one on previous page:


4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
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9. My Current Research
10. Some Mathematics and Related Images
11. A Short Ramble

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## CONVEX FUNCTIONS

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(3) Short Random Walks
(4) Single Digit Algorithms: BBP for $\pi, \pi^{2}, G$.

CARMA
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. JMB's Webpages
9. My Current Research
10. Some Mathematics and Related Images
11. A Short Ramble

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. JMB's Webpages
9. My Current Research
10. Some Mathematics and Related Images
11. A Short Ramble

## 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 eve 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.
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. JMB's Webpages
9. My Current Research
10. Some Mathematics and Related Images 23. A Short Ramble

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



CARMA
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

## 3. Moments of Random Walks (Flights)

## Definition (Moments)

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.

and $W_{2}(s)=\binom{s / 2}{s}($ combinatorics $)$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

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\end{aligned}
$$

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).
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

## 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
18. My Current Interests
30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble
3. $50,100,10003$-step Walks: a less familiar picture?

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

cmmviA

## 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

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

(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
5. JMB's Webpages
6. My Current Research
7. Some Mathematics and Related Images 23. A Short Ramble

## 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

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


4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

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19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

## 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.)

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

4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. JMB's Webpages
9. My Current Research
10. Some Mathematics and Related Images
11. A Short Ramble

## 4. BBP Digits Extraction Algorithms

## Notices AMS in press:

carma.newcastle.edu. au/ jon/bbp-bluegene. pdf


CARMA
"Because it's not there."
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
19. JMB's Webpages
20. My Current Research
21. Some Mathematics and Related Images
23. A Short Ramble

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"Because it's not there."
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## Computing Individual Digits of $\pi$

1971. One might think everything of interest about computing $\pi$ has been discovered. This was Beckmann's view in A History of $\pi$

Yet, the Salamin-Brent quadratic iteration was found only five years later. Higher-order algorithms followed in the 1980s

1990. Rabinowitz and Wagon found a 'spigot' algorithm for $\pi$ : It 'drips' individual digits (of $\pi$ in any desired base) using all previous digits.

But even insiders are sometimes surprised by a new discovery: in this case BBP series.
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
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32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## What a BBP Algorithm Does?

Prior to 1996, most folks thought to compute the $d$-th digit of $\pi$, you had to generate the (order of) the entire first $d$ digits.

- This is not true, at least for hex (base 16) or binary (base 2) digits of $\pi$. In 1996, P. Borwein, Plouffe, and Bailey found an algorithm for individual hex digits of $\pi$. A BBP algorithm is one that produces:
a modest-length string hex or binary digits of $\pi$ (or other constants) beginning at an any position, using no prior bits;
(1) is implementable on any modern computer
(2) requires no multiple precision software;
(3) requires very little memory; and has
(4) a computational cost growing only slightly faster than the digit position.

4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
10. BBP for Pi Squared - in Base 2 and Base 3
11. Modern Mathematical Visualization

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33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

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33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
10. BBP for Pi Squared - in Base 2 and Base 3
11. Modern Mathematical Visualization

## What BBP Is? Reverse Engineered Mathematics

This is based on the following then new formula for $\pi$ :

$$
\begin{equation*}
\pi=\sum_{i=0}^{\infty} \frac{1}{16^{i}}\left(\frac{4}{8 i+1}-\frac{2}{8 i+4}-\frac{1}{8 i+5}-\frac{1}{8 i+6}\right) \tag{4}
\end{equation*}
$$

- The millionth hex digit (four millionth binary digit) of $\pi$ can be found in under 30 secs on a fairly new computer in Maple (not $C++$ ) and the billionth in 10 hrs.

Equation (4) was discovered numerically using integer relation methods over months in our Vancouver lab, CECM. It arrived in the coded form

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46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

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$$

- The millionth hex digit (four millionth binary digit) of $\pi$ can be found in under 30 secs on a fairly new computer in Maple (not $\mathbf{C}++$ ) and the billionth in $\mathbf{1 0}$ hrs.
Equation (4) was discovered numerically using integer relation methods over months in our Vancouver lab, CECM. It arrived in the coded form:

$$
\pi=4{ }_{2} \mathrm{~F}_{1}\left(1, \frac{1}{4} ; \frac{5}{4},-\frac{1}{4}\right)+2 \tan ^{-1}\left(\frac{1}{2}\right)-\log 5
$$

where ${ }_{2} \mathrm{~F}_{1}(1,1 / 4 ; 5 / 4,-1 / 4)=0.955933837 \ldots$ is a Gauss hypergeometric function.
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

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## EdgeThe Third Culture

| Home | About <br> Edge | Features | Edge Editions | Press | The Reality <br> Club | Third <br> Culture | Digerati |
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For individual scientific work, extending the computational idea, performed, published, or newly applied within the past ten years.

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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
10. BBP for Pi Squared - in Base 2 and Base 3
11. Modern Mathematical Visualization

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## EdgeThe Third Culture

| Home | About <br> Edge | Features | Edge Editions | Press | The Reality <br> Club | Third <br> Culture | Digerati |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | | Edge <br> Search |
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
10. BBP for Pi Squared - in Base 2 and Base 3
11. Modern Mathematical Visualization

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## EdgeThe Third Culture

| Home | About <br> Edge | Features | Edge Editions | Press | The Reality <br> Club | Third <br> Culture | Digerati |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | | Edge <br> Search |
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
10. BBP for Pi Squared - in Base 2 and Base 3
11. Modern Mathematical Visualization

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## EdgeThe Third Culture

| Home | About <br> Edge | Features | Edge Editions | Press | The Reality <br> Club | Third <br> Culture | Digerati | Edge <br> Search |
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4. CARMA's Mandate
5. About CARMA 18. My Current Interests
6. Computing Individual Digits of $\pi$
7. BBP Digit Algorithms
8. BBP Formulas Explained
9. BBP for Pi Squared - in Base 2 and Base 3
10. Modern Mathematical Visualization

## BBP Formula Database http://carma.newcastle.edu.au/bbp



## Matthew Tam has built an interactive website.

(1) It includes most known BBP formulas.

2 It allows digit computation is searchable, updatable and more.


CARMA

## J.M. Borwein

4. CARMA's Mandate
5. About CARMA 18. My Current Interests
6. Computing Individual Digits of $\pi$
7. BBP Digit Algorithms
8. BBP Formulas Explained
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4. CARMA's Mandate
12. About CARMA 18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## Mathematical Interlude: (Maple, Mathematica and Human)

Proof of (4). For $0<k<8$,

$$
\int_{0}^{1 / \sqrt{2}} \frac{x^{k-1}}{1-x^{8}} d x=\int_{0}^{1 / \sqrt{2}} \sum_{i=0}^{\infty} x^{k-1+8 i} d x=\frac{1}{2^{k / 2}} \sum_{i=0}^{\infty} \frac{1}{16^{i}(8 i+k)}
$$

Thus, one can write


## which on substituting $y:=\sqrt{2} x$ becomes


32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

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$$
\begin{aligned}
\sum_{i=0}^{\infty} & \frac{1}{16^{i}}\left(\frac{4}{8 i+1}-\frac{2}{8 i+4}-\frac{1}{8 i+5}-\frac{1}{8 i+6}\right) \\
& =\int_{0}^{1 / \sqrt{2}} \frac{4 \sqrt{2}-8 x^{3}-4 \sqrt{2} x^{4}-8 x^{5}}{1-x^{8}} d x
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32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

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which on substituting $y:=\sqrt{2} x$ becomes
$\int_{0}^{1} \frac{16 y-16}{y^{4}-2 y^{3}+4 y-4} d y=\int_{0}^{1} \frac{4 y}{y^{2}-2} d y-\int_{0}^{1} \frac{4 y-8}{y^{2}-2 y+2} d y=\pi$.
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## Tuning BBP Computation

- 1997. Fabrice Bellard of INRIA computed 152 bits of $\pi$ starting at the trillionth position;
- in 12 days on 20 workstations working in parallel over the Internet.

Bellard used the following variant of (4)


This frequently-used formula is a little faster than (4)

32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
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Bellard used the following variant of (4):
$\pi=4 \sum_{k=0}^{\infty} \frac{(-1)^{k}}{4^{k}(2 k+1)}-\frac{1}{64} \sum_{k=0}^{\infty} \frac{(-1)^{k}}{1024^{k}}\left(\frac{32}{4 k+1}+\frac{8}{4 k+2}+\frac{1}{4 k+3}\right)$
This frequently-used formula is a little faster than (4).


Colin Percival (L) and Fabrice Bellard (R)
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## Hexadecimal Digits

1998. Colin Percival, a 17 -year-old at Simon Fraser, found the five trillionth and ten trillionth hex digits on 25 machines. 2000. He then found the quadrillionth binary digit is $\mathbf{0}$.

- He used 250 CPU-years, on 1734 machines in 56 countries.
- The largest calculation ever done before Toy Story Two

| Position | Hex Digits |
| :--- | ---: |
|  |  |
| $10^{6}$ | 26C65E52CB4593 |
| $10^{7}$ | 17AF5863EFED8D |
| $10^{8}$ | ECB840E21926EC |
| $10^{9}$ | 85895585A0428B |
| $10^{10}$ | 921C73C6838FB2 |
| $10^{11}$ | 9C381872D27596 |
| $1.25 \times 10^{12}$ | 07E45733CC790B |
| $2.5 \times 10^{14}$ | E6216B069CB6C1 |

32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

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4. CARMA's Mandate
5. About CARMA 18. My Current Interests
6. Computing Individual Digits of $\pi$
7. BBP Digit Algorithms
8. BBP Formulas Explained
9. BBP for Pi Squared - in Base 2 and Base 3
10. Modern Mathematical Visualization

## Everything Doubles Eventually



July 2010. Tsz-Wo Sz of Yahoo!/Cloud computing found the two quadrillionth bit.
tion took 23 real days and 503 CPU years; and involved as many as 4000 machines.

## Abstract

We present a new record on computing specific bits of $\pi$, the
mathematical constant, and discuss performing such computations on
Apache Hadoop clusters. The new record represented in hexadecimal is
0 E6C1294A ED40403F 56D2D764 026265BC A98511D0 FCFFAA10 F4D28B1B B5392B8
which has 256 bits ending at the $2,000,000,000,000,000,252^{\text {th }}$ bit position. The position of the first bit is $1,999,999,999,999,997$ and the value of the two quadrillionth bit is 0

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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$

## BBP Formulas Explained

Base- $b$ BBP numbers are constants of the form

$$
\begin{equation*}
\alpha=\sum_{k=0}^{\infty} \frac{p(k)}{q(k) b^{k}}, \tag{6}
\end{equation*}
$$

where $p(k)$ and $q(k)$ are integer polynomials and $b=2,3, \ldots$.

- I illustrate why this works in binary for $\log 2$. We start with:
as discovered by Euler.
- W/e wish to compute digits beginning at position $d+1$
- Equivalently, we need $\left\{2^{d} \log 2\right\}(\{\cdot\}$ is the fractional part)

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We can write

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& =\left\{\left\{\sum_{k=0}^{d} \frac{2^{\mathbf{d}-\mathbf{k}} \bmod \mathbf{k}}{k}\right\}+\left\{\sum_{k=d+1}^{\infty} \frac{2^{\mathbf{d}-\mathbf{k}}}{\mathbf{k}}\right\}\right\} . \tag{8}
\end{align*}
$$

- The key: the numerator in (8), $2^{d-k} \bmod k$, can be found rapidly by binary exponentiation, performed modulo $k$.
uses only 5 multiplications, not the usual 16. Moreover, $3^{17}$ $\bmod 10$ is done as $3^{2}=9 ; 9^{2}=1 ; 1^{2}=1 ; 1^{2}=1 ; 1$


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3^{17}=\left(\left(\left(\left(3^{2}\right)^{2}\right)^{2}\right)^{2}\right) \cdot 3
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4. CARMA's Mandate
12. About CARMA 18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## Catalan's Constant $G$ : and BBP for $G$ in Binary

The simplest number not proven irrational is

$$
G:=1-\frac{1}{3^{2}}+\frac{1}{5^{2}}-\frac{1}{7^{2}}+\cdots, \quad \frac{\pi^{2}}{12}=1+\frac{1}{3^{2}}+\frac{1}{5^{2}}+\frac{1}{7^{2}}+\cdots
$$

2009. $G$ is calculated to 31.026 billion digits. Records often use:

holds since $G=-T\left(\frac{\pi}{4}\right)=-\frac{3}{2} T\left(\frac{\pi}{12}\right)$ where $T(\theta):=\int_{0}^{\theta} \log \tan \sigma d \sigma$.

$$
\text { An } 18 \text { term binary BBP formula for } G=0.9159655941772190 \ldots \text { is: }
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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
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4. CARMA's Mandate
12. About CARMA 18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
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- An 18 term binary BBP formula for $G=0.9159655941772190 \ldots$ is:


4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$

## A Better Formula for $G$

A new 16 term binary formula in concise BBP notation is:

$$
\begin{aligned}
G= & P(2, \mathbf{4 0 9 6}, 24, \vec{v}) \quad \text { where } \\
\vec{v}:= & (6144,-6144,-6144,0,-1536,-3072,-768,0,-768 \\
& -384,192,0,-96,96,96,0,24,48,12,0,12,6,-3,0)
\end{aligned}
$$

It takes almost exactly 8/9th the time of 18 term formula for $G$.
FRACTION OF
THIS IMAGE
WHOH IS WHITE

| FRACTION OF |
| :--- |
| THIS IMAGE |
| WHOH IS BLACK |

[^1]
## A Better Formula for $G$

A new 16 term binary formula in concise BBP notation is:

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\begin{aligned}
G= & P(2, \mathbf{4 0 9 6}, 24, \vec{v}) \quad \text { where } \\
\vec{v}:= & (6144,-6144,-6144,0,-1536,-3072,-768,0,-768, \\
& -384,192,0,-96,96,96,0,24,48,12,0,12,6,-3,0)
\end{aligned}
$$

It takes almost exactly 8/9th the time of 18 term formula for $G$.
$\left.\begin{array}{l}\text { FRACTON OF } \\ \text { THIS IMAGE } \\ \text { WHIOH IS WHIE } \\ \text { FRACTION OF } \\ \text { THIS IMAGE } \\ \text { WHOH IS BLACK }\end{array}\right)$

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4. CARMA's Mandate
5. About CARMA 18. My Current Interests
6. Computing Individual Digits of $\pi$

## What About Base Ten?

- The first integer logarithm with no known binary BBP formula is $\log 23$ (since $23 \times 89=2^{10}-1$ ).

Searches conducted by numerous researchers for base-ten formulas have been unfruitful. Indeed



- Bailey and Crandall have shown connections between the existence of a $b$-ary BBP formula for $\alpha$ and its base $b$ normality (via a dynamical system conjecture)

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5. About CARMA 18. My Current Interests 30. Computing Individual Digits of $\pi$
6. BBP Digit Algorithms
7. BBP Formulas Explained
8. BBP for Pi Squared - in Base 2 and Base 3
9. Modern Mathematical Visualization

## Pi Photo-shopped: a 2010 PiDay Contest


"Noli Credere Pictis"
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4. CARMA's Mandate
12. About CARMA 18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
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## $\pi^{2}$ in Binary and Ternary (unlike )

Bailey and Pi on a Bus. Only in Berkeley?
did you ever
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...why the digits of pi look random?

Thanks to Dave Broadhurst, a ternary BBP formula exists for $\pi^{2}$ :

4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
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\begin{aligned}
\pi^{2}=\frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{3^{6 k}} & \times\left\{\frac{243}{(12 k+1)^{2}}-\frac{405}{(12 k+2)^{2}}-\frac{81}{(12 k+4)^{2}}\right. \\
& -\frac{27}{(12 k+5)^{2}}-\frac{72}{(12 k+6)^{2}}-\frac{9}{(12 k+7)^{2}} \\
& \left.-\frac{9}{(12 k+8)^{2}}-\frac{5}{(12 k+10)^{2}}+\frac{1}{(12 k+11)^{2}}\right\}
\end{aligned}
$$

4. CARMA's Mandate
5. About CARMA 18. My Current Interests
6. Computing Individual Digits of $\pi$
7. BBP Digit Algorithms
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9. BBP for Pi Squared - in Base 2 and Base 3
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## A Partner Binary BBP Formula for $\pi^{2}$

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\pi^{2}=\frac{9}{8} \sum_{k=0}^{\infty} \frac{1}{2^{6 k}}\left\{\frac{16}{(6 k+1)^{2}}-\frac{24}{(6 k+2)^{2}}-\frac{8}{(6 k+3)^{2}}-\frac{6}{(6 k+4)^{2}}+\frac{1}{(6 k+5)^{2}}\right\}
$$

- We do not fully understand why $\pi^{2}$ allows BBP formulas in two distinct bases.

- $2 \pi^{2}$ is the area of a sphere in four-space.
- $\frac{1}{2} \pi^{2}$ is the volume inside a sphere in four-space $(R)$

So in binary we are computing these fundamental physica
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
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54. Modern Mathematical Visualization

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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
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54. Modern Mathematical Visualization

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## IBM's New Record Results



## Algorithm (What We Did)

Dave Bailey, Andrew Mattingly (L) and Glenn Wightwick (R) of IBM Australia, and I, have obtained and confirmed:
(1) 106 digits of $\pi^{2}$ base 2 at the ten trillionth place base 64
(2) 94 digits of $\pi^{2}$ base 3 at the ten trillionth place base 729
(3) $\mathbf{1 4 1}$ digits of $G$ base 2 at the ten trillionth place base 4096 on a 4-rack BlueGene/P system at IBM's Benchmarking Centre in Rochester, Minn, USA.
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## How The Australian Reported This

Supercomputer cracks 'impossible' calculation Jennifer Foreshew

From: The Australian
April 19, 2011 12:00AM


HUMAN ingenuity and awesome computing power have combined to deliver an algorithm that can identify potential weaknesses in computer system hardware and software.

The BlueGene/P supercomputer system, used for IBM's benchmarking tests and quality control, was used by experts to conquer a calculation thought to be unachievable.
"It was believed to be impossible until not very long ago that we would ever know the billionth decimal digit of pi," said Newcastle University laureate professor Jon Borwein.
Professor Borwein, a world-famous mathematical expert, said the computer time spent on the work was equivalent to the time that went into creating a computer-generated movie such as Toy Story 3. "My estimate is that it may be by a factor of three the largest single computation done for any mathematical object ever," he said.
The work would have taken about 1500 years on a single CPU, but it took just a few months of supercomputing time. The project was done in conjunction with the Lawrence Berkeley National Laboratory and IBM Australia.
"What this is driving is a new attack on various classical questions about how random or how complex various bits of math are, and how best to program these things on really large environments with tens or hundreds of thousands of processors," said Professor Borwein, who is also an expert on pi, the ratio of the circumference of a circle to its diameter, especially its computation.
"If we could prove pi squared was random in some sense then we could use it instead of all the expensive quantum random number generators or pseudo-random number generators that make all of our banking codes safe," he said.
Professor Borwein believes the calculation means more realistic samples could be made.
"We may be able to put some of these algorithms together, mixing this idea of algorithmic randomness with this fairly new area called quantum randomness, using natural processes to build random things," he said.
Professor Borwein hopes a prototype planned for later this year may lead to further advances in the field.
4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
46. BBP for Pi Squared - in Base 2 and Base 3
54. Modern Mathematical Visualization

## The 3 Records Use Over 1380 CPU Years (135 rack days)

An enormous amount of delicate computation: 1380 years is a long time. Suppose a spanking new IBM single-core PC went back

```
1379 years
- It would find itself in 632 CE.
- The year that Mohammed died, and the
    Caliphate was established. If it then calculated
    \pi nonstop:
    * Through the Crusades, black plague, Moguls
    Renaissance, discovery of America
    Gutenberg, Reformation, invention of steam,
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```



- With no breaks or break-downs:
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
8. BBP Digit Algorithms
9. BBP Formulas Explained
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4. CARMA's Mandate
5. About CARMA
6. My Current Interests
7. Computing Individual Digits of $\pi$
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9. BBP Formulas Explained
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4. CARMA's Mandate
5. About CARMA
6. BBP Digit Algorithms
7. BBP Formulas Explained
8. BBP for Pi Squared - in Base 2 and Base 3
9. Modern Mathematical Visualization

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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
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32. BBP Digit Algorithms
33. BBP Formulas Explained
34. BBP for Pi Squared - in Base 2 and Base 3
35. Modern Mathematical Visualization

## IBM's New Results: $\pi^{2}$ base 2

Algorithm (10 trillionth digits of $\pi^{2}$ in base 64 - in 230 years)
(1) The calculation took, on average, 253529 seconds per thread. It was broken into 7 "partitions" of 2048 threads each. For a total of $7 \cdot 2048 \cdot 253529=3.6 \cdot 10^{9} \mathrm{CPU}$ seconds.
(2) On a single Blue Gene/P CPU it would take 115 years! Each rack of BG/P contains 4096 threads (or cores). Thus, we used $\frac{7 \cdot 2048 \cdot 253529}{4096 \cdot 60 \cdot 60 \cdot 24}=\mathbf{1 0 . 3}$ "rack days".
(3) The verification run took the same time (within a few minutes): 106 base $\mathbf{2}$ digits are in agreement.

## IBM's New Results: $\pi^{2}$ base 3

Algorithm (10 trillionth digits of $\pi^{2}$ in base 729 - in 414 years)
(1) The calculation took, on average, 795773 seconds per thread. It was broken into 4 "partitions" of 2048 threads each. For a total of $4 \cdot 2048 \cdot 795773=6.5 \cdot 10^{9} \mathrm{CPU}$ seconds.
(2) On a single Blue Gene/P CPU it would take 207 years! Each rack of BG/P contains 4096 threads (or cores). Thus, we used $\frac{4 \cdot 2048 \cdot 795773}{4096 \cdot 60 \cdot 60 \cdot 24}=\mathbf{1 8 . 4}$ "rack days".
(3) The verification run took the same time (within a few minutes): $\mathbf{9 4}$ base $\mathbf{3}$ digits are in agreement.

## IBM's New Results: $G$ base 2

Algorithm (10 trillionth digits of $G$ in base 4096 - in 735 years)
(1) The calculation took, on average, 707857 seconds per thread. It was broken into 8 "partitions" of 2048 threads each. For a total of $8 \cdot 2048 \cdot 707857=1.2 \cdot 10^{10} \mathrm{CPU}$ seconds.
(2) On a single Blue Gene/P CPU it would take 368 years!

Each rack of BG/P contains 4096 threads (or cores). Thus, we used $\frac{8 \cdot 2048 \cdot 707857}{4096 \cdot 60 \cdot 60 \cdot 24}=32.8$ "rack days".
(3) The verification run took the same time (within a few minutes): $\mathbf{1 4 1}$ base $\mathbf{2}$ digits were in agreement.
4. CARMA's Mandate
12. About CARMA 18. My Current Interests 30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
40. BBP Formulas Explained
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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


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

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4. CARMA's Mandate
12. About CARMA 18. My Current Interests 30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
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## Thank You to All: Family, Mentors, Colleagues, Students

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4. CARMA's Mandate
12. About CARMA
18. My Current Interests
30. Computing Individual Digits of $\pi$
32. BBP Digit Algorithms
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(3) Pi Day 2011:
carma.newcastle.edu.au/jon/piday. pdf
(4) BBP and Blue Gene:
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2010: Communication is
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