

Experimental Computation and Visual Theorems: The Computer as Collaborator

Jonathan Borwein FRSC FAAS FAA FBAS

(With Aragón, Bailey, P. Borwein, Skerritt, Straub, Tam, Wan, Zudilin, ...)



Centre for Computer Assisted Research Mathematics and its Applications
The University of Newcastle, Australia



<http://carma.newcastle.edu.au/meetings/evims/>

<http://www.carma.newcastle.edu.au/jon/visuals-ext-abst.pdf>


For 2015 Presentations

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Dedicated to *Jacques Hadamard, A Universal Mathematician* (1998)



“The object of mathematical rigor is to sanction and legitimize the conquests of intuition, and there was never any other object for it.”—JSH (1865-1963)

last dozen of the first hundred of his year”, said at the celebration of Hadamard’s centenary:

The *taupin* who saw Jacques Hadamard enter the lecture theatre, found a teacher who was active, alive, whose reasoning combined exactness and dynamism. Thus the lecture became a struggle and an adventure. Without rigour suffering, the importance of **intuition** was restored to us, and the better students were delighted. For the others, the intellectual life was less comfortable, but so exciting... And then, above all, we knew quite well that with such a guide we never risked going under [II.5, p. 8].

Mandelbrojt recalled at the same jubilee:

For several years, Hadamard also gave lectures at the *Collège de France*: lectures which were long, hard, infinitely interesting. He never tried to hide the difficulties, on the contrary he brought them out. The audience thought together with him; these lectures provoked creativity. The day after a lecture by Hadamard was rich, full and all day long one thought about the ideas.

It was in these lectures that I learnt the secrets of the function $\zeta(s)$ of Riemann, it was there that I understood the significance of analytic continuation, of quasi-analyticity, of Dirichlet series, of the role of functional calculus in the calculus of variations [II.5, p. 25-27].



EXTENDED ABSTRACT

Long before current graphic, visualisation and geometric tools were available, John E. Littlewood (1885-1977) wrote in his delightful

*Miscellany*¹:

A heavy warning used to be given [by lecturers] that pictures are not rigorous; this has never had its bluff called and has permanently frightened its victims into playing for safety. Some pictures, of course, are not rigorous, but I should say most are (and I use them whenever possible myself). [p. 53]

¹J.E. Littlewood, *A mathematician's miscellany*, London: Methuen (1953); Littlewood, J. E. and Bollobás, Béla, ed., *Littlewood's miscellany*, Cambridge University Press, 1986.



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Over the past decade, the role of visual computing in my own research has expanded dramatically.

In part this was made possible by the increasing speed and storage capabilities—and the growing ease of programming—of modern multi-core computing environments [BMC].

¹J.E. Littlewood, *A mathematician's miscellany*, London: Methuen (1953); Littlewood, J. E. and Bollobás, Béla, ed., *Littlewood's miscellany*, Cambridge University Press, 1986.

But, at least as much, it has been driven by my group's **paying more active attention** to the possibilities for graphing, animating or simulating most mathematical research activities.

²See <http://www.carma.newcastle.edu.au/jon/Completion.pdf> and <http://www.carma.newcastle.edu.au/jon/dr-fields11.pptx>.

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- *I first briefly discuss both **visual theorems** and **experimental computation**.*
- *I then turn to **dynamic geometry** (iterative **reflection methods** [AB]) and **matrix completion problems** (applied to **protein conformation** [ABT]).² (Case studies I)*

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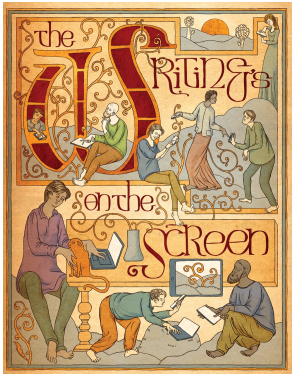
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- *I then turn to **dynamic geometry** (iterative **reflection methods** [AB]) and **matrix completion problems** (applied to **protein conformation** [ABT]).² (*Case studies I*)*
- *After an algorithmic interlude (*Case studies II*), I end with description of work from my group in **probability** (behaviour of **short random walks** [BS, BSWZ]) and **transcendental number theory** (**normality** of real numbers [AB3]). (*Case studies III*)*

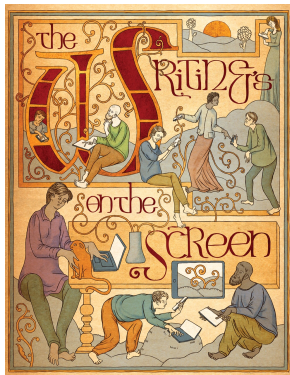
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My plans

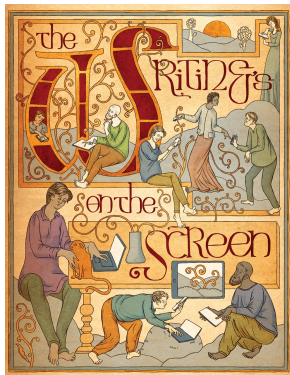


My plans



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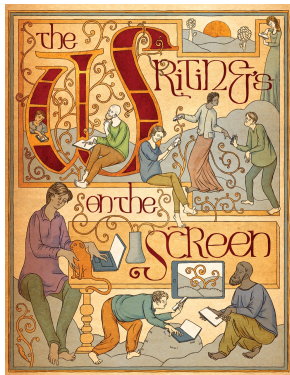
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My plans

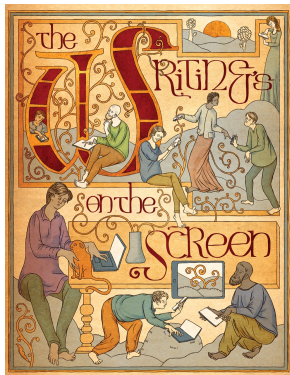


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- My inclinations on the day
- How I manage my time

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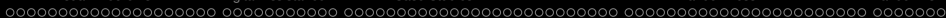
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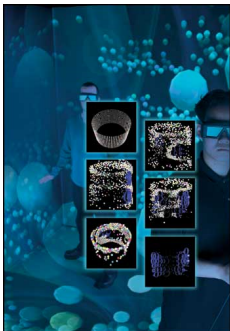
JMB was among roughly 60 new 2015 Fellows of the American Mathematical Society. He was cited "For contributions to nonsmooth analysis and classical analysis as well as experimental mathematics and visualization of mathematics."

Key References and URLs

- AB F. Aragon and J.M. Borwein, “Global convergence of a non-convex Douglas-Rachford iteration.” *J. Global Optim.* **57**(3) (2013), 753–769.
- AB3 F. Aragon, D. H. Bailey, J.M. Borwein and P.B. Borwein, “Walking on real numbers.” *Mathematical Intelligencer*. **35**(1) (2013), 42–60.
- ABT F. Aragon, J. M. Borwein, and M. Tam, “Douglas-Rachford feasibility methods for matrix completion problems. *ANZIAM Journal*. Accepted March 2014. Available at <http://arxiv.org/abs/1308.4243>.
- BS J.M. Borwein and A. Straub, “Mahler measures, short walks and logsine integrals.” *Theoretical Computer Science*. Special issue on *Symbolic and Numeric Computation*. **479** (1) (2013), 4-21. DOI: <http://link.springer.com/article/10.1016/j.tcs.2012.10.025>.
- BSC J.M. Borwein, M. Skerritt and C. Maitland, “Computation of a lower bound to Giuga’s primality conjecture.” *Integers* **13** (2013). Online Sept 2013 at #A67,
<http://www.westga.edu/~integers/cgi-bin/get.cgi>.
- BSWZ J.M. Borwein, A. Straub, J. Wan and W. Zudilin (with an Appendix by Don Zagier), “Densities of short uniform random walks.” *Can. J. Math.* **64**(5), (2012), 961-990.
<http://dx.doi.org/10.4153/CJM-2011-079-2>.



...and 3D?



NAMS 2005. KnotPlot in a Cave

Considerable obstacles generally present themselves to the beginner, in studying the elements of Solid Geometry, from the practice which has hitherto uniformly prevailed in this country, of never submitting to the eye of the student, the figures on whose properties he is reasoning, but of drawing perspective representations of them upon a plane.

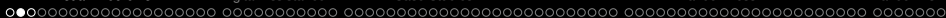
...

I hope that I shall never be obliged to have recourse to a perspective drawing of any figure whose parts are not in the same plane.—Augustus De Morgan

In Adrian Rice, "What Makes a Great Mathematics Teacher?" MAA Monthly, 1999.

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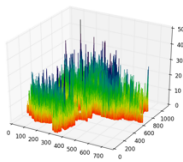
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 - IIa: 100 digit challenge
 - IIb: Polylogarithms
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- 9 **Other realisations**
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 - 3D drunkard's walks
 - Chaos games
 - 2-automatic numbers
 - Walks on the genome
 - References



Visual Theorems:

Animation, Simulation and Stereo ...

See <http://vis.carma.newcastle.edu.au/>: [Stoneham movie](#)



[Cinderella](#), 3.14 min of π , Catalan's constant and Passive 3D

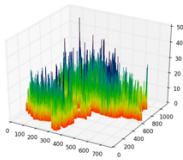


Visual Theorems:

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See <http://vis.carma.newcastle.edu.au/>: [Stoneham movie](#)

*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)*



Cinderella, 3.14 min of Pi, Catalan's constant and Passive 3D



Visualising large matrices

Large matrices often have structure that pictures will reveal but which numeric data may obscure.

- The picture shows a 25×25 *Hilbert* matrix (L) and on the right a matrix required to have 50% *sparsity* and non-zero entries random in $[0, 1]$.

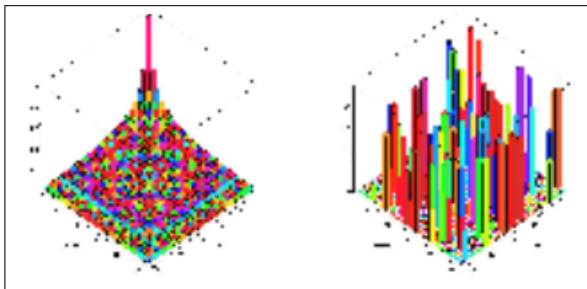


Figure: The Hilbert matrix (L) and a sparse random matrix (R)



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Visualising large matrices

The 4×4 **Hilbert matrix** is

$$\begin{bmatrix} 1 & 1/2 & 1/3 & 1/4 \\ 1/2 & 1/3 & 1/4 & 1/5 \\ 1/3 & 1/4 & 1/5 & 1/6 \\ 1/4 & 1/5 & 1/6 & 1/7 \end{bmatrix}$$



Visualising large matrices

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Hilbert matrices are notoriously unstable numerically. The left of the Figure shows the inverse of the 20×20 Hilbert matrix computed *symbolically exactly*. The middle shows enormous *numerical errors* if one uses 10 digit precision, and the right even if one uses 20 digits.

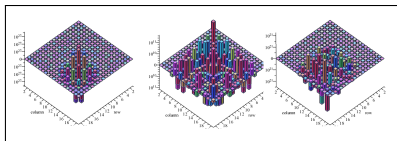
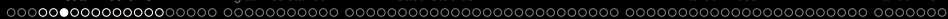
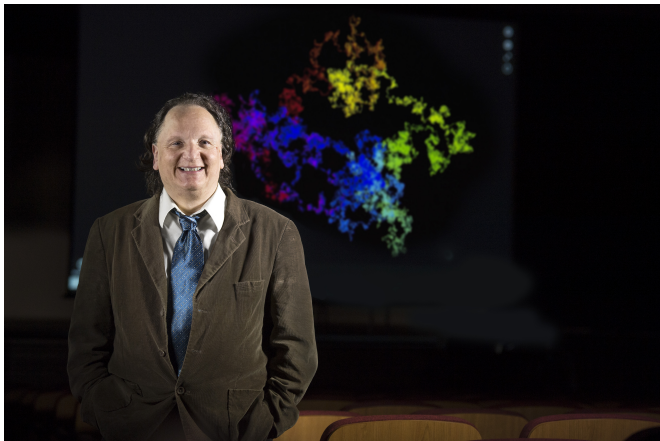


Figure: Inverse 20×20 Hilbert matrix (L) and 2 numerical inverses (R)



Me and my collaborators



MAA 3.14

<http://www.carma.newcastle.edu.au/jon/pi-monthly.pdf>



2012 walk on π (went *viral*)

Biggest mathematics picture ever?

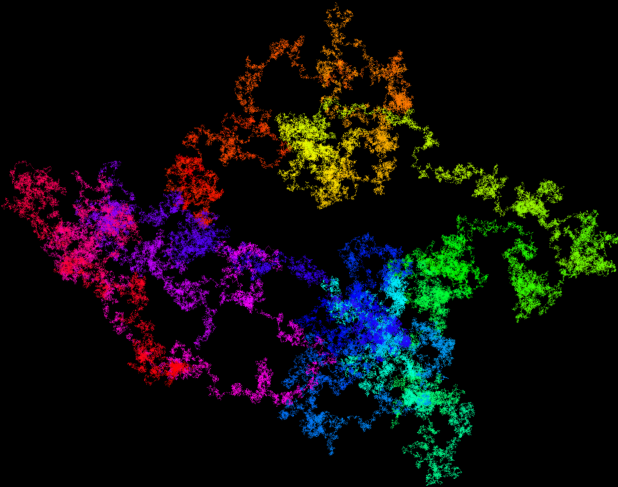


Figure: Walk on first 100 billion base-4 digits of π (normal?).



2012 walk on π (went *viral*)

Biggest mathematics picture ever?

Resolution: 372,224 × 290,218 pixels
(108 gigapixels)

Computation: took roughly a month
where several parts of the algorithm
were run in parallel with 20 threads
on CARMA's MacPro cluster.

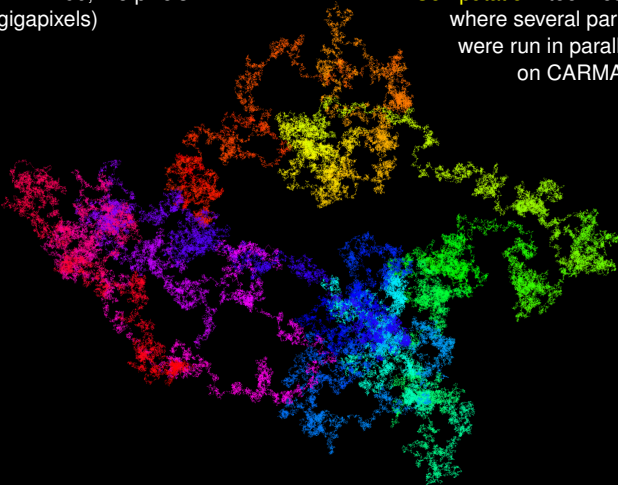
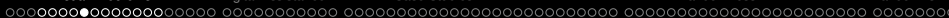


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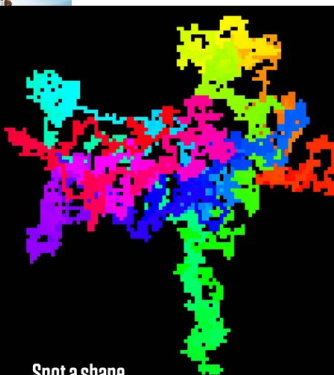
<http://gigapan.org/gigapans/106803>



Outreach: images and animations led to high-level research which went viral



Wired UK August 2013



Spot a shape and reinvent maths

This rendering of the first 100 billion digits of pi proves they're random - unless you see a pattern

This image is a representation of the first 100 billion digits of pi. "I was interested to see what I'd get by turning a number into a picture," says mathematician Jon Borwein, from the University of Newcastle in Australia, who collaborated with programmer Fran Aragon. "We wanted to prove, with the image, that the digits of pi are really random," explains Aragon. "If they weren't, the picture would have a structure or a specifically repeating shape, like a circle, or some broccoli."

This image is equivalent to 10,000 photos from a ten-megapixel camera, and it can be explored in Gigapan. The technique doesn't only confirm established theories - it provides insights: during the drawing of a supposedly random sequence called the "Stoneham number", Aragon noticed a regularly occurring shape within the figure. "We were able to show that the Stoneham number is not random in base 6," he explains. "We would never have known this without visualising it." [MV carma.newcastle.edu.au/piwalk.shtml](http://MVcarma.newcastle.edu.au/piwalk.shtml)

GOING FOR A RANDOM WALK

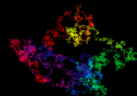
Borwein and Aragon drew the image using a classic tool called the "random walk" - a path described by the sequence of digits in a random number. The rules of the walk depend on the number's base: if the base is 4, the algorithm can draw in four different directions, as they do in this figure. For 1, you go right; 2 indicates up, 3 is to the left, 0 is down.

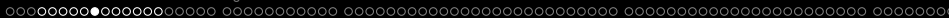
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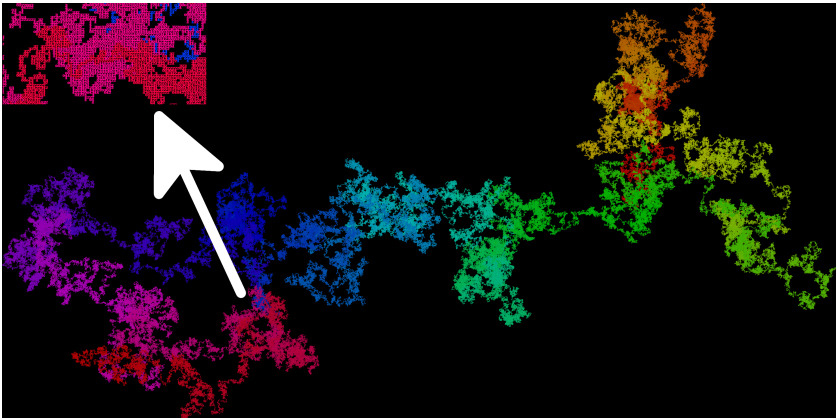


Tap to watch the first 100 billion digits of pi (0'29")
Wi-Fi or 3G required

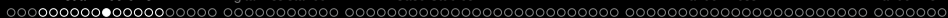




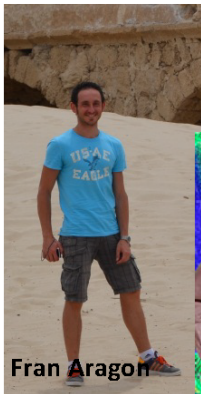
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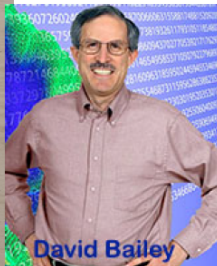
- 100 billion base four digits of π on **Gigapan**
- Really big pictures are often better than movies (NASA and AMS)



My number-walk collaborators



Fran Aragon



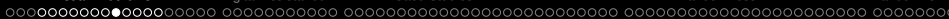
David Bailey



Jon Borwein



Peter Borwein



My short-walk collaborators



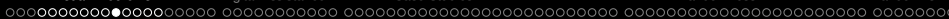
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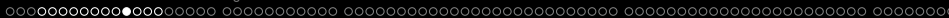


Wadim Zudilin

• Plus Dirk Nuyens

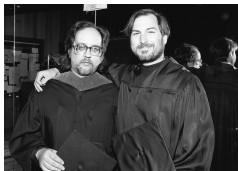


and Don Zagier, ...



Dedication: To my friend

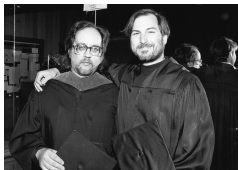
Richard E. Crandall (1947-2012)





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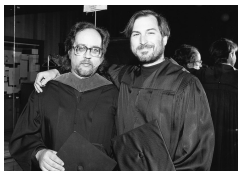


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 - Chief scientist for *NeXT*
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 - Chief scientist for *NeXT*
 - *Apple* distinguished scientist
 - and *High Performance Computing* head
- Developer of the *Pixar* compression format
 - and the *iPod shuffle*

http://en.wikipedia.org/wiki/Richard_Crandall



Some early conclusions:

So I am sure they get made

Key ideas: randomness, normality of numbers, planar walks, and fractals



How not to experiment



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So I am sure they get made

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Maths can be done *experimentally* (it is fun)

- using computer algebra, numerical computation and graphics: **SNaG**
- computations, tables and pictures are experimental data
- but you can not stop thinking



How not to experiment



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*It is not knowledge, but the act of learning, not possession
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When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; the never-satisfied man is so strange if he has completed a structure, then it is not in order to dwell in it peacefully, but in order to begin another.

I imagine the world conqueror must feel thus, who, after one kingdom is scarcely conquered, stretches out his arms for others.



Carl Friedrich Gauss
(1777-1855)

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Carl Friedrich Gauss
(1777-1855)

- In an **1808** letter to his friend Farkas (father of Janos Bolyai)
- Archimedes, Euler, Gauss are the big three

Walking on Real Numbers

A Multiple Media Mathematics Project



Visit our extensive WALKS gallery



PUBLICATIONS

View our article from the Mathematical Intelligencer, as well as related publications, in this section.

PRESENTATIONS

This section contains presentations related to our research.

PRESS COVERAGE

We have received coverage in the popular press for our work! It all started with the original "Wired" article and news has grown from there.

GALLERY

Our extensive gallery of research images.

GIGAPAN IMAGES

(external link)
Clicking here will take you to our very hi-res research images of number walks.

LINKS

Our page of link an associated project.

MOTIVATED by the desire to visualize large mathematical data sets, especially in number theory, we offer various tools for re-floating point numbers as planar (or three dimensional) walks and for quantitatively measuring their "randomness". This is our homepage that discusses and showcases our research. Come back regularly for updates.

RESEARCH TEAM: Francisco J. Aragón Artacho, David H. Bailey, Jonathan M. Borwein, Peter B. Borwein with the assistance of J. Fountain and Matt Skerritt.

CONTACT: [Fran Aragón](mailto:fran@carma.newcastle.edu.au)

A TABLE OF SLIGHTLY WRONG EQUATIONS AND IDENTITIES USEFUL FOR APPROXIMATIONS

AND/OR TROLLING TEACHERS

(FOUND USING A FILE OF TRIAL-AND-ERROR MATHEMATICAL AND ROCKET NUMBERS ABES TOOL.)
ALL LINKS ARE SI UNITS UNLESS OTHERWISE NOTED.

RELATION:	APPROXIMATE TO WIKIPEDIA:
ONE LIGHT-YEAR ^(m)	99^8 ONE PART IN 142
EARTH SURFACE ^(m²)	68^8 ONE PART IN 130
OCEANS VOLUME ^(m³)	9^9 ONE PART IN 70
SECONDS IN A YEAR	75^4 ONE PART IN 100
SECONDS IN A YEAR (NEWER METHODS)	$525,600 \cdot 60$ ONE PART IN 1400
AGE OF THE UNIVERSE (SECONDS)	15^{18} ONE PART IN 110
FUNCK'S CONJECTURE	$\frac{1}{30^{11}}$ ONE PART IN 110
FINE STRUCTURE CONSTANT	$\frac{1}{140}$ <small>(SEE WIKIPEDIA FOR DISCUSSION)</small>
FUNDAMENTAL CHARGE	$\frac{3}{14 \pi^2}$ ONE PART IN 500
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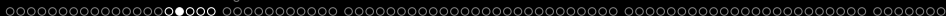
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Almost all I mention is accessible at <http://carma.newcastle.edu.au/walks/>



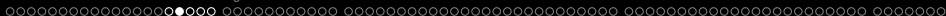
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Computer Assisted Research Maths: what it is?

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.



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*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, *Crucible* 2008, p. 1)*

- 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 $\beta, \alpha_1, \alpha_2, \dots, \alpha_n$, Helaman Ferguson's **integer relation method** (PSLQ), finds a nontrivial linear relation of the form

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

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 self-described "muffin" has found the place where parallel careers meet

CMS D. Borwein Prize: Madelung



2013 **Lattice Sums** book (CUP)



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

(2001 CISE article on *Grand Challenges* (JB-PB))



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PSLQ in action

In all serious computations of π from 1700 (by John Machin) until 1980 some version of a *Machin formula* was used. These write

$$\arctan(1) = a_1 \cdot \arctan\left(\frac{1}{p_1}\right) + a_2 \cdot \arctan\left(\frac{1}{p_2}\right) + \cdots + a_n \cdot \arctan\left(\frac{1}{p_n}\right) \quad (2)$$

for rationals a_1, a_2, \dots, a_n and integers $p_1, p_2, \dots, p_n > 1$.

Recall the Taylor series $\arctan(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1}$. Combined with (2) this computes $\pi = 4\arctan(1)$ efficiently, especially if the p_n are not too small.



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For instance, Machin found

$$\pi = 16 \arctan\left(\frac{1}{5}\right) - 4 \arctan\left(\frac{1}{239}\right)$$

while Euler discovered

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- I have a function ‘pslq’ in *Maple*. When input data for PSLQ it *predicts* an answer to the precision requested. And checks it to ten digits more (or some other precision).
- This makes the code a real *experimental tool* as it predicts and confirms.



PSLQ in action

prepping for class

```
> pslq(arctan(1), [arctan(1/2), arctan(1/5), arctan(1/8)], 20); ;
      [1, 1, 1, 1], "Error is", 0., "checking to", 30, places
      
$$\frac{1}{4} \pi = \arctan\left(\frac{1}{2}\right) + \arctan\left(\frac{1}{5}\right) + \arctan\left(\frac{1}{8}\right)$$

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> pslq(arctan(1), [arctan(1/2), arctan(1/5), arctan(1/9)], 20);
      [42613, 72375, 22013, -40066], "Error is", 2.31604649037 10-15, "checking to", 30, places
      
$$\frac{1}{4} \pi = \frac{72375}{42613} \arctan\left(\frac{1}{2}\right) + \frac{22013}{42613} \arctan\left(\frac{1}{5}\right) - \frac{40066}{42613} \arctan\left(\frac{1}{9}\right)$$

> pslq(Pi, [arctan(1/5), arctan(1/239)], 20);
      [1, 16, -4], "Error is", 2.8 10-30, "checking to", 30, places
      
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- The third shows that when no relation exists the code may find a good approximation but using very large rationals.

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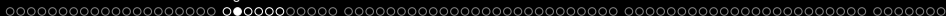

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- The third shows that when no relation exists the code may find a good approximation but using very large rationals.
- So it diagnoses failure because it uses large coefficients and because it is not true to the requested 30 places.



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- **Specialized Packages** or **General Purpose Languages** such as Fortran, C++, Python, CPLEX, PARI, SnapPea, and MAGMA.



Digital Assistance

- **Web Applications** such as: Sloane's Encyclopedia of Integer Sequences, the Inverse Symbolic Calculator, Fractal Explorer, Jeff Weeks' Topological Games, or Euclid in Java.³
 - Most of the functionality of the ISC is built into the “identify” function *Maple* starting with version 9.5. For example, `identify(4.45033263602792)` returns $\sqrt{3}+e$. As always, the experienced will extract more than the novice.

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All entail *data-mining*. Franklin argues “*exploratory experimentation*” facilitated by “*widening technology*”, as in **finance, pharmacology, astrophysics, medicine, and biotechnology**, is leading to a reassessment of what legitimates experiment; in that a “*local model*” is not now prerequisite. Sørensen says *experimental mathematics* is following similar tracks.

These aspects of exploratory experimentation and wide instrumentation originate from the philosophy of (natural) science and have not been much developed in the context of experimental mathematics. However, I claim that e.g. the importance of wide instrumentation for an exploratory approach to experiments that includes concept formation also pertain to mathematics.

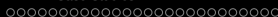
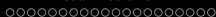


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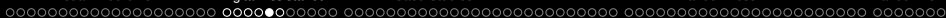
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I leave the philosophically-vexing if mathematically-minor question as to if genuine *mathematical experiments* exist even if one embraces a fully idealist notion of mathematical existence. They sure feel like they do.



Top Ten Algorithms (20C):

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:

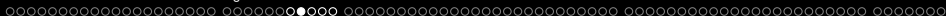
1. **1946: The Metropolis Algorithm for Monte Carlo.** Through the use of random processes, this algorithm offers an efficient way to stumble toward answers to problems that are too complicated to solve exactly.
2. **1947: Simplex Method for Linear Programming.** An elegant solution to a common problem 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.



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Simulation in *pure* mathematics

Pure mathematicians have not often thought of simulation as a relevant tool.

The *cardioid* in the Figure below came from a scatter plot while trying to determine for which complex numbers $z = b/a$ a continued fraction due to Ramanujan, $\mathcal{R}(a, b)$, converged.



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It is given for complex numbers a and b by

$$\mathcal{R}(a, b) = \frac{a}{1 + \frac{b^2}{1 + \frac{4a^2}{1 + \frac{9b^2}{1 + \dots}}}}. \quad (4)$$

As often I first tried to compute— $R(1, 1)$ —and had little luck.

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$$\mathcal{R}(a, b) = \frac{a}{1 + \frac{b^2}{1 + \frac{4a^2}{1 + \frac{9b^2}{1 + \ddots}}}}. \quad (4)$$

As often I first tried to compute— $R(1, 1)$ —and had little luck.

It transpires for $a = b \in \mathbb{R}$ convergence is $O(1/n)$; but is geometric for $a \neq b$. So what looks like the simplest case analytically is the hardest computationally.



Simulation in *pure* mathematics

Pure mathematicians have not often thought of simulation as a relevant tool.

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It transpires for $a = b \in \mathbb{R}$ convergence is $O(1/n)$; but is geometric for $a \neq b$. So what looks like the simplest case analytically is the hardest computationally.

We eventually determined from highly sophisticated arguments that:

Simulation in pure mathematics

Theorem (Six formulae for $\mathcal{R}(a, a), a > 0$)

$$\begin{aligned}
 \mathcal{R}(a, a) &= \int_0^\infty \frac{\operatorname{sech}\left(\frac{\pi x}{2a}\right)}{1+x^2} dx \\
 &= 2a \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{1+(2k-1)a} \\
 &= \frac{1}{2} \left(\psi\left(\frac{3}{4} + \frac{1}{4a}\right) - \psi\left(\frac{1}{4} + \frac{1}{4a}\right) \right) \\
 &= \frac{2a}{1+a} {}_2F_1\left(\frac{1}{2a} + \frac{1}{2}, 1 \mid -1\right) \\
 &= 2 \int_0^1 \frac{t^{1/a}}{1+t^2} dt \\
 &= \int_0^\infty e^{-x/a} \operatorname{sech}(x) dx.
 \end{aligned}$$

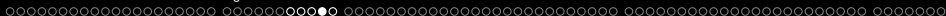
Simulation in pure mathematics

Here ${}_2F_1$ is the hypergeometric function. If you do not know ψ ('psi'), you can easily look it up once you can say 'psi'.

Notice that

$$\mathcal{R}(a, a) = 2 \int_0^1 \frac{t^{1/a}}{1+t^2} dt$$

so that $R(1, 1) = \log 2$.



Simulation in pure mathematics

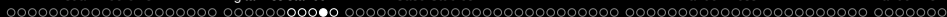
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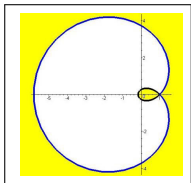
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- After making no progress analytically, Crandall and I decided in 2003, taking a somewhat arbitrary criterion for convergence, to colour yellow points for which the fraction seemed to converge.
- We sampled one **million** points and reasoned a few thousand mis-categorisations would not damage the experiment.





Simulation in pure mathematics



Simulation in pure mathematics

The Figure is so precise that we could identify the cardioid. It is the points where

$$\sqrt{|ab|} \leq \frac{|a+b|}{2}.$$



Simulation in pure mathematics

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Since for positive a, b the fraction satisfies

$$\mathcal{R}\left(\frac{a+b}{2}, \sqrt{ab}\right) = \frac{\mathcal{R}(a, b) + \mathcal{R}(b, a)}{2}$$

this gave us enormous impetus to continue our eventually successful hunt for a proof.



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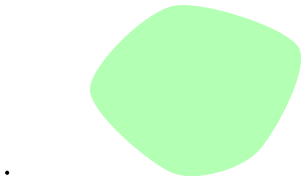
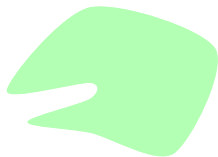
Reflection methods

Let $S \subseteq \mathbb{R}^m$. The (nearest point or metric) **projection** onto S is the (set-valued) mapping,

$$P_S x := \arg \min_{s \in S} \|s - x\|.$$

The **reflection** w.r.t. S is the (set-valued) mapping,

$$R_S := 2P_S - I.$$

 x  x



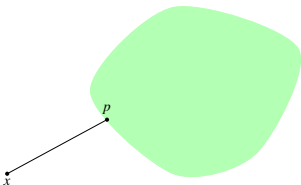
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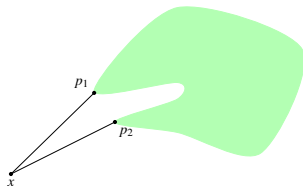
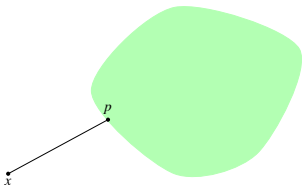
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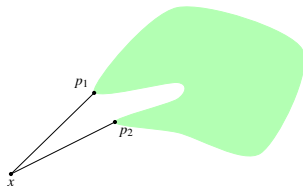
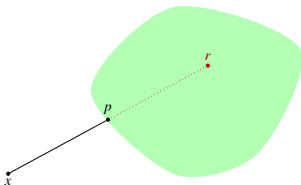
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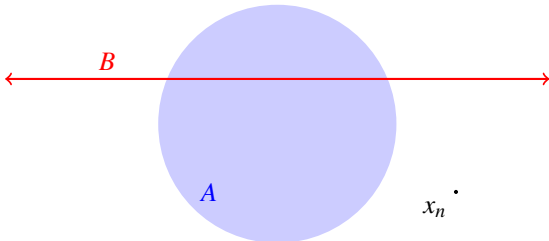
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Suppose $A, B \subseteq \mathbb{R}^m$ are closed and convex. For any $x_0 \in \mathbb{R}^m$ define

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If $A \cap B \neq \emptyset$, then $x_n \rightarrow x$ such that $P_A x \in A \cap B$. Else $\|x_n\| \rightarrow +\infty$.



$$A := \{x \in \mathbb{R}^m : \|x\| \leq 1\}, \quad B := \{x \in \mathbb{R}^m : \langle a, x \rangle = b\}.$$

((non)-convex Phase retrieval)

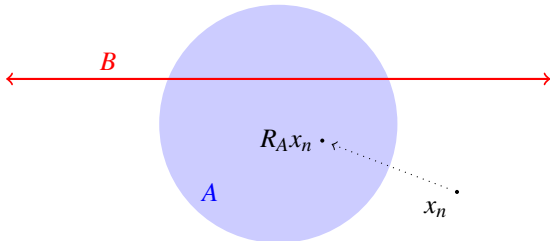
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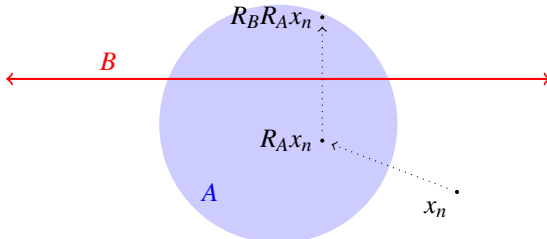
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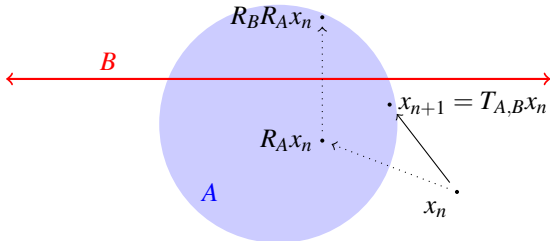
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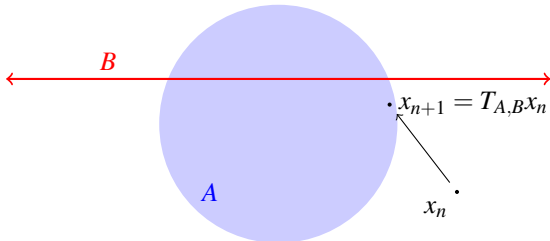
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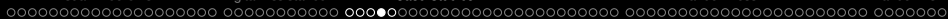
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Works for B affine and A a 'sphere'

ANIMATION

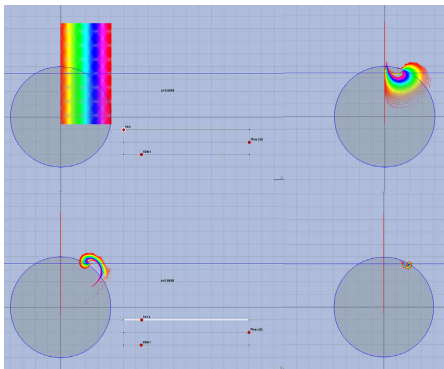
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Works for B affine and A a 'sphere'

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In this case we have:

- Some local and fewer global convergence results.
- Much empirical evidence for this and other non-convex settings.
 - both numeric and geometric (**Cinderella/SAGE**)
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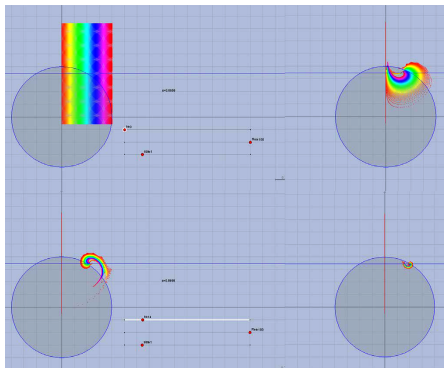


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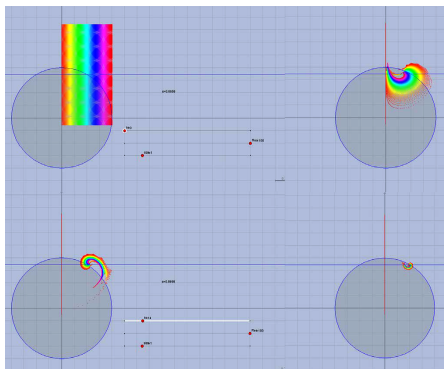
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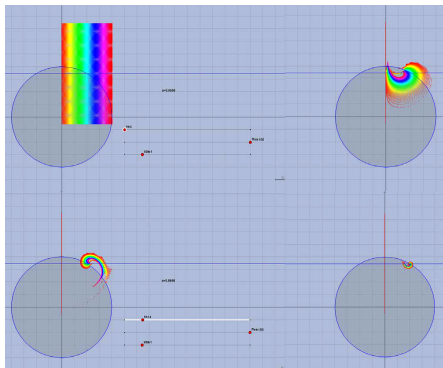
- 20000 starting points coloured by distance from y -axis
- after 0, 7, 14, 21 steps
- a “*generic visual theorem*”?

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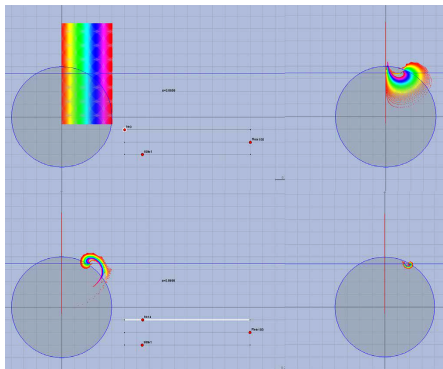
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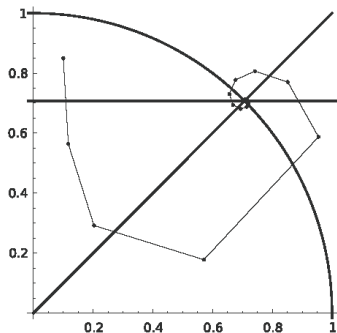
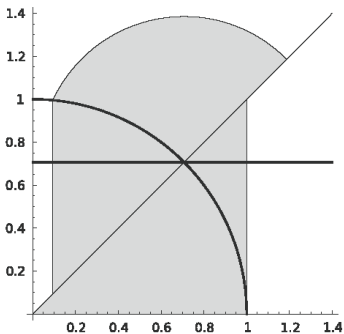


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- note the *error* from using only 14 digit computation.

Works for B affine and A a 'sphere'

What we could *prove* (L) and what we could see (R)



2012 Proven region of convergence in grey

2014 Lyapunov function based proof of global convergence (Benoist)

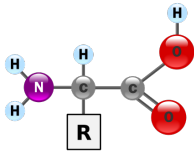


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Case study I: Protein conformation determination

Proteins: large biomolecules comprising multiple amino acid chains.⁴



Generic amino acid



RuBisCO



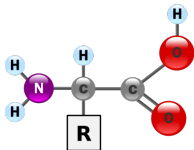
Matt Tam

⁴RuBisCO (responsible for photosynthesis) has 550 amino acids (smallish).

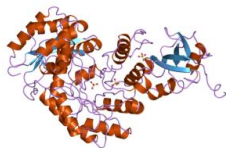
⁵A coupling which occurs through space, rather than chemical bonds.

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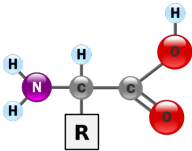
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- Protein structure → predicts how functions are performed.
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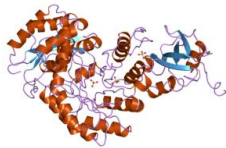
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A **low-rank Euclidean distance matrix completion** problem.

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Six Proteins

Numerics if reconstructed using reflection methods

We use only interatomic distances below 6Å typically constituting less than 8% of the total nonzero entries of the distance matrix.

Table. Six Proteins: average (maximum) errors from five replications.

Protein	# Atoms	Rel. Error (dB)	RMSE	Max Error
1PTQ	404	-83.6 (-83.7)	0.0200 (0.0219)	0.0802 (0.0923)
1HOE	581	-72.7 (-69.3)	0.191 (0.257)	2.88 (5.49)
1LFB	641	-47.6 (-45.3)	3.24 (3.53)	21.7 (24.0)
1PHT	988	-60.5 (-58.1)	1.03 (1.18)	12.7 (13.8)
1POA	1067	-49.3 (-48.1)	34.1 (34.3)	81.9 (87.6)
1AX8	1074	-46.7 (-43.5)	9.69 (10.36)	58.6 (62.6)

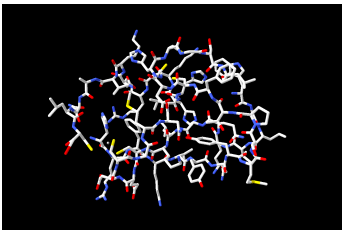
$$\text{Rel. error}(dB) := 10 \log_{10} \left(\frac{\|P_{C_2} P_{C_1} X_N - P_{C_1} X_N\|^2}{\|P_{C_1} X_N\|^2} \right),$$

$$\text{RMSE} := \sqrt{\frac{\sum_{i=1}^m \|\hat{p}_i - p_i^{\text{true}}\|_2^2}{\# \text{ of atoms}}}, \quad \text{Max} := \max_{1 \leq i \leq m} \|\hat{p}_i - p_i^{\text{true}}\|_2.$$

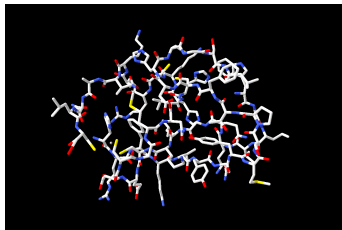
- The points $\hat{p}_1, \hat{p}_2, \dots, \hat{p}_n$ denote the best fitting of p_1, p_2, \dots, p_n when rotation, translation and reflection is allowed.



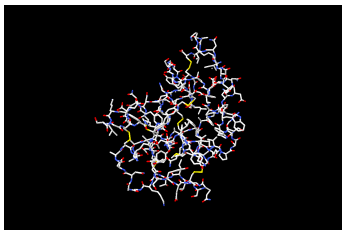
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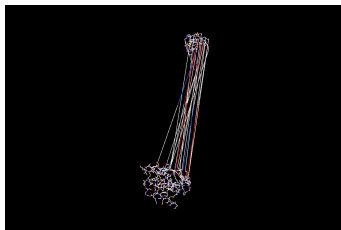
1PTQ (actual)



5,000 steps, -83.6dB (perfect)



1POA (actual)



5,000 steps, -49.3dB (mainly good!)

- The picture of 'failure' suggests many strategies



What do reconstructions look like?



Video: First 3,000 steps of the 1PTQ reconstruction.

At <http://carma.newcastle.edu.au/DRmethods/1PTQ.html>



What do the Reconstructions Look Like?

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An optimised implementation gave a **ten-fold speed-up**. This allowed for the following experiment to be performed:

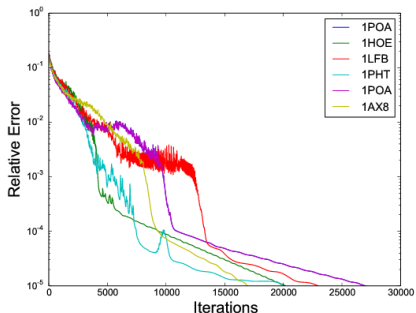


Figure: Relative error by iterations (vertical axis logarithmic).

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An optimised implementation gave a **ten-fold speed-up**. This allowed for the following experiment to be performed:

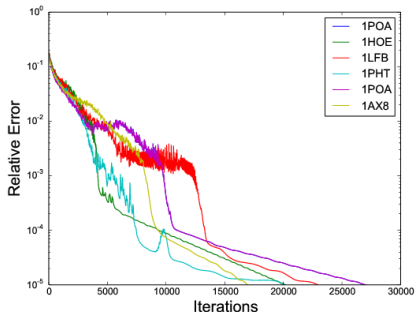


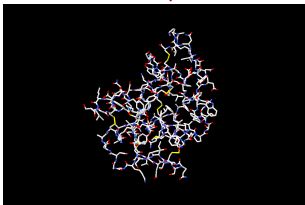
Figure: Relative error by iterations (vertical axis logarithmic).

- For $< 5,000$ iterations, the error exhibits non-monotone oscillatory behaviour. It then decreases sharply. Beyond this progress is slower.
- Is early termination to blame? **Terminate** when error $< -100\text{dB}$.

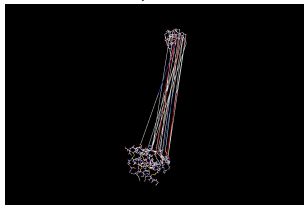


A More Robust Stopping Criterion

The “un-tuned” implementation (from previous slide):



1POA (actual)

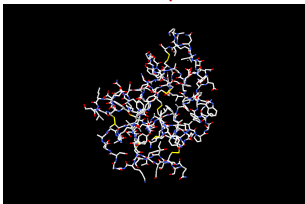


5,000 steps ($\sim 2d$), -49.3dB

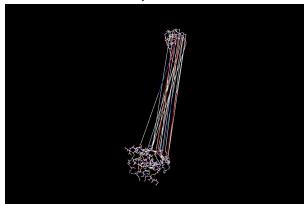


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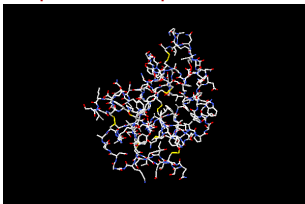


1POA (actual)

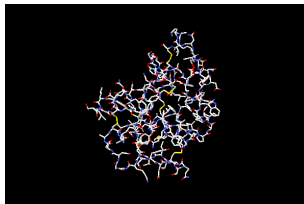


5,000 steps ($\sim 2d$), -49.3dB

The **optimised implementation**:



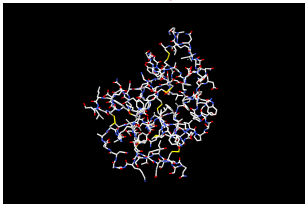
1POA (actual)



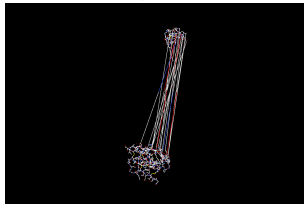
28,500 steps ($\sim 1d$), -100dB (perfect!)

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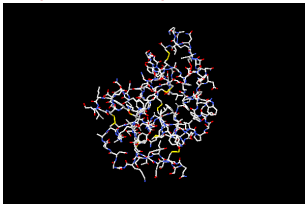


1POA (actual)

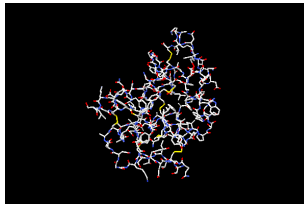


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The **optimised implementation**:



1POA (actual)



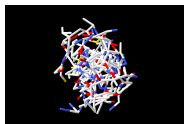
28,500 steps ($\sim 1d$), -100dB (perfect!)

- Similar results observed for the other test proteins.

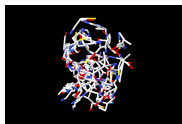
What do reconstructions look like?

There are many **projection methods**, so why use Douglas-Rachford?

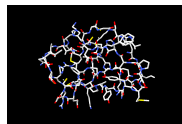
Douglas–Rachford reflection method reconstruction:



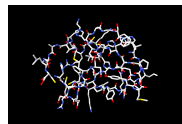
500 steps, -25 dB.



1,000 steps, -30 dB.

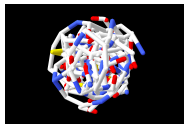


2,000 steps, -51 dB.

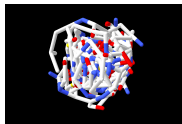


5,000 steps, -84 dB.

Alternating projection method reconstruction:



500 steps, -22 dB.



1,000 steps, -24 dB.



2,000 steps, -25 dB.

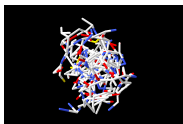


5,000 steps, -28 dB.

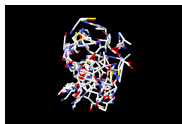
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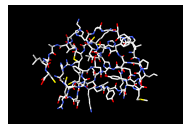
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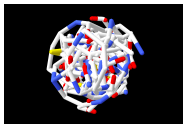


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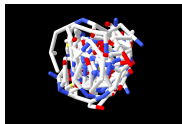


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- Yet MAP works very well for optical aberration correction (Hubble, amateur telescopes).

Why?



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How the mathematical software world has changed

In the January **2002** issue of *SIAM News*, Nick Trefethen presented ten diverse problems used in teaching *modern* graduate numerical analysis students at Oxford University, the answer to each being a certain real number.



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“If anyone gets 50 digits in total, I will be impressed.”

- To his surprise, a total of **94** teams, representing 25 different nations, submitted results. Twenty of these teams received a full 100 points (10 correct digits for each problem).
- Bailey, Fee and I quit at 85 digits!



The hundred digit challenge

[▶ SKIP](#)

The problems and solutions are dissected most entertainingly in

[1] F. Bornemann, D. Laurie, S. Wagon, and J. Waldvogel (2004). "The Siam 100-Digit Challenge: A Study In High-accuracy Numerical Computing", SIAM, Philadelphia.



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Success in solving these problems required a broad knowledge of mathematics and numerical analysis, together with significant computational effort, to obtain solutions and ensure correctness of the results. As described in [1] the strengths and limitations of Maple, Mathematica, MATLAB (The 3Ms), and other software tools such as PARI or GAP, were strikingly revealed in these ventures.

Almost all of the solvers relied in large part on one or more of these three packages, and while most solvers attempted to confirm their results, there was no explicit requirement for proofs to be provided.

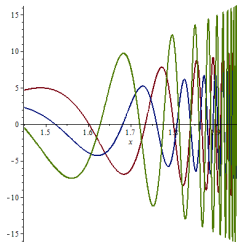


Trefethen's **problem #9**

The integral

$$I(\alpha) = \int_0^2 [2 + \sin(10\alpha)] x^\alpha \sin\left(\frac{\alpha}{2-x}\right) dx$$

depends on the parameter α . What is the value $\alpha \in [0, 5]$ at which $I(\alpha)$ achieves its maximum?



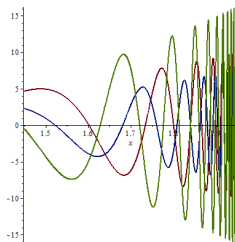
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Integrands for some α

- $I(\alpha)$ is expressible in terms of a **Meijer-G function**—a special function with a solid history that we use below.

$$I(\alpha) = 4\sqrt{\pi} \Gamma(\alpha) G_{2,4}^{3,0} \left(\frac{\alpha^2}{16} \middle| \begin{matrix} \frac{\alpha+2}{2}, \frac{\alpha+3}{2} \\ \frac{1}{2}, \frac{1}{2}, 1, 0 \end{matrix} \right) [\sin(10\alpha) + 2].$$

- Unlike most contestants, **Mathematica** and **Maple** will figure this out; help files or a web search then inform the scientist.
- This is another measure of the changing environment. It is usually a good idea—and not at all immoral—to **data-mine**.

Trefethen's problem #10

ANIMATION

A particle at the center of a 10×1 rectangle undergoes Brownian motion (i.e., 2-D random walk with infinitesimal step lengths) till it hits the boundary. What is the probability that it hits at one of the ends rather than at one of the sides?

Walking in a 10×5 box





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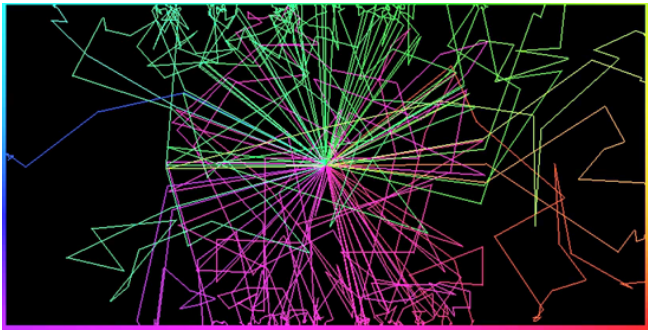
Hitting the Ends. Bornemann [1] starts his remarkable solution by exploring *Monte-Carlo methods*, which are shown to be impracticable.

- He reformulates the problem *deterministically* as the value at the center of a 10×1 rectangle of an appropriate **harmonic measure of the ends**, arising from a 5-point discretization of **Laplace's equation** with Dirichlet boundary conditions.
- This is then solved by a well chosen **sparse Cholesky** solver. A reliable numerical value of $3.837587979 \cdot 10^{-7}$ is obtained and the problem is solved *numerically* to the requisite ten places.
- This is the warm up....



Walking in a $b \times a$ box

ANIMATION



Trefethen's problem #10

We may proceed to develop two analytic solutions, the *first* using *separation of variables* on the underlying PDE on a general $2a \times 2b$ rectangle. We learn that with $\rho := a/b$

$$p(a,b) = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left(\frac{\pi(2n+1)}{2} \rho \right). \quad (5)$$

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- Three terms yields 50 correct digits:

$$p(10, 1) = \underline{0.00000038375879792512261034071331862048391007930055940724\dots}$$

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A *second* method using *conformal mappings*, yields

$$\operatorname{arccot} \rho = p(a, b) \frac{\pi}{2} + \arg \mathbf{K} \left(e^{ip(a,b)\pi} \right) \quad (6)$$

where \mathbf{K} is the *complete elliptic integral* of the first kind.



Trefethen's problem #10

- We have entered the wonderful world of **modular functions**

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Bornemann et al ultimately show that the answer is

$$p = \frac{2}{\pi} \arcsin(k_{100}) \quad (7)$$

where

$$k_{100} := \left((3 - 2\sqrt{2})(2 + \sqrt{5})(-3 + \sqrt{10})(-\sqrt{2} + \sqrt[4]{5})^2 \right)^2,$$

is a **singular value**. [In general $p(a, b) = \frac{2}{\pi} \arcsin(k_{(a/b)^2})$.]



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- No one (except harmonic analysts perhaps) anticipated a closed form—let alone one like this.
- Can be done for some other shapes (perhaps, **convex with piecewise smooth boundaries, starting at barycentre**), and for self-avoiding walks.

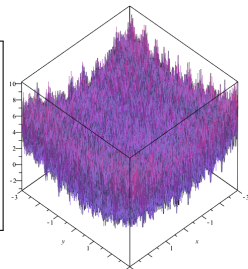


Trefethen's problem #4

... zooming

What is the global minimum of the function

$$\exp(\sin(50x)) + \sin(60e^y) + \sin(70 \sin x) + \sin(\sin(80y)) \\ - \sin(10(x+y)) + (x^2 + y^2)/4?$$



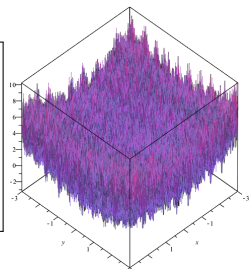


Trefethen's problem #4

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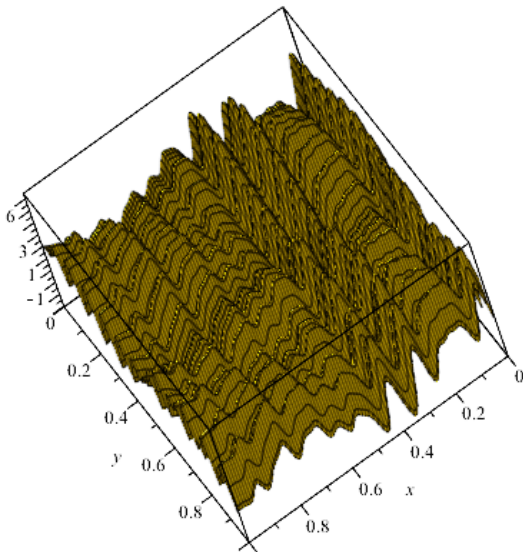
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- Can be solved in a **global optimization package** or by a **damped Newton method**
- In **Mathematica** by `NMinimize[f[x, y], x, y, Method -> "RandomSearch", "SearchPoints" -> 250, WorkingPrecision -> 20]`
- In **Maple** by `NLPSolve(f(x, y), x = -4 .. 4, y = -4 .. 4, initialpoint = {x = -.4, y = -.1});`
- or by 'zooming' on $[-3, 3] \times [-3, 3]$.

Trefethen's problem #4

... zooming on $[0,1]$ 

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Algorithm performance

a simulated interlude

Proposition (Polylogarithm computation)

(a) For $s = n$ a positive integer,

$$\operatorname{Li}_n(z) = \sum_{m=0}^{\infty} \zeta(n-m) \frac{\log^m z}{m!} + \frac{\log^{n-1} z}{(n-1)!} (H_{n-1} - \log(-\log z)). \quad (8)$$

(b) For any complex order s not a positive integer,

$$\operatorname{Li}_s(z) = \sum_{m \geq 0} \zeta(s-m) \frac{\log^m z}{m!} + \Gamma(1-s)(-\log z)^{s-1}. \quad (9)$$

Here $\zeta(s) := \sum_n^{-s}$ and continuations, $H_n := 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$, and Σ' avoids the singularity at $\zeta(1)$.

In (8), $|\log z| < 2\pi$ precludes use when $|z| < e^{-2\pi} \approx 0.0018674$. For small $|z|$, however, it suffices to use the **definition**

$$\operatorname{Li}_s(z) = \sum_{k=1}^{\infty} \frac{z^k}{k^s}. \quad (10)$$

Algorithm performance

a simulated interlude

- We found (10) faster than (8) whenever $|z| < 1/4$, for precision from 100 to 4000 digits. We illustrate for Li_2 in the Figure.

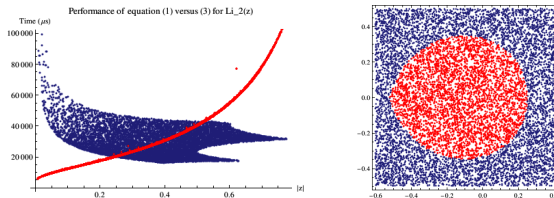


Figure: (L) Timing (8) (blue) and (10) (red).(R) blue region where (8) is faster.

Algorithm performance

a simulated interlude

- We found (10) faster than (8) whenever $|z| < 1/4$, for precision from 100 to 4000 digits. We illustrate for Li_2 in the Figure.
- Timings show **microseconds** required for 1,000 digit accuracy as the modulus goes from 0 to 1 with blue showing superior performance of (8). The region records 10,000 trials of random z , such that $-0.6 < \Re(z) < 0.4, -0.5 < \Im(z) < 0.5$.

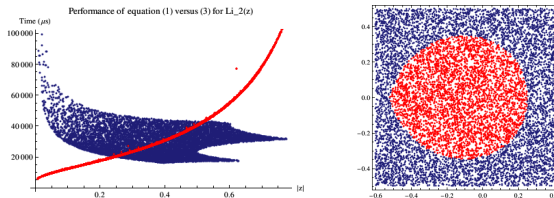
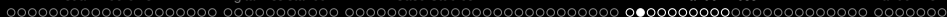


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We shall explore things like:

How random is Pi?

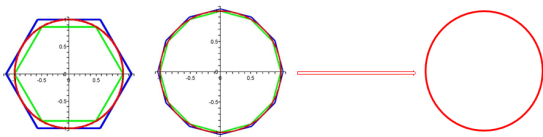
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First true calculation of π was due to **Archimedes of Syracuse (287–212 BCE)**. He used a brilliant scheme for **doubling** inscribed and **circumscribed** polygons (with ‘interval arithmetic’)

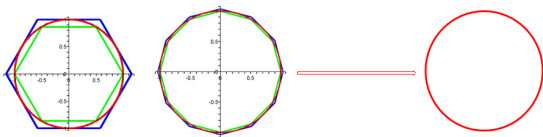


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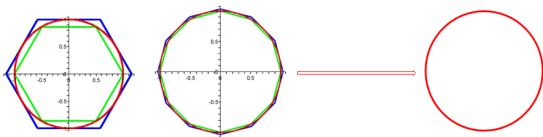
6 \mapsto **12** \mapsto 24 \mapsto 48 \mapsto **96**

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First true calculation of π was due to **Archimedes of Syracuse (287–212 BCE)**. He used a brilliant scheme for **doubling** inscribed and **circumscribed** polygons (with ‘interval arithmetic’)

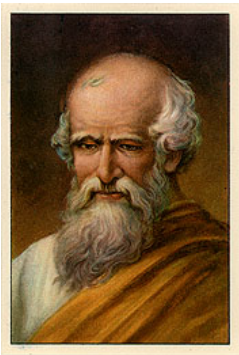


6 \mapsto **12** \mapsto 24 \mapsto 48 \mapsto **96** to obtain the estimate

$$3\frac{10}{71} < \pi < 3\frac{10}{70}.$$

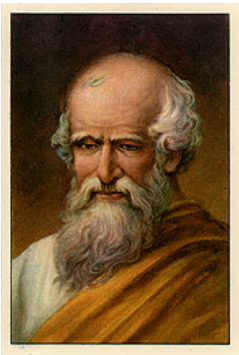
Archimedes' "Method of Mechanical Theorems"

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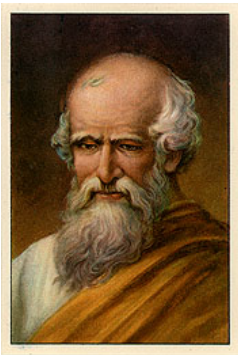


... certain things first became clear to me by a mechanical method (Codex C), although they had to be proved by geometry afterwards because their investigation by the said method did not furnish an actual proof.

But it is of course easier, when we have previously acquired, by the method, some knowledge of the questions, to supply the proof than it is to find it without any previous knowledge.

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But it is of course easier, when we have previously acquired, by the method, some knowledge of the questions, to supply the proof than it is to find it without any previous knowledge.

- Only recently rediscovered and even more recently *reconstructed* ...



Proving π is not $\frac{22}{7}$

Even *Maple* or *Mathematica* ‘knows’ this since

$$0 < \int_0^1 \frac{(1-x)^4 x^4}{1+x^2} dx = \frac{22}{7} - \pi, \quad (11)$$

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- **Accidentally**, $22/7$ is one of the early **continued fraction** approximation to π . These commence:

$$3, \frac{22}{7}, \frac{333}{106}, \frac{355}{113}, \dots$$

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$$\int_0^1 \frac{x^4(1-x)^4}{1+x^2} dx = \frac{1}{7}t^7 - \frac{2}{3}t^6 + t^5 - \frac{4}{3}t^3 + 4t - 4 \arctan(t)$$

as differentiation easily confirms, and the **fundamental theorem of calculus proves (11).**

QED

**An opinion without 3.14 is an onion.
You'll understand.**



Randomness

- The digits expansions of $\pi, e, \sqrt{2}$ appear to be “random”:

$$\pi = 3.141592653589793238462643383279502884197169399375 \dots$$

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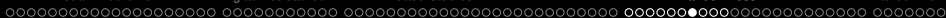
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- 1949 ENIAC** (*Electronic Numerical Integrator and Calculator*) computed of π to **2,037** decimals (in **70** hours)—proposed by polymath **John von Neumann (1903-1957)** to shed light on distribution of π (and of e).





Two continued fractions

Change representations often

Gauss map. Remove the integer, invert the fraction and repeat: for 3.1415926 and 2.7182818 to get the fractions below.

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



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$$e = 2 + \frac{1}{1 + \frac{1}{2 + \frac{1}{1 + \frac{1}{1 + \frac{1}{4 + \frac{1}{1 + \frac{1}{1 + \frac{1}{6 + \frac{1}{1 + \dots}}}}}}}}}}$$

Leonhard Euler (1707-1783) named e and π .

“Lisez Euler, lisez Euler, c’est notre maître à tous.” Simon Laplace (1749-1827)



Are the digits of π random?

Digit	Ocurrences
0	99,993,942
1	99,997,334
2	100,002,410
3	99,986,911
4	100,011 ,958
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Table: Counts of first billion digits of π . Second half is 'right' for **law of large numbers**.



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- Or **pretty much anything else...**

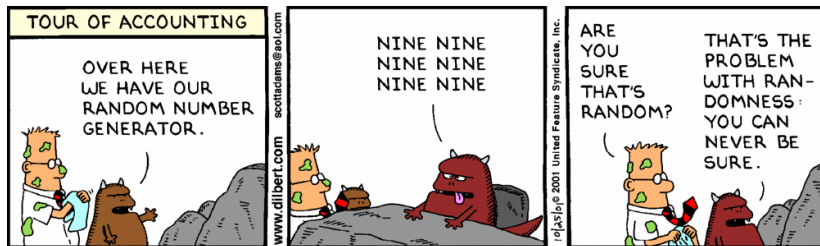
What is “random”?

A **hard** question



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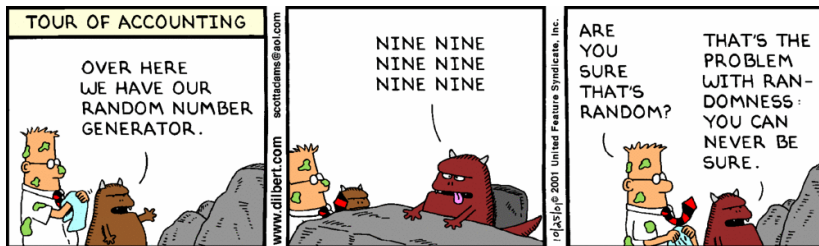


It might be:

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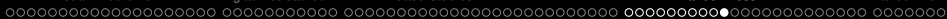


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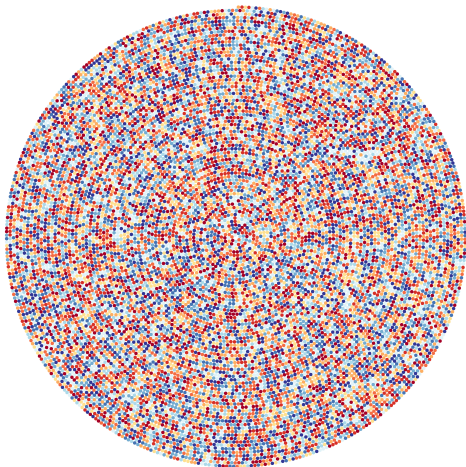
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Best Theorem [BBCP, 04] (*Feeble but hard*) Asymptotically all degree d algebraics have at least $n^{1/d}$ ones in binary (should be $n/2$)



Randomness in Pi?

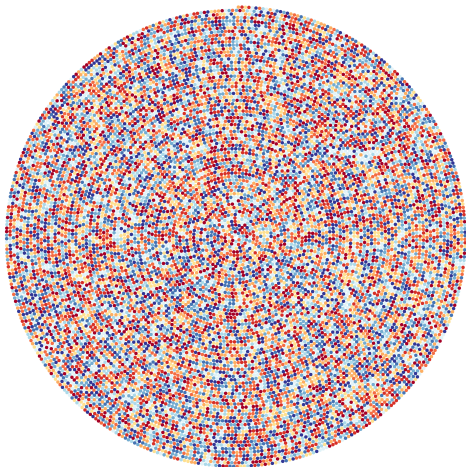
<http://mkweb.bcgsc.ca/pi/art/>





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- a better color palette for art if not for science



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A property random numbers must possess

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A real constant α is **b -normal** if, given the positive integer $b \geq 2$ (the **base**), every m -long string of base- b digits appears in the base- b expansion of α with precisely the expected limiting frequency $1/b^m$.

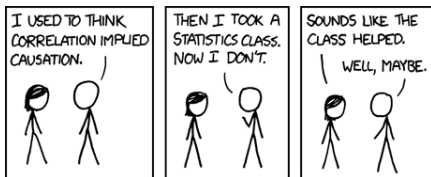
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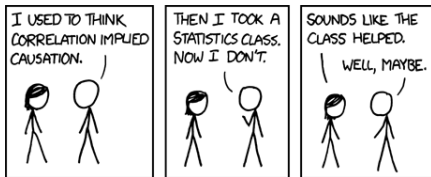
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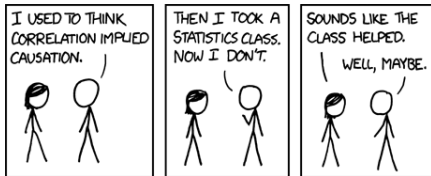
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- Indeed, **almost all real numbers are b -normal simultaneously** for all positive integer bases (“**absolute normality**”).
- Unfortunately, it has been **very difficult** to prove normality for any number in a given base b , much less all bases simultaneously.



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concatenation numbers

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Let p be any polynomial positive on the natural numbers. Then the concatenation number

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- Includes Champernowne's number and $0.1491625\dots$ (Besicovich)
- See H. Davenport and P. Erdős, "Note on normal numbers." *Can. J. Math.*, **4** (1952), 58–63.



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TOTAL	1,000,000,000	TOTAL	1,000,000,000	TOTAL	1,000,000,000

Table: Counts for the first billion digits of π .



Is π 16-normal

That is, in Hex?

↪ Counts of first trillion hex digits

0	62499881108
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3	62500188844
4	62499807368
5	62500007205
6	62499925426
7	62499878794
8	62500 216752
9	62500120671
A	62500266095
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- **2012** Ed Karrel found 25 hex digits of π **starting after** the 10^{15} position computed using **BBP** on GPUs (graphics cards) at **NVIDIA** (too hard for **Blue Gene**)



Is π 16-normal

That is, in **Hex**?

0	62499881108
1	62500212206
2	62499924780
3	62500188844
4	62499807368
5	62500007205
6	62499925426
7	62499878794
8	62500 216752
9	62500120671
A	62500266095
B	62499955595
C	62500188610
D	62499613666
E	62499875079
F	62499937801

Total **1,000,000,000,000**

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- They are **353CB3F7F0C9ACCF A9AA215F2**

See www.karrels.org/pi/index.html



Modern π Calculation Records:

and IBM Blue Gene/L at LBL

Name	Year	Correct Digits
Miyoshi and Kanada	1981	2,000,036
Kanada-Yoshino-Tamura	1982	16,777,206
Gosper	1985	17,526,200
Bailey	Jan. 1986	29,360,111
Kanada and Tamura	Sep. 1986	33,554,414
Kanada and Tamura	Oct. 1986	67,108,839
Kanada et. al	Jan. 1987	134,217,700
Kanada and Tamura	Jan. 1988	201,326,551
Chudnovskys	May 1989	480,000,000
Kanada and Tamura	Jul. 1989	536,870,898
Kanada and Tamura	Nov. 1989	1,073,741,799
Chudnovskys	Aug. 1991	2,260,000,000
Chudnovskys	May 1994	4,044,000,000
Kanada and Takahashi	Oct. 1995	6,442,450,938
Kanada and Takahashi	Jul. 1997	51,539,600,000
Kanada and Takahashi	Sep. 1999	206,158,430,000
Kanada-Ushiro-Kuroda	Dec. 2002	1,241,100,000,000
Takahashi	Jan. 2009	1,649,000,000,000
Takahashi	April 2009	2,576,980,377,524
Bellard	Dec. 2009	2,699,999,990,000
Kondo and Yee	Aug. 2010	5,000,000,000,000
Kondo and Yee	Oct. 2011	10,000,000,000,000
Kondo and Yee	Dec. 2013	12,100,000,000,000





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 - a computational cost **growing only slightly faster** than the digit position.
- An algorithm found by computer—now used to check record π computations and in some compilers.



What BBP Is?

Reverse Engineered Mathematics

This is based on the following then new formula for π :

$$\pi = \sum_{i=0}^{\infty} \frac{1}{16^i} \left(\frac{4}{8i+1} - \frac{2}{8i+4} - \frac{1}{8i+5} - \frac{1}{8i+6} \right) \quad (12)$$

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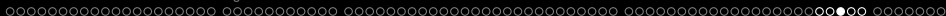
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- Bailey-Crandall (220) link BBP and normality.

Edge of Computation Prize Finalist (2005)

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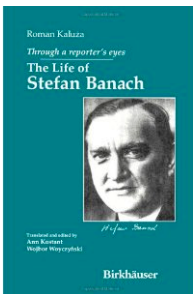
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- Won by David Deutsch — discoverer of **Quantum Computing**.

Stefan Banach (1892-1945)

Another Nazi casualty

*A mathematician is a person who can find analogies between theorems; a better mathematician is one who can see analogies between proofs and the best mathematician can notice analogies between theories.*⁶



⁶Only the best get stamps. Quoted in www-history.mcs.st-andrews.ac.uk/Quotations/Banach.html.



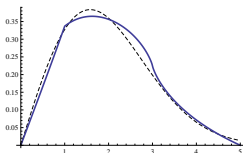
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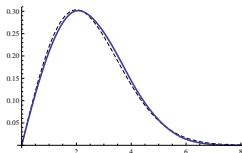


A Little History:

From a vast literature



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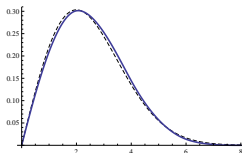
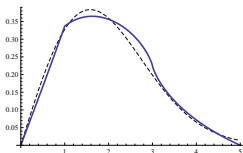
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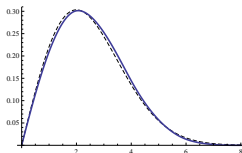
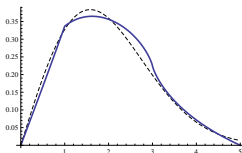
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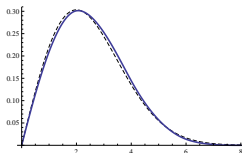
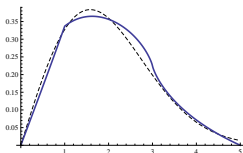
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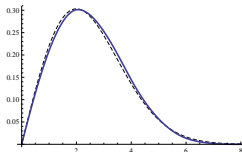
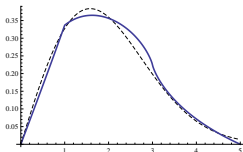
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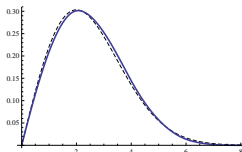
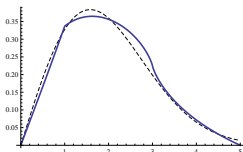
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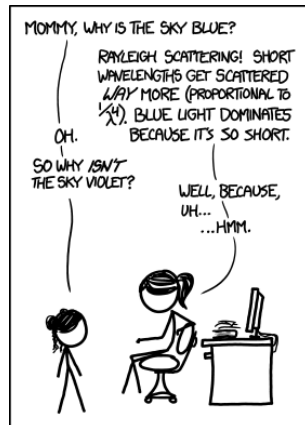
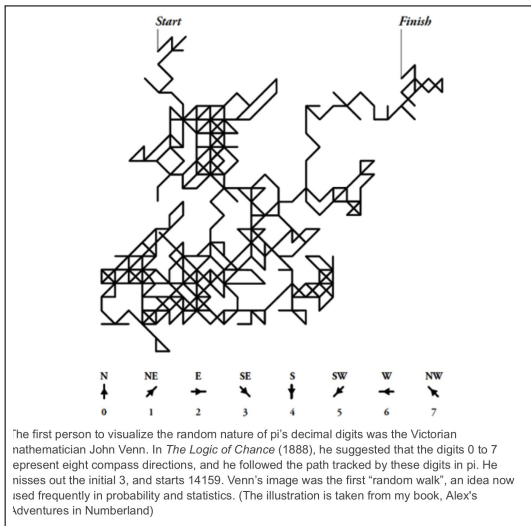
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- appear in graph theory, quantum chemistry, in quantum physics as hexagonal and diamond **lattice integers**, etc ...

The first walk (Venn)

Why is the sky blue?

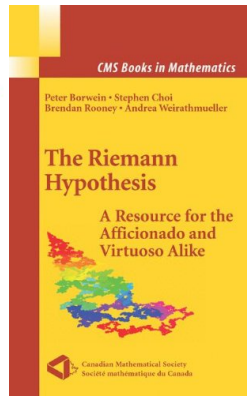
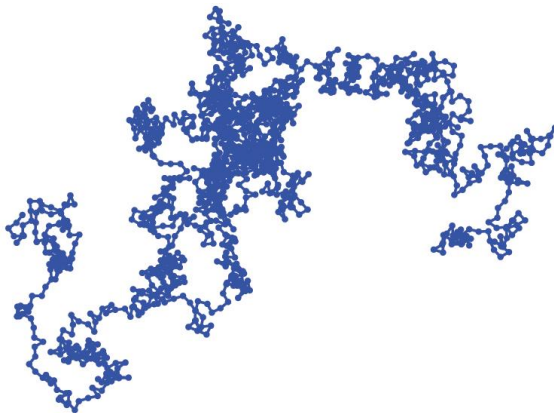


MY HOBBY: TEACHING TRICKY QUESTIONS TO THE CHILDREN OF MY SCIENTIST FRIENDS.



One 1500-step ramble: a familiar picture

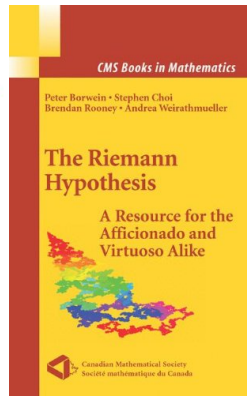
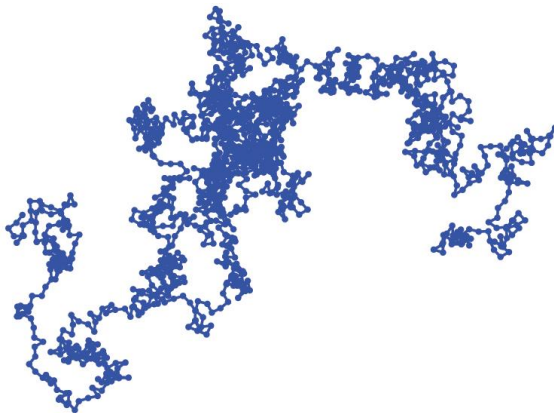
Liouville function





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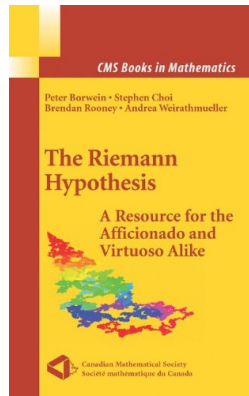
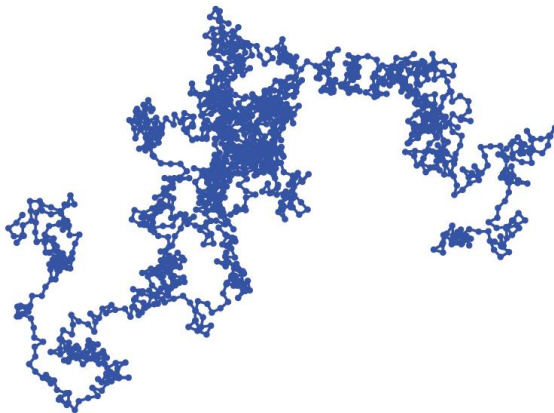


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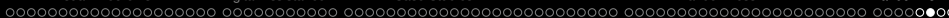
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- 1D or 2D *lattice*: **probability one** of returning to the origin.

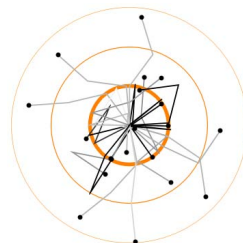
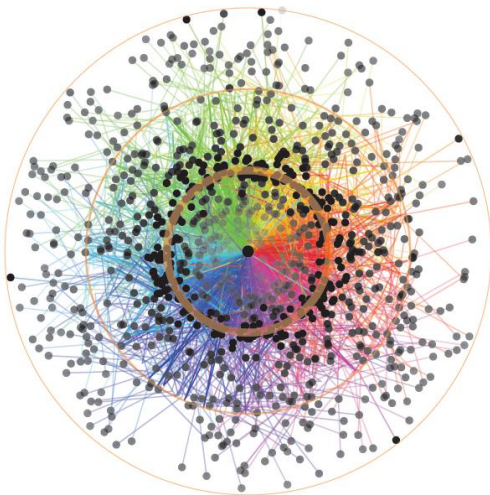
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 - 9 Other realisations
 - Fractals everywhere
 - 3D drunkard's walks
 - Chaos games
 - 2-automatic numbers
 - Walks on the genome
 - References



Case study II: short rambles

a **less familiar** picture?



1000 three-step uniform planar walks

The moments of an n -step planar walk:

$$W_n := W_n(1)$$

- Second simplest case:

$$W_2 = \int_0^1 \int_0^1 |e^{2\pi ix} + e^{2\pi iy}| \, dx dy = ?$$

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- There is always a 1-dimension reduction⁷

$$\begin{aligned} W_n(s) &= \int_{[0,1]^n} \left| \sum_{k=1}^n e^{2\pi x_k i} \right|^s \, d(x_1, \dots, x_{n-1}, x_n) \\ &= \int_{[0,1]^{n-1}} \left| 1 + \sum_{k=1}^{n-1} e^{2\pi x_k i} \right|^s \, d(x_1, \dots, x_{n-1}) \end{aligned}$$

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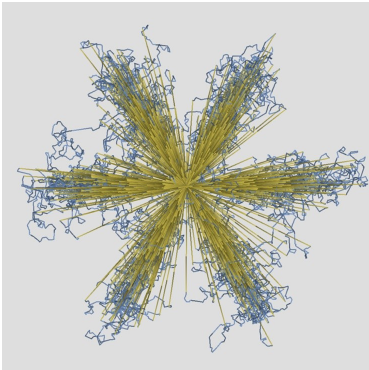
- So $W_2 = 4 \int_0^{1/4} \cos(\pi x) dx = \frac{4}{\pi}$.

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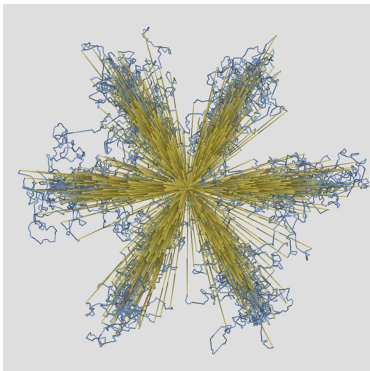
Art meets science

AAAS & Bridges conference



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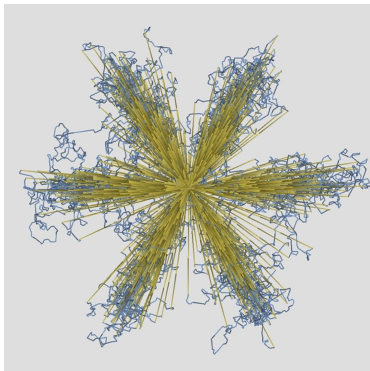


A visualization of six routes that 1000 ants took after leaving their nest in search of food. The jagged blue lines represent the breaking off of random ants in search of seeds.

(Nadia Whitehead 2014-03-25 16:15)

Art meets science

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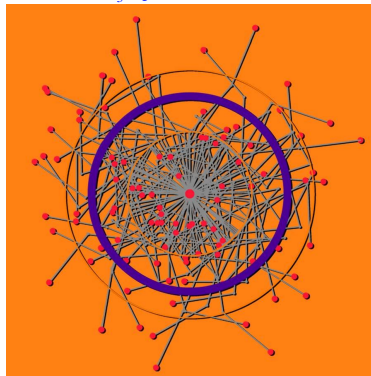


A visualization of six routes that 1000 ants took after leaving their nest in search of food. The jagged blue lines represent the breaking off of random ants in search of seeds.

(Nadia Whitehead 2014-03-25 16:15)

(JonFest 2011 Logo) *Three-step random walks.*
The (purple) expected distance travelled is **1.57459 ...**

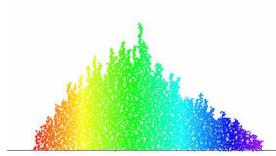
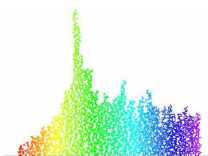
The closed form W_3 is given below.



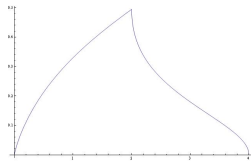
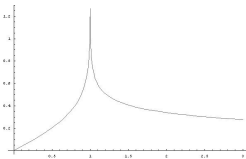
$$W_3 = \frac{16\sqrt[3]{4}\pi^2}{\Gamma(\frac{1}{3})^6} + \frac{3\Gamma(\frac{1}{3})^6}{8\sqrt[3]{4}\pi^4}$$

Simulating the densities for $n = 3, 4$

ANIMATION

The densities p_3 (L)

and

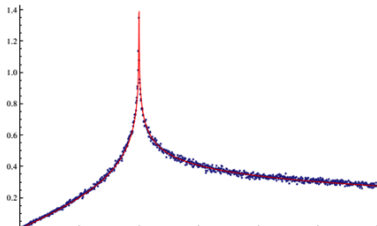
 p_4 (R)

Simulation thanks to Cam Rogers

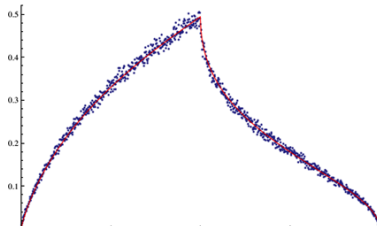
The radial densities for $3 \leq n \leq 6$

(simulations by A. Mattingly)

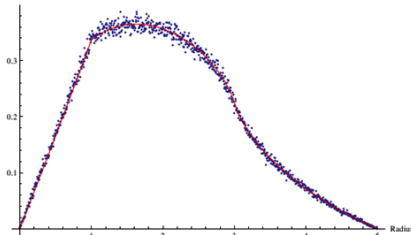
3-Step Radial Random Walk Probability Density
for 1,000,000 Trials Allocated to 1,000 Radius Bins



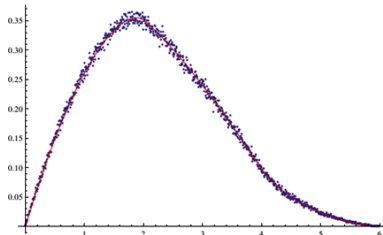
4-Step Radial Random Walk Probability Density
for 1,000,000 Trials Allocated to 1,000 Radius Bins



5-Step Radial Random Walk Probability Density
for 1,000,000 Trials Allocated to 1,000 Radius Bins



6-Step Radial Random Walk Probability Density
for 1,000,000 Trials Allocated to 1,000 Radius Bins





Pearson's original full question

and comment on p_5

A man starts from a point O and walks l yards in a straight line; he then turns through any angle whatever and walks another l yards in a second straight line. He repeats this process n times. I require the probability that after these n stretches he is at a distance between r and $r + \delta r$ from his starting point, O .



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“the graphical construction, however carefully reinvestigated, did not permit of our considering the curve to be anything but a straight line. . . . Even if it is not absolutely true, it exemplifies the extraordinary power of such integrals of J products to give extremely close approximations to such simple forms as horizontal lines.”



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- **2015.** Our analysis of short walks extends interestingly to arbitrary dimensions ...

The radial densities for $n = 3, 4$ are modular functions

Let $\sigma(x) := \frac{3-x}{1+x}$. Then σ is an involution on $[0, 3]$ sending $[0, 1]$ to $[1, 3]$:

$$p_3(x) = \frac{4x}{(3-x)(x+1)} p_3(\sigma(x)). \quad (13)$$

So $\frac{3}{4}p_3'(0) = p_3(3) = \frac{\sqrt{3}}{2\pi}$, $p(1) = \infty$.

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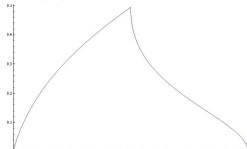
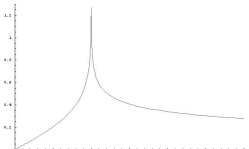
So $\frac{3}{4}p_3'(0) = p_3(3) = \frac{\sqrt{3}}{2\pi}$, $p(1) = \infty$. We found:

$$p_3(\alpha) = \frac{2\sqrt{3}\alpha}{\pi(3+\alpha^2)} {}_2F_1\left(\frac{1}{3}, \frac{2}{3} \mid \frac{\alpha^2(9-\alpha^2)^2}{(3+\alpha^2)^3} \right) = \frac{2\sqrt{3}}{\pi} \frac{\alpha}{\text{AG}_3(3+\alpha^2, 3(1-\alpha^2)^{2/3})}$$

where AG_3 is the *cubically convergent mean iteration* (1991):

$$\text{AG}_3(a, b) := \frac{a+2b}{3} \otimes \left(b \cdot \frac{a^2+ab+b^2}{3} \right)^{1/3}.$$

The densities p_3 (L) and p_4 (R)



Formula for the 'shark-fin' p_4

▶ SKIP

We ultimately deduce on $2 \leq \alpha \leq 4$ a hyper-closed form:

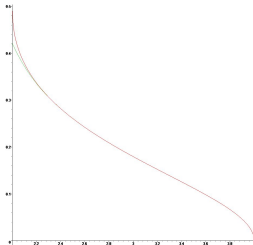
$$p_4(\alpha) = \frac{2}{\pi^2} \frac{\sqrt{16 - \alpha^2}}{\alpha} {}_3F_2 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ \frac{5}{6}, \frac{7}{6} \end{matrix} \middle| \frac{(16 - \alpha^2)^3}{108 \alpha^4} \right). \quad (15)$$

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← p_4 from (15) vs 18-terms of empirical power series

✓ **Proves** $p_4(2) = \frac{2^{7/3} \pi}{3\sqrt{3}} \Gamma\left(\frac{2}{3}\right)^{-6} = \frac{\sqrt{3}}{\pi} W_3(-1) \approx 0.494233 < \frac{1}{2}$

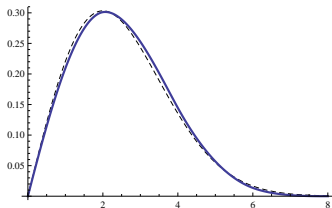
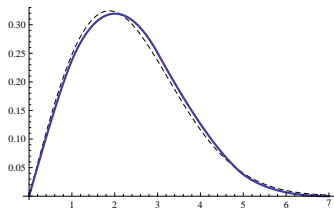
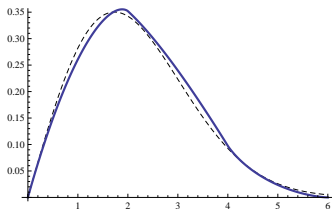
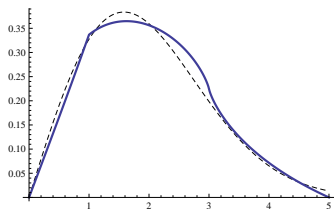
- Empirically, quite marvelously, we found — and proved by a subtle use of **distributional Mellin transforms** — that on $[0, 2]$ as well:

$$p_4(\alpha) \stackrel{?}{=} \frac{2}{\pi^2} \frac{\sqrt{16 - \alpha^2}}{\alpha} \Re {}_3F_2 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ \frac{5}{6}, \frac{7}{6} \end{matrix} \middle| \frac{(16 - \alpha^2)^3}{108 \alpha^4} \right) \quad (16)$$

(Discovering this \Re brought us full circle.)

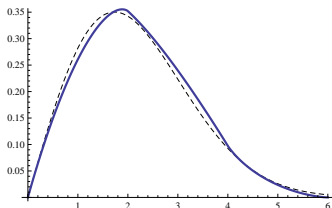
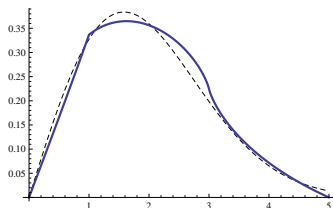
The radial densities for $5 \leq n \leq 8$

(and large n approximation)

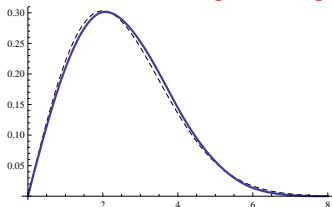
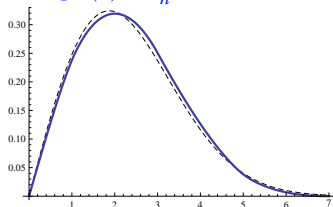


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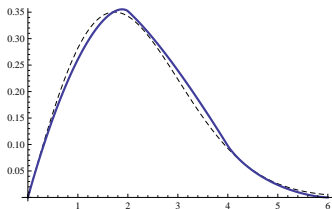
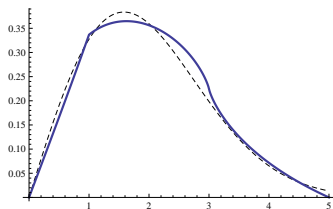


Both p_{2n+4}, p_{2n+5} are n -times continuously differentiable for $x > 0$
 with $p_n(x) \sim \frac{2x}{n} e^{-x^2/n}$. So “four is small” but “eight is large.”

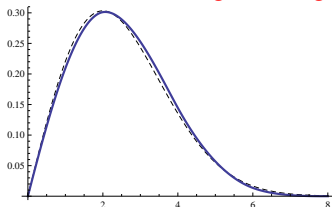
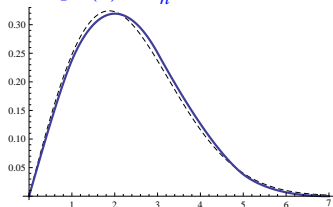


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- Pearson wondered if p_5 was linear on $[0, 1]$. Only disproven in sixties.

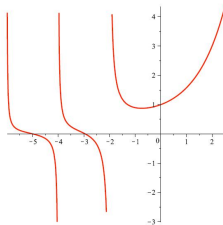
Meijer-G (1936) form for W_3

and graph on real line

Theorem (Meijer-G form for W_3)

For s not an odd integer

$$W_3(s) = \frac{\Gamma(1 + \frac{s}{2})}{\sqrt{\pi} \Gamma(-\frac{s}{2})} G_{33}^{21} \left(\begin{matrix} 1, 1, 1 \\ \frac{1}{2}, -\frac{s}{2}, -\frac{s}{2} \end{matrix} \middle| \frac{1}{4} \right).$$



Meijer-G (1936) form for W_3

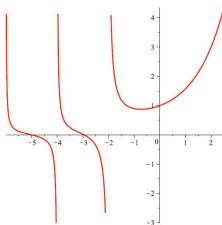
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- Proved using **residue calculus** methods.



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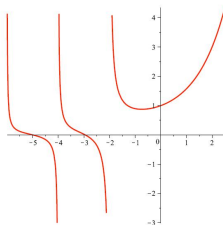
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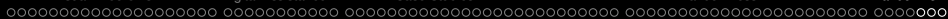
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- First found by Crandall via CAS.
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- $W_3(s)$ is among the first non-trivial higher order Meijer-G function to be placed in closed form.





Meijer-G (1936) form for W_4

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

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He [Gauss (or Mathematica)] is like the fox, who effaces his tracks in the sand with his tail.— Niels Abel (1802-1829)

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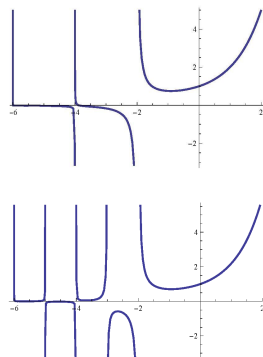
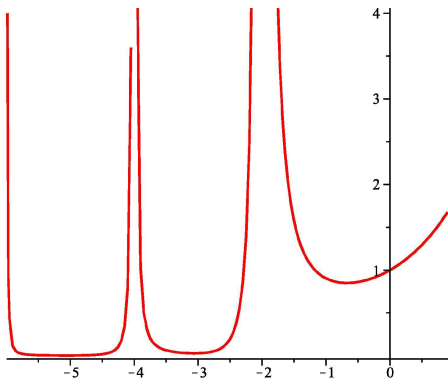
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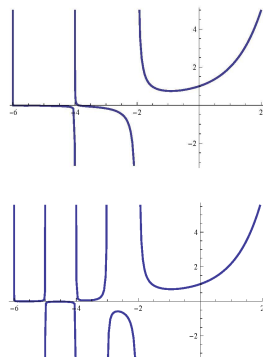
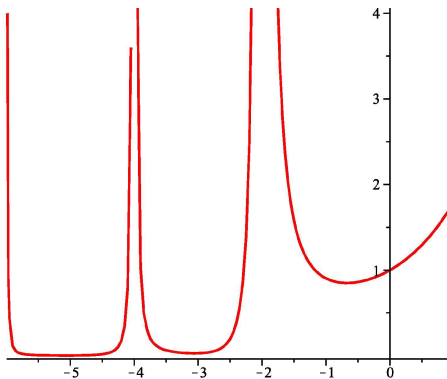
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But we really need a formula with $s = 1$, that is an **integer**.

Visualizing W_4 , W_5 , and W_6 on the real line

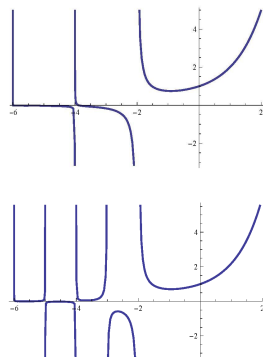
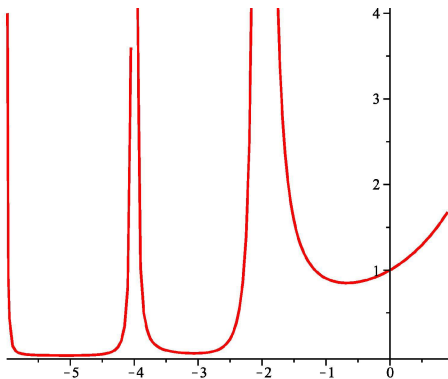


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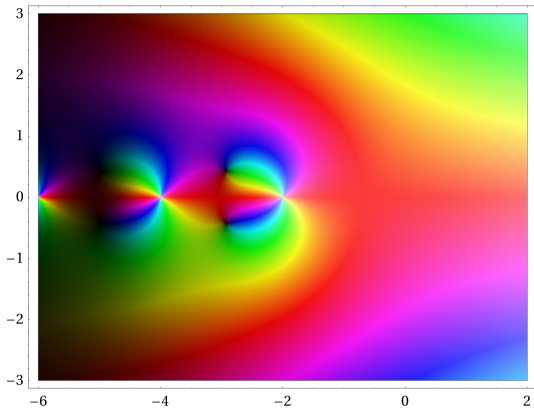
- Use recursion from $s > 1$

Visualizing W_4 , W_5 , and W_6 on the real line

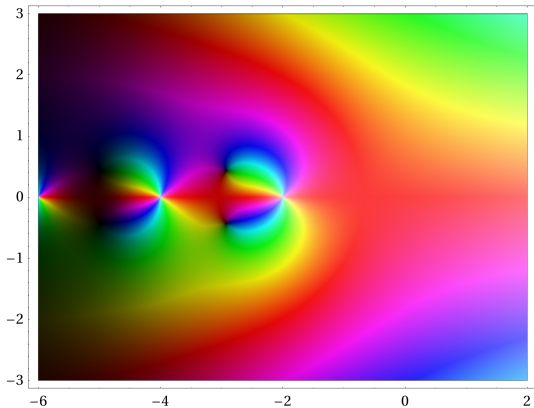


- Use recursion from $s > 1$
- Nonnegativity of W_4 was hard to prove (Wan)

Visualizing W_4 in the complex plane

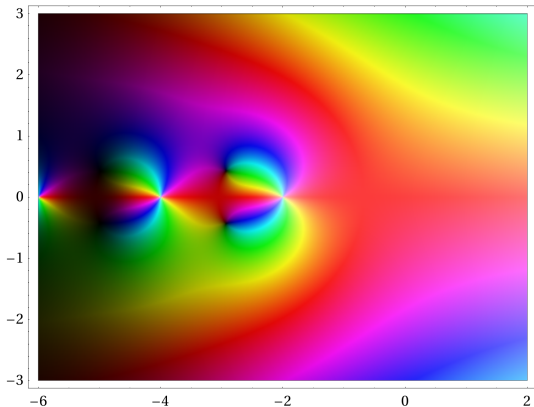


Visualizing W_4 in the complex plane



- Easily drawn now in *Mathematica* from the Meijer-G representation

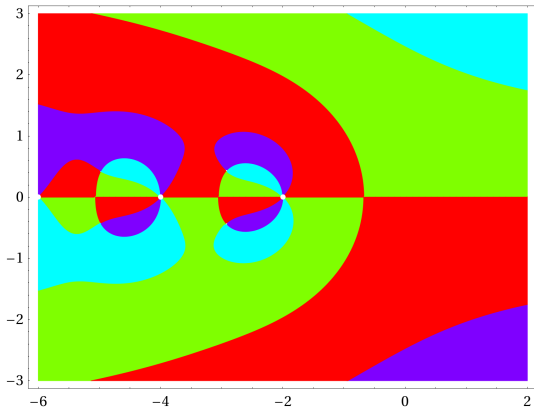
Visualizing W_4 in the complex plane



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- Each point is coloured differently (black is zero and white infinity). Note the poles and zeros.

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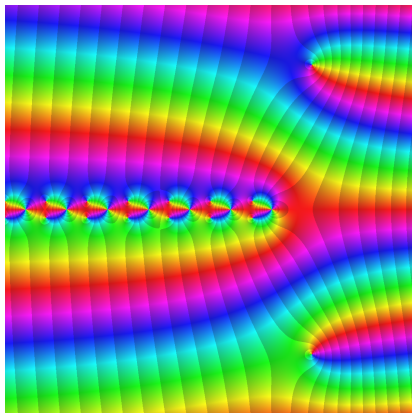
sometimes less is more



- Easily drawn now in *Mathematica* from the Meijer-G representation.
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Visualizing W_4 in the complex plane:

sometimes less is more



- Less easily drawn now from the Meijer-G representation.
- As prepared for Springer's **Mathematical Beauties** (2016).

Simplifying the Meijer integrals for W_3 and W_4

- We (humans and/or computers) now obtained:

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Corollary (Hypergeometric forms for non-integer $s > -2$)

$$W_3(s) = \frac{\tan\left(\frac{\pi s}{2}\right)}{2^{2s+1}} \binom{s}{\frac{s-1}{2}}^2 {}_3F_2\left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ \frac{s+3}{2}, \frac{s+3}{2} \end{matrix} \middle| \frac{1}{4}\right) + \binom{s}{\frac{s}{2}} {}_3F_2\left(\begin{matrix} -\frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \\ 1, -\frac{s-1}{2} \end{matrix} \middle| \frac{1}{4}\right),$$

and

$$W_4(s) = \frac{\tan\left(\frac{\pi s}{2}\right)}{2^{2s}} \binom{s}{\frac{s-1}{2}}^3 {}_4F_3\left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{s}{2} + 1 \\ \frac{s+3}{2}, \frac{s+3}{2}, \frac{s+3}{2} \end{matrix} \middle| 1\right) + \binom{s}{\frac{s}{2}} {}_4F_3\left(\begin{matrix} \frac{1}{2}, -\frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \\ 1, 1, -\frac{s-1}{2} \end{matrix} \middle| 1\right).$$

Simplifying the Meijer integrals for W_3 and W_4

- We (humans and/or computers) now obtained:

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$$W_3(s) = \frac{\tan\left(\frac{\pi s}{2}\right)}{2^{2s+1}} \binom{s}{\frac{s-1}{2}} {}_3F_2\left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ \frac{s+3}{2}, \frac{s+3}{2} \end{matrix} \middle| \frac{1}{4}\right) + \binom{s}{\frac{s}{2}} {}_3F_2\left(\begin{matrix} -\frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \\ 1, -\frac{s-1}{2} \end{matrix} \middle| \frac{1}{4}\right),$$

and

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- We (humans) were able to provably take the limit at ± 1 : e.g.,

$$\begin{aligned} W_4(-1) &= \frac{\pi}{4} {}_7F_6\left(\begin{matrix} \frac{5}{4}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ \frac{1}{4}, 1, 1, 1, 1, 1 \end{matrix} \middle| 1\right) = \frac{\pi}{4} \sum_{n=0}^{\infty} \frac{(4n+1) \binom{2n}{n}^6}{4^{6n}} \\ &= \frac{\pi}{4} {}_6F_5\left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ 1, 1, 1, 1, 1 \end{matrix} \middle| 1\right) + \frac{\pi}{64} {}_6F_5\left(\begin{matrix} \frac{3}{2}, \frac{3}{2}, \frac{3}{2}, \frac{3}{2}, \frac{3}{2}, \frac{3}{2} \\ 2, 2, 2, 2, 2 \end{matrix} \middle| 1\right). \end{aligned}$$

Hypergeometric values of W_3 :

from Meijer-G values.

With much work involving moments of **elliptic integrals** we obtain:

Theorem (Tractable hypergeometric form for W_3)

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

$$W_3(s) = \frac{3^{s+3/2}}{2\pi} \beta\left(s + \frac{1}{2}, s + \frac{1}{2}\right) {}_3F_2\left(\begin{matrix} \frac{s+2}{2}, \frac{s+2}{2}, \frac{s+2}{2} \\ 1, \frac{s+3}{2} \end{matrix} \middle| \frac{1}{4}\right). \quad (18)$$

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

$$W_3(-2k-1) = \frac{\sqrt{3} \binom{2k}{k}^2}{2^{4k+1} 3^{2k}} {}_3F_2\left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \\ k+1, k+1 \end{matrix} \middle| \frac{1}{4}\right).$$

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- The following formula hints at role played by **Bessel functions** (Kluyver 1906 and <http://www.carma.newcastle.edu.au/jon/walks-anu.pdf>):

$$W_n = n \int_0^\infty J_1(x) J_0(x)^{n-1} \frac{dx}{x} \approx \frac{\sqrt{n\pi}}{2}.$$

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What is a (base four) random walk ?

Pick a random number in $\{0, 1, 2, 3\}$ and move according to $0 = \rightarrow$, $1 = \uparrow$, $2 = \leftarrow$, $3 = \downarrow$



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$2 = \leftarrow$

What is a (base four) random walk ?

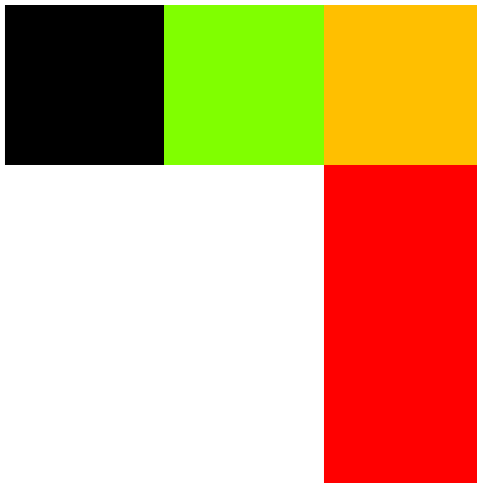
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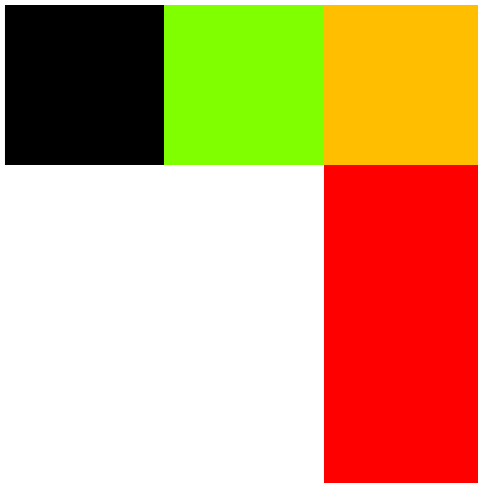
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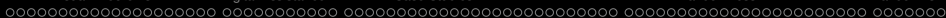


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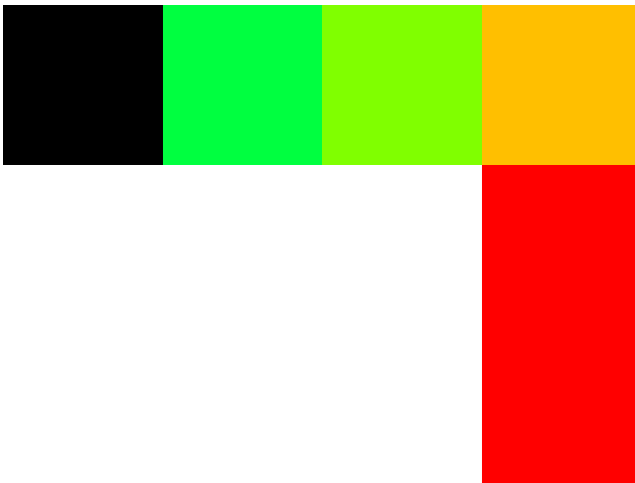


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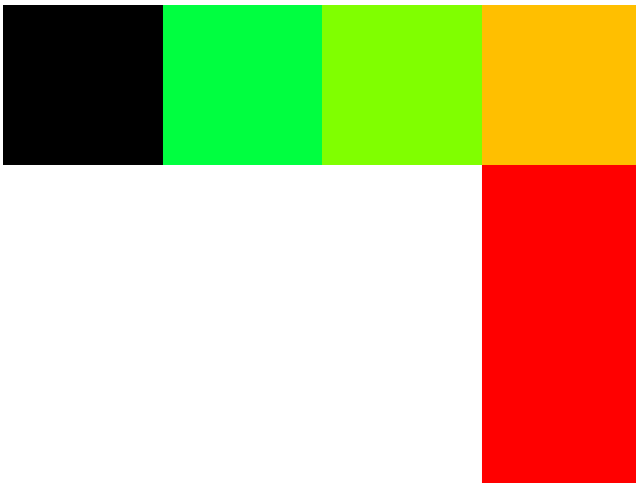
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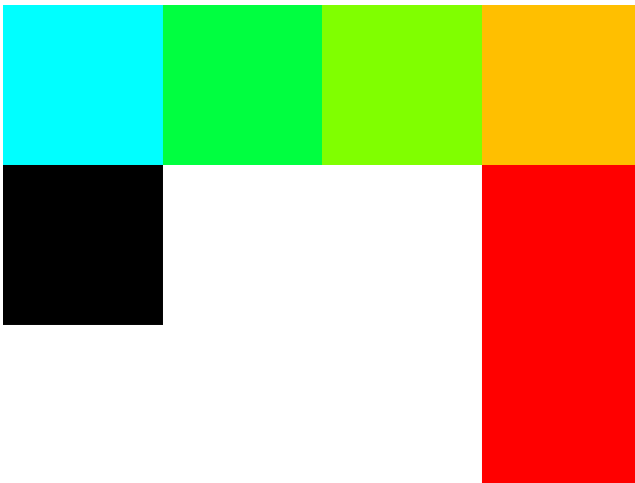


$3 = \downarrow$



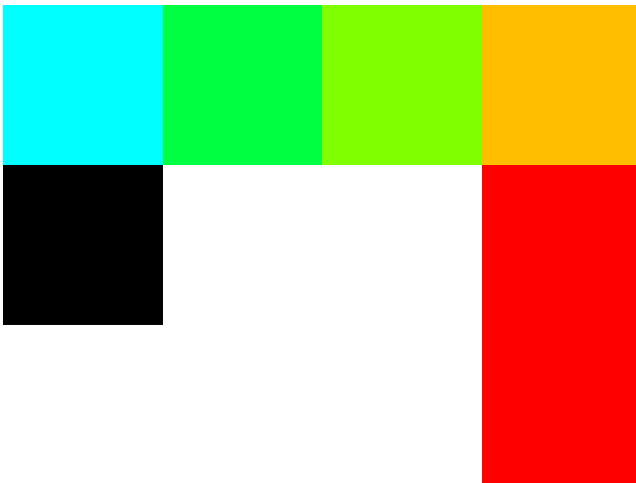
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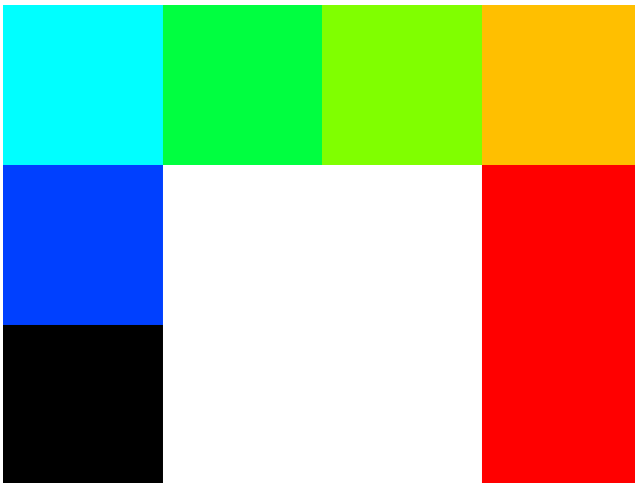


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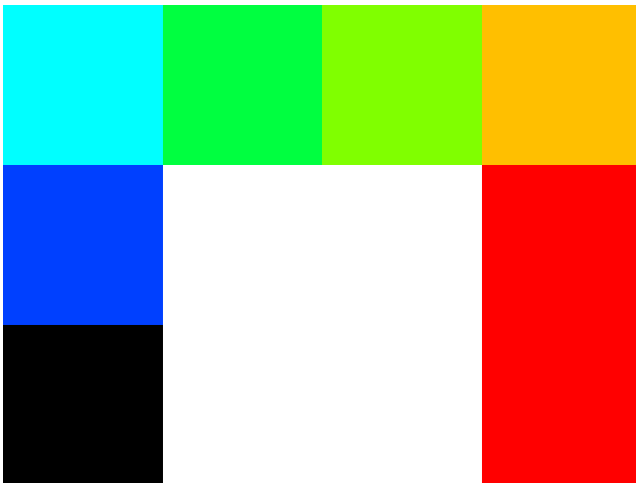
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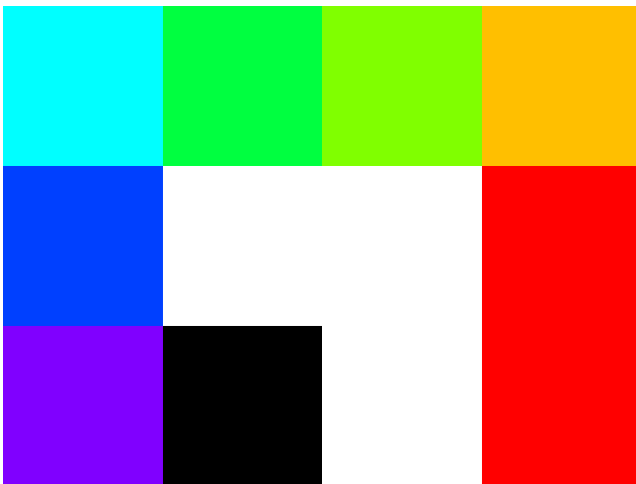
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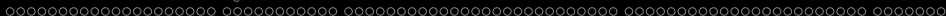
$0 = \rightarrow$

What is a (base four) random walk ?

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11222330



What is a random walk (base 4)?

Pick a random number in $\{0, 1, 2, 3\}$ and move $0 = \rightarrow$, $1 = \uparrow$, $2 = \leftarrow$, $3 = \downarrow$

ANIMATION

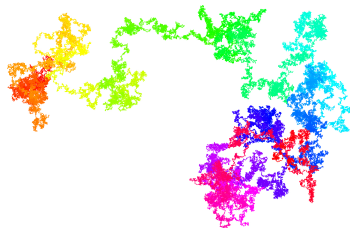


Figure: A million step base-4 pseudorandom walk. We use the spectrum to show when we visited each point (ROYGBIV and R).



Base- b random walks:

Our direction choice

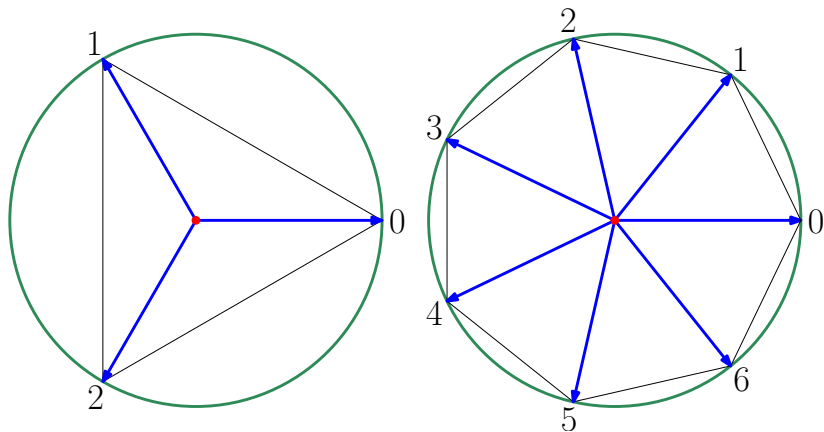


Figure: Directions for base-3 and base-7 random walks.

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III: Two rational numbers

ANIMATION

The base-4 digit expansion of Q_1 and Q_2 :

$Q_1 =$

```
0.2212221012232121200122101223121001222100011232123121000122210001222
10001222100012221000012221000122201103010122010012010311033333333333
33333333333333301111111111111111111111111111111100100000000300300320032
00320030223000322203000322230003022220300032223000322230003222300032
22320000232223000322230032221330023321233023213232112112121222323233
33303000001000323003230032203032030110333011103301103101111011323333
3232322321221211211121122322222122...
```

$Q_2 =$

```
0.2212221012232121200122101223121001222100011232123121000122210001222
10001222100012221000012221000122201103010122010012010311033333333333
33333333333333301111111111111111111111111111111100100000000300300320032
00320030223000322203000322230003022220300032223000322230003222300032
22320000232223000322230032221330023321233023213232112112121222323233
33303000001000323003230032203032030110333011103301103101111011000000
000000...
```

III: Two rational numbers

ANIMATION

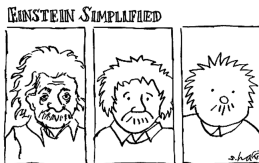


Figure: Self-referent walks on the rational numbers 01 (top) and 02 (bottom).



Two more rationals

Hard to tell from their decimal expansions

The following relatively small rational numbers [G. Marsaglia, 2010]

$$Q_3 = \frac{3624360069}{7000000001} \quad \text{and} \quad Q_4 = \frac{123456789012}{1000000000061},$$

have base-10 **periods** with **huge length** of **1,750,000,000** digits and **1,000,000,000,060** digits, respectively.



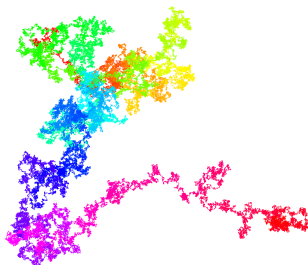
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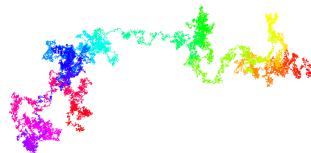
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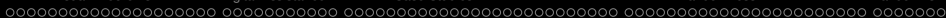


(a) Q_3



(b) Q_4

Figure: Walks on the first million base-10 digits of the rationals Q_3 and Q_4 .



Walks on the digits of numbers

ANIMATION

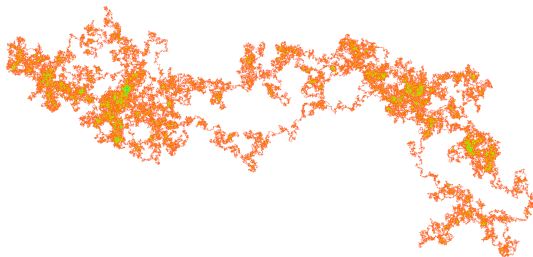


Figure: A walk on the first 10 million base-4 digits of π .

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The Stoneham numbers

$$\alpha_{b,c} = \sum_{n=1}^{\infty} \frac{1}{c^n b^{c^n}}$$

1973 Richard Stoneham proved some of the following (nearly 'natural') constants are b -normal for relatively prime integers b, c :

$$\alpha_{b,c} := \frac{1}{cb^c} + \frac{1}{c^2 b^{c^2}} + \frac{1}{c^3 b^{c^3}} + \dots$$

Such **super-geometric** sums are **Stoneham constants**. To 10 places

$$\alpha_{2,3} = \frac{1}{24} + \frac{1}{3608} + \frac{1}{3623878656} + \dots$$

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For every coprime pair of integers $b \geq 2$ and $c \geq 2$, the constant $\alpha_{b,c}$ is b -normal.

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- Since $3 < 2^{3-1} = 4$, $\alpha_{2,3}$ is **2-normal** and **6-nonnormal** !

The Stoneham numbers

$$\alpha_{b,c} = \sum_{n=1}^{\infty} \frac{1}{c^n b^{c^n}}$$

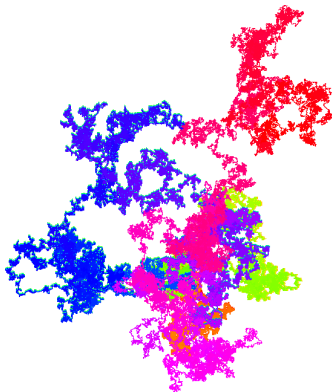


Figure: $\alpha_{2,3}$ is 2-normal (top) but 6-nonnormal (bottom). **Is seeing believing?**

The Stoneham numbers

$$\alpha_{b,c} = \sum_{n=1}^{\infty} \frac{1}{c^n b^{c^n}}$$

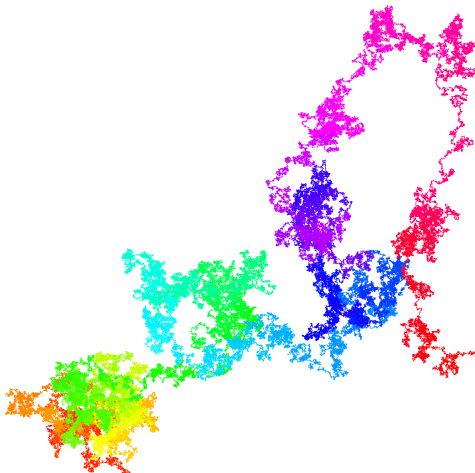


Figure: Is $\alpha_{2,3}$ 3-normal or not?

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The expected distance to the origin

$$\frac{\sqrt{\pi N}}{2d_N} \rightarrow 1$$

Theorem

The expected distance d_N to the origin of a base- b random walk of N steps behaves like to $\sqrt{\pi N}/2$.

The expected distance to the origin

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Theorem

The **expected distance** d_N to the origin of a base- b **random walk** of N steps behaves like to $\sqrt{\pi N}/2$.

Number	Base	Steps	Average normalized dist. to the origin: $\frac{1}{\text{Steps}} \sum_{N=2}^{\text{Steps}} \frac{\text{dist}_N}{\frac{\sqrt{\pi N}}{2}}$	Normal
Mean of 10,000 random walks	4	1,000,000	1.00315	Yes
Mean of 10,000 walks on the digits of π	4	1,000,000	1.00083	?
$\alpha_{2,3}$	3	1,000,000	0.89275	?
$\alpha_{2,3}$	4	1,000,000	0.25901	Yes
$\alpha_{2,3}$	6	1,000,000	108.02218	No
π	4	1,000,000	0.84366	?
π	6	1,000,000	0.96458	?
π	10	1,000,000	0.82167	?
π	10	1,000,000,000	0.59824	?
$\sqrt{2}$	4	1,000,000	0.72260	?
Champernowne C_{10}	10	1,000,000	59.91143	Yes

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Number of points visited

For a 2D lattice

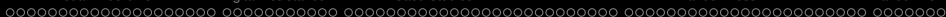
- The **expected number** of distinct **points visited** by an N -step random walk on a two-dimensional lattice behaves for large N like $\pi N / \log(N)$ (Dvoretzky–Erdős, **1951**).



Number of points visited

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- **Practical problem:** Convergence is slow ($O(N \log \log N / (\log N)^2)$).



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$$\left(\frac{\pi(N + 0.84)}{1.16\pi - 1 - \log 2 + \log(N + 2)}, \frac{\pi(N + 1)}{1.066\pi - 1 - \log 2 + \log(N + 1)} \right).$$



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- For example, for $N = 10^6$ these bounds are $(199256.1, 203059.5)$, while $\pi N / \log(N) = 227396$, which **overestimates** the expectation.

Catalan's constant

$$G = 1 - 1/4 + 1/9 - 1/16 + \dots$$

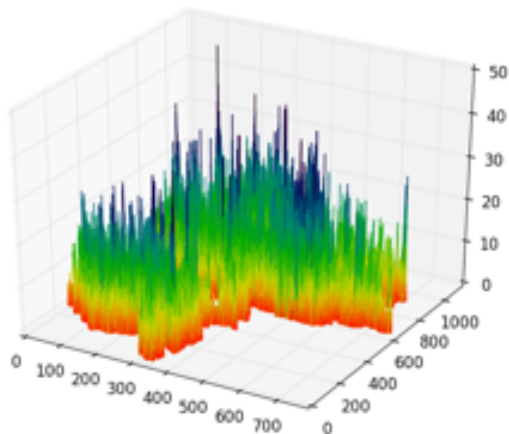


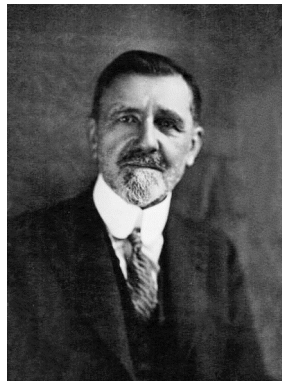
Figure: A walk on one million quad-bits of G with height showing frequency

Paul Erdős (1913-1996)

“My brain is open”



(a) Paul Erdős (Banff 1981. I was there)

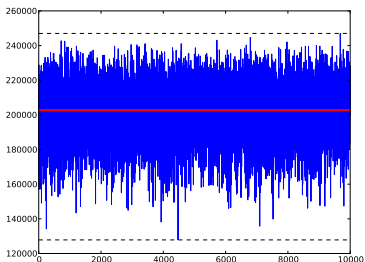


(b) Émile Borel (1871–1956)

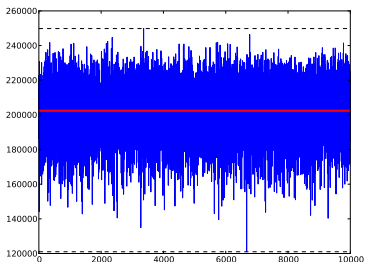
Figure: Two of my favourites. Consult [MacTutor](#).

Number of points visited:

Again π looks random



(a) (Pseudo)random walks.



(b) Walks built by chopping up 10 billion digits of π .

Figure: Number of points visited by 10,000 million-steps base-4 walks.



Points visited by various base-4 walks

Number	Steps	Sites visited	Bounds on the expectation of sites visited by a random walk	
			Lower bound	Upper bound
Mean of 10,000 random walks	1,000,000	202,684	199,256	203,060
Mean of 10,000 walks on the digits of π	1,000,000	202,385	199,256	203,060
$\alpha_{2,3}$	1,000,000	95,817	199,256	203,060
$\alpha_{3,2}$	1,000,000	195,585	199,256	203,060
π	1,000,000	204,148	199,256	203,060
π	10,000,000	1,933,903	1,738,645	1,767,533
π	100,000,000	16,109,429	15,421,296	15,648,132
π	1,000,000,000	138,107,050	138,552,612	140,380,926
e	1,000,000	176,350	199,256	203,060
$\sqrt{2}$	1,000,000	200,733	199,256	203,060
$\log 2$	1,000,000	214,508	199,256	203,060
Champernowne C_4	1,000,000	548,746	199,256	203,060
Rational number Q_1	1,000,000	378	199,256	203,060
Rational number Q_2	1,000,000	939,322	199,256	203,060

Normal numbers need not be so “random” ...

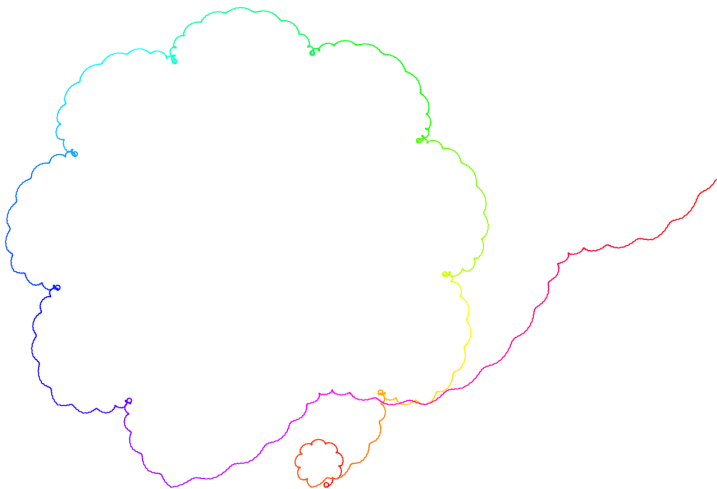


Figure: Champernowne $C_{10} = 0.123456789101112\dots$ (normal).
Normalized distance to the origin: **15.9** (50,000 steps).

Normal numbers need not be so “random” ...

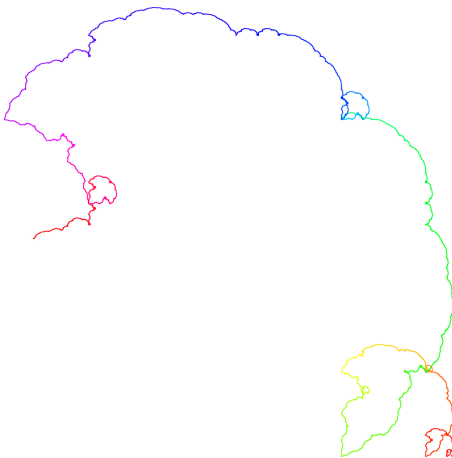


Figure: Champernowne $C_4 = 0.123101112132021 \dots$ (normal).
 Normalized distance to the origin: **18.1** (100,000 steps).
 Points visited: **52760**. Expectation: (23333, 23857).

Normal numbers need not be so “random” ...

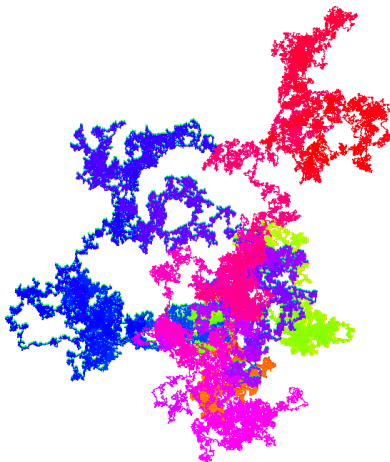


Figure: Stoneham $\alpha_{2,3} = 0.0022232032\dots_4$ (normal base 4).
 Normalized distance to the origin: **0.26** (1,000,000 steps).
 Points visited: **95817**. Expectation: (199256, 203060).

Normal numbers need not be so “random” ...

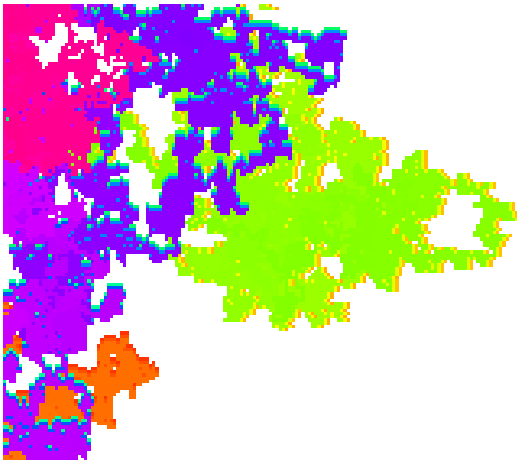
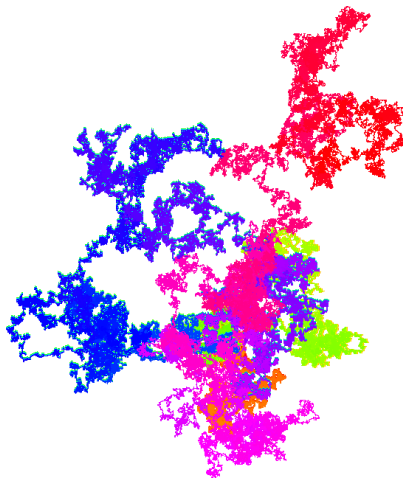


Figure: Stoneham $\alpha_{2,3} = 0.0022232032\dots_4$ (normal base 4).
 Normalized distance to the origin: **0.26** (1,000,000 steps).
 Points visited: **95817**. Expectation: (199256, 203060).



$\alpha_{2,3}$ is 4-normal but not so “random”

ANIMATION



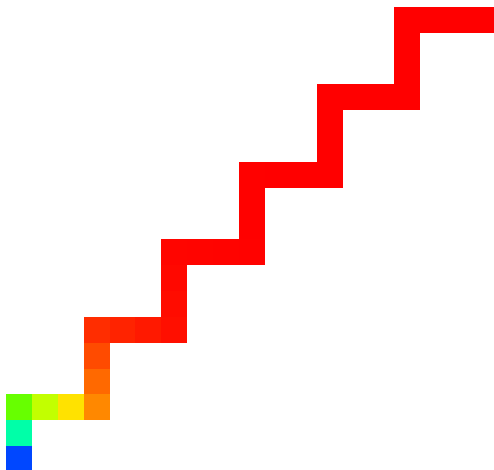


Figure: A pattern in the digits of $\alpha_{2,3}$ base 4. We show only **positions** of the walk after $\frac{3}{2}(3^n + 1)$, $\frac{3}{2}(3^n + 1) + 3^n$ and $\frac{3}{2}(3^n + 1) + 2 \cdot 3^n$ steps, $n = 0, 1, \dots, 11$.



Experimental conjecture

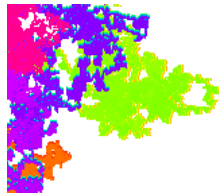
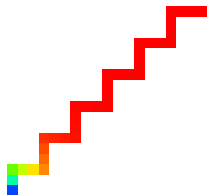
Proven 12-12-12 by Coons

Theorem (Base-4 structure of Stoneham $\alpha_{2,3}$)

Denote by a_k the k^{th} digit of $\alpha_{2,3}$ in its base 4 expansion:
 $\alpha_{2,3} = \sum_{k=1}^{\infty} a_k/4^k$, with $a_k \in \{0, 1, 2, 3\}$ for all k . Then, for all $n = 0, 1, 2, \dots$
 one has:

$$(i) \quad \sum_{k=\frac{3}{2}(3^n+1)}^{\frac{3}{2}(3^n+1)+3^n} e^{a_k \pi i/2} = \begin{cases} -i, & n \text{ odd} \\ -1, & n \text{ even} \end{cases};$$

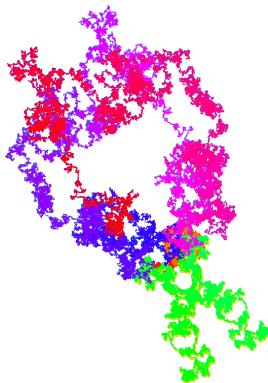
$$(ii) \quad a_k = a_{k+3^n} = a_{k+2 \cdot 3^n} \text{ if } k = \frac{3(3^n+1)}{2}, \frac{3(3^n+1)}{2} + 1, \dots, \frac{3(3^n+1)}{2} + 3^n - 1.$$





Likewise, $\alpha_{3,5}$ is 3-normal ... but not very “random”

ANIMATION

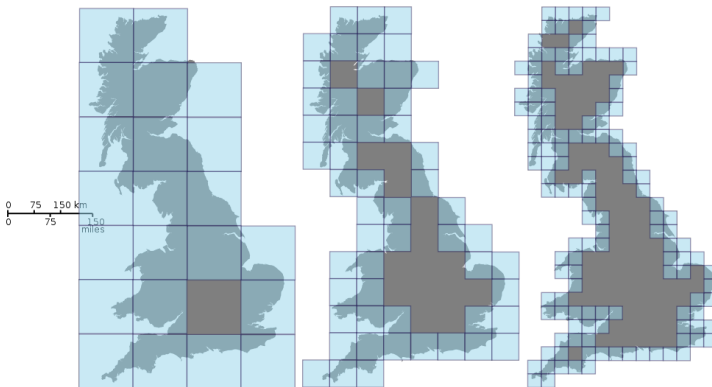


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Box-dimension:

Tends to '2' for a planar random walk ▶ SKIP

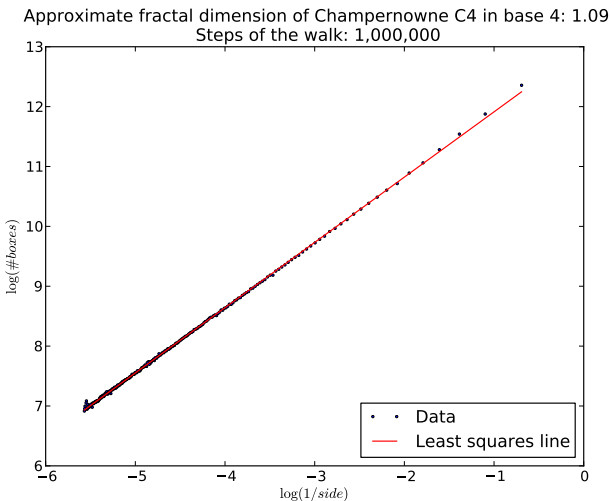


$$\text{Box-dimension} = \lim_{\text{side} \rightarrow 0} \frac{\log(\# \text{ boxes})}{\log(1/\text{side})}$$

Norway is “frillier” — *Hitchhiker's Guide to the Galaxy*

Box-dimension:

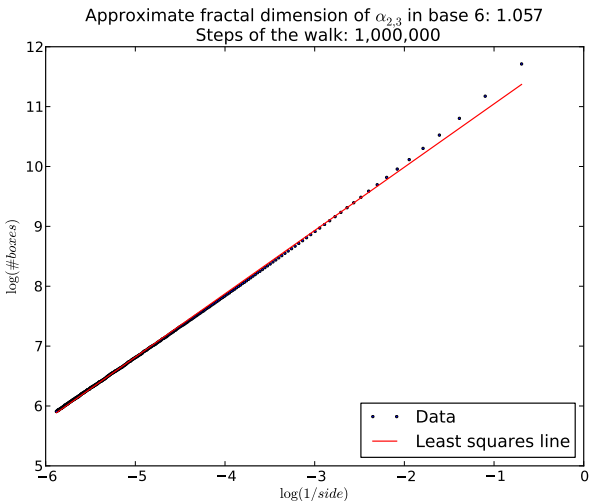
Tends to '2' for a planar random walk ▶ SKIP



Fractals: self-similar (zoom invariant) partly space-filling shapes (clouds & ferns not buildings & cars). Curves have dimension 1, squares dimension 2

Box-dimension:

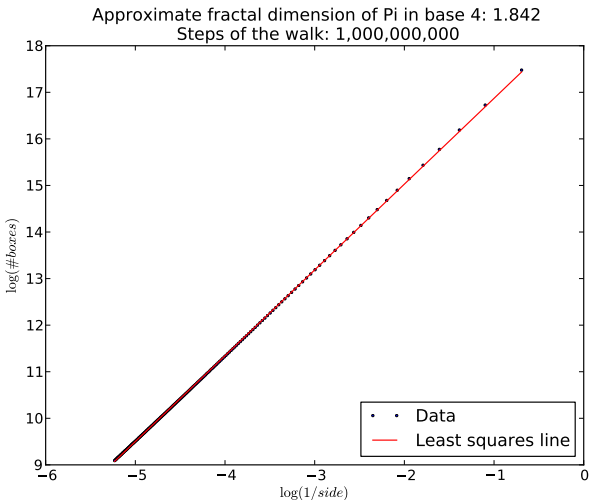
Tends to '2' for a planar random walk ▶ SKIP



Fractals: self-similar (zoom invariant) partly space-filling shapes (clouds & ferns not buildings & cars). Curves have dimension 1, squares dimension 2

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Tends to '2' for a planar random walk ▶ SKIP



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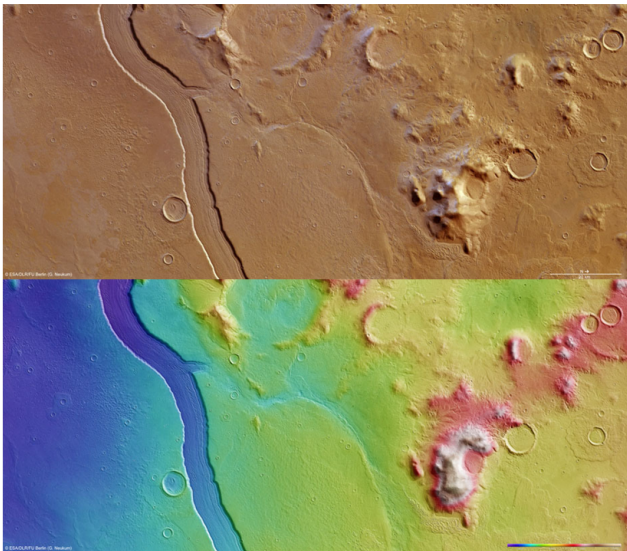
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Fractals everywhere

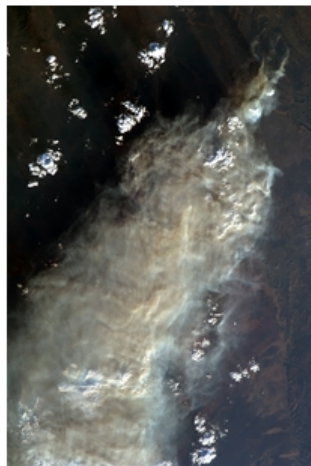
From Mars ▶ SKIP





Fractals everywhere

From Space





Fractals everywhere

1 \mapsto 3 or 1 \mapsto 8 or ...

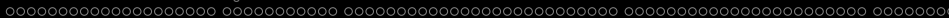




Fractals everywhere

1 \mapsto 3 or 1 \mapsto 8 or ...





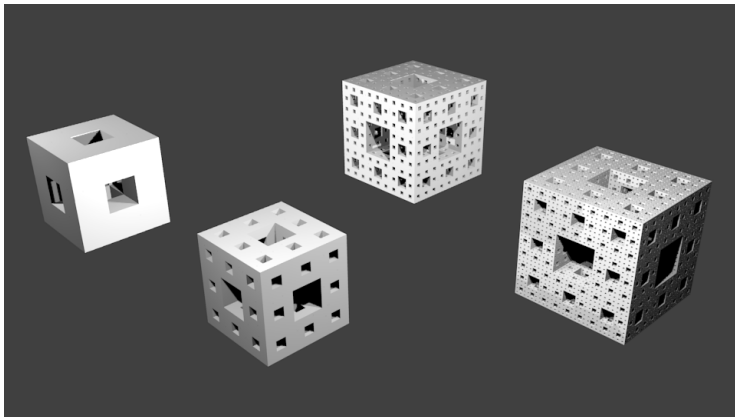
Fractals everywhere

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Fractals everywhere

$1 \mapsto 3$ or $1 \mapsto 8$ or ...



Steps to construction of a Sierpinski cube

Fractals everywhere

The Sierpinski Triangle

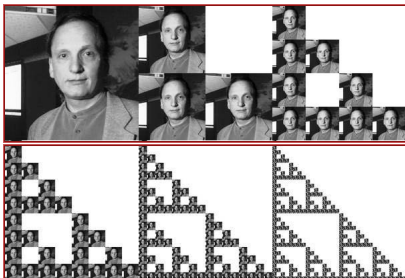
$1 \mapsto 3 \mapsto 9$



Fractals everywhere

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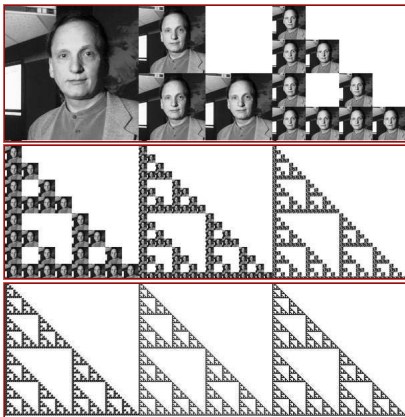
$1 \mapsto 3 \mapsto 9$



Fractals everywhere

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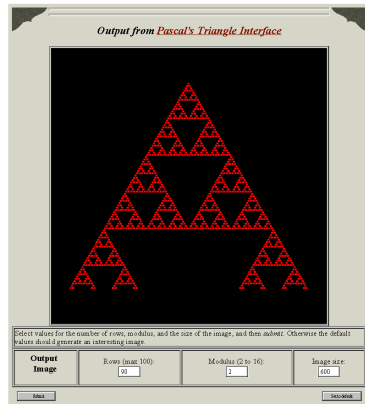
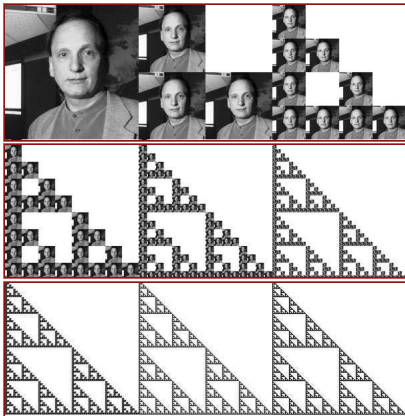
$1 \mapsto 3 \mapsto 9$



Fractals everywhere

The Sierpinski Triangle

$1 \mapsto 3 \mapsto 9$



[http:](http://oldweb.cecm.sfu.ca/cgi-bin/orgamics/pascalform)

[//oldweb.cecm.sfu.ca/cgi-bin/orgamics/pascalform](http://oldweb.cecm.sfu.ca/cgi-bin/orgamics/pascalform)

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Three dimensional walks:

Using base six — soon on 3D screen

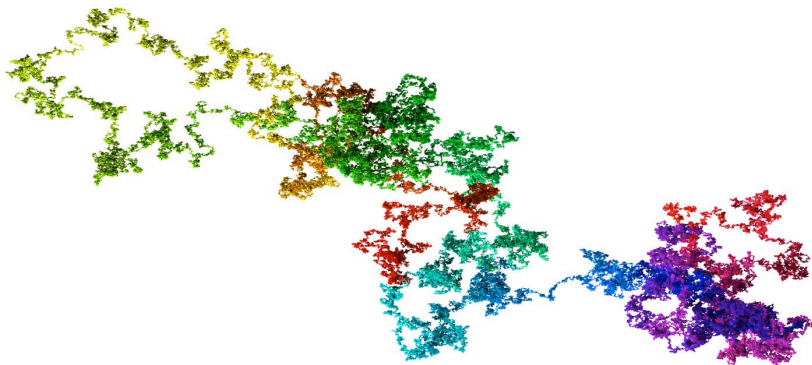


Figure: Matt Skerritt's 3D walk on π (base 6), showing one million steps. But 3D random walks are not recurrent.

“A drunken man will find his way home, a drunken bird will get lost forever.” (Kakutani)

Three dimensional printing:

3D everywhere

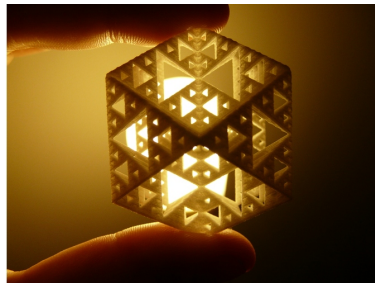
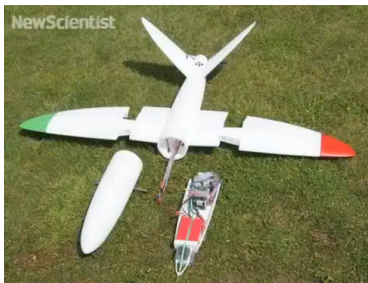


Figure: The future is here ...

www.digitaltrends.com/cool-tech/the-worlds-first-plane-created-entirely-by-3d-printing-takes-flight/

www.shapeways.com/shops/3Dfractals

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Chaos games:

Move half-way to a (random) corner

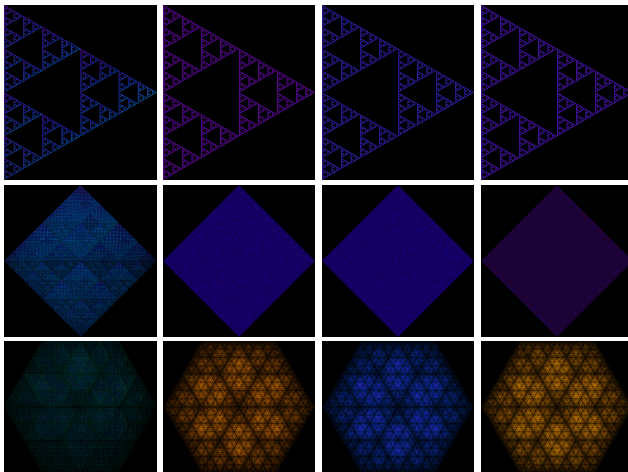


Figure: Coloured by frequency — leads to **random fractals**.

Row 1: Champernowne C_3 , $\alpha_{3,5}$, random, $\alpha_{2,3}$. **Row 2:** Champernowne C_4 , π , random, $\alpha_{2,3}$. **Row 3:** Champernowne C_6 , $\alpha_{3,2}$, random, $\alpha_{2,3}$.

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Automatic numbers: Thue–Morse and Paper-folding

Automatic numbers are never normal. They are given by simple but fascinating rules...giving structured/boring walks:

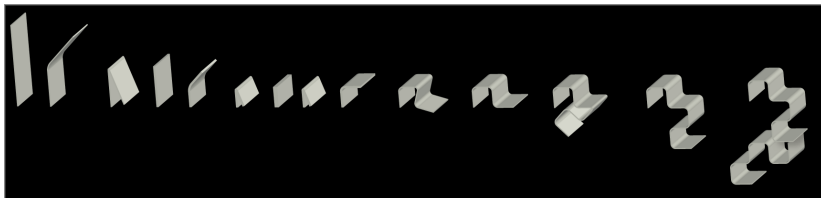


Figure: Paper folding. The sequence of left and right folds along a strip of paper that is folded repeatedly in half in the same direction. **Unfold** and read 'right' as '1' and 'left' as '0': **1 0 1 1 0 0 1 1 1 0 0 1 0 0**

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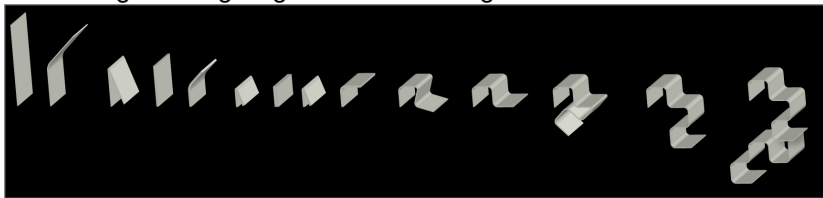


Figure: Paper folding. The sequence of left and right folds along a strip of paper that is folded repeatedly in half in the same direction. **Unfold** and read 'right' as '1' and 'left' as '0': 1 0 1 1 0 0 1 1 1 0 0 1 0 0

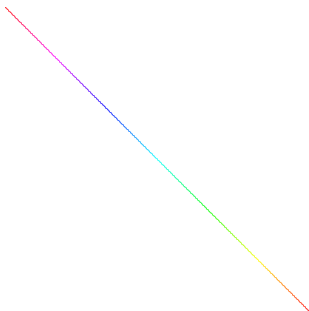
Thue–Morse constant (transcendental; 2-automatic, hence nonnormal):

$$TM_2 = \sum_{n=1}^{\infty} \frac{1}{2^{t(n)}} \text{ where } t(0) = 0, \text{ while } t(2n) = t(n) \text{ and } t(2n+1) = 1 - t(n)$$

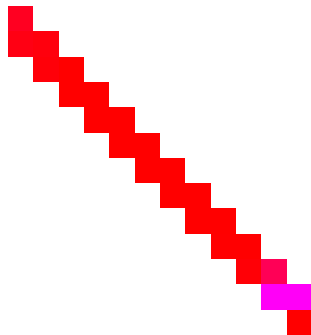
0.01101001100101101001011001101001...

Automatic numbers: Thue–Morse and Paper-folding

Automatic numbers are never normal. They are given by simple but fascinating rules...giving structured/boring walks:



(a) 1,000 bits of Thue–Morse sequence.

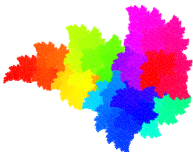


(b) 10 million bits of paper-folding sequence.

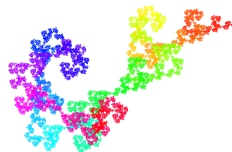
Figure: Walks on two automatic and so nonnormal numbers.

Automatic numbers:

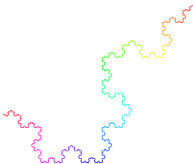
Turtle plots look great!



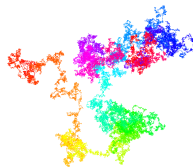
(a) Ten million digits of the paper-folding sequence, rotating 60° .



(b) One million digits of the paper-folding sequence, rotating 120° (a dragon curve).



(c) 100,000 digits of the Thue-Morse sequence, rotating 60° (a Koch snowflake).



(d) One million digits of π , rotating 60° .

Figure: Turtle plots on various constants with different rotating angles in base 2—where ‘0’ yields forward motion and ‘1’ rotation by a fixed angle.

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Genomes as walks:

We are all base 4 numbers (ACGT/U)

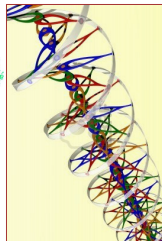
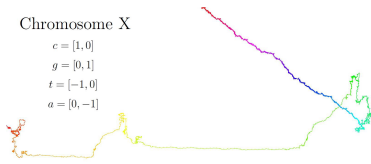
Chromosome X

$$c = [1, 0]$$

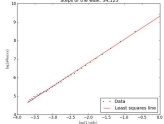
$$g = [0, 1]$$

$$t = [-1, 0]$$

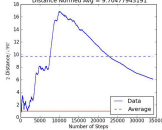
$$a = [0, -1]$$



Approximate fractal dimension of chrX, in base 4: 1.26685237225



chrX in base 4
Distance Normalized Avg = 9.70477943191



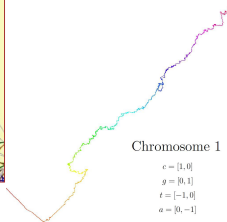
Chromosome 1

$$c = [1, 0]$$

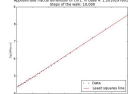
$$g = [0, 1]$$

$$t = [-1, 0]$$

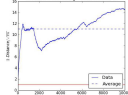
$$a = [0, -1]$$



Approximate fractal dimension of chr1, in base 4: 1.2824819103



chr1 in base 4
Distance Normalized Avg = 11.053370843



Genomes as walks:

We are all base 4 numbers (ACGT/U)

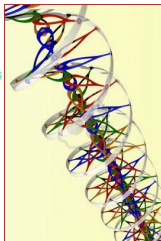
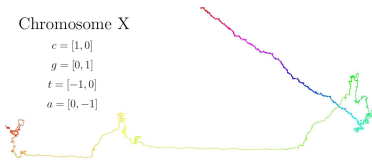
Chromosome X

$$c = [1, 0]$$

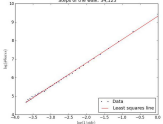
$$g = [0, 1]$$

$$t = [-1, 0]$$

$$a = [0, -1]$$

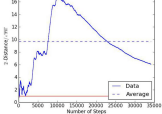


Approximate fractal dimension of chrX, in base 4: 1.26685237225



chrX in base 4

Distance Normalized Avg = 9.70477943191



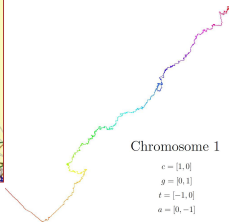
Chromosome 1

$$c = [1, 0]$$

$$g = [0, 1]$$

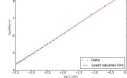
$$t = [-1, 0]$$

$$a = [0, -1]$$



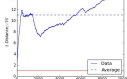
Approximate fractal dimension of chr1, in base 4: 1.2824819103

Steps of the walk: 15,000



chr1 in base 4

Distance Normalized Avg = 11.0533870843



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

Genomes as walks:

We are all base 4 numbers (ACGT/U)

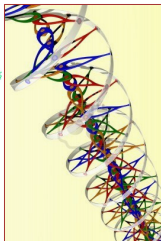
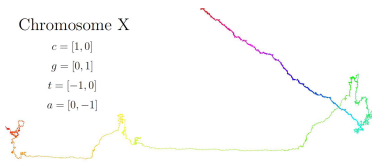
Chromosome X

$$c = [1, 0]$$

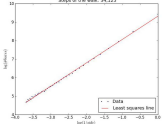
$$g = [0, 1]$$

$$t = [-1, 0]$$

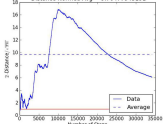
$$a = [0, -1]$$



Approximate fractal dimension of chrX, in base 4: 1.26685237225



chrX in base 4
Distance Normalized Avg = 9.70477943191



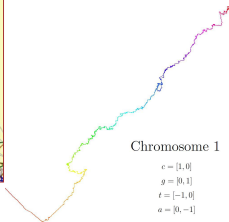
Chromosome 1

$$c = [1, 0]$$

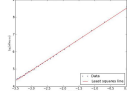
$$g = [0, 1]$$

$$t = [-1, 0]$$

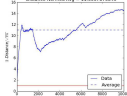
$$a = [0, -1]$$



Approximate fractal dimension of chr1, in base 4: 1.28248799303



chr1 in base 4
Distance Normalized Avg = 11.0533970843



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

Ⓜ Chromosomes look less like π and more like **concatenation** numbers?



DNA for Storage:

We are all base 4 numbers (ACGT/U)

News > Science > Biochemistry and molecular biology

Shakespeare and Martin Luther King demonstrate potential of DNA storage

All 154 Shakespeare sonnets have been spelled out in DNA to demonstrate the vast potential of genetic data storage

Ian Sample, science correspondent

The Guardian, Thursday 24 January 2013

[Jump to comments \(...\)](#)



When written in DNA, one of Shakespeare's sonnets weighs 0.3 millionths of a millionth of a gram. Photograph: Oli Scarff/Getty

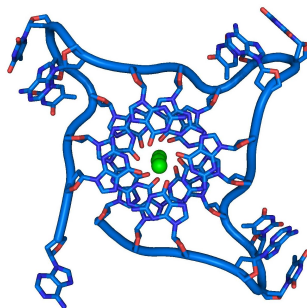


Figure: The potential for DNA storage (L) and the quadruple helix (R)

The end

with some fractal dessert



The end

with some fractal dessert



Thank you

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