Seeing Things by Walking on Real Numbers

Jonathan Borwein FRSC FAAS FAA FBAS

(Joint work with Francisco Aragón, David Bailey and Peter Borwein)





School of Mathematical & Physical Sciences The University of Newcastle, Australia











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

For 2014 Presentations

Revised 10-04-2014

Introduction Randomness Normality Random walks Other tools & representations

Contents:

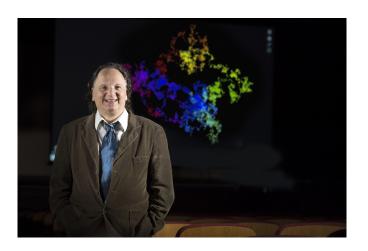
One message is "Try drawing numbers"

- Introduction
 - Dedications
- Randomness
 - Randomness is slippery
- Normality
 - Normality of Pi
 - BBP Digit Algorithms
- Random walks
 - Some background
 - Number walks base four
 - Walks on numbers
 - The Stoneham numbers

- Features of random walks
 - Expected distance to origin
 - Number of points visited
- Other tools & representations
 - Fractal and box-dimension
 - Fractals everywhere
 - 3D drunkard's walks
 - Chaos games
 - 2-automatic numbers
- Media coverage & related stuff
 - 100 billion step walk on π
 - Media coverage

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Me and my collaborators



MAA 3.14

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

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My collaborators



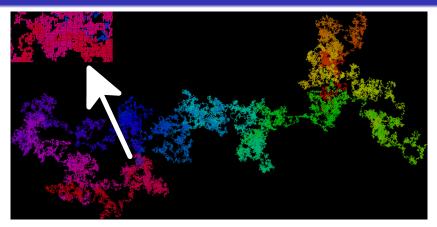
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Outreach: images and animations led to high-level research which went viral



Introduction Randomness Normality Random walks Features of random walks Media coverage

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- 100 billion base four digits of π on Gigapan
- Really big pictures are often better than movies

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- - Expected distance to origin
 - Number of points visited
- - 100 billion step walk on π

Dedication: To my father and colleague David Borwein (1924 -)



upcoming events

- All Events . Today at a Glance
- . Week at a Glance
- · Book an Event
- Featured Presentations SFU Community Engagement
- . SFU Research Chairs Series
- SEU Research Mosterclass
- . Coast to Coast Seminar
- Series
- Colloquiums Meetings
- Conferences & Workshops
- · Outreach
- . 9th Annual IRMACS Day
- Workshop David Borwein

past events

- All Paul Events
- · Videos Scientific
- Presentations . Coast to Coast Seminar
- · SFU Community Engagement
- Series . SFU Masterclass Seminar
- . SFU Research Chairs
- Seminar Series
- Colloquiums
- . Conferences & Workshops CRC Seminar Series
- · IRMACS: The Interdisciplinary Colloquium

Home > Workshop - David Borwein

Workshop - David Borwein at 90

Workshop in Honour of David Borwein at 90

April 16, 2014

The IRMACS Centre, SFU, Burnaby, BC

Borwein is one of the most significant contributors to the development of Canadian mathematics in the second part of the 20th century. A direct descendant of G.H. Hardy, David is known for his research in the summability theory of series and integrals, measure theory and probability theory, and in number theory. He has also published on generalized subgradients and coderivatives, and on the remarkable properties of single- and many-variable sinc integrals. Even at the age of 90, David Borwein remains actively involved in research.

Having authored more than 130 publications in a span of 53 years, David



David Rorwein served as president of the Canadian Mathematical Society (CMS) from 1985 - 1987. To the wider Canadian mathematical community David Bonsein is known as the econym of the CMS Distinguished Career

Amard.				
Schedule:				
1:30 -1:35	Opening Remarks and Welcome by Peter Borwein			
1:35 - 2:20	"Seeing things in mathematics by walking on real numbers", Jon Borwein, University of Newcastle			
2:30 - 3:45	"Legendre Polynomials and Legendre-Stirling Numbers", Lance Littlejohn, Baylor University			
3:15 - 3:30	Coffee Break			
3:30 - 4:15	"From Nörlund Matrices to Fourier Bootstrapping", Gordon Sinnamon, University of Western Ontario			
4:15 - 5:00	"Nonlinear recurrences related to Chebyshev polynomials", Karl Dilcher, Dathousie University			
5:00 - 5:15	"The j-invariant of an elliptic curve associated to an imaginary quadratic field", Joshua Nevin, University of British Columbia			
5:15 - 5:25	Launching the online archive of David's papers			

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Dedication: To my friend

Richard E. Crandall (1947-2012)









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- A remarkable man and a brilliant (physical and computational) scientist and inventor, from Reed College
 - Chief scientist for NeXT
 - Apple distinguished scientist
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- Developer of the Pixar compression format
 - and the iPod shuffle

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

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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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How not to experiment

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

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- as long as you learn from them
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- and what you know you can usually use
- you do not need to know much before you start research (as we shall see)

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DHB and JMB, Exploratory Experimentation in Mathematics (2011), www.ams.org/notices/201110/rtx111001410p.pdf

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

Clicking here will take

you to our very hi-nes.

research images of

number walks.

Walking on Real Numbers A Multiple Media Mathematics Project

Visit our extensive WALKS gallery **PUBLICATIONS** DRESENTATIONS CALLEGY GIGARAN IMAGES TIMES (external link) View our article from This section contains We have received Our extensive gallery of Our page of link

coverage in the popular

press for our world it all.

started with the original

Wired' article and news

has grown from there.

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

research images.

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

CONTACT: Fran Aragon

the Mathematical

this section.

Intelligencer, as well as

related publications, in

A TABLE OF SLIGHTLY WRONG FOUATIONS AND IDENTITIES USEFUL FOR **APPROXIMATIONS**

TROLLING TEACHERS (FIXIND USING A MIX OF TRIAL AND FRRDR. MATERIALIZA, AND ROBERT HUNGED'S PREST TOOL)

ALL UNITS ARE SI MUS UNLESS OFFERLASE NOTED.				
RELATION	ACCUMPLE TO WITHIN:			
ONE LIGHT YEAR(H)	998	ONE PART IN 40		
ENRTH SURFACE(**)	69 ⁸	ONE PART N 130		
OCERNS VOLUME(+)	919	ONE PART N 70		
SECONDS NA YEAR	754	ONE PART IN 100		
SECONDS NA YEAR (AZAV MENOS)	525,600 - 60	ONE PHRE N 1400		
AGE OF THE UNINERSE (62000)	15"	ONE PART N 70		
PLANCK'S CONSTRUCT	30 ^{11 e}	IN 110		
FINE STRUCTURE CONSTRUCT	140	14 300 100 107 100 107		
FUNDAMENTAL CHARGE	3 Ηπ ^{εσ}	ONE PINE N 500		
WHITE HOUSE SWITCHBOARD	e ^{\$/1+*} \$\frac{1}{e^{\$\sqrt{1}+*\sqrt{8}}}			
JENNYS CONSTANT	(7 ^{f-i} -9)π ²			

APPROXIMATIONS TRYLING TEACHERS COORD VOLUMENS STORES NA VINC STEEDING MAYOR 308 OK PRO PAC STRUCTURE FINDHENIA. OHKE 05 RM 711-78 (7º4-9)9° UNIO SIGNA SINY CHIESE SIN ACCORD SINY CHIESE 00 t 00 mg OK MAD 15.25 DE HAS 7/14/23/5/275 RETHANCES PRODN-ELECTRON

SUGHTLY WRONG

Almost all I mention is at http://carma.newcastle.edu.au/walks/

presentations related to

our research.

are associated w

project.

LITERS N & GRACIN 6-1440

5º6e ME.

A surprising fan?

26-07-2013

He [David Attenborough] described current pop music as "hugely sexual and even lets slip that if he were not one of the world's most famous broadcasters, he would like to try his hand at academia. "I wish I was a mathematician, he said. "I know a mathematician would talk about the beauty of an equation. And you can sense that when you hear a five-part fugue by Bach, which also has a mathematical beauty.

www.independent.co.uk/arts-entertainment/tv/features/

when-bjrk-met-attenborough-the-icelandic-punk-the-national-treasure-and-a-display-of-rather-remarkable-humanhtm1

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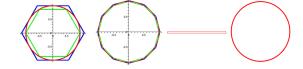
- - Expected distance to origin
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- - Fractal and box-dimension
- - 100 billion step walk on π

We shall explore things like: How random is Pi?

Remember: π is area of a circle of radius one (and perimeter is 2π).

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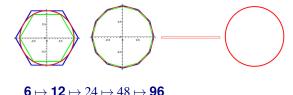
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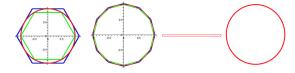
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 $\mathbf{6} \mapsto \mathbf{12} \mapsto 24 \mapsto 48 \mapsto \mathbf{96}$ to obtain the estimate

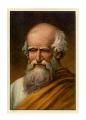
$$3\frac{10}{71} < \pi < 3\frac{10}{70}.$$



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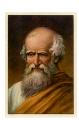
Where Greece was:



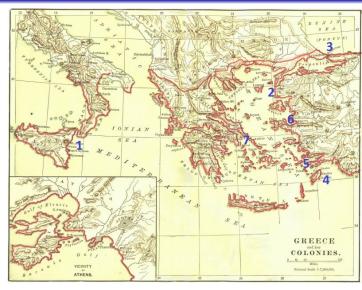


Where Greece was:

Magna Graecia

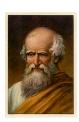


- Syracuse
- 2. Troy
- 3. Byzantium Constantinople
- 4. Rhodes (Helios)
- Hallicarnassus (Mausolus)
- 6. Ephesus (Artemis)
- 7. Athens (Zeus)

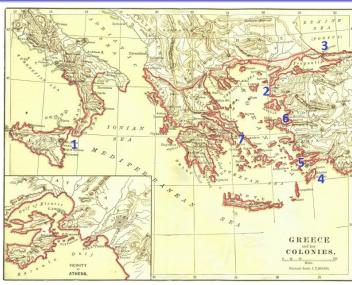


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The others of the Seven Wonders of the Ancient World: Lighthouse of Alexandria, Pyramids of Giza, Gardens of Babylon

Randomness

• The digits expansions of $\pi, e, \sqrt{2}$ appear to be "random":

```
\pi = 3.141592653589793238462643383279502884197169399375...
e = 2.718281828459045235360287471352662497757247093699...
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 $\sqrt{2}$ = 1.414213562373095048801688724209698078569671875376...

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Are they really?

 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.

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



Two continued fractions

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

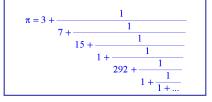


$$e = \frac{1}{1} + \frac{1}{1} + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \frac{1}{120} + \frac{1}{720} + \dots$$

Two continued fractions

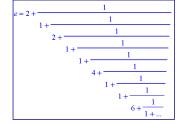
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Leonhard Euler (1707 -1783) named e and π .

"Lisez Euler, lisez Euler, c'est notre maître à tous." Simon Laplace (1749-1827)

Digit	Ocurrences
0	99,993,942
1	99,997,334
2	100,002,410
3	99,986,911
4	100,011 ,958
5	99,998 ,885
6	100,010,387
7	99,996,061
8	100,001,839
9	100,000,273
Total	1,000,000,000

Table: Counts of first billion digits of π . Second half is 'right' for law of large numbers.

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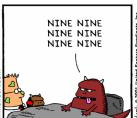
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- There are infinitely many sevens in the decimal expansion of π
- There are infinitely many ones in the ternary expansion of π
- There are equally many zeroes and ones in the binary expansion of π
- Or pretty much anything else...

What is "random"?

A hard question







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A hard question







It might be:

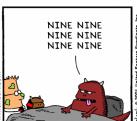
- Unpredictable (fair dice or coin-flips)?
- Without structure (noise)?
- Algorithmically random (π is not)?
- Quantum random (radiation)?
- Incompressible ('zip' does not help)?

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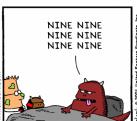
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Conjecture (Borel) All irrational algebraic numbers are b-normal

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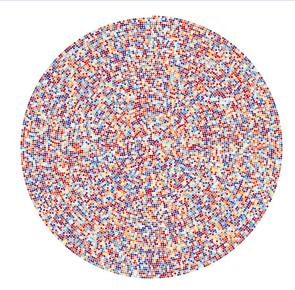
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Conjecture (Borel) All irrational algebraic numbers are b-normal

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/



Normality

A property random numbers must possess

Definition

A real constant α is b-normal if, given the positive integer b > 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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- Given an integer b > 2, almost all real numbers, with probability one, are b-normal (Borel).
- 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.







Normal numbers

concatenation numbers

Definition

A real constant α is b-normal if, given the positive integer b > 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 $1/b^m$.

• The first Champernowne number proven 10-normal was:

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C_{10} := 0.123456789101112131415161718...
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- 1933 by David Champernowne (1912-2000) as a student
- 1937 Mahler proved transcendental. 2012 not strongly normal

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is 10-normal (concatenation works in all bases).

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- Copeland–Erdős constant
- Normality proofs are not known for π , e, $\log 2$, $\sqrt{2}$ etc.

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Is π 10-normal?

String	Occurrences	String	Occurrences	String	Occurrences
0	99,993,942	00	10,004,524	000	1,000,897
1	99,997,334	01	9,998,250	001	1,000,758
2	100,002,410	02	9,999,222	002	1,000,447
3	99,986,911	03	10,000,290	003	1,001,566
4	100,011,958	04	10,000,613	004	1,000,741
5	99,998,885	05	10,002,048	005	1,002,881
6	100,010,387	06	9,995,451	006	999,294
7	99,996,061	07	9,993,703	007	998,919
8	100,001,839	08	10,000,565	800	999,962
9	100,000,273	09	9,999,276	009	999,059
		10	9,997,289	010	998,884
		11	9,997,964	011	1,001,188
		:	:	:	:
		99	10,003,709	099	999,201
				:	:
				999	1,000,905
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
           62500212206
 2
           62499924780
 3
           62500188844
 4
           62499807368
 5
           62500007205
 6
           62499925426
           62499878794
 8
           62500216752
 9
           62500120671
           62500266095
           62499955595
           62500188610
           62499613666
           62499875079
           62499937801
 F
Total
      1.000.000.000.000
```

Is π 16-normal

That is, in Hex?

Total	1,000,000,000,000
F	62499937801
Ε	62499875079
D	62499613666
С	62500188610
В	62499955595
A	62500266095
9	62500120671
8	<u>62500</u> 216752
7	62499878794
6	62499925426
5	62500007205
4	62499807368
3	62500188844
2	62499924780
1	62500212206
0	62499881108

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 - They are 353CB3F7F0C9ACCFA9AA215F2

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



Walking on real numbers

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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Prior to **1996**, most folks thought to compute the d-th digit of π , you had to generate the (order of) the entire first *d* digits. **This is not true**:

• at least for hex (base 16) or binary (base 2) digits of π .

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 - a computational cost growing only slightly faster than the digit position.
- An algorithm found by computer

What BBP Is? Reverse Engineered Mathematics

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

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

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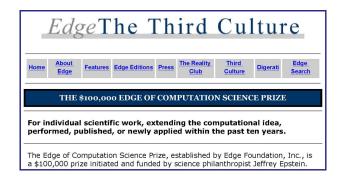
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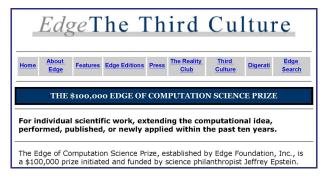
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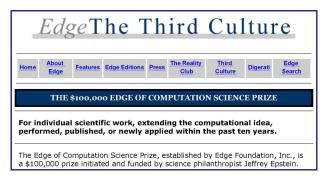
$$\pi = 4_2 F_1 \left(1, \frac{1}{4}; \frac{5}{4}, -\frac{1}{4} \right) + 2 \tan^{-1} \left(\frac{1}{2} \right) - \log 5$$

where ${}_{2}F_{1}(1,1/4;5/4,-1/4) = 0.955933837...$ is a Gaussian hypergeometric function.

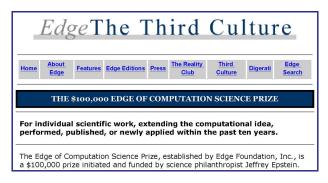




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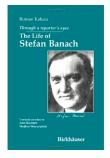


- BBP was the only mathematical finalist (of about 40) for the first **Edge of Computation Science Prize**
 - Along with founders of Google, Netscape, Celera and many brilliant thinkers. ...
- Won by David Deutsch discoverer of Quantum Computing.

Stefan Banach (1892-1945)

Another Nazi casuality

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. 1





¹Only the best get stamps. Quoted in www-history.mcs.st-andrews.ac.uk/Quotations/Banach.html.

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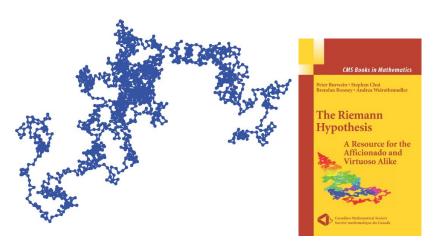
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One 1500-step ramble: a familiar picture Liouville function



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One 1500-step ramble: a familiar picture Liouville function

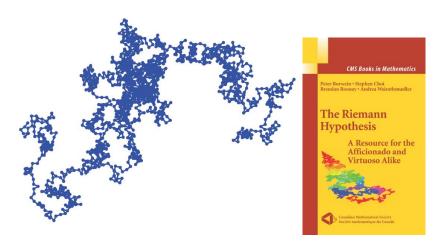


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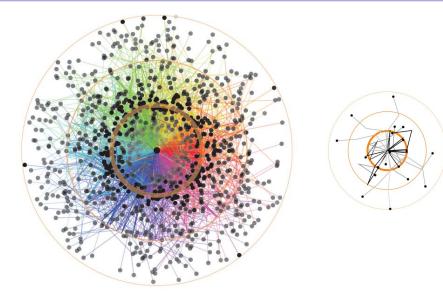
One 1500-step ramble: a familiar picture

Liouville function



- 1D (and 3D) easy. Expectation of RMS distance is easy (\sqrt{n}) .
- 1D or 2D *lattice*: probability one of returning to the origin.

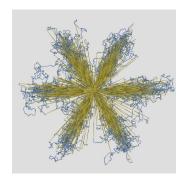
1000 three-step rambles: a less familiar picture?



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Art meets science

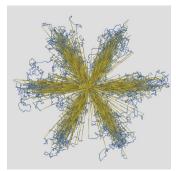
AAAS & Bridges conference



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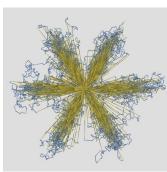


A visualization of six routes that 1000 ants took after leaving their nest in search of food. The jagged blue lines represent the breaking off of random ants in search of seeds

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

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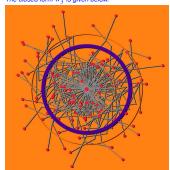


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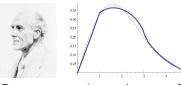
(JonFest 2011 Logo) Three-step random walks. The (purple) expected distance travelled is 1.57459 ...

The closed form W_3 is given below.



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

From a vast literature



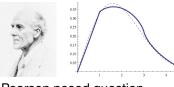


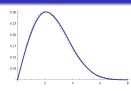


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R: Rayleigh gave large *n* estimates of density: $p_n(x) \sim \frac{2x}{n} e^{-x^2/n}$ (*Nature*, 1905) with n = 5.8 shown above.

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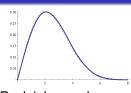
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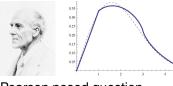
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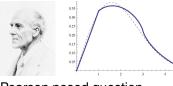
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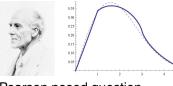
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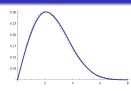
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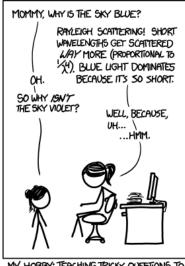
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- UNSW: Donovan and Nuyens, WWII cryptography.
- appear in graph theory, quantum chemistry, in quantum physics as hexagonal and diamond lattice integers, etc...

Why is the sky blue?



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

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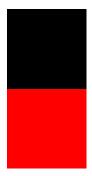
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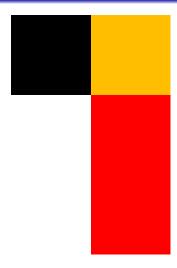






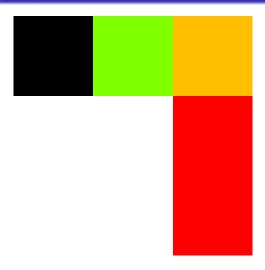


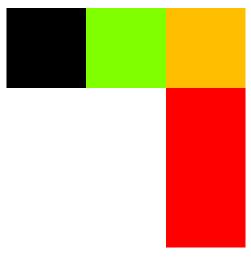
$$2 = \leftarrow$$



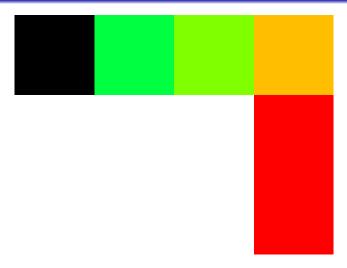


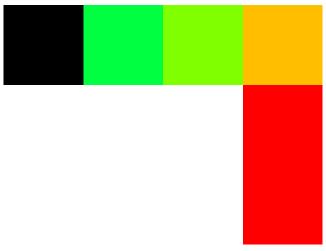
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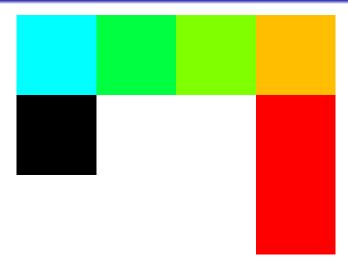


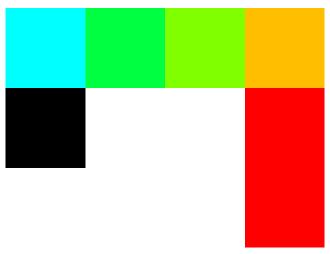
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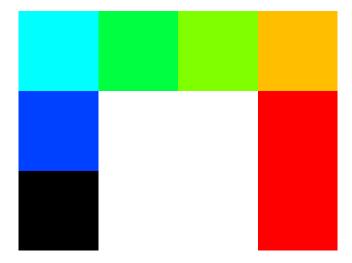


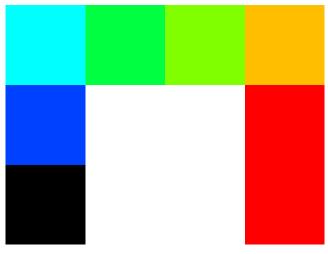
$$3 = \downarrow$$





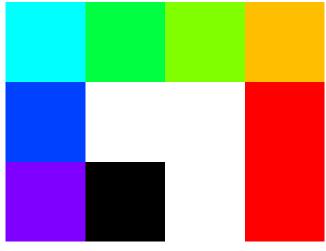
$$3 = \downarrow$$





$$0 = \rightarrow$$

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



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).

Random walks look similarish

Chaos theory (order in disorder)

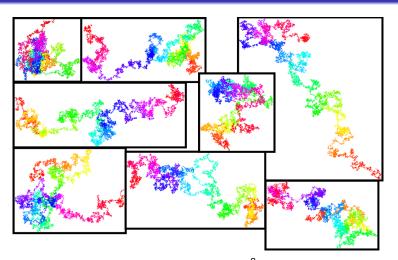


Figure: Eight different base-4 (pseudo)random² walks of one million steps.

²Python uses the *Mersenne Twister* as the core generator. It has a period of $2^{19937} - 1 \approx 10^{6002}$.

Base-b random walks:

Our direction choice

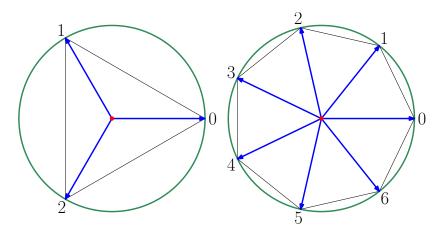


Figure: Directions for base-3 and base-7 random walks.

We are all base-four numbers (AGCT/U)

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Two rational numbers

The base-4 digit expansion of Q1 and Q2:

Two rational numbers

ANIMATION



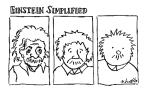


Figure: Self-referent walks on the rational numbers Q1 (top) and Q2 (bottom).

Two more rationals

Hard to tell from their decimal expansions

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

$$Q3 = \frac{3624360069}{7000000001}$$
 and $Q4 = \frac{123456789012}{1000000000061}$,

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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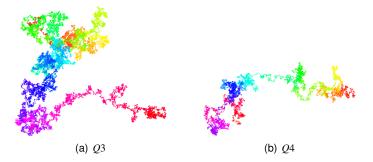


Figure: Walks on the first million base-10 digits of the rationals 03 and 04.

Walks on the digits of numbers

ANIMATION



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

Walks on the digits of numbers

Coloured by hits (more pink is more hits)

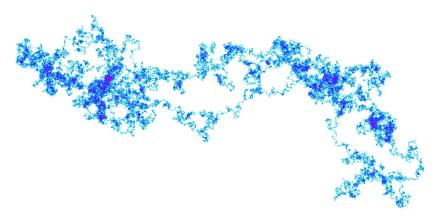


Figure : 100 million base-4 digits of π coloured by number of returns to points.

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

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

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

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

The Stoneham numbers

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

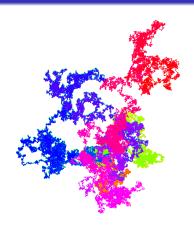


Figure : $\alpha_{2,3}$ is 2-normal (top) but 6-nonnormal (bottom). Is seeing believing?

The Stoneham numbers

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

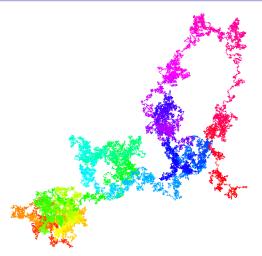


Figure : Is $\alpha_{2,3}$ 3-normal or not? Is it strongly 2-normal?

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The expected distance to the origin



Theorem

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

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Number	Base	Steps	Average normalized dist. to the origin: $\frac{1}{\text{Steps}} \sum_{N=2}^{\text{Steps}} \frac{\text{dist}_N}{\sqrt{\frac{\pi N}{2}}}$	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**).

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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

$G = 1 + 1/4 + 1/9 + 1/16 + \cdots$

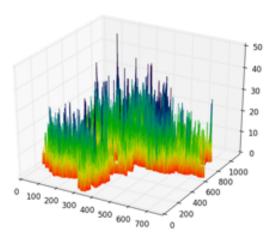


Figure: A walk on one million quad-bits of G with height showing frequency

Paul Erdős (1913-1996)

"My brain is open"





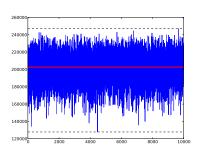
(a) Paul Erdős (Banff 1981. I was there)

(b) Émile Borel (1871–1956)

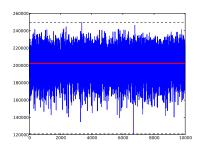
Figure: Two of my favourites. Consult MacTutor.

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

			Bounds on the expectation of	
Number	Steps	Sites visited	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" ...

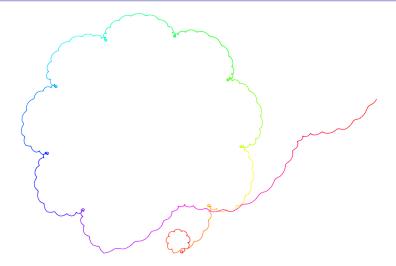


Figure : Champernowne $C_{10} = 0.123456789101112...$ (normal). Normalized distance to the origin: 15.9 (50,000 steps).

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Normal numbers need not be so "random" ...

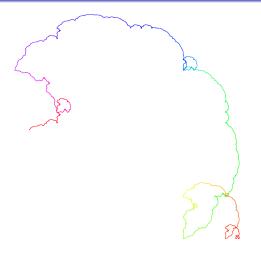


Figure : Champernowne $C_4 = 0.123101112132021...$ (normal). Normalized distance to the origin: 18.1 (100,000 steps). Points visited: 52760. Expectation: (23333, 23857).

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Normal numbers need not be so "random" ...

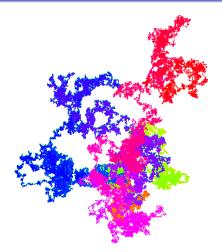


Figure : Stoneham $\alpha_{2,3} = 0.0022232032...4$ (normal base 4). Normalized distance to the origin: 0.26 (1,000,000 steps). Points visited: 95817. Expectation: (199256, 203060).

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Normal numbers need not be so "random" ...

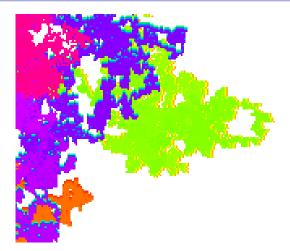
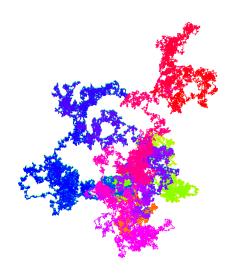


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$\alpha_{2,3}$ is 4-normal but not so "random"

ANIMATION



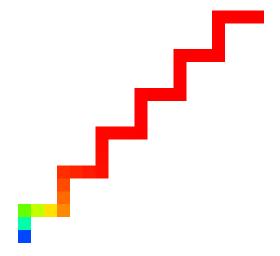


Figure : A pattern in the digits of $\alpha_{2,3}$ base 4. We show only positions of the walk after $\frac{3}{2}(3^n+1), \frac{3}{2}(3^n+1)+3^n$ and $\frac{3}{2}(3^n+1)+2\cdot 3^n$ steps, $n=0,1,\ldots,11$.

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,...one has:

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

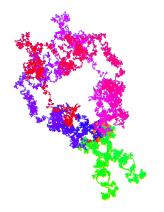
(ii)
$$a_k = a_{k+3^n} = a_{k+2\cdot 3^n}$$
 if $k = \frac{3(3^n + 1)}{2}, \frac{3(3^n + 1)}{2} + 1, \dots, \frac{3(3^n + 1)}{2} + 3^n - 1$.





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Likewise, $\alpha_{3.5}$ is 3-normal ... but not very "random" ANIMATION



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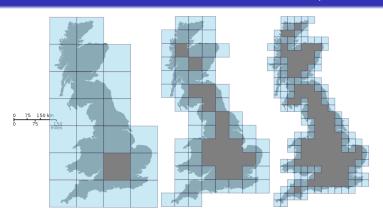
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Box-dimension:

Tends to '2' for a planar random walk



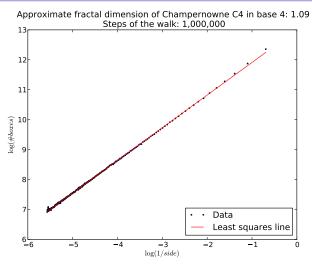
$$\label{eq:box-dimension} \begin{aligned} & \text{Box-dimension} = \lim_{\text{side} \to 0} \frac{\log(\text{\# boxes})}{\log(1/\text{side})} \end{aligned}$$

Norway is "frillier" — Hitchhiker's Guide to the Galaxy

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Box-dimension:

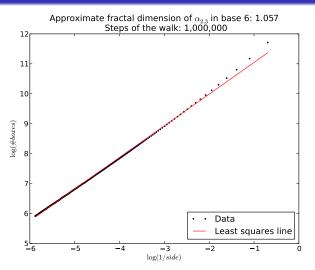
Tends to '2' for a planar random walk



Fractals: self-similar (zoom invariant) partly space-filling shapes (clouds & ferns not buildings & cars). Curves have dimension 1, squares dimension 2 Introduction Randomness Normality Random walks Features of random walks Other tools & representations Media coverage

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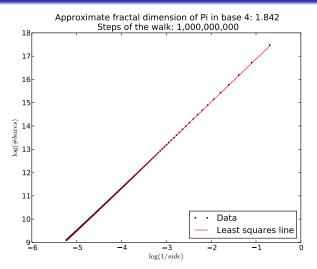
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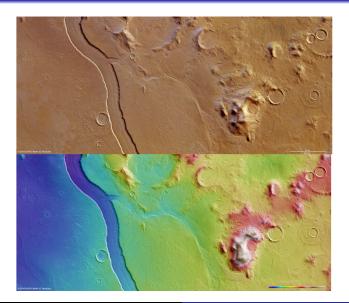
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Fractals everywhere

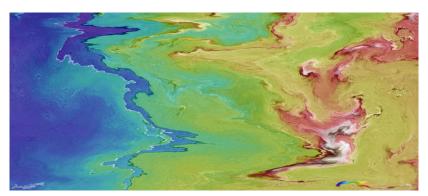
From Mars



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Fractals everywhere

From Mars



The picture fractalized by the Barnsley's http://frangostudio.com/frangocamera.html

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Fractals everywhere

From Space







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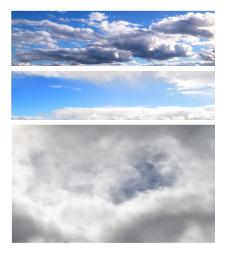
Fractals everywhere





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Fractals everywhere







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Fractals everywhere



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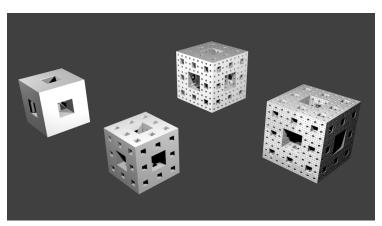
Fractals everywhere

 $1 \mapsto 3 \text{ or } 1 \mapsto 8 \text{ or } \dots$



Pascal triangle modulo two [1] [1,1] [1,2,1] [1,3,3,1,] [1,4,6,4,1] [1,510,10,5,1] ... Introduction Randomness Normality Random walks Features of random walks Other tools & representations Media coverage

Fractals everywhere



Steps to construction of a Sierpinski cube

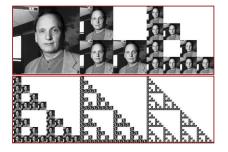
The Sierpinski Triangle

$$1 \mapsto 3 \mapsto 9$$



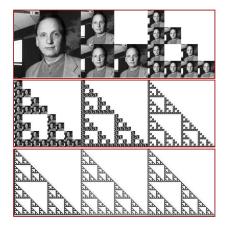
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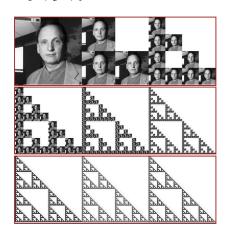
The Sierpinski Triangle

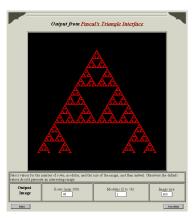
$$1 \mapsto 3 \mapsto 9$$



The Sierpinski Triangle

 $1 \mapsto 3 \mapsto 9$





http:

//oldweb.cecm.sfu.ca/cgi-bin/organics/pascalform

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 - 2-automatic numbers
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Three dimensional walks:

Using base six — soon on 3D screen

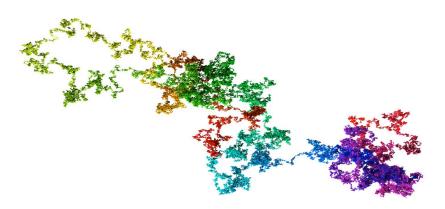


Figure : Matt Skerritt's 3D walk on π (base 6), showing one million steps. But 3D random walks are not recurrent.

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Three dimensional walks:

Using base six — soon on 3D screen

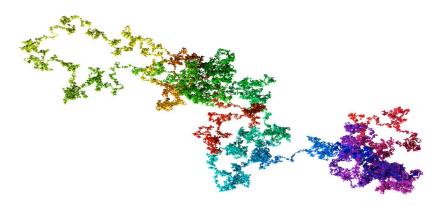


Figure: Matt Skerritt's 3D walk on π (base 6), showing one million steps. But 3D random walks are not recurrent.

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

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Three dimensional printing:

3D everywhere



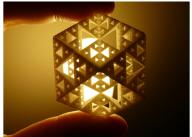


Figure: The future is here ...

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

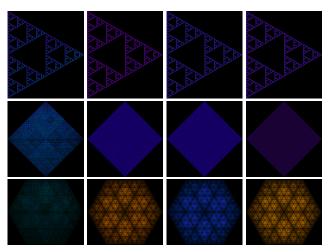


Figure : Coloured by frequency — leads to random fractals.

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

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

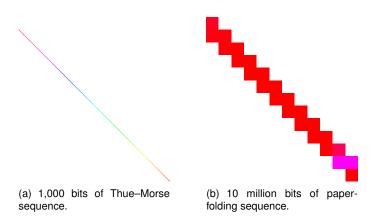


Figure: Walks on two automatic and so nonnormal numbers.

Automatic numbers:

Turtle plots look great!



(a) Ten million digits of the paperfolding sequence, rotating 60°.



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



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

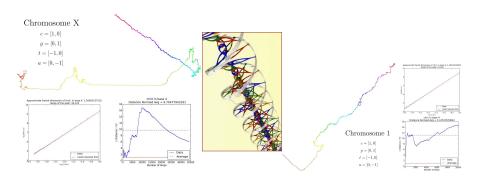


(d) One million digits of π , rotating 60°.

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.

Genomes as walks:

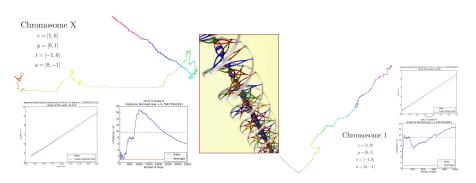
we are all base 4 numbers (ACGT/U)



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Genomes as walks:

we are all base 4 numbers (ACGT/U)

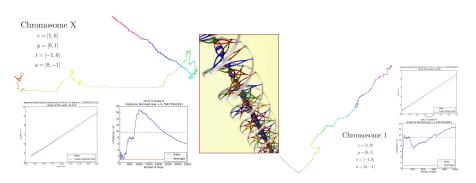


The X Chromosome (34K) and Chromosome One (10K).

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Genomes as walks:

we are all base 4 numbers (ACGT/U)



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

lan 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

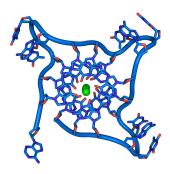


Figure: The potential for DNA storage (L) and the quadruple helix (R)

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2012 walk on π (went *viral*)

Biggest mathematics picture ever?

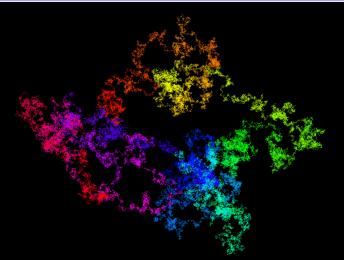


Figure: Walk on first 100 billion base-4 digits of π (normal?).

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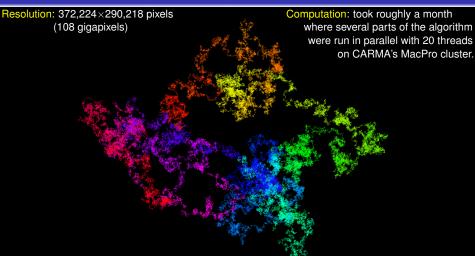


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http://gigapan.org/gigapans/106803

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Share some maths

About the Aperiodical

Carnival of Mathematics

Seen some good new research?



WLTM real number. Must be normal and enjoy long walks on the plane

By Christian Perfect On June 7, 2012 - 1 Comment - In News, Uncategorized

Something that whipped round Twitter over the weekend is an early version of a paper by Francisco Aragón Artacho, David Bailey, Jonathan Borwein and Peter Borwein, investigating the usefulness of planar walks on the digits of real numbers as a way of measuring their randomness.

A problem with real numbers is to decide whether their digits (in whatever base) are "random" or not. As always, a strict definition of randomness is up to either the individual or the enlightened metaphysicist, but one definition of randomness is normality - every finite string of digits occurs with uniform asymptotic frequency in the decimal (or octal or whatever) representation of the number. Not many results on this subject exist, so people try visual tools to see what randomness looks like, comparing potentially normal numbers like π with pseudorandom and non-random numbers. In fact, the (very old) question of whether π is normal was one of the main motivators for this study.

#1 - 1 - destated as see 16 managed as a second



A million step walk on the concatenation of the base 10 digits of the prime numbers, converted to base 4

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Interesting Esoterica Summation.



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http://aperiodical.com/2012/06/wltm-real-number-must-be-normal-and-enjoy-long-walks-on-the-plane/



Figure: Is Grandma's letter normal?



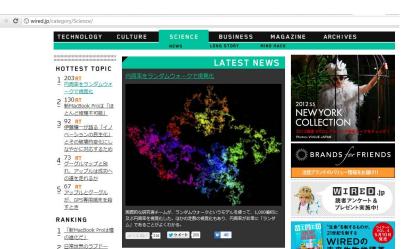
Especially in Japan



Figure: Decisions, decisions



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wired.jp/2012/06/15/a-random-walk-with-pi/

- 1 276 RT
- 円周率をランダムウォ 一クで視覚化
- 2 186 RT 新MacBook Proは
- 「ほとんど修理不可 能」
- - が、GPS専用端末を殺
- すとき 85 RT グーグルマップと別
- れ、アップルは成功へ の道を走れるか
- 85 RT 赤ん坊のように言葉を 学ぶロボット: 動画

RANKING

- 1 円周率をランダムウォ 一クで視覚化
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- 3 アップルとグーグル が、GPS専用端末を殺 すとき
- Δ グーグルマップと別 れ、アップルは成功へ の道を走れるか
- 5 「新MacBook Proは 種の進化だ」

1 276 RT

Introduction Randomness Normality

- 円周率をランダムウォ 一クで視覚化
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- 90 RT
- が、GPS専用端末を殺
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RANKING

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HOTTEST TOPIC

- 276 RT Random walk in the Pi visualization
- 186 RT The new MacBook Pro is "almost impossible to repair"
- 3 90 RT Apple and Google are, kill a dedicated terminal at GPS
- 85 RT Google Maps and separation, or Apple can run on the road to success
- 5 85 RT Video: Robots learn the language like a baby

RANKING

- Random walk in the Pi visualization
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- "The evolution of species' s new MacBook Pro"



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Public Voting ended on Nov 12, 2012 11:59 PM



Walking on pi

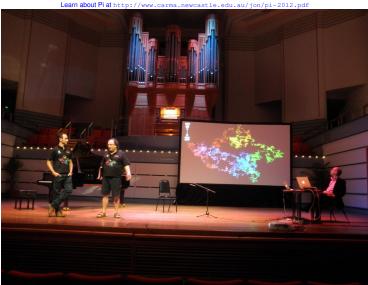
By Francisco Javier Aragón Artacho - Sep 21, 2012

6 Comments

n 180 votes

Illustration

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October 25 2012: Music and Maths Concert http://carma.newcastle.edu.au/pdf/music_maths.pdf Hear Pi at http://carma.newcastle.edu.au/walks/







December 2012: Normality of Pi and Stoneham numbers

de la même facon un nombre à l'écriture décimale

Our analysis of 5 trillion hex-digits suggests π is *very* probably normal!

http://www.pourlascience.fr/ewb_pages/f/fiche-article-etre-normal-pas-si-facile-30713.php

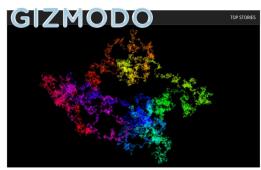


IMAGE CACHE

What Is This?

Jamie Condliffe @

This ragged cloud of color looks messy and

unstructured—but in fact it's a rare and unusual view of one of the most fundamental things in science. Can you work out what it is?

JAN 10, 2013 7:45 AM

Share Q +1 Like 152

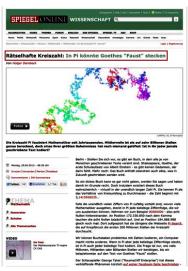
21,386 @ 102 9

Sadly for you, we're going to let you puzzle over the answer for a little while. To stop you all going round in circles, though, here are a couple of clues; it was generated by a computer and the thing it depicts is used in every branch of science, from mathematics to engineering.

We'll post the solution here in an hour or so. Until then, try and work out exactly what it is amongst yourselves in the comments-without cheating and resorting to Google Images.

Update: You can find the answer here.

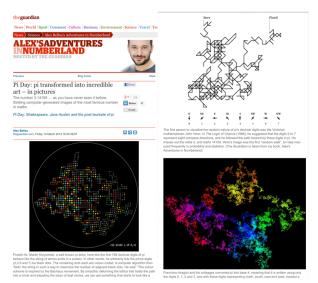
 Spiegel. The mysterious circular number: Pi contains Goethe (not Shakespeare)



April 29, 2013 www.spiegel.de/wissenschaft/mensch/mathematik-ist-die-kreiszahl-pi-normal-a-895876.html

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Guardian.



March 14, 2014 www.thequardian.com/science/alexs-adventures-in-numberland/gallery/2014/mar/14/

3.14.14

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