

# MEETINGS WITH COMPUTER ALGEBRA AND SPECIAL FUNCTIONS

## A RAMANUJAN STYLE TALK

**Jonathan M. Borwein** FRSC FAA FAAAS

Laureate Professor & Director of CARMA, Univ. of Newcastle

THIS TALK: <http://carma.newcastle.edu.au/jon/evims.pdf>

Prepared for

JonFest DownUnder, Nov 29, **30** and Dec 1, 2011

Revised Nov 20, 2012 for eViMS (23-25 November, 2012)

COMPANION PAPER AND SOFTWARE: <http://carma.newcastle.edu.au/jon/wmi-paper.pdf>



## Contents. We will cover some of the following:

### 1 2. Introduction and Three Elementary Examples

- 10. Archimedes and Pi
- 17. A 21st Century postscript
- 27. Sinc functions

### 2 35. Three Intermediate Examples

- 36. What is that number?
- 42. Lambert W
- 47. What is that continued fraction?

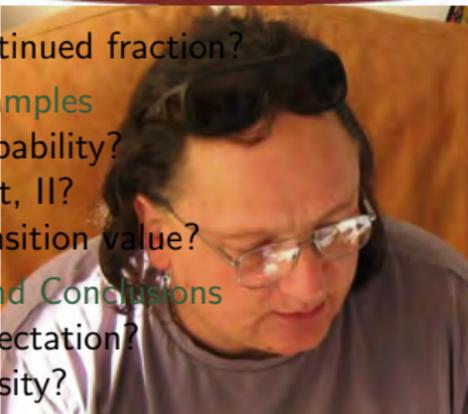
### 3 54. More Advanced Examples

- 55. What is that probability?
- 61. What is that limit, II?
- 66. What is that transition value?

### 4 68. Current Research and Conclusions

- 68. What is that expectation?
- 72. What is that density?
- 75. Part II and Conclusions?

# CARMA



CARMA

## Abstract

*It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; (Carl Friedrich Gauss, 1777-1855)*

- I display roughly a dozen examples where computational experimentation, computer algebra and special function theory have lead to pleasing or surprising results.
  - In the style of Ramanujan, very few proofs are given but may be found in the references.
- Much of this work requires extensive symbolic, numeric and graphic computation. It makes frequent use of the new NIST Handbook of Mathematical Functions and related tools such as gfun.

My intention is to show off the interplay between symbolic, numeric and graphic computing while exploring the various topics in my title.

## Abstract

*It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; (Carl Friedrich Gauss, 1777-1855)*

- I display roughly a dozen examples where computational experimentation, computer algebra and special function theory have lead to pleasing or surprising results.
  - In the style of Ramanujan, very few proofs are given but may be found in the references.
- Much of this work requires extensive symbolic, numeric and graphic computation. It makes frequent use of the new NIST [Handbook of Mathematical Functions](#) and related tools such as gfun.

My intention is to show off the interplay between symbolic, numeric and graphic computing while exploring the various topics in my title.

## Abstract

*It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; (Carl Friedrich Gauss, 1777-1855)*

- I display roughly a dozen examples where computational experimentation, computer algebra and special function theory have lead to pleasing or surprising results.
  - In the style of Ramanujan, very few proofs are given but may be found in the references.
- Much of this work requires extensive symbolic, numeric and graphic computation. It makes frequent use of the new NIST [Handbook of Mathematical Functions](#) and related tools such as gfun.

My intention is to show off the interplay between symbolic, numeric and graphic computing while exploring the various topics in my title.

## Abstract

*It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; (Carl Friedrich Gauss, 1777-1855)*

- I display roughly a dozen examples where computational experimentation, computer algebra and special function theory have lead to pleasing or surprising results.
  - In the style of Ramanujan, very few proofs are given but may be found in the references.
- Much of this work requires extensive symbolic, numeric and graphic computation. It makes frequent use of the new NIST [Handbook of Mathematical Functions](#) and related tools such as `gfun`.

My intention is to show off the interplay between symbolic, numeric and graphic computing while exploring the various topics in my title.

## Abstract

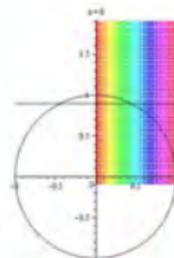
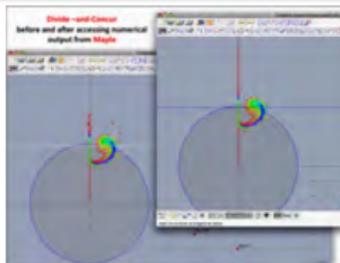
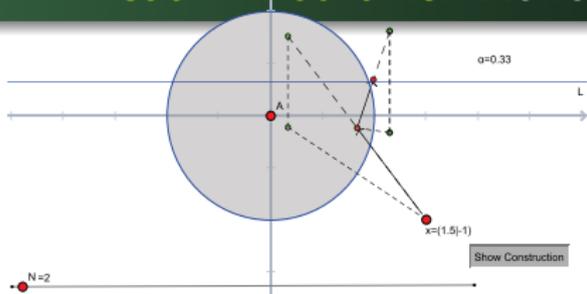
*It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; (Carl Friedrich Gauss, 1777-1855)*

- I display roughly a dozen examples where computational experimentation, computer algebra and special function theory have lead to pleasing or surprising results.
  - In the style of Ramanujan, very few proofs are given but may be found in the references.
- Much of this work requires extensive symbolic, numeric and graphic computation. It makes frequent use of the new NIST [Handbook of Mathematical Functions](#) and related tools such as gfun.

My intention is to show off the interplay between **symbolic**, **numeric and graphic computing** while exploring the various topics in my title.



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

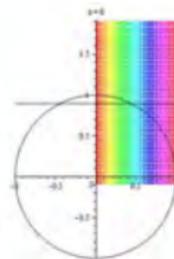
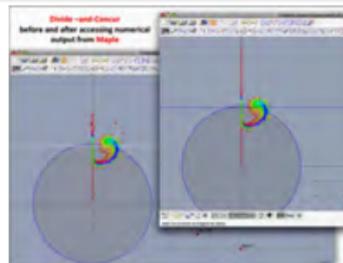
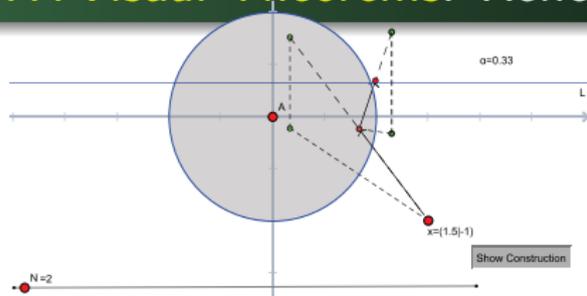


**To find a point on a sphere and in an affine subspace**

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

— Chandler Davis, 1993, p. 333.

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



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

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

— Chandler Davis, 1993, p. 333.

CARMA

- 2. Introduction and Three Elementary Examples
- 35. Three Intermediate Examples
- 54. More Advanced Examples
- 68. Current Research and Conclusions

- 11. Archimedes and Pi
- 18. A 21st Century postscript
- 28. Sinc functions

# Congratulations to NIST

<http://dlmf.nist.gov/>



DLMF: NIST is still a 19C handbook in 21C dress.

DDMF: INRIA's way of the future?



## Special Functions in the 21<sup>st</sup> Century: Theory & Applications

April 6-8, 2011  
Washington, DC



**Objectives.** The conference will provide a forum for the exchange of expertise, experience and insights among world leaders in the subject of special functions. Participants will include expert authors, editors and validators of the recently published NIST Handbook of Mathematical Functions and Digital Library of Mathematical Functions (DLMF). It will also provide an opportunity for DLMF users to interact with its creators and to explore potential areas of fruitful future developments.

**Special Recognition of Professor Frank W. J. Olver.** This conference is dedicated to Professor Olver in light of his seminal contributions to the advancement of special functions, especially in the area of asymptotic analysis and as Mathematics Editor of the DLMF.



F.W.J. Olver

**Plenary Speakers**  
 Richard Askey, University of Wisconsin  
 Michael Berry, University of Bristol  
 Maitri Joshi, University of Sydney, Australia  
 Leonard Maximon, George Washington University  
 William Reinhardt, University of Washington  
 Roderick Wong, City University of Hong Kong

**Call for Contributed Talks (25 Minutes)**  
 Abstracts may be submitted to [Daniel.Lozier@nist.gov](mailto:Daniel.Lozier@nist.gov) until March 15, 2011.

**Registration and Financial Assistance.** Registration fee: \$120. Courtesy of SIAM, limited travel support is available for US-based postdoc and early career researchers. Courtesy of City University of Hong Kong and NIST, partial support is available for others in cases of need. Submit all requests for financial assistance to [Daniel.Lozier@nist.gov](mailto:Daniel.Lozier@nist.gov).

**Venue.** Renaissance Washington Dupont Circle Hotel, 1143 New Hampshire Avenue NW, Washington, DC, 20037 USA. The conference rate is \$259, available until March 15. Refreshments are supplied courtesy of University of Maryland.

**Organizing Committee.** Daniel Lozier, NIST, Gaithersburg, Maryland; Adri Clide Daalhuis, University of Edinburgh; Nico Temme, CWI, Amsterdam; Roderick Wong, City University of Hong Kong

To register online for the conference, and reserve a room at the conference hotel, see <http://math.nist.gov/~DLozier/SF21>



- 2. Introduction and Three Elementary Examples
- 35. Three Intermediate Examples
- 54. More Advanced Examples
- 68. Current Research and Conclusions

- 11. Archimedes and Pi
- 18. A 21st Century postscript
- 28. Sinc functions

# Congratulations to NIST

<http://dlmf.nist.gov/>

**McHUMOR.COM** by T. McCracken



"What's fire?"

"What's walking?"

**DLMF:** NIST is still a 19C handbook in 21C dress.

**DDMF:** INRIA's way of the future?



## Special Functions in the 21<sup>st</sup> Century: Theory & Applications

April 6-8, 2011  
Washington, DC



**Objectives.** The conference will provide a forum for the exchange of expertise, experience and insights among world leaders in the subject of special functions. Participants will include expert authors, editors and validators of the recently published NIST Handbook of Mathematical Functions and Digital Library of Mathematical Functions (DLMF). It will also provide an opportunity for DLMF users to interact with its creators and to explore potential areas of fruitful future developments.

**Special Recognition of Professor Frank W. J. Olver.** This conference is dedicated to Professor Olver in light of his seminal contributions to the advancement of special functions, especially in the area of asymptotic analysis and as Mathematics Editor of the DLMF.



F.W.J. Olver

### Plenary Speakers

- Richard Askey, University of Wisconsin
- Michael Berry, University of Bristol
- Maitri Joshi, University of Sydney, Australia
- Leonard Maximon, George Washington University
- William Reinhardt, University of Washington
- Roderick Wong, City University of Hong Kong

### Call for Contributed Talks (25 Minutes)

Abstracts may be submitted to [Daniel.Lozier@nist.gov](mailto:Daniel.Lozier@nist.gov) until March 15, 2011.

**Registration and Financial Assistance.** Registration fee: \$120. Courtesy of SIAM, limited travel support is available for US-based postdoc and early career researchers. Courtesy of City University of Hong Kong and NIST, partial support is available for others in cases of need. Submit all requests for financial assistance to [Daniel.Lozier@nist.gov](mailto:Daniel.Lozier@nist.gov).

**Venue.** Renaissance Washington Dupont Circle Hotel, 1143 New Hampshire Avenue NW, Washington, DC, 20037 USA. The conference rate is \$259, available until March 15. Refreshments are supplied courtesy of University of Maryland.

**Organizing Committee.** Daniel Lozier, NIST, Gaithersburg, Maryland; Adri Clide Daalhuis, University of Edinburgh; Nico Temme, CWI, Amsterdam; Roderick Wong, City University of Hong Kong

To register online for the conference, and reserve a room at the conference hotel, see <http://math.nist.gov/~DLozier/SF21>





## Related Work and References

- 1 This describes joint research with many collaborators over many years – especially DHB and REC.
- 2 Earlier results are to be found in the books:
  - *Mathematics by Experiment* with DHB (2004-08) and *Experimentation in Mathematics* with DHB & RG (2005)
  - *The Computer as Crucible* with Keith Devlin (2008).

[www.carma.newcastle.edu.au/~jrb616/papers.html#BOOKS](http://www.carma.newcastle.edu.au/~jrb616/papers.html#BOOKS).
- 3 Recent results surveyed with AS in *Theor. Comp Sci* 2012:
  - <http://carma.newcastle.edu.au/jon/wmi-paper.pdf>
- 4 Exploratory experimentation: with DHB, AMS Notices Nov11
  - <http://carma.newcastle.edu.au/jon/expexp.pdf>

What are closed forms: with REC, AMS Notices Jan13

  - <http://carma.newcastle.edu.au/jon/closed.pdf>
- 5 This talk and related talks are housed at [www.carma.newcastle.edu.au/~jrb616/papers.html#TALKS](http://www.carma.newcastle.edu.au/~jrb616/papers.html#TALKS)

## Related Work and References

① This describes joint research with many collaborators over many years – especially DHB and REC.

② Earlier results are to be found in the books:

- *Mathematics by Experiment* with DHB (2004-08) and *Experimentation in Mathematics* with DHB & RG (2005)
- *The Computer as Crucible* with Keith Devlin (2008).

[www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS).

③ Recent results surveyed with AS in *Theor. Comp Sci* 2012:

- <http://carma.newcastle.edu.au/jon/wmi-paper.pdf>

④ Exploratory experimentation: with DHB, AMS Notices Nov11

- <http://carma.newcastle.edu.au/jon/expexp.pdf>

What are closed forms: with REC, AMS Notices Jan13

- <http://carma.newcastle.edu.au/jon/closed.pdf>

⑤ This talk and related talks are housed at [www.carma.newcastle.edu.au/~jb616/papers.html#TALKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#TALKS)

## Related Work and References

- 1 This describes joint research with many collaborators over many years – especially DHB and REC.
- 2 **Earlier results** are to be found in the **books**:
  - *Mathematics by Experiment* with DHB (2004-08) and *Experimentation in Mathematics* with DHB & RG (2005)
  - *The Computer as Crucible* with Keith Devlin (2008).

[www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS).
- 3 **Recent results** surveyed with AS in *Theor. Comp Sci* 2012:
  - <http://carma.newcastle.edu.au/jon/wmi-paper.pdf>
- 4 **Exploratory experimentation**: with DHB, *AMS Notices* Nov11
  - <http://carma.newcastle.edu.au/jon/expexp.pdf>

**What are closed forms**: with REC, *AMS Notices* Jan13

  - <http://carma.newcastle.edu.au/jon/closed.pdf>
- 5 This talk and related talks are housed at [www.carma.newcastle.edu.au/~jb616/papers.html#TALKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#TALKS)

## Related Work and References

- 1 This describes joint research with many collaborators over many years – especially DHB and REC.
- 2 **Earlier results** are to be found in the **books**:
  - *Mathematics by Experiment* with DHB (2004-08) and *Experimentation in Mathematics* with DHB & RG (2005)
  - *The Computer as Crucible* with Keith Devlin (2008).

[www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#BOOKS).
- 3 **Recent results** surveyed with AS in *Theor. Comp Sci* 2012:
  - <http://carma.newcastle.edu.au/jon/wmi-paper.pdf>
- 4 **Exploratory experimentation**: with DHB, *AMS Notices* Nov11
  - <http://carma.newcastle.edu.au/jon/expexp.pdf>

**What are closed forms**: with REC, *AMS Notices* Jan13

  - <http://carma.newcastle.edu.au/jon/closed.pdf>
- 5 **This talk** and related talks are housed at [www.carma.newcastle.edu.au/~jb616/papers.html#TALKS](http://www.carma.newcastle.edu.au/~jb616/papers.html#TALKS)

2. Introduction and Three Elementary Examples  
35. Three Intermediate Examples  
54. More Advanced Examples  
68. Current Research and Conclusions

11. Archimedes and Pi  
18. A 21st Century postscript  
28. Sinc functions

## Some of my **Current Collaborators** (Straub, Borwein and Wan)



## La plus ça change, l

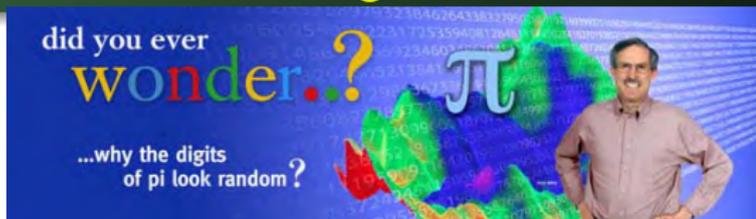
### COSMOLOGY MARCHES ON



# 1. What is that Integral?

(Bailey and Crandall)

toc



## Question

$$\int_0^1 \frac{(1-x)^4 x^4}{1+x^2} dx = ??? \quad (1)$$

Remark (Kondo-Yee, 2011.)

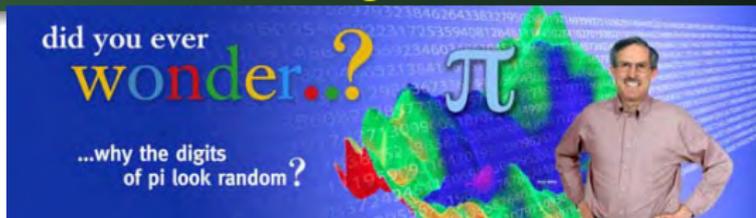
Pi now computed to ten trillion decimal places. First four trillion hex digits appear very normal base 16 (Exp. Maths, in press). See <http://carma.newcastle.edu.au/jon/normality.pdf>.

1A

# 1. What is that Integral?

(Bailey and Crandall)

toc



## Question

$$\int_0^1 \frac{(1-x)^4 x^4}{1+x^2} dx = ??? \quad (1)$$

Remark (Kondo-Yee, 2011.)

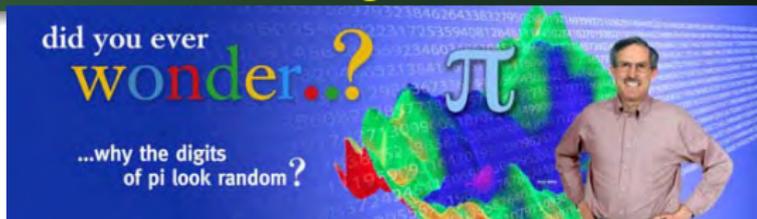
Pi now computed to ten trillion decimal places. First four trillion hex digits appear very normal base 16 (Exp. Maths, in press). See <http://carma.newcastle.edu.au/jon/normality.pdf>.

1A

# 1. What is that Integral?

(Bailey and Crandall)

toc



## Question

$$\int_0^1 \frac{(1-x)^4 x^4}{1+x^2} dx = ??? \quad (1)$$

## Remark (Kondo-Yee, 2011.)

Pi now computed to **ten trillion decimal places**. First **four trillion hex digits** appear very **normal base 16** (**Exp. Maths**, in press).  
See <http://carma.newcastle.edu.au/jon/normality.pdf>.

1A

## Let's be Clear: $\pi$ Really is not $\frac{22}{7}$

Even *Maple* or *Mathematica* 'knows' this since

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

though it would be prudent to ask 'why' it can perform the integral and 'whether' to trust it?

**Assume we trust it.** Then the integrand is strictly positive on  $(0, 1)$ , and the answer in (2) is an area and so strictly positive, despite millennia of claims that  $\pi$  is  $22/7$ .

- Accidentally,  $22/7$  is one of the early continued fraction approximations to  $\pi$ . These commence:

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

## Let's be Clear: $\pi$ Really is not $\frac{22}{7}$

Even *Maple* or *Mathematica* 'knows' this since

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

though it would be prudent to ask 'why' it can perform the integral and 'whether' to trust it?

**Assume we trust it.** Then the integrand is strictly positive on  $(0, 1)$ , and the answer in (2) is an area and so strictly positive, despite millennia of claims that  $\pi$  is  $22/7$ .

- Accidentally,  $22/7$  is one of the early continued fraction approximations to  $\pi$ . These commence:

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

## Let's be Clear: $\pi$ Really is not $\frac{22}{7}$

Even *Maple* or *Mathematica* 'knows' this since

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

though it would be prudent to ask 'why' it can perform the integral and 'whether' to trust it?

**Assume we trust it.** Then the integrand is strictly positive on  $(0, 1)$ , and the answer in (2) is an area and so strictly positive, despite millennia of claims that  $\pi$  is  $22/7$ .

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

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

## Archimedes Method circa **1800 CE**

As discovered — by Schwabb, Pfaff, Borchardt, Gauss — in the 19th century, this becomes a simple recursion:

### Algorithm (Archimedes)

Set  $a_0 := 2\sqrt{3}$ ,  $b_0 := 3$ . Compute

$$a_{n+1} = \frac{2a_n b_n}{a_n + b_n} \quad (H)$$

$$b_{n+1} = \sqrt{a_{n+1} b_n} \quad (G)$$

These tend to  $\pi$ , error decreasing by a *factor of four* at each step.

- The greatest mathematician (scientist) to live before the *Enlightenment*. To compute  $\pi$  Archimedes had to *invent many subjects* — including numerical and interval analysis.

## Archimedes Method circa **1800 CE**

As discovered — by Schwabb, Pfaff, Borchardt, Gauss — in the 19th century, this becomes a simple recursion:

### Algorithm (Archimedes)

Set  $a_0 := 2\sqrt{3}$ ,  $b_0 := 3$ . Compute

$$a_{n+1} = \frac{2a_n b_n}{a_n + b_n} \quad (H)$$

$$b_{n+1} = \sqrt{a_{n+1} b_n} \quad (G)$$

These tend to  $\pi$ , error decreasing by a *factor of four* at each step.

- The greatest mathematician (scientist) to live before the *Enlightenment*. To compute  $\pi$  Archimedes had to *invent many subjects* — including numerical and interval analysis.

## Archimedes Method circa **1800 CE**

As discovered — by Schwabb, Pfaff, Borchardt, Gauss — in the 19th century, this becomes a simple recursion:

### Algorithm (Archimedes)

Set  $a_0 := 2\sqrt{3}$ ,  $b_0 := 3$ . Compute

$$a_{n+1} = \frac{2a_n b_n}{a_n + b_n} \quad (H)$$

$$b_{n+1} = \sqrt{a_{n+1} b_n} \quad (G)$$

These tend to  $\pi$ , error decreasing by a *factor of four* at each step.

- The greatest mathematician (scientist) to live before the *Enlightenment*. To compute  $\pi$  Archimedes had to *invent many subjects* — including numerical and interval analysis.

## Archimedes Method circa **1800 CE**

As discovered — by Schwabb, Pfaff, Borchardt, Gauss — in the 19th century, this becomes a simple recursion:

### Algorithm (Archimedes)

Set  $a_0 := 2\sqrt{3}$ ,  $b_0 := 3$ . Compute

$$a_{n+1} = \frac{2a_n b_n}{a_n + b_n} \quad (H)$$

$$b_{n+1} = \sqrt{a_{n+1} b_n} \quad (G)$$

These tend to  $\pi$ , **error decreasing by a factor of four** at each step.

- The greatest mathematician (scientist) to live before the *Enlightenment*. To compute  $\pi$  Archimedes had to *invent many subjects* — including **numerical and interval analysis**.

## Proving $\pi$ is not $\frac{22}{7}$

In this case, the indefinite integral provides immediate reassurance.

We obtain

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

as differentiation easily confirms, and the fundamental theorem of calculus proves (2). **QED**

One can take this idea a bit further. Note that

$$\int_0^1 x^4(1-x)^4 dx = \frac{1}{630}. \quad (3)$$



## Proving $\pi$ is not $\frac{22}{7}$

In this case, the indefinite integral provides immediate reassurance.

We obtain

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

as differentiation easily confirms, and the fundamental theorem of calculus proves (2). **QED**

One can take this idea a bit further. Note that

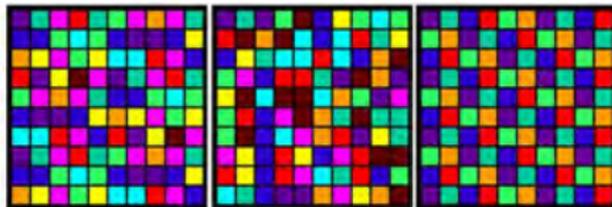
$$\int_0^1 x^4 (1-x)^4 dx = \frac{1}{630}. \quad (3)$$



## ... Going Further

Hence

$$\frac{1}{2} \int_0^1 x^4 (1-x)^4 dx < \int_0^1 \frac{(1-x)^4 x^4}{1+x^2} dx < \int_0^1 x^4 (1-x)^4 dx.$$



Archimedes:  $223/71 < \pi < 22/7$

Combine this with (2) and (3) to derive:

$$223/71 < 22/7 - 1/630 < \pi < 22/7 - 1/1260 < 22/7$$

and so re-obtain Archimedes' famous

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



# Aesthetics and the Colour Calculator

## 1b. A Colour and an Inverse Calculator (1995 & 2007)



### Inverse Symbolic Computation

### Inferring mathematical structure from numerical data

- Mixes *large table lookup*, integer relation methods and intelligent preprocessing – needs *micro-parallelism*
- It faces the “curse of exponentiality”
- Implemented as *identify* in Maple 9.5

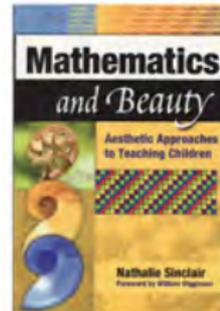


identify(sqrt(2.))+sqrt(3.))

$$\sqrt{2} + \sqrt{3}$$



Mathematics and Beauty 2006



## Never Trust Secondary References

- See Dalziel in *Eureka* (1971), a Cambridge student journal.
- Integral (2) was on the 1968 *Putnam*, an early 60's Sydney exam, and traces back to 1944 (Dalziel).



Leonhard Euler (1737-1787), William Kelvin (1824-1907) and Augustus De Morgan (1806-1871)

*I have no satisfaction in formulas unless I feel their arithmetical magnitude.*—Baron William Thomson Kelvin

In Lecture 7 (7 Oct 1884), of his Baltimore Lectures on *Molecular Dynamics and the Wave Theory of Light*.

– Archimedes, Huygens, Riemann, De Morgan, and many others had similar sentiments.

## Never Trust Secondary References

- See [Dalziel](#) in *Eureka* (1971), a Cambridge student journal.
- Integral (2) was on the 1968 *Putnam*, an early 60's Sydney exam, and traces back to **1944** ([Dalziel](#)).



Leonhard Euler (1737-1787), William Kelvin (1824-1907) and Augustus De Morgan (1806-1871)

*I have no satisfaction in formulas unless I feel their arithmetical magnitude.*—Baron William Thomson Kelvin

In Lecture 7 (7 Oct 1884), of his Baltimore Lectures on *Molecular Dynamics and the Wave Theory of Light*.

– Archimedes, Huygens, Riemann, De Morgan, and many others had similar sentiments.

## Never Trust Secondary References

- See Dalziel in *Eureka* (1971), a Cambridge student journal.
- Integral (2) was on the 1968 *Putnam*, an early 60's Sydney exam, and traces back to 1944 (Dalziel).



Leonhard Euler (1737-1787), William Kelvin (1824-1907) and Augustus De Morgan (1806-1871)

*I have no satisfaction in formulas unless I feel their arithmetical magnitude.*—Baron William Thomson Kelvin

In Lecture 7 (7 Oct 1884), of his Baltimore Lectures on *Molecular Dynamics and the Wave Theory of Light*.

– Archimedes, Huygens, Riemann, De Morgan, and many others had similar sentiments.

## Never Trust Secondary References

- See Dalziel in *Eureka* (1971), a Cambridge student journal.
- Integral (2) was on the 1968 *Putnam*, an early 60's Sydney exam, and traces back to 1944 (Dalziel).



Leonhard Euler (1737-1787), William Kelvin (1824-1907) and Augustus De Morgan (1806-1871)

*I have no satisfaction in formulas unless I feel their arithmetical magnitude.*—Baron William Thomson Kelvin

In Lecture 7 (7 Oct 1884), of his Baltimore Lectures on *Molecular Dynamics and the Wave Theory of Light*.

– Archimedes, Huygens, Riemann, De Morgan, and many others had similar sentiments.

## 2. BBP Digit Extraction Formulas



IBM® SYSTEM BLUE GENE®/P  
SOLUTION  
Expanding the limits of  
breakthrough science



### Algorithm (What We Did, January to March 2011)

Dave Bailey, Andrew Mattingly (L) and Glenn Wightwick (R) of **IBM Australia**, and I **obtained** and **confirmed** on a **4-rack BlueGene/P system** at IBM's Benchmarking Centre in Rochester, Minn, USA:

- 106 digits of  $\pi^2$  base 2 at the **ten trillionth** place base 64
- 94 digits of  $\pi^2$  base 3 at the **ten trillionth** place base 729
- 141 digits of  $G$  base 2 at the **ten trillionth** place base 4096

- $G$  is Catalan's constant. The full computation suite took about 1500 cpu years.
- *Notices of the AMS*, in Press: <http://www.carma.newcastle.edu.au/~jb616/bbp-bluegene.pdf>

## 2. BBP Digit Extraction Formulas



IBM® SYSTEM BLUE GENE®/P  
SOLUTION  
Expanding the limits of  
breakthrough science



### Algorithm (What We Did, January to March 2011)

Dave Bailey, Andrew Mattingly (L) and Glenn Wightwick (R) of **IBM Australia**, and I **obtained** and **confirmed** on a **4-rack BlueGene/P system** at IBM's Benchmarking Centre in Rochester, Minn, USA:

- 1 **106** digits of  $\pi^2$  base **2** at the **ten trillionth** place base **64**
- 2 **94** digits of  $\pi^2$  base **3** at the **ten trillionth** place base **729**
- 3 **141** digits of  $G$  base **2** at the **ten trillionth** place base **4096**

- $G$  is **Catalan's constant**. The full computation suite took about **1500** cpu years.
- *Notices of the AMS*, in Press: <http://www.carma.newcastle.edu.au/~jb616/bbp-bluegene.pdf>

## What BBP Does?

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

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

## What BBP Does?

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

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

## What BBP Does?

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

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

## What BBP Does?

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

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

## What BBP Does?

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

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

## What BBP Is? Reverse Engineered Mathematics

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

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

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

Equation (5) was **discovered numerically** using **integer relation methods** over months in our Vancouver lab, **CECM**. It arrived in the coded form:

$$\pi = 4 {}_2F_1 \left( 1, \frac{1}{4}; \frac{5}{4}, -\frac{1}{4} \right) + 2 \tan^{-1} \left( \frac{1}{2} \right) - \log 5$$

where  ${}_2F_1(1, 1/4; 5/4, -1/4) = 0.955933837\dots$  is a **Gauss hypergeometric function**.

## What BBP Is? Reverse Engineered Mathematics

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

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

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

Equation (5) was discovered numerically using integer relation methods over months in our Vancouver lab, **CECM**. It arrived in the coded form:

$$\pi = 4 {}_2F_1 \left( 1, \frac{1}{4}; \frac{5}{4}, -\frac{1}{4} \right) + 2 \tan^{-1} \left( \frac{1}{2} \right) - \log 5$$

where  ${}_2F_1(1, 1/4; 5/4, -1/4) = 0.955933837\dots$  is a Gauss hypergeometric function.

## What BBP Is? Reverse Engineered Mathematics

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

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

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

Equation (5) was **discovered numerically** using **integer relation methods** over months in our Vancouver lab, **CECM**. It arrived in the **coded** form:

$$\pi = 4 {}_2F_1 \left( 1, \frac{1}{4}; \frac{5}{4}, -\frac{1}{4} \right) + 2 \tan^{-1} \left( \frac{1}{2} \right) - \log 5$$

where  ${}_2F_1(1, 1/4; 5/4, -1/4) = 0.955933837 \dots$  is a **Gauss hypergeometric function**.

## What BBP Is? Reverse Engineered Mathematics

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

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

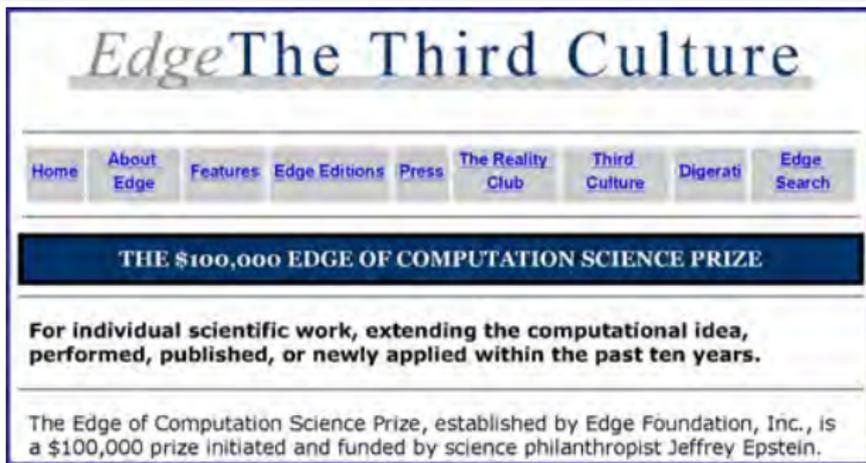
- The millionth hex digit (four millionth binary digit) of  $\pi$  can be found in under **30** secs on a fairly new computer in **Maple** (not C++) and the billionth in **10** hrs.

Equation (5) was **discovered numerically** using **integer relation methods** over months in our Vancouver lab, **CECM**. It arrived in the **coded** form:

$$\pi = 4 {}_2F_1 \left( 1, \frac{1}{4}; \frac{5}{4}, -\frac{1}{4} \right) + 2 \tan^{-1} \left( \frac{1}{2} \right) - \log 5$$

where  ${}_2F_1(1, 1/4; 5/4, -1/4) = 0.955933837 \dots$  is a **Gauss hypergeometric function**.

## Edge of Computation Prize Finalist



*Edge* The Third Culture

Home About Edge Features Edge Editions Press The Reality Club Third Culture Digerati Edge Search

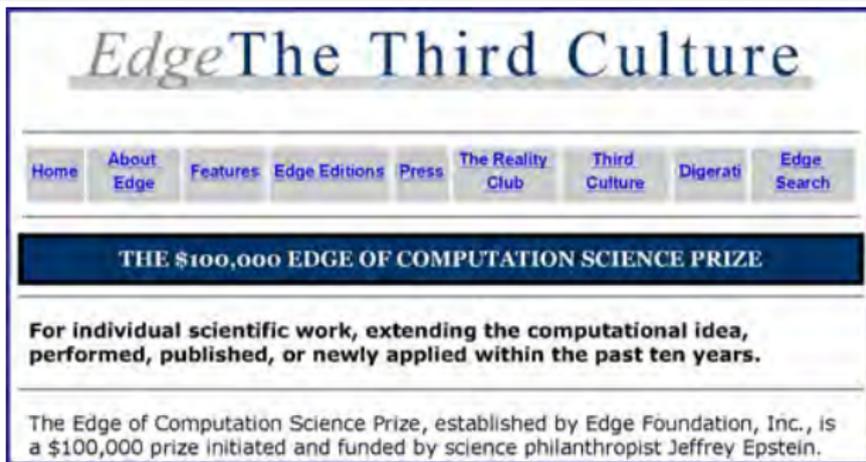
**THE \$100,000 EDGE OF COMPUTATION SCIENCE PRIZE**

**For individual scientific work, extending the computational idea, performed, published, or newly applied within the past ten years.**

The Edge of Computation Science Prize, established by Edge Foundation, Inc., is a \$100,000 prize initiated and funded by science philanthropist Jeffrey Epstein.

- 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 

## Edge of Computation Prize Finalist



*Edge* The Third Culture

Home About Edge Features Edge Editions Press The Reality Club Third Culture Digerati Edge Search

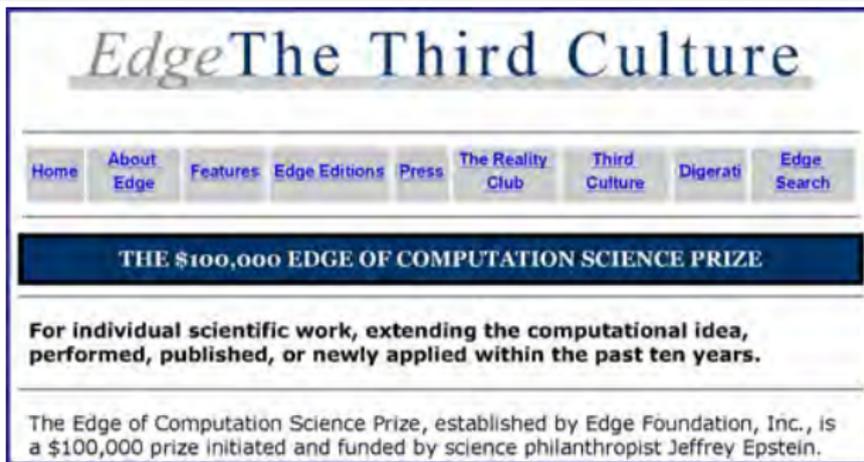
**THE \$100,000 EDGE OF COMPUTATION SCIENCE PRIZE**

**For individual scientific work, extending the computational idea, performed, published, or newly applied within the past ten years.**

The Edge of Computation Science Prize, established by Edge Foundation, Inc., is a \$100,000 prize initiated and funded by science philanthropist Jeffrey Epstein.

- 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 

## Edge of Computation Prize Finalist



*Edge* The Third Culture

Home About Edge Features Edge Editions Press The Reality Club Third Culture Digerati Edge Search

**THE \$100,000 EDGE OF COMPUTATION SCIENCE PRIZE**

**For individual scientific work, extending the computational idea, performed, published, or newly applied within the past ten years.**

The Edge of Computation Science Prize, established by Edge Foundation, Inc., is a \$100,000 prize initiated and funded by science philanthropist Jeffrey Epstein.

- 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](#) 

## Edge of Computation Prize Finalist

The screenshot shows the website for the Edge of Computation Science Prize. At the top, the text "EdgeThe Third Culture" is displayed in a stylized font. Below this is a navigation menu with buttons for Home, About Edge, Features, Edge Editions, Press, The Reality Club, Third Culture, Digerati, and Edge Search. A dark blue banner in the center reads "THE \$100,000 EDGE OF COMPUTATION SCIENCE PRIZE". Below the banner, the text states: "For individual scientific work, extending the computational idea, performed, published, or newly applied within the past ten years." At the bottom, a paragraph explains: "The Edge of Computation Science Prize, established by Edge Foundation, Inc., is a \$100,000 prize initiated and funded by science philanthropist Jeffrey Epstein."

- 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](#). 

## $\pi^2$ base 2 or base 3

Remarkably, both formulas below have the needed digit-extraction properties:

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

$$\pi^2 = \frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{3^{6k}} \times \left\{ \begin{aligned} &\frac{243}{(12k+1)^2} - \frac{405}{(12k+2)^2} - \frac{81}{(12k+4)^2} \\ &- \frac{27}{(12k+5)^2} - \frac{72}{(12k+6)^2} - \frac{9}{(12k+7)^2} \\ &- \frac{9}{(12k+8)^2} - \frac{5}{(12k+10)^2} + \frac{1}{(12k+11)^2} \end{aligned} \right\} \text{CARMA}$$

## $\pi^2$ base 2 or base 3

Remarkably, both formulas below have the needed digit-extraction properties:

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

$$\pi^2 = \frac{2}{27} \sum_{k=0}^{\infty} \frac{1}{3^{6k}} \times \left\{ \begin{aligned} &\frac{243}{(12k+1)^2} - \frac{405}{(12k+2)^2} - \frac{81}{(12k+4)^2} \\ &- \frac{27}{(12k+5)^2} - \frac{72}{(12k+6)^2} - \frac{9}{(12k+7)^2} \\ &- \frac{9}{(12k+8)^2} - \frac{5}{(12k+10)^2} + \frac{1}{(12k+11)^2} \end{aligned} \right\} \text{CARMA}$$

## $\pi^2$ base 2 (with DHB & IBM, 2011)

*Base-64 digits of  $\pi^2$  beginning at position 10 trillion.*

The first run produced base-64 digits from position  $10^{12} - 1$ . It required an average of 253,529 secs per thread, divided into seven partitions of 2048 threads. The total cost was

$$7 \cdot 2048 \cdot 253529 = 3.6 \times 10^9 \text{ CPU-secs.}$$

Each **IBM Blue Gene P system** rack features 4096 cores, so the total cost is **10.3** “rack-days.” The second run, producing digits starting from position  $10^{12}$ , took the same time (within a few minutes).

The two resulting base-8 digit strings are

75|60114505303236475724500005743262754530363052416350634|573227604

xx|60114505303236475724500005743262754530363052416350634|220210566

(each pair of base-8 digits corresponds to a base-64 digit).

Digits in agreement are delimited by |. Note that 53 consecutive base-8 digits (159 binary digits) agree.

## $\pi^2$ base 2 (with DHB & IBM, 2011)

*Base-64 digits of  $\pi^2$  beginning at position 10 trillion.*

The first run produced base-64 digits from position  $10^{12} - 1$ . It required an average of 253,529 secs per thread, divided into seven partitions of 2048 threads. The total cost was

$$7 \cdot 2048 \cdot 253529 = 3.6 \times 10^9 \text{ CPU-secs.}$$

Each IBM Blue Gene P system rack features 4096 cores, so the total cost is **10.3** “rack-days.” The second run, producing digits starting from position  $10^{12}$ , took the same time (within a few minutes).

The two resulting base-8 digit strings are

75|60114505303236475724500005743262754530363052416350634|573227604

*xx*|60114505303236475724500005743262754530363052416350634|220210566

(each pair of base-8 digits corresponds to a base-64 digit).

Digits in agreement are delimited by |. Note that 53 consecutive base-8 digits (159 binary digits) agree.

## $\pi^2$ base three

*Base-729 digits of  $\pi^2$  beginning at position 10 trillion.*

Now the two runs each required an average of 795,773 seconds per thread, similarly subdivided as above, so that the total cost was

$$6.5 \times 10^9 \text{ CPU-secs}$$

or **18.4** “rack-days” for each run.

- Each rack-day is approximately 11.25 years of serial computing time on one core.

The two resulting base-9 digit strings are

001|12264485064548583177111135210162856048323453468|10565567635862

xxx|12264485064548583177111135210162856048323453468|04744867134524

(each triplet of base-9 digits corresponds to one base-729 digit).

Note that 47 consecutive base-9 digits (94 base-3 digits) agree.

CARMA

## $\pi^2$ base three

*Base-729 digits of  $\pi^2$  beginning at position 10 trillion.*

Now the two runs each required an average of 795,773 seconds per thread, similarly subdivided as above, so that the total cost was

$$6.5 \times 10^9 \text{ CPU-secs}$$

or **18.4** “rack-days” for each run.

- Each rack-day is approximately 11.25 years of serial computing time on one core.

The two resulting base-9 digit strings are

001|12264485064548583177111135210162856048323453468|10565567635862

xxx|12264485064548583177111135210162856048323453468|04744867134524

(each triplet of base-9 digits corresponds to one base-729 digit).

Note that 47 consecutive base-9 digits (94 base-3 digits) agree.

CARMA

## $\pi^2$ base three

*Base-729 digits of  $\pi^2$  beginning at position 10 trillion.*

Now the two runs each required an average of 795,773 seconds per thread, similarly subdivided as above, so that the total cost was

$$6.5 \times 10^9 \text{ CPU-secs}$$

or **18.4** “rack-days” for each run.

- Each rack-day is approximately 11.25 years of serial computing time on one core.

The two resulting base-9 digit strings are

001|12264485064548583177111135210162856048323453468|10565567635862

*xxx*|12264485064548583177111135210162856048323453468|04744867134524

(each triplet of base-9 digits corresponds to one base-729 digit).

Note that 47 consecutive base-9 digits (94 base-3 digits) agree.

CARMA

But not  $\pi^2$  base 10 or  $\pi$  base 3:

Trojan horses

Be skeptical. **Almqvist-Guillera** (2011) discovered:

$$\frac{1}{\pi^2} \stackrel{?}{=} \frac{32}{3} \sum_{n=0}^{\infty} \frac{(6n)! (532n^2 + 126n + 9)}{(n!)^6 10^{6n+3}}.$$

- It will not work base-10 because of the factorial term.

**Zhang** (2011) discovered and proved:

$$\pi = \frac{2}{177147} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^{12n} \times \left\{ \frac{177147}{24n+1} + \frac{118098}{24n+2} + \frac{78732}{24n+5} + \frac{104976}{24n+6} + \frac{52488}{24n+7} \right. \\ \left. + \frac{23328}{24n+10} + \frac{23328}{24n+11} - \frac{15552}{24n+13} - \frac{10368}{24n+14} - \frac{6912}{24n+17} \right. \\ \left. - \frac{9216}{24n+18} - \frac{4608}{24n+19} - \frac{2048}{24n+22} - \frac{2048}{4n+23} \right\}.$$

- It will not work base-3 because of the 2.

But not  $\pi^2$  base 10 or  $\pi$  base 3:

Trojan horses

Be skeptical. [Almqvist-Guillera](#) (2011) discovered:

$$\frac{1}{\pi^2} \stackrel{?}{=} \frac{32}{3} \sum_{n=0}^{\infty} \frac{(6n)! (532n^2 + 126n + 9)}{(n!)^6 10^{6n+3}}.$$

- It will not work base-10 because of the factorial term.

[Zhang](#) (2011) discovered and proved:

$$\pi = \frac{2}{177147} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^{12n} \times \left\{ \frac{177147}{24n+1} + \frac{118098}{24n+2} + \frac{78732}{24n+5} + \frac{104976}{24n+6} + \frac{52488}{24n+7} \right. \\ \left. + \frac{23328}{24n+10} + \frac{23328}{24n+11} - \frac{15552}{24n+13} - \frac{10368}{24n+14} - \frac{6912}{24n+17} \right. \\ \left. - \frac{9216}{24n+18} - \frac{4608}{24n+19} - \frac{2048}{24n+22} - \frac{2048}{4n+23} \right\}.$$

- It will not work base-3 because of the 2.

But not  $\pi^2$  base 10 or  $\pi$  base 3:

Trojan horses

Be skeptical. **Almqvist-Guillera** (2011) discovered:

$$\frac{1}{\pi^2} \stackrel{?}{=} \frac{32}{3} \sum_{n=0}^{\infty} \frac{(6n)! (532n^2 + 126n + 9)}{(n!)^6 10^{6n+3}}.$$

- It will not work base-10 because of the factorial term.

**Zhang** (2011) discovered and proved:

$$\pi = \frac{2}{177147} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^{12n} \times \left\{ \frac{177147}{24n+1} + \frac{118098}{24n+2} + \frac{78732}{24n+5} + \frac{104976}{24n+6} + \frac{52488}{24n+7} \right. \\ \left. + \frac{23328}{24n+10} + \frac{23328}{24n+11} - \frac{15552}{24n+13} - \frac{10368}{24n+14} - \frac{6912}{24n+17} \right. \\ \left. - \frac{9216}{24n+18} - \frac{4608}{24n+19} - \frac{2048}{24n+22} - \frac{2048}{4n+23} \right\}.$$

- It will not work base-3 because of the 2.

But not  $\pi^2$  base 10 or  $\pi$  base 3:

Trojan horses

Be skeptical. **Almqvist-Guillera** (2011) discovered:

$$\frac{1}{\pi^2} \stackrel{?}{=} \frac{32}{3} \sum_{n=0}^{\infty} \frac{(6n)! (532n^2 + 126n + 9)}{(n!)^6 10^{6n+3}}.$$

- It will not work base-10 because of the factorial term.

**Zhang** (2011) discovered and proved:

$$\pi = \frac{2}{177147} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^{12n} \times \left\{ \frac{177147}{24n+1} + \frac{118098}{24n+2} + \frac{78732}{24n+5} + \frac{104976}{24n+6} + \frac{52488}{24n+7} \right. \\ \left. + \frac{23328}{24n+10} + \frac{23328}{24n+11} - \frac{15552}{24n+13} - \frac{10368}{24n+14} - \frac{6912}{24n+17} \right. \\ \left. - \frac{9216}{24n+18} - \frac{4608}{24n+19} - \frac{2048}{24n+22} - \frac{2048}{4n+23} \right\}.$$

- It will not work base-3 because of the **2**.

## Two Sporadic Rational Gems

PSLQ, I

### Gourevich 2001

$$\frac{2^5}{\pi^3} \stackrel{?}{=} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n^7}{(1)_n^7} (1 + 14n + 76n^2 + 168n^3) \left(\frac{1}{2}\right)^{6n}$$

where  $a_n := a(a+1) \cdots (a+n-1)$  so that  $(1)_n = n!$

### Cullen 2010

$$\frac{2^{11}}{\pi^4} \stackrel{?}{=} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{4}\right)_n \left(\frac{1}{2}\right)_n^7 \left(\frac{3}{4}\right)_n}{(1)_n^9} (21 + 466n + 4340n^2 + 20632n^3 + 43680n^4) \left(\frac{1}{2}\right)^{12n}$$

I rediscovered and confirmed both to **10,000** digits while preparing the slide! As follows....

CARMA

## Two Sporadic Rational Gems

PSLQ, I

### Gourevich 2001

$$\frac{2^5}{\pi^3} \stackrel{?}{=} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n^7}{(1)_n^7} (1 + 14n + 76n^2 + 168n^3) \left(\frac{1}{2}\right)^{6n}$$

where  $a_n := a(a+1) \cdots (a+n-1)$  so that  $(1)_n = n!$

### Cullen 2010

$$\frac{2^{11}}{\pi^4} \stackrel{?}{=} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{4}\right)_n \left(\frac{1}{2}\right)_n^7 \left(\frac{3}{4}\right)_n}{(1)_n^9} (21 + 466n + 4340n^2 + 20632n^3 + 43680n^4) \left(\frac{1}{2}\right)^{12n}$$

I rediscovered and confirmed both to **10,000** digits while preparing the slide! As follows....

CARMA

## Two Sporadic Rational Gems

## PSLQ, II

Discovering and validating Cullen's formula in *Maple*:

```
> Digits:=100:r:=n->p(1/4,n)*p(3/4,n)*p(1/2,n)^7/n!(9);
> S4:=k->Sum(r(n)*n^k/2^(12*n),n=0..infinity);
> normal(combine(Pslq(1/Pi^4,[seq(S4(k),k=0..4)],50)));
```

$$r := n \rightarrow \frac{p\left(\frac{1}{4}, n\right) p\left(\frac{3}{4}, n\right) p\left(\frac{1}{2}, n\right)^7}{n!^9}$$

$$S4 := k \rightarrow \sum_{n=0}^{\infty} \frac{r(n) n^k}{2^{12n}}$$

[2048, 21, 466, 4340, 20632, 43680], "Error is",  $-1.987 \cdot 10^{-58}$ , "checking to", 60, places

$$\frac{1}{\pi^4} = \sum_{n=0}^{\infty} \frac{1}{2048} \frac{p\left(\frac{1}{2}, n\right)^7 p\left(\frac{1}{4}, n\right) p\left(\frac{3}{4}, n\right) 2^{-12n} (466n + 4340n^2 + 20632n^3 + 43680n^4 + 21)}{n!^9}$$

- Confirming the value of the sum to 10,000 places is near instant and 100,000 places took 21.35 secs.

## Two Sporadic Rational Gems

Discovering and validating Cullen's formula in *Maple*:

```
> Digits:=100:r:=n->p(1/4,n)*p(3/4,n)*p(1/2,n)^7/n!(9);
> S4:=k->Sum(r(n)*n^k/2^(12*n),n=0..infinity);
> normal(combine(Pslq(1/Pi^4,[seq(S4(k),k=0..4)],50)));
```

$$r := n \rightarrow \frac{p\left(\frac{1}{4}, n\right) p\left(\frac{3}{4}, n\right) p\left(\frac{1}{2}, n\right)^7}{n!^9}$$

$$S4 := k \rightarrow \sum_{n=0}^{\infty} \frac{r(n) n^k}{2^{12n}}$$

[2048, 21, 466, 4340, 20632, 43680], "Error is",  $-1.987 \cdot 10^{-58}$ , "checking to", 60, places

$$\frac{1}{\pi^4} = \sum_{n=0}^{\infty} \frac{1}{2048} \frac{p\left(\frac{1}{2}, n\right)^7 p\left(\frac{1}{4}, n\right) p\left(\frac{3}{4}, n\right) 2^{-12n} (466n + 4340n^2 + 20632n^3 + 43680n^4 + 21)}{n!^9}$$

- Confirming the value of the sum to 10,000 places is near instant and 100,000 places took 21.35 secs.

### 3. What is that Sequence?

$$\left(\operatorname{sinc}(x) := \frac{\sin x}{x}\right).$$

toc

For  $n = 0, 1, 2, \dots$  set

$$J_n := \int_{-\infty}^{\infty} \operatorname{sinc} x \cdot \operatorname{sinc}\left(\frac{x}{3}\right) \cdots \operatorname{sinc}\left(\frac{x}{2n+1}\right) dx.$$

Then — as *Maple* and *Mathematica* confirm — we have:

$$J_0 = \int_{-\infty}^{\infty} \operatorname{sinc} x \, dx = \pi,$$

$$J_1 = \int_{-\infty}^{\infty} \operatorname{sinc} x \cdot \operatorname{sinc}\left(\frac{x}{3}\right) dx = \pi,$$

$\vdots$

$$J_6 = \int_{-\infty}^{\infty} \operatorname{sinc} x \cdot \operatorname{sinc}\left(\frac{x}{3}\right) \cdots \operatorname{sinc}\left(\frac{x}{13}\right) dx = \pi.$$

CARMA

$\pi, \pi, \pi, \pi, \pi, \pi, \pi, ?$

The really obvious pattern — see Corollary below — is confounded by

$$\begin{aligned} J_7 &= \int_{-\infty}^{\infty} \operatorname{sinc} x \cdot \operatorname{sinc} \left( \frac{x}{3} \right) \cdots \operatorname{sinc} \left( \frac{x}{15} \right) dx \\ &= \frac{467807924713440738696537864469}{467807924720320453655260875000} \pi < \pi, \end{aligned}$$

where the fraction is approximately 0.9999999998529...

1912 G. Pólya showed that given the slab

$$S_k(\theta) := \{x \in \mathbb{R}^n : |\langle k, x \rangle| \leq \theta/2, x \in C^n\}$$

inside the hypercube  $C^n = [-\frac{1}{2}, \frac{1}{2}]^n$  cut off by the hyperplanes  $\langle k, x \rangle = \pm\theta/2$ , then

$$\operatorname{Vol}_n(S_k(\theta)) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin(\theta x)}{x} \prod_{j=1}^n \frac{\sin(k_j x)}{k_j x} dx.$$

(6)

CARMA

$\pi, \pi, \pi, \pi, \pi, \pi, \pi, ?$

The really obvious pattern — see Corollary below — is confounded by

$$\begin{aligned} J_7 &= \int_{-\infty}^{\infty} \operatorname{sinc} x \cdot \operatorname{sinc} \left( \frac{x}{3} \right) \cdots \operatorname{sinc} \left( \frac{x}{15} \right) dx \\ &= \frac{467807924713440738696537864469}{467807924720320453655260875000} \pi < \pi, \end{aligned}$$

where the fraction is approximately 0.9999999998529...

**1912** G. Pólya showed that given the slab

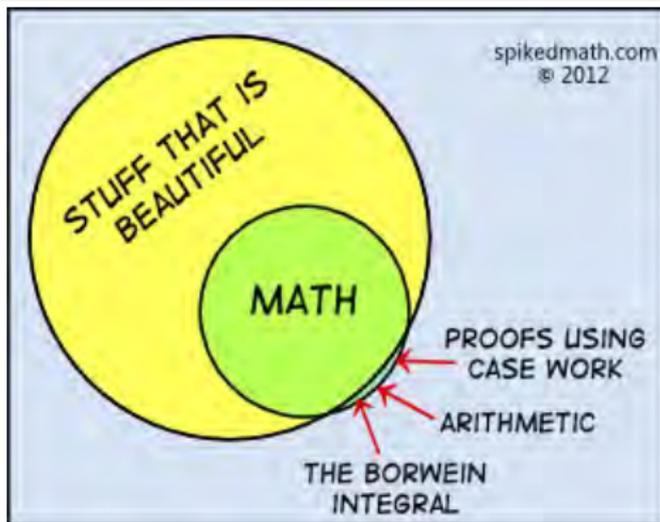
$$S_k(\theta) := \{x \in \mathbb{R}^n : |\langle k, x \rangle| \leq \theta/2, x \in C^n\}$$

inside the hypercube  $C^n = [-\frac{1}{2}, \frac{1}{2}]^n$  cut off by the hyperplanes  $\langle k, x \rangle = \pm\theta/2$ , then

$$\operatorname{Vol}_n(S_k(\theta)) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin(\theta x)}{x} \prod_{j=1}^n \frac{\sin(k_j x)}{k_j x} dx. \quad (6)$$

CARMA

## $\pi, \pi, \pi, \pi, \pi, \pi, \pi, ?$ has gone viral



- Also <http://www.tumblr.com/tagged/the-borwein-integral-is-the-troll-of-calculus>
- There is even a movie:  
[http://www.qwiki.com/embed/Borwein\\_integral](http://www.qwiki.com/embed/Borwein_integral).

- 2. Introduction and Three Elementary Examples
- 35. Three Intermediate Examples
- 54. More Advanced Examples
- 68. Current Research and Conclusions

- 11. Archimedes and Pi
- 18. A 21st Century postscript
- 28. Sinc functions

# Mathematics is becoming Hybrid:

and none to soon

5529 [1967, 1015; 1968, 914]. Proposed by D. S. Mitrinović, University of Belgrade, Yugoslavia

Evaluate

$$\text{Evaluation of } \int_{-\infty}^{\infty} \prod_{j=1}^n \frac{\sin k_j(x - a_j)}{x - a_j} dx,$$

with  $k_j, a_j, j=1, 2, \dots, n$  real numbers.

*Note.* The published solution for this problem is in error. Murray S. Klamkin remarks that it is to be expected that the given integral depend on all the  $k_j$ 's and be symmetric in  $k_j, a_j$ . The formula obtained in the solution

$$I = \pi \prod_{j=1}^n \frac{\sin k_j(a_{j-1} - a_j)}{a_{j-1} - a_j}$$

does not involve  $k_1$  and is not symmetric as required. ( $k_1=0$  must imply  $I=0$ .)

Accordingly the solution is withdrawn and we urge our readers to reconsider the problem.

1968 A 'solved' MAA problem.

1971 Withdrawn.

May 2011 Seemed still 'open'? (JSTOR).

Oct 2011 (MAA, Aug-Sept 2012): a fine symbolic/numeric/graphic (SNaG) challenge:

<http://carma.newcastle.edu.au/jon/sink.pdf> and below:



2. Introduction and Three Elementary Examples  
 35. Three Intermediate Examples  
 54. More Advanced Examples  
 68. Current Research and Conclusions

11. Archimedes and Pi  
 18. A 21st Century postscript  
 28. Sinc functions

# Mathematics is becoming Hybrid: and none to soon

5529 [1967, 1015; 1968, 914]. Proposed by D. S. Mitrinović, University of Belgrade, Yugoslavia

Evaluate

$$\text{Evaluation of } \int_{-\infty}^{\infty} \prod_{j=1}^n \frac{\sin k_j(x - a_j)}{x - a_j} dx,$$

with  $k_j, a_j, j=1, 2, \dots, n$  real numbers.

*Note.* The published solution for this problem is in error. Murray S. Klamkin remarks that it is to be expected that the given integral depend on all the  $k$ 's and be symmetric in  $k_j, a_j$ . The formula obtained in the solution

$$I = \pi \prod_{j=1}^n \frac{\sin k_j(a_{j-1} - a_j)}{a_{j-1} - a_j}$$

does not involve  $k_1$  and is not symmetric as required. ( $k_1=0$  must imply  $I=0$ .)

Accordingly the solution is withdrawn and we urge our readers to reconsider the problem.

1968 A 'solved' MAA problem.

1971 Withdrawn.

May 2011 Seemed still 'open'? (JSTOR).

Oct 2011 (MAA, Aug-Sept 2012): a fine symbolic/numeric/graphic (SNaG) challenge:

<http://carma.newcastle.edu.au/jon/sink.pdf> and below:



# Mathematics is becoming Hybrid:

and none to soon

5529 [1967, 1015; 1968, 914]. Proposed by D. S. Mitrinović, University of Belgrade, Yugoslavia

Evaluate

$$\text{Evaluation of } \int_{-\infty}^{\infty} \prod_{j=1}^n \frac{\sin k_j(x - a_j)}{x - a_j} dx,$$

with  $k_j, a_j, j=1, 2, \dots, n$  real numbers.

*Note.* The published solution for this problem is in error. Murray S. Klamkin remarks that it is to be expected that the given integral depend on all the  $k$ 's and be symmetric in  $k_j, a_j$ . The formula obtained in the solution

$$I = \pi \prod_{j=1}^n \frac{\sin k_j(a_{j-1} - a_j)}{a_{j-1} - a_j}$$

does not involve  $k_1$  and is not symmetric as required. ( $k_1=0$  must imply  $I=0$ .)

Accordingly the solution is withdrawn and we urge our readers to reconsider the problem.

**1968** A 'solved' MAA problem.

**1971** Withdrawn.

**May 2011** Seemed still 'open'? (**JSTOR**).

**Oct 2011** (**MAA, Aug-Sept 2012**): a fine symbolic/numeric/graphic (**SNaG**) challenge:

<http://carma.newcastle.edu.au/jon/sink.pdf> and below:



## What has happened to $J_7$ ?

The fact that  $J_0 = J_1 = \dots = J_6 = \pi$  follows from:

### Corollary (Simplest Case)

Suppose  $k_1, k_2, \dots, k_n > 0$  and there is an index  $\ell$  such that

$$k_\ell > \frac{1}{2} \sum k_i.$$

Then, the original solution to the MONTHLY problem is valid:

$$I_n = \int_{-\infty}^{\infty} \prod_{i=1}^n \frac{\sin(k_i(x - a_i))}{x - a_i} dx = \pi \prod_{i \neq \ell} \frac{\sin(k_i(a_\ell - a_i))}{a_\ell - a_i}.$$

## What has happened to $J_7$ ?

### Theorem (First bite, DB-JB 1999)

Denote  $K_m = k_0 + k_1 + l, \dots + k_m$ . If  $2k_j \geq k_n > 0$  for  $j = 0, 1, \dots, n-1$  and  $K_n > 2k_0 \geq K_{n-1}$  then

$$\int_{-\infty}^{\infty} \prod_{j=0}^n \frac{\sin(k_j x)}{x} dx = \pi k_1 k_2 \cdots k_n - \frac{\pi}{2^{n-1} n!} (K_n - 2k_0)^n. \quad (7)$$

But if  $2k_0 > K_n$  the integral evaluates to  $\pi k_1 k_2 \cdots k_n$ .

The theorem makes it clear that the pattern that  $J_n = \pi$  for  $n = 0, 1, \dots, 6$  breaks for  $J_7$  because

$$\frac{1}{3} + \frac{1}{5} + \dots + \frac{1}{15} > 1$$

whereas all earlier partial sums are less than 1.

## What has happened to $J_7$ ?

Theorem (First bite, DB-JB 1999)

Denote  $K_m = k_0 + k_1 + l, \dots + k_m$ . If  $2k_j \geq k_n > 0$  for  $j = 0, 1, \dots, n-1$  and  $K_n > 2k_0 \geq K_{n-1}$  then

$$\int_{-\infty}^{\infty} \prod_{j=0}^n \frac{\sin(k_j x)}{x} dx = \pi k_1 k_2 \cdots k_n - \frac{\pi}{2^{n-1} n!} (K_n - 2k_0)^n. \quad (7)$$

But if  $2k_0 > K_n$  the integral evaluates to  $\pi k_1 k_2 \cdots k_n$ .

The theorem makes it clear that the pattern that  $J_n = \pi$  for  $n = 0, 1, \dots, 6$  breaks for  $J_7$  because

$$\frac{1}{3} + \frac{1}{5} + \dots + \frac{1}{15} > 1$$

whereas all earlier partial sums are less than 1.

## Other Surprises

Theorem (Baillie-Borwein-Borwein, MAA 2008)

Suppose that  $k_1, k_2, \dots, k_n > 0$ . If  $k_1 + k_2 + \dots + k_n < 2\pi$  then

$$\int_{-\infty}^{\infty} \prod_{j=1}^n \operatorname{sinc}(k_j x) \, dx = \sum_{m=-\infty}^{\infty} \prod_{j=1}^n \operatorname{sinc}(k_j m). \quad (8)$$

As a consequence, with  $k_j = \frac{1}{2j+1}$ :

Corollary

$$\int_{-\infty}^{\infty} \prod_{j=0}^n \operatorname{sinc}\left(\frac{x}{2j+1}\right) \, dx \geq \sum_{m=-\infty}^{\infty} \prod_{j=0}^n \operatorname{sinc}\left(\frac{m}{2j+1}\right) \quad (9)$$

with equality iff  $n = 1, 2, \dots, 7, 8, \dots, 40248$ .

1A

## Other Surprises

Theorem (Baillie-Borwein-Borwein, MAA 2008)

Suppose that  $k_1, k_2, \dots, k_n > 0$ . If  $k_1 + k_2 + \dots + k_n < 2\pi$  then

$$\int_{-\infty}^{\infty} \prod_{j=1}^n \operatorname{sinc}(k_j x) \, dx = \sum_{m=-\infty}^{\infty} \prod_{j=1}^n \operatorname{sinc}(k_j m). \quad (8)$$

As a consequence, with  $k_j = \frac{1}{2j+1}$ :

Corollary

$$\int_{-\infty}^{\infty} \prod_{j=0}^n \operatorname{sinc}\left(\frac{x}{2j+1}\right) \, dx \geq \sum_{m=-\infty}^{\infty} \prod_{j=0}^n \operatorname{sinc}\left(\frac{m}{2j+1}\right) \quad (9)$$

with equality iff  $n = 1, 2, \dots, 7, 8, \dots, 40248$ .

1A

## Other Surprises



*The difficulty lies, not in the new ideas, but in escaping the old ones, which ramify, for those brought up as most of us have been, into every corner of our minds.* (John Maynard Keynes, 1883-1946)

### Example (What is equality?)

- An entertaining example takes the reciprocals of primes  $2, 3, 5, \dots$ : using the Prime Number theorem one estimates that the sinc integrals equal the sinc sums until the number of products is about  $10^{176}$ .
- That of course makes it rather unlikely to find by mere testing an example where the two are unequal.
- Even worse for the naive tester is the fact that the discrepancy between integral and sum is always less than  $10^{-10^{86}}$  — smaller if the Riemann hypothesis is true.

1A

## Other Surprises



*The difficulty lies, not in the new ideas, but in escaping the old ones, which ramify, for those brought up as most of us have been, into every corner of our minds.* (John Maynard Keynes, 1883-1946)

### Example (What is equality?)

- An entertaining example takes the reciprocals of primes  $2, 3, 5, \dots$ : using the **Prime Number theorem** one estimates that the sinc integrals equal the sinc sums until the number of products is about  $10^{176}$ .
- That of course makes it rather unlikely to find by mere testing an example where the two are unequal.
- Even worse for the naive tester is the fact that the discrepancy between integral and sum is always less than  $10^{-10^{86}}$  — smaller if the **Riemann hypothesis** is true.

1A

## How to Judge a new Scientific Claim



Was the problem and solution the 'GPS'?

- See <http://experimentalmath.info/blog/2011/11/mathematics-and-scientific-fraud/>, <http://experimentalmath.info/blog/2011/06/quick-tests-for-checking-whether-a-new-math-result-is-plausible/> and <http://experimentalmath.info/blog/2011/06/has-the-3n1-conjecture-been-proved/>

## 4. What is that Number?

**1995:** Andrew Granville emailed and challenged me to identify:

$$\alpha := 1.4331274267223 \dots \quad (10)$$

I think this was a test I could have failed.

- I asked *Maple* for its continued fraction.
- In conventional concise notation I was rewarded with

$$\alpha = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, \dots]. \quad (11)$$

- Even those unfamiliar with continued fractions, will agree the representation in (11) has structure not apparent from (10)!
- I reached for a good book on continued fractions and found

$$\alpha = \frac{I_1(2)}{I_0(2)} \quad (12)$$

where  $I_0$  and  $I_1$  are *Bessel functions* of the first kind.

## 4. What is that Number?

**1995:** Andrew Granville emailed and challenged me to identify:

$$\alpha := 1.4331274267223 \dots \quad (10)$$

I think this was a test I could have failed.

- I asked *Maple* for its continued fraction.
- In conventional concise notation I was rewarded with

$$\alpha = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, \dots]. \quad (11)$$

- Even those unfamiliar with continued fractions, will agree the representation in (11) has structure not apparent from (10)!
- I reached for a good book on continued fractions and found

$$\alpha = \frac{I_1(2)}{I_0(2)} \quad (12)$$

where  $I_0$  and  $I_1$  are *Bessel functions* of the first kind.

## 4. What is that Number?

**1995:** Andrew Granville emailed and challenged me to identify:

$$\alpha := 1.4331274267223 \dots \quad (10)$$

I think this was a test I could have failed.

- I asked *Maple* for its continued fraction.
- In conventional concise notation I was rewarded with

$$\alpha = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, \dots]. \quad (11)$$

- Even those unfamiliar with continued fractions, will agree the representation in (11) has structure not apparent from (10)!
- I reached for a good book on continued fractions and found

$$\alpha = \frac{I_1(2)}{I_0(2)} \quad (12)$$

where  $I_0$  and  $I_1$  are *Bessel functions* of the first kind.

## 4. What is that Number?

**1995:** Andrew Granville emailed and challenged me to identify:

$$\alpha := 1.4331274267223 \dots \quad (10)$$

I think this was a test I could have failed.

- I asked *Maple* for its continued fraction.
- In conventional concise notation I was rewarded with

$$\alpha = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, \dots]. \quad (11)$$

- Even those unfamiliar with continued fractions, will agree the representation in (11) has structure not apparent from (10)!
- I reached for a good book on continued fractions and found

$$\alpha = \frac{I_1(2)}{I_0(2)} \quad (12)$$

where  $I_0$  and  $I_1$  are *Bessel functions* of the first kind.

## 4. What is that Number?

**1995:** Andrew Granville emailed and challenged me to identify:

$$\alpha := 1.4331274267223 \dots \quad (10)$$

I think this was a test I could have failed.

- I asked *Maple* for its continued fraction.
- In conventional concise notation I was rewarded with

$$\alpha = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, \dots]. \quad (11)$$

- Even those unfamiliar with continued fractions, will agree the representation in (11) has structure not apparent from (10)!
- I reached for a good book on continued fractions and found

$$\alpha = \frac{I_1(2)}{I_0(2)} \quad (12)$$

where  $I_0$  and  $I_1$  are *Bessel functions* of the first kind.

## What is that Number?

Actually, I remembered that all arithmetic continued fractions arise in such fashion, but as we shall see one now does not need to.

In 2011 there are at least three “zero-knowledge” strategies:

- 1 Given (11), type “arithmetic progression”, “continued fraction” into *Google*.
- 2 Type “1, 4, 3, 3, 1, 2, 7, 4, 2” into *Sloane’s Encyclopedia of Integer Sequences*.<sup>1</sup>
- 3 Type the decimal digits of  $\alpha$  into the *Inverse Symbolic Calculator*.<sup>2</sup>

I illustrate the results of each strategy.

---

<sup>1</sup>See <http://www.research.att.com/~njas/sequences/>.

<sup>2</sup>The *Inverse Symbolic Calculator* <http://isc.carma.newcastle.edu.au>.  was newly web-accessible in the same year, 1995.

## What is that Number?

Actually, I remembered that all arithmetic continued fractions arise in such fashion, but as we shall see one now does not need to.

In **2011** there are at least three “zero-knowledge” strategies:

- ① Given (11), type “arithmetic progression”, “continued fraction” into *Google*.
- ② Type “1, 4, 3, 3, 1, 2, 7, 4, 2” into *Sloane’s Encyclopedia of Integer Sequences*.<sup>1</sup>
- ③ Type the decimal digits of  $\alpha$  into the *Inverse Symbolic Calculator*.<sup>2</sup>

I illustrate the results of each strategy.

---

<sup>1</sup>See <http://www.research.att.com/~njas/sequences/>.

<sup>2</sup>The *Inverse Symbolic Calculator* <http://isc.carma.newcastle.edu.au>.  was newly web-accessible in the same year, 1995.

## What is that Number?

Actually, I remembered that all arithmetic continued fractions arise in such fashion, but as we shall see one now does not need to.

In **2011** there are at least three “zero-knowledge” strategies:

- ① Given (11), type “**arithmetic progression**”, “**continued fraction**” into *Google*.
- ② Type “**1, 4, 3, 3, 1, 2, 7, 4, 2**” into *Sloane’s Encyclopedia of Integer Sequences*.<sup>1</sup>
- ③ Type the decimal digits of  $\alpha$  into the *Inverse Symbolic Calculator*.<sup>2</sup>

I illustrate the results of each strategy.

---

<sup>1</sup>See <http://www.research.att.com/~njas/sequences/>.

<sup>2</sup>The *Inverse Symbolic Calculator* <http://isc.carma.newcastle.edu.au/>  was newly web-accessible in the same year, 1995.

# What is that Number?

# Strategy 1

1. On Oct 15, 2008, on typing “arithmetic progression”, “continued fraction” into Google, the first 3 hits were:

## Continued Fraction Constant -- from Wolfram MathWorld

- 3 visits - 14/09/07 Perron (1954-57) discusses *continued fractions* having terms even more general than the *arithmetic progression* and relates them to various special functions. ...  
[mathworld.wolfram.com/ContinuedFractionConstant.html](http://mathworld.wolfram.com/ContinuedFractionConstant.html) - 31k

## HAKMEM -- CONTINUED FRACTIONS -- DRAFT, NOT YET PROOFED

The value of a *continued fraction* with partial quotients increasing in *arithmetic progression* is  $1/(2/D) A/D [A+D, A+2D, A+3D, \dots]$   
[www.inwap.com/pdp10/hbaker/hakmem/cf.html](http://www.inwap.com/pdp10/hbaker/hakmem/cf.html) - 25k -

## On simple continued fractions with partial quotients in arithmetic ...

0. This means that the sequence of partial quotients of the *continued fractions* under investigation consists of finitely many *arithmetic progressions* (with ...  
[www.springerlink.com/index/C0VXH713662G1815.pdf](http://www.springerlink.com/index/C0VXH713662G1815.pdf) - by P Bundschuh - 1998

Moreover the [MathWorld](#) entry includes

$$[A+D, A+2D, A+3D, \dots] = \frac{I_{A,D}\left(\frac{3}{D}\right)}{I_{1+A,D}\left(\frac{3}{D}\right)}$$

[Schroepfel 1972] for real  $A$  and  $D \neq 1$

CARMA

## What is that Number?

## Strategy 2

2. Typing the first few digits into [Sloane's interface](#) results in the response shown in the Figure on the next slide.
- In this case we are even told what the series representations of the requisite **Bessel functions** are.
  - We are given sample code (in this entry in *Mathematica*), and we are lead to many links and references.
  - The site is [well moderated](#).
  - Note also that this strategy only became viable after [May 14th 2001](#) when the sequence was added to the database which now contains in excess of [158,000](#) entries.

# Sloane's Online Encyclopedia (OEIS)


Integer Sequences


Greetings from [The On-Line Encyclopedia of Integer Sequences](#)

1,4,3,3,1,2,7,4,2
PDB

Search

Search: 1, 4, 3, 3, 1, 2, 7, 4, 2  
 Displaying 1-1 of 1 results found.

Format: long | [short](#) | [internal](#) | [text](#)    Sort: relevance | [reference](#) | [xrange](#)    Highlight: on | [off](#) page

[A050097](#)    Decimal representation of continued fraction 1, 2, 3, 4, 5, 6, 7, ... 12

1, 4, 3, 3, 1, 2, 7, 4, 2, 6, 7, 2, 2, 2, 1, 1, 7, 5, 8, 3, 1, 7, 1, 8, 3, 4, 5, 5, 7, 7, 5, 9, 9, 1, 8, 2, 0, 4, 3, 1, 5, 1, 2, 7, 6, 7, 9, 0, 5, 9, 8, 0, 5, 2, 3, 4, 3, 4, 4, 2, 8, 6, 3, 6, 3, 9, 4, 3, 0, 9, 1, 9, 3, 2, 5, 4, 1, 7, 2, 9, 0, 0, 1, 3, 6, 5, 0, 3, 7, 2, 6, 4, 3, 5, 7, 8, 6, 1, 1, 4, 6, 5, 9, 5, 0
(list: [copy](#); [graph](#); [listen](#))

OFFSET    1,2

COMMENT    The value of this continued fraction is the ratio of two Bessel functions:  $\text{BesselI}(0,2)/\text{BesselI}(1,2) = \text{A070910}/\text{A096789}$ . Or, equivalently, to the ratio of the sums:  $\sum_{n=0..inf} 1/(n^n!)$  and  $\sum_{n=0..inf} n/(n^n!)$ . - Mark Hudson (mcrackhudson(AT)hotmail.com), Jan 31 2003

FORMULA     $1/\text{A052119}$ .

EXAMPLE    C=1.433127426722311758317183455775 ...

MATHEMATICA    `RealDigits[FromContinuedFraction[Range[44]], 10, 110] [[1]]`  
 (\* Or \*) `RealDigits[BesselI[0, 2] / BesselI[1, 2], 10, 110] [[1]]`  
 (\* Or \*) `RealDigits[Sum[1/(n^n!), {n, 0, Infinity}] / Sum[n/(n^n!), {n, 0, Infinity}], 10, 110] [[1]]`

CROSSREFS    Cf. [A052119](#), [A001053](#).  
 Adjacent sequences: [A060994](#) [A060995](#) [A060996](#) this\_sequence [A060997](#)  
[A060999](#) [A061000](#)  
 Sequence in context: [A016088](#) [A060173](#) [A090280](#) this\_sequence [A129624](#)  
[A019976](#) [A071871](#)

KEYWORD    `some,easy,nonn`

AUTHOR    Robert G. Wilson v (rgw(AT)rgw.com), May 14 2001



## What is that Number?

## Strategy 3

3. If one types the decimal representation of  $\alpha$  into the Inverse Symbolic Calculator (ISC) it returns:

*Best guess:*  $BesI(0,2)/BesI(1,2)$

- Most of the functionality of the ISC is built into the `identify` function in versions of *Maple* starting with version 9.5.
- For example,

```
> identify(4.45033263602792)
```

returns

$$\sqrt{3} + e.$$

- As always, the experienced user will be able to extract more from this tool than the novice for whom the ISC will often produce more.

## 5. What is that **Limit**?

**MAA Problem 10832, 2000** (Donald E. Knuth): Evaluate

$$S = \sum_{k=1}^{\infty} \left( \frac{k^k}{k!e^k} - \frac{1}{\sqrt{2\pi k}} \right).$$

**Solution:** Using *Maple*, we easily produced the approximation

$$S \approx -0.08406950872765599646.$$

“**Smart Lookup**” in the Inverse Symbolic Calculator, yielded

$$S \approx -\frac{2}{3} - \frac{1}{\sqrt{2\pi}} \zeta\left(\frac{1}{2}\right). \quad (13)$$

- Calculations to higher precision (50 decimal digits) confirmed this approximation. Thus within a few minutes we “**knew**” the answer.

# What is that **Limit**?

# Proof 1.

## Why should such an identity hold and be provable?

- One clue was provided by the surprising speed with which *Maple* was able to calculate a high-precision value of this slowly convergent infinite sum.
- Evidently, the *Maple* software knew something that we did not. Peering under the covers, we found that *Maple* was using the **Lambert  $W$  function**, which is the functional inverse of  $w(z) = ze^z$ .
- Another clue was the appearance of  $\zeta(1/2)$  in the discovered identity, together with an obvious allusion to **Stirling's formula** in the problem.

## What is that Limit?

## Proof 2.

This led us to

Conjecture

$$\sum_{k=1}^{\infty} \left( \frac{1}{\sqrt{2\pi k}} - \frac{(1/2)_{k-1}}{(k-1)!\sqrt{2}} \right) \stackrel{?}{=} \frac{1}{\sqrt{2\pi}} \zeta\left(\frac{1}{2}\right), \quad (14)$$

where  $(x)_n := x(x+1)\cdots(x+n-1)$ .

- *Maple* successfully evaluated this summation, to the RHS.

We now needed to establish that

$$\sum_{k=1}^{\infty} \left( \frac{k^k}{k!e^k} - \frac{(1/2)_{k-1}}{(k-1)!\sqrt{2}} \right) = -\frac{2}{3}.$$

## What is that Limit?

## Proof 3.

We noted the presence of the Lambert  $W$  function,

$$W(z) = \sum_{k=1}^{\infty} \frac{(-k)^{k-1} z^k}{k!}. \quad (15)$$

Since

$$\sum_{k=1}^{\infty} \frac{(1/2)_{k-1} z^{k-1}}{(k-1)!} = \frac{1}{\sqrt{1-z}}$$

an appeal to **Abel's limit theorem** showed it sufficed to prove:

Conjecture

$$\lim_{z \rightarrow 1} \left( \frac{dW(-z/e)}{dz} + \frac{1}{\sqrt{2-2z}} \right) \stackrel{?}{=} \frac{2}{3}.$$

- Again, *Maple* can be coaxed to establish the identity.

## What is that **Limit**?

## Proof 3.

We noted the presence of the Lambert  $W$  function,

$$W(z) = \sum_{k=1}^{\infty} \frac{(-k)^{k-1} z^k}{k!}. \quad (15)$$

Since

$$\sum_{k=1}^{\infty} \frac{(1/2)_{k-1} z^{k-1}}{(k-1)!} = \frac{1}{\sqrt{1-z}}$$

an appeal to **Abel's limit theorem** showed it sufficed to prove:

Conjecture

$$\lim_{z \rightarrow 1} \left( \frac{dW(-z/e)}{dz} + \frac{1}{\sqrt{2-2z}} \right) \stackrel{?}{=} \frac{2}{3}.$$

- Again, **Maple** can be coaxed to establish the identity.

## What is that **Limit**?

## Final thoughts.

- The above manipulations took considerable human ingenuity, in addition to symbolic manipulation and numerical discovery.
- A challenge for the next generation of mathematical computing software, is to more completely automate this class of operations.
- E.g., *Maple* does not recognize  $W$  from its Maclaurin series (15).



Figure :  $W$  on the real line

## 6. What is that Continued fraction?

The *Ramanujan AGM continued fraction*

$$\mathcal{R}_\eta(a, b) = \frac{a}{\eta + \frac{b^2}{\eta + \frac{4a^2}{\eta + \frac{9b^2}{\eta + \dots}}}}$$

enjoys attractive algebraic properties such as a striking arithmetic-geometric mean relation & elegant links with elliptic-function theory.

- The fraction **presented a serious computational challenge**, which we could not resist.

## 5. What is that Continued fraction?

The AG fraction.

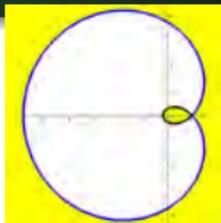


Figure : Yellow cardioid in which everything works

### Theorem (AG continued fraction)

For  $\eta > 0$  and complex  $a, b$  the fraction  $\mathcal{R}_\eta$  converges and satisfies:

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

if and only if  $a/b \in \mathcal{H}$  the cardioid given by

$$\mathcal{H} := \left\{ z \in \mathcal{C} : \left| \frac{2\sqrt{z}}{1+z} \right| < 1 \right\}.$$

1A

# What is that Continued fraction?

A hidden fractal

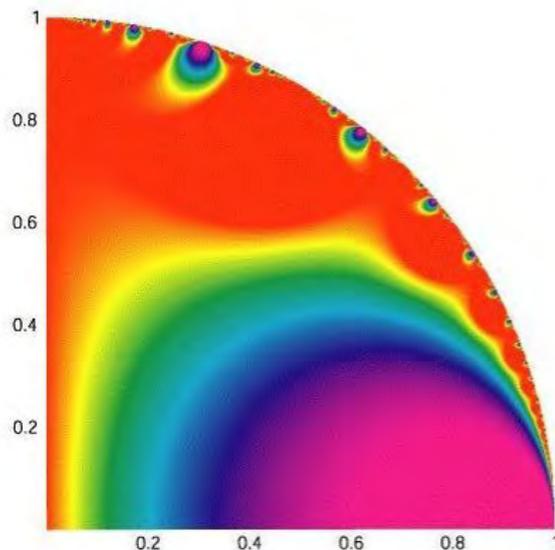


Figure : The modulus of  $\theta_3(q)$

## What is that Continued fraction?

Closed forms, 1.

Theorem (For  $a > 0$ )

$$\begin{aligned}\mathcal{R}_1(a, a) &= \int_0^{\infty} \frac{\operatorname{sech}\left(\frac{\pi x}{2a}\right)}{1+x^2} dx \\ &= 2a \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{1+(2k-1)a} \\ &= \frac{1}{2} \left( \psi\left(\frac{3}{4} + \frac{1}{4a}\right) - \psi\left(\frac{1}{4} + \frac{1}{4a}\right) \right) \\ &= \frac{2a}{1+a} F\left(\frac{1}{2a} + \frac{1}{2}, 1; \frac{1}{2a} + \frac{3}{2}; -1\right) \quad (\text{Gauss c.f.}) \\ &= 2 \int_0^1 \frac{t^{1/a}}{1+t^2} dt \\ &= \int_0^{\infty} e^{-x/a} \operatorname{sech}(x) dx.\end{aligned}$$

1A

## What is that Continued fraction?

## Closed forms, 2.

- This is deduced from a Riemann sum via an **elliptic integral/theta-function** formula.
- For  $a = p/q$  rational we obtain an explicit closed form. Special cases include

$$\mathcal{R}(1) = \log 2 \quad \text{and} \quad \mathcal{R}\left(\frac{1}{2}\right) = 2 - \frac{\pi}{2}.$$

- Originally, we could not compute 4 digits of these values! Now have fast methods in all of  $\mathcal{C}^2$ .
- For  $a$  with strictly positive (or negative) real part  $\mathcal{R}(a) := \mathcal{R}_1(a)$  exists and is holomorphic.
- $\mathcal{R}(ri)$  ( $r \neq 0$ ) behaves chaotically with 4-fold bifurcation.
- Find a closed form for  $\mathcal{R}(a, b)$  for some  $a \neq b$ ?

## What is that Continued fraction?

## Closed forms, 2.

- This is deduced from a Riemann sum via an **elliptic integral/theta-function** formula.
- For  $a = p/q$  rational we obtain an explicit closed form. Special cases include

$$\mathcal{R}(1) = \log 2 \quad \text{and} \quad \mathcal{R}\left(\frac{1}{2}\right) = 2 - \frac{\pi}{2}.$$

- Originally, we could not compute 4 digits of these values! Now have fast methods in all of  $\mathcal{C}^2$ .
- For  $a$  with strictly positive (or negative) real part  $\mathcal{R}(a) := \mathcal{R}_1(a)$  exists and is holomorphic.
- $\mathcal{R}(ri)$  ( $r \neq 0$ ) behaves **chaotically** with 4-fold bifurcation.
- Find a closed form for  $\mathcal{R}(a, b)$  for some  $a \neq b$ ?

## What is that Continued fraction?

## Closed forms, 3.

The first sech-integral for  $\mathcal{R}(a)$  and the even Euler numbers

$$E_{2n} := (-1)^n \int_0^\infty \operatorname{sech}(\pi x/2) x^{2n} dx$$

yield

$$\mathcal{R}(a) \sim \sum_{n \geq 0} E_{2n} a^{2n+1},$$

giving an **asymptotic series of zero radius** of convergence.

Here the  $E_{2n}$  commence  $1, -1, 5, -61, 1385, -50521, 2702765 \dots$

Moreover, for the **asymptotic error**, we have:

$$\left| \mathcal{R}(a) - \sum_{n=1}^{N-1} E_{2n} a^{2n+1} \right| \leq |E_{2N}| a^{2N+1},$$

- It is a classic theorem of Borel that for every real sequence  $(a_n)$  there is a  $C^\infty$  function  $f$  on  $R$  with  $f^{(n)}(0) = a_n$ .
- Who knew they could be so explicit?

## What is that Continued fraction?

## Closed forms, 3.

The first sech-integral for  $\mathcal{R}(a)$  and the even Euler numbers

$$E_{2n} := (-1)^n \int_0^\infty \operatorname{sech}(\pi x/2) x^{2n} dx$$

yield

$$\mathcal{R}(a) \sim \sum_{n \geq 0} E_{2n} a^{2n+1},$$

giving an **asymptotic series of zero radius** of convergence.

Here the  $E_{2n}$  commence  $1, -1, 5, -61, 1385, -50521, 2702765 \dots$

Moreover, for the **asymptotic error**, we have:

$$\left| \mathcal{R}(a) - \sum_{n=1}^{N-1} E_{2n} a^{2n+1} \right| \leq |E_{2N}| a^{2N+1},$$

- It is a classic theorem of Borel that for every real sequence  $(a_n)$  there is a  $C^\infty$  function  $f$  on  $R$  with  $f^{(n)}(0) = a_n$ .
- Who knew they could be so explicit?

## What is that Continued fraction?

## Visual Dynamics

Six months after these discoveries we had a beautiful proof using genuinely new dynamical results:

Theorem (Divergence of  $\mathcal{R}$ )

Consider the linearised dynamical system  $t_0 := t_1 := 1$ :

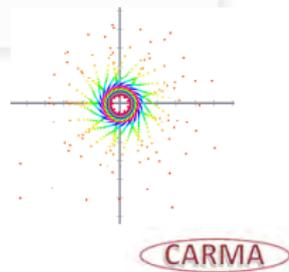
$$t_n \leftrightarrow \frac{1}{n} t_{n-1} + \omega_{n-1} \left(1 - \frac{1}{n}\right) t_{n-2},$$

where  $\omega_n = a^2, b^2$  for  $n$  even, odd resp. (or is more general).  
Then  $\sqrt{n} t_n$  is bounded  $\Leftrightarrow \mathcal{R}_1(a, b)$  diverges.

Numerically all we learned is that  $t_n \rightarrow 0$  slowly.

Pictorially we saw more (in *Cinderella*):

<http://carma.newcastle.edu.au/jon/dynamics.html> and originally in *Maple*.



CARMA

## What is that Continued fraction?

## Visual Dynamics

Six months after these discoveries we had a beautiful proof using genuinely new dynamical results:

### Theorem (Divergence of $\mathcal{R}$ )

Consider the linearised dynamical system  $t_0 := t_1 := 1$ :

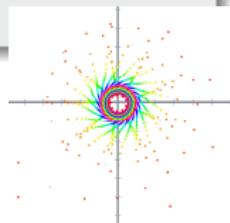
$$t_n \leftrightarrow \frac{1}{n} t_{n-1} + \omega_{n-1} \left(1 - \frac{1}{n}\right) t_{n-2},$$

where  $\omega_n = a^2, b^2$  for  $n$  even, odd resp. (or is more general).  
Then  $\sqrt{n} t_n$  is bounded  $\Leftrightarrow \mathcal{R}_1(a, b)$  diverges.

Numerically all we learned is that  $t_n \rightarrow 0$  slowly.

Pictorially we saw more (in *Cinderella*):

<http://carma.newcastle.edu.au/jon/dynamics.html> and originally in *Maple*.



CARMA

# What is that Continued fraction?

# Visual Dynamics

Six months after these discoveries we had a beautiful proof using genuinely new dynamical results:

## Theorem (Divergence of $\mathcal{R}$ )

Consider the linearised dynamical system  $t_0 := t_1 := 1$ :

$$t_n \leftrightarrow \frac{1}{n} t_{n-1} + \omega_{n-1} \left(1 - \frac{1}{n}\right) t_{n-2},$$

where  $\omega_n = a^2, b^2$  for  $n$  even, odd resp. (or is more general).

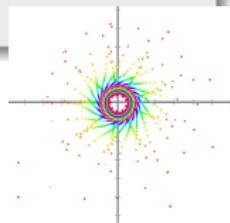
Then  $\sqrt{n} t_n$  is bounded  $\Leftrightarrow \mathcal{R}_1(a, b)$  diverges.

Numerically all we learned is that  $t_n \rightarrow 0$  slowly.

Pictorially we saw more (in *Cinderella*):

<http://carma.newcastle.edu.au/jon/dynamics.html>

and originally in *Maple*.



CARMA

# What is that Continued fraction?

# Visual Dynamics

Six months after these discoveries we had a beautiful proof using genuinely new dynamical results:

## Theorem (Divergence of $\mathcal{R}$ )

Consider the linearised dynamical system  $t_0 := t_1 := 1$ :

$$t_n \leftrightarrow \frac{1}{n} t_{n-1} + \omega_{n-1} \left( 1 - \frac{1}{n} \right) t_{n-2},$$

where  $\omega_n = a^2, b^2$  for  $n$  even, odd resp. (or is more general).

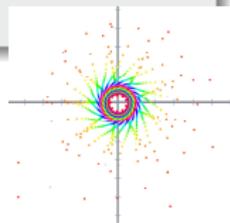
Then  $\sqrt{n} t_n$  is bounded  $\Leftrightarrow \mathcal{R}_1(a, b)$  diverges.

Numerically all we learned is that  $t_n \rightarrow 0$  slowly.

Pictorially we saw more (in *Cinderella*):

<http://carma.newcastle.edu.au/jon/dynamics.html>

and originally in *Maple*.



CARMA

## La plus ça change, II

YOU WANT YOUR COUSIN TO SEND YOU A FILE? EASY.  
HE CAN EMAIL IT TO— ... OH, IT'S 25 MB? HMM...  
DO EITHER OF YOU HAVE AN FTP SERVER? NO, RIGHT.  
IF YOU HAD WEB HOSTING, YOU COULD UPLOAD IT...  
HMM. WE COULD TRY ONE OF THOSE MEGASHAREUPLOAD SITES,  
BUT THEY'RE FLAKY AND FULL OF DELAYS AND PORN POPUPS.  
HOW ABOUT AIM DIRECT CONNECT? ANYONE STILL USE THAT?  
OH, WAIT, DROPBOX! IT'S THIS RECENT STARTUP FROM A FEW  
YEARS BACK THAT SYNC'S FOLDERS BETWEEN COMPUTERS.  
YOU JUST NEED TO MAKE AN ACCOUNT, INSTALL THE—

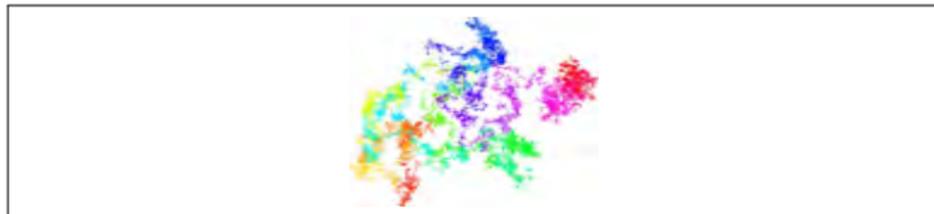


OH, HE JUST DROVE  
OVER TO YOUR HOUSE  
WITH A USB DRIVE?

UH, COOL, THAT  
WORKS, TOO.

I LIKE HOW WE'VE HAD THE INTERNET FOR DECADES,  
YET "SENDING FILES" IS SOMETHING EARLY  
ADOPTERS ARE STILL FIGURING OUT HOW TO DO.

## 7. What is that Probability?

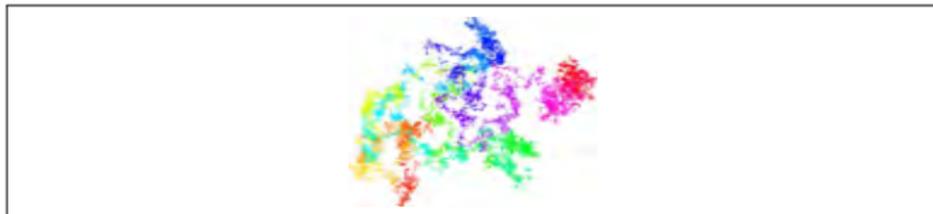


Question (SIAM 100 digit challenge, 2003)

**[#10.]** A particle at the center of a  $10 \times 1$  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?

- J.M. Borwein, "The SIAM 100 Digit Challenge," Extended review, *Mathematical Intelligencer*, 27 (4) (2005), 40–48. See <http://carma.newcastle.edu.au/jon/digits.pdf>.
- See also: <http://www-m3.ma.tum.de/m3old/bornemann/challengebook/index.html>.
- Image is a walk on the first two billion bits of Pi: see <http://carma.newcastle.edu.au/walks/>.

## 7. What is that Probability?



Question (SIAM 100 digit challenge, 2003)

**[#10.]** A particle at the center of a  $10 \times 1$  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?

- J.M. Borwein, "The SIAM 100 Digit Challenge," Extended review, *Mathematical Intelligencer*, 27 (4) (2005), 40–48. See <http://carma.newcastle.edu.au/jon/digits.pdf>.
- See also: <http://www-m3.ma.tum.de/m3old/bornemann/challengebook/index.html>.
- Image is a walk on the first two billion bits of Pi: see <http://carma.newcastle.edu.au/walks/>.

## What is that Probability?

## Bornemann's solution, 1.

### Problem #10: Hitting the Ends.

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 1.

### Problem #10: Hitting the Ends.

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 1.

### Problem #10: Hitting the Ends.

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 1.

### Problem #10: Hitting the Ends.

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 1.

Problem #10: **Hitting the Ends.**

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 1.

Problem #10: **Hitting the Ends.**

- 1 Monte-Carlo methods are impracticable.
- 2 Reformulate *deterministically* as the value at the center of a  $10 \times 1$  rectangle of an appropriate *harmonic measure* of the ends, arising from a 5-point discretization of Laplace's equation with Dirichlet boundary conditions.
- 3 Solved with a well chosen *sparse Cholesky* solver.
- 4 A reliable numerical value of

$$3.837587979 \cdot 10^{-7}$$

is obtained. And the posed problem is solved numerically to the requisite ten places.

This is only the warm up.

## What is that Probability?

## Bornemann's solution, 2.

We develop two analytic solutions — which must agree — on a general  $2a \times 2b$  rectangle:

- ① Via *separation of variables* on the underlying PDE

$$p(a, b) = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) \quad (16)$$

where  $\rho := a/b$ .

- ② Using *conformal mappings*, yields

$$\operatorname{arccot} \rho = p(a, b) \frac{\pi}{2} + \arg K \left( e^{ip(a,b)\pi} \right) \quad (17)$$

where  $K$  is the *complete elliptic integral* of the first kind.

## What is that Probability?

## Bornemann's solution, 2.

We develop two analytic solutions — which must agree — on a general  $2a \times 2b$  rectangle:

- ① Via *separation of variables* on the underlying PDE

$$p(a, b) = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) \quad (16)$$

where  $\rho := a/b$ .

- ② Using *conformal mappings*, yields

$$\operatorname{arccot} \rho = p(a, b) \frac{\pi}{2} + \arg K \left( e^{ip(a,b)\pi} \right) \quad (17)$$

where  $K$  is the *complete elliptic integral* of the first kind.

## What is that Probability?

## Bornemann's solution, 2.

We develop two analytic solutions — which must agree — on a general  $2a \times 2b$  rectangle:

- 1 Via *separation of variables* on the underlying PDE

$$p(a, b) = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) \quad (16)$$

where  $\rho := a/b$ .

- 2 Using *conformal mappings*, yields

$$\operatorname{arccot} \rho = p(a, b) \frac{\pi}{2} + \arg K \left( e^{ip(a,b)\pi} \right) \quad (17)$$

where  $K$  is the *complete elliptic integral* of the first kind.

## What is that Probability?

## Bornemann's solution, 3.

Now (3.2.29)] in Pi&AGM shows that

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) = \frac{1}{2} \arcsin k_{\rho} \quad (18)$$

exactly when  $k_{\rho^2}$  is parameterized by *theta functions* as follows.

- As Jacobi discovered via the nome,  $q = \exp(-\pi\rho)$ :

$$k_{\rho^2} = \frac{\theta_2^2(q)}{\theta_3^2(q)} = \frac{\sum_{n=-\infty}^{\infty} q^{(n+1/2)^2}}{\sum_{n=-\infty}^{\infty} q^{n^2}} \quad q := e^{-\pi\rho}.$$

- Comparing (18) and (16) we see that the solution is

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

$$k_{100} = 6.02806910155971082882540712292 \dots \cdot 10^{-7} \quad \text{CARMA}$$

## What is that Probability?

## Bornemann's solution, 3.

Now (3.2.29)] in Pi&AGM shows that

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) = \frac{1}{2} \arcsin k_{\rho} \quad (18)$$

exactly when  $k_{\rho^2}$  is parameterized by *theta functions* as follows.

- As Jacobi discovered via the *nome*,  $q = \exp(-\pi\rho)$ :

$$k_{\rho^2} = \frac{\theta_2^2(q)}{\theta_3^2(q)} = \frac{\sum_{n=-\infty}^{\infty} q^{(n+1/2)^2}}{\sum_{n=-\infty}^{\infty} q^{n^2}} \quad q := e^{-\pi\rho}.$$

- Comparing (18) and (16) we see that the solution is

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

$$k_{100} = 6.02806910155971082882540712292 \dots \cdot 10^{-7} \quad \text{CARMA}$$

## What is that Probability?

## Bornemann's solution, 3.

Now (3.2.29)] in **Pi&AGM** shows that

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \operatorname{sech} \left( \frac{\pi(2n+1)}{2} \rho \right) = \frac{1}{2} \arcsin k_{\rho} \quad (18)$$

exactly when  $k_{\rho^2}$  is parameterized by *theta functions* as follows.

- As Jacobi discovered via the *nome*,  $q = \exp(-\pi\rho)$ :

$$k_{\rho^2} = \frac{\theta_2^2(q)}{\theta_3^2(q)} = \frac{\sum_{n=-\infty}^{\infty} q^{(n+1/2)^2}}{\sum_{n=-\infty}^{\infty} q^{n^2}} \quad q := e^{-\pi\rho}.$$

- Comparing (18) and (16) we see that the solution is

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

$$k_{100} = 6.02806910155971082882540712292 \dots \cdot 10^{-7} \text{ CARMA}$$

## What is that Probability?

## Bornemann's solution, 4.

- Classical nineteenth century modular function theory tells us all rational **singular values**  $k_n$  are algebraic (solvable).
- Now, we can hunt in books or obtain the solution *automatically* in *Maple*: Thence

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

- No one anticipated a closed form like this, except perhaps a few harmonic analysts.
  - For what boundaries can one emulate this?
- In fact  $k_{210}$  was sent by Ramanujan to Hardy in his famous letter of introduction – if only Trefethen had asked for a  $\sqrt{210} \times 1$  box, or even better a  $\sqrt{15} \times \sqrt{14}$  one.

## What is that Probability?

## Bornemann's solution, 4.

- Classical nineteenth century modular function theory tells us all rational **singular values**  $k_n$  are algebraic (solvable).
- Now, we can hunt in books or obtain the solution *automatically* in **Maple**: Thence

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

- No one anticipated a closed form like this, except perhaps a few harmonic analysts.
  - For what boundaries can one emulate this?
- In fact  $k_{210}$  was sent by Ramanujan to Hardy in his famous letter of introduction – if only Trefethen had asked for a  $\sqrt{210} \times 1$  box, or even better a  $\sqrt{15} \times \sqrt{14}$  one.

## What is that Probability?

## Bornemann's solution, 4.

- Classical nineteenth century modular function theory tells us all rational **singular values**  $k_n$  are algebraic (solvable).
- Now, we can hunt in books or obtain the solution *automatically* in **Maple**: Thence

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

- No one anticipated a closed form like this, except perhaps a few harmonic analysts.
  - For what boundaries can one emulate this?
- In fact  $k_{210}$  was sent by Ramanujan to Hardy in his famous letter of introduction – if only Trefethen had asked for a  $\sqrt{210} \times 1$  box, or even better a  $\sqrt{15} \times \sqrt{14}$  one.

## What is that Probability?

## Bornemann's solution, 4.

- Classical nineteenth century modular function theory tells us all rational **singular values**  $k_n$  are algebraic (solvable).
- Now, we can hunt in books or obtain the solution *automatically* in **Maple**: Thence

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

- No one anticipated a closed form like this, except perhaps a few harmonic analysts.
  - For what boundaries can one emulate this?
- In fact  $k_{210}$  was sent by Ramanujan to Hardy in his famous letter of introduction – if only Trefethen had asked for a  $\sqrt{210} \times 1$  box, or even better a  $\sqrt{15} \times \sqrt{14}$  one.

# What is that Probability?

# A taste of Ramanujan



Srinivasa Ramanujan  
 (1887-1920)

## MODULAR FUNCTIONS AND APPROXIMATIONS TO PI

A modular function is a function,  $\lambda(q)$ , that can be related through an algebraic expression called a modular equation to the same function expressed in terms of the same variable,  $q$ , raised to an integral power:  $\lambda(q^p)$ . The integral power,  $p$ , determines the "order" of the modular equation. An example of a modular function is

$$\lambda(q) = 16q \prod_{n=1}^{\infty} \left( \frac{1+q^{2n}}{1+q^{2n-1}} \right)^8.$$

Its associated seventh-order modular equation, which relates  $\lambda(q)$  to  $\lambda(q^7)$ , is given by

$$\sqrt[7]{\lambda(q)\lambda(q^7)} + \sqrt[7]{(1-\lambda(q))(1-\lambda(q^7))} = 1.$$

Singular values are solutions of modular equations that must also satisfy additional conditions. One class of singular values corresponds to computing a sequence of values,  $k_p$ , where

$$k_p = \sqrt{\lambda(e^{-\pi/p})}$$

and  $p$  takes integer values. These values have the curious property that the logarithmic expression

$$\frac{-2}{\sqrt{p}} \log\left(\frac{k_p}{4}\right)$$

coincides with many of the first digits of pi. The number of digits the expression has in common with pi increases with larger values of  $p$ .

Ramanujan was unparalleled in his ability to calculate these singular values. One of his most famous is the value when  $p$  equals 210, which was included in his original letter to G. H. Hardy. It is

$$k_{210} = (\sqrt{2}-1)^2(2-\sqrt{3})(\sqrt{7}-\sqrt{6})^2(8-3\sqrt{7})(\sqrt{10}-3)^2(\sqrt{13}-\sqrt{14})(4-\sqrt{15})^2(6-\sqrt{35}).$$

This number, when plugged into the logarithmic expression, agrees with pi through the first 20 decimal places. In comparison,  $k_{210}$  yields a number that agrees with pi through more than one million digits.

Applying this general approach, Ramanujan constructed a number of remarkable series for pi, including the one shown in the illustration on the preceding page. The general approach also underlies the two-step, iterative algorithms in the top illustration on the opposite page. In each iteration the first step (calculating  $y_n$ ) corresponds to computing one of a sequence of singular values by solving a modular equation of the appropriate order; the second step (calculating  $a_n$ ) is tantamount to taking the logarithm of the singular value.

## 8. What is that **Limit, II?**

Consider:

$$C_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{1}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$D_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{\prod_{i < j} \left(\frac{u_i - u_j}{u_i + u_j}\right)^2}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$E_n := 2 \int_0^1 \cdots \int_0^1 \left( \prod_{1 \leq j < k \leq n} \frac{u_k - u_j}{u_k + u_j} \right)^2 dt_2 dt_3 \cdots dt_n,$$

where (in the last line)  $u_k = \prod_{i=1}^k t_i$ .

- The  $D_n$  integrals arise in the Ising model (showing ferromagnetic temperature driven phase shifts)
- The  $C_n$  have tight connections to quantum field theory. Also  $E_n \leq D_n \leq C_n$  and  $E_n \sim D_n$ .

## 8. What is that **Limit, II?**

Consider:

$$C_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{1}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$D_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{\prod_{i < j} \left(\frac{u_i - u_j}{u_i + u_j}\right)^2}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$E_n := 2 \int_0^1 \cdots \int_0^1 \left( \prod_{1 \leq j < k \leq n} \frac{u_k - u_j}{u_k + u_j} \right)^2 dt_2 dt_3 \cdots dt_n,$$

where (in the last line)  $u_k = \prod_{i=1}^k t_i$ .

- The  $D_n$  integrals arise in the Ising model (showing ferromagnetic temperature driven phase shifts)
- The  $C_n$  have tight connections to quantum field theory. Also  $E_n \leq D_n \leq C_n$  and  $E_n \sim D_n$ .

## 8. What is that **Limit, II?**

Consider:

$$C_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{1}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$D_n := \frac{4}{n!} \int_0^\infty \cdots \int_0^\infty \frac{\prod_{i<j} \left(\frac{u_i - u_j}{u_i + u_j}\right)^2}{\left(\sum_{j=1}^n (u_j + 1/u_j)\right)^2} \frac{du_1}{u_1} \cdots \frac{du_n}{u_n}$$

$$E_n := 2 \int_0^1 \cdots \int_0^1 \left( \prod_{1 \leq j < k \leq n} \frac{u_k - u_j}{u_k + u_j} \right)^2 dt_2 dt_3 \cdots dt_n,$$

where (in the last line)  $u_k = \prod_{i=1}^k t_i$ .

- The  $D_n$  integrals arise in the Ising model (showing ferromagnetic temperature driven phase shifts)
- The  $C_n$  have tight connections to quantum field theory. Also  $E_n \leq D_n \leq C_n$  and  $E_n \sim D_n$ .

## What is that **Limit, II?**

A discovery

- Fortunately, the  $C_n$  can be written as one-dim integrals:

$$C_n = \frac{2^n}{n!} \int_0^\infty p K_0^n(p) dp,$$

where  $K_0$  is the *modified Bessel function*.

- Computing  $C_n$  to 1000-digit (overkill) accuracy, we identified

$$C_3 = L_{-3}(2) := \sum_{n \geq 0} \left( \frac{1}{(3n+1)^2} - \frac{1}{(3n+2)^2} \right), \quad C_4 = \frac{7}{12} \zeta(3),$$

- Here  $\zeta$  is Riemann zeta. In particular

$$C_{1024} = 0.63047350337438679612204019271087890435458707871273 \dots,$$

is the limit value to that precision. The *ISC* returned

$$\lim_{n \rightarrow \infty} C_n = 2e^{-2\gamma},$$

where  $\gamma$  is *Euler's constant*. (Now proven.)

CARMA

## What is that **Limit, II?**

A discovery

- Fortunately, the  $C_n$  can be written as one-dim integrals:

$$C_n = \frac{2^n}{n!} \int_0^\infty p K_0^n(p) dp,$$

where  $K_0$  is the *modified Bessel function*.

- Computing  $C_n$  to 1000-digit (overkill) accuracy, we identified

$$C_3 = L_{-3}(2) := \sum_{n \geq 0} \left( \frac{1}{(3n+1)^2} - \frac{1}{(3n+2)^2} \right), \quad C_4 = \frac{7}{12} \zeta(3),$$

- Here  $\zeta$  is Riemann zeta. In particular

$$C_{1024} = 0.63047350337438679612204019271087890435458707871273 \dots,$$

is the limit value to that precision. The *ISC* returned

$$\lim_{n \rightarrow \infty} C_n = 2e^{-2\gamma},$$

where  $\gamma$  is *Euler's constant*. (Now proven.)

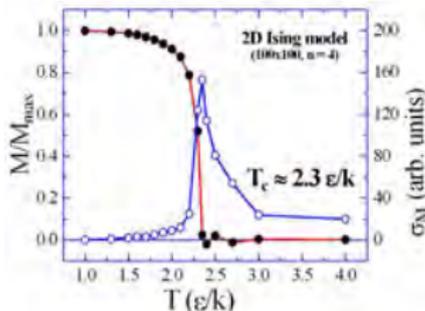
CARMA

# 7. What is that Limit, II?

# Stern stuff I.

For  $D_5, E_5$ , we could integrate one variable symbolically.

$$E_5 = \int_0^1 \int_0^1 \int_0^1 [2(1-x)^2(1-y)^2(1-xy)^2(1-z)^2(1-yz)^2(1-xyz)^2 \\
 - [4(x+1)(xy+1)\log(2)(y^2z^3x^2 - y^4z^2(4y+1)z + 3)x^6 - y^2z((y^2+1)z^2 + 4(y+1)z + 5)x^5 + y^2(4y(y+1)z^2 + 3(y^2+1)z^2 + 4(y+1)z - 1)x^4 + y(z(z^2+4z+5)y^2 + 4(z^2+1)y + 5z+4)x^3 + ((-3z^2-4z+1)y^2 - 4zy+1)x^2 - (y(5z+4)+4)x - 1)] / [(x-1)^2(xy-1)^2(xyz-1)^3] + [3(y-1)^2y^4(z-1)^2z^2(yz-1)^2x^6 + 2y^2z(3(z-1)^2z^3y^5 + z^2(5z^3+3z^2+3z+5)y^4 + (z-1)^2z(5z^2+16z+5)y^3 + (3z^3+3z^4-22z^3-22z^2+3z+3)y^2 + 3(-2z^4+z^3+2z^2+z-2)y + 3z^3+5z^2+5z+3)x^5 + y^2(7(z-1)^2z^4y^6 - 2z^3(z^3+15z^2+15z+1)y^5 + 2z^2(-21z^4+6z^3+14z^2+6z-21)y^4 - 2z(z^2-6z^4-27z^3-27z^2-6z+1)y^3 + (7z^6-30z^5+28z^4+54z^3+28z^2-30z+7)y^2 - 2(7z^5+15z^4-6z^3-6z^2+15z+7)y + 7z^4-2z^3-42z^2-2z+7)x^4 - 2y(z^3(z^3-9z^2-9z+1)y^6 + y^5(7z^4-14z^3-18z^2-14z+7)y^4 + z(7z^5+14z^4+3z^3+3z^2+14z+7)y^4 + (z^6-14z^5+3z^4+84z^3+3z^2-14z+1)y^3 - 3(3z^5+6z^4-z^3-z^2+6z+3)y^2 - (9z^4+14z^3-14z^2+14z+9)y + z^3+7z^2+7z+1)x^3 + (z^2(11z^4+6z^3-66z^2+6z+11)y^6 + 2z(5z^5+13z^4-2z^3-2z^2+13z+5)y^5 + (11z^6+26z^5+44z^4-66z^3+44z^2+26z+11)y^4 + (6z^3-4z^4-66z^3-66z^2-4z+6)y^3 - 2(33z^4+2z^3-22z^2+2z+33)y^2 + (6z^3+26z^2+26z+6)y + 11z^2+10z+11)x^2 - 2(z^5(5z^3+3z^2+3z+5)y^5 + z(22z^4+5z^3-22z^2+5z+22)y^4 + (5z^5+5z^4-26z^3-26z^2+5z+5)y^3 + (3z^4-22z^3-26z^2-22z+3)y^2 + (3z^3+5z^2+5z+3)y + 5z^2+22z+5)x + 15z^2+2z+2y(z-1)^2(z+1)+2y^2(z-1)^2z(z+1)+y^4z^2(15z^2+2z+15)+y^2(15z^4-2z^3-90z^2-2z+15)+15)] / [(x-1)^2(y-1)^2(xy-1)^2(z-1)^2(yz-1)^2(xyz-1)^2] - [4(x+1)(y+1)(yz+1)(-z^2y^4+4z(z+1)y^3+(z^2+1)y^2-4(z+1)y+4x(y^2-1)(y^2z^2-1)+x^2(z^2y^4-4z(z+1)y^3-(z^2+1)y^2+4(z+1)y+1)-1)\log(x+1)] / [(x-1)^2x(y-1)^2(yz-1)^2] - [4(y+1)(xy+1)(z+1)(x^2(z^2-4z-1)y^4+4x(z+1)(z^2-1)y^3-(x^2+1)(z^2-4z-1)y^2-4(x+1)(z^2-1)y+z^2-4z-1)\log(xy+1)] / [x(y-1)^2y(xy-1)^2(z-1)^2] - [4(z+1)(yz+1)(x^2y^2z^2+x^2y^4(4z(y+1)+5)z^6-xy^2((y^2+1)x^2-4(y+1)x-3)z^5-y^2(4y(y+1)x^3+5(y^2+1)x^2+4(y+1)x+1)x^4+y(y^2x^2-4y(y+1)x^2-3(y^2+1)x-4(y+1)z^3+(5z^2y^2+y^2+4x(y+1)y+1)z^2+(3z+4)y+4)z-1)\log(xy+1)] / [xy(z-1)^2z(yz-1)^2(xyz-1)^2]]] / [(x+1)^2(y+1)^2(z+1)^2(yz+1)^2(xyz+1)^2] dx dy dz$$



## What is that Limit, II?

## Stern stuff, II.

- Nonetheless, we obtained 240-digits or more on a highly parallel computer system — impossible without a dimension reduction, and needed for reliable  $D_5, E_5$  hunts.
  - We give the integral in extenso to show the difference between a humanly accessible answer and one a computer finds useful.

In this way, we produced the following evaluations:

$$\begin{aligned}D_2 &= 1/3, & D_3 &= 8 + 4\pi^2/3 - 27L_{-3}(2), & D_4 &= 4\pi^2/9 - 1/6 - 7\zeta(3)/2, \\E_2 &= 6 - 8 \log 2, & E_3 &= 10 - 2\pi^2 - 8 \log 2 + 32 \log^2 2, \\E_4 &= 22 - 82\zeta(3) - 24 \log 2 + 176 \log^2 2 - 256(\log^3 2)/3 + 16\pi^2 \log 2 \\&\quad - 22\pi^2/3.\end{aligned}$$

For  $D_2, D_3, D_4$ , these confirmed known analytic (physics) results. Also:

$$\begin{aligned}E_5 &\stackrel{?}{=} 42 - 1984 \operatorname{Li}_4(1/2) + 189\pi^4/10 - 74\zeta(3) - 1272\zeta(3) \log 2 - 40 \log 2 \\&\quad + 40\pi^2 \log^2 2 - 62\pi^2/3 + 40(\pi^2 \log 2)/3 + 88 \log^4 2 + 464 \log^2 2, \quad (19)\end{aligned}$$

where  $\operatorname{Li}_4$  denotes the [quadra-logarithm](#).

CARMA

## What is that **Limit, II?**

## Stern stuff, II.

- Nonetheless, we obtained 240-digits or more on a highly parallel computer system — impossible without a dimension reduction, and needed for reliable  $D_5, E_5$  hunts.
  - We give the integral in extenso to show the difference between a humanly accessible answer and one a computer finds useful.

In this way, we produced the following evaluations:

$$\begin{aligned}
 D_2 &= 1/3, & D_3 &= 8 + 4\pi^2/3 - 27L_{-3}(2), & D_4 &= 4\pi^2/9 - 1/6 - 7\zeta(3)/2, \\
 E_2 &= 6 - 8\log 2, & E_3 &= 10 - 2\pi^2 - 8\log 2 + 32\log^2 2, \\
 E_4 &= 22 - 82\zeta(3) - 24\log 2 + 176\log^2 2 - 256(\log^3 2)/3 + 16\pi^2\log 2 \\
 &\quad - 22\pi^2/3.
 \end{aligned}$$

For  $D_2, D_3, D_4$ , these confirmed known analytic (physics) results. Also:

$$\begin{aligned}
 E_5 &\stackrel{?}{=} 42 - 1984\text{Li}_4(1/2) + 189\pi^4/10 - 74\zeta(3) - 1272\zeta(3)\log 2 - 40\log 2 \\
 &\quad + 40\pi^2\log^2 2 - 62\pi^2/3 + 40(\pi^2\log 2)/3 + 88\log^4 2 + 464\log^2 2, \quad (19)
 \end{aligned}$$

where  $\text{Li}_4$  denotes the **quadra-logarithm**.

CARMA

## What is that **Limit, II?**

## Stern stuff, II.

- Nonetheless, we obtained 240-digits or more on a highly parallel computer system — impossible without a dimension reduction, and needed for reliable  $D_5, E_5$  hunts.
  - We give the integral in extenso to show the difference between a humanly accessible answer and one a computer finds useful.

In this way, we produced the following evaluations:

$$\begin{aligned}
 D_2 &= 1/3, & D_3 &= 8 + 4\pi^2/3 - 27L_{-3}(2), & D_4 &= 4\pi^2/9 - 1/6 - 7\zeta(3)/2, \\
 E_2 &= 6 - 8\log 2, & E_3 &= 10 - 2\pi^2 - 8\log 2 + 32\log^2 2, \\
 E_4 &= 22 - 82\zeta(3) - 24\log 2 + 176\log^2 2 - 256(\log^3 2)/3 + 16\pi^2\log 2 \\
 &\quad - 22\pi^2/3.
 \end{aligned}$$

For  $D_2, D_3, D_4$ , these confirmed known analytic (physics) results. Also:

$$\begin{aligned}
 E_5 &\stackrel{?}{=} 42 - 1984\text{Li}_4(1/2) + 189\pi^4/10 - 74\zeta(3) - 1272\zeta(3)\log 2 - 40\log 2 \\
 &\quad + 40\pi^2\log^2 2 - 62\pi^2/3 + 40(\pi^2\log 2)/3 + 88\log^4 2 + 464\log^2 2, \quad (19)
 \end{aligned}$$

where  $\text{Li}_4$  denotes the **quadra-logarithm**.

CARMA

## What is that **Limit, II?**

## Data sets

I only understand things through examples and then gradually make them more abstract. I don't think it helped Grothendieck in the least to look at an example. He really got control of the situation by thinking of it in absolutely the most abstract possible way. It's just very strange. That's the way his mind worked. (David Mumford, 2004)

- 1 The form in (19) for  $E_5$  was confirmed to 240-digit accuracy.
- 2 This is 180 digits beyond the level that could be ascribed to numerical round-off; thus we are quite confident in this result.
- 3 We tried but failed to recognize  $D_5$  in terms of similar constants as described in the paper.
- 4 The 500-digit numerical value is accessible<sup>3</sup> if anyone wishes to try to find a closed form; or in the manner of the hard sciences to confirm our data values.

---

<sup>3</sup><http://crd.lbl.gov/~dhbailey/dhbpapers/ising-data.pdf>.

## What is that **Limit, II?**

## Data sets

I only understand things through examples and then gradually make them more abstract. I don't think it helped Grothendieck in the least to look at an example. He really got control of the situation by thinking of it in absolutely the most abstract possible way. It's just very strange. That's the way his mind worked. (David Mumford, 2004)

- 1 The form in (19) for  $E_5$  was confirmed to 240-digit accuracy.
- 2 This is 180 digits beyond the level that could be ascribed to numerical round-off; thus we are quite confident in this result.
- 3 We tried but failed to recognize  $D_5$  in terms of similar constants as described in the paper.
- 4 The 500-digit numerical value is accessible<sup>3</sup> if anyone wishes to try to find a closed form; or in the manner of the hard sciences to confirm our data values.

---

<sup>3</sup><http://crd.lbl.gov/~dhbailey/dhbpapers/ising-data.pdf>.

## What is that **Limit, II?**

## Data sets

I only understand things through examples and then gradually make them more abstract. I don't think it helped Grothendieck in the least to look at an example. He really got control of the situation by thinking of it in absolutely the most abstract possible way. It's just very strange. That's the way his mind worked. (David Mumford, 2004)

- 1 The form in (19) for  $E_5$  was confirmed to 240-digit accuracy.
- 2 This is 180 digits beyond the level that could be ascribed to numerical round-off; thus we are quite confident in this result.
- 3 We tried but failed to recognize  $D_5$  in terms of similar constants as described in the paper.
- 4 The 500-digit numerical value is accessible<sup>3</sup> if anyone wishes to try to find a closed form; or in the manner of the hard sciences to confirm our data values.

---

<sup>3</sup><http://crd.lbl.gov/~dhbailey/dhbpapers/ising-data.pdf>.

## What is that **Limit, II?**

## Data sets

I only understand things through examples and then gradually make them more abstract. I don't think it helped Grothendieck in the least to look at an example. He really got control of the situation by thinking of it in absolutely the most abstract possible way. It's just very strange. That's the way his mind worked. (David Mumford, 2004)

- 1 The form in (19) for  $E_5$  was confirmed to 240-digit accuracy.
- 2 This is 180 digits beyond the level that could be ascribed to numerical round-off; thus we are quite confident in this result.
- 3 We tried but failed to recognize  $D_5$  in terms of similar constants as described in the paper.
- 4 The 500-digit numerical value is accessible<sup>3</sup> if anyone wishes to try to find a closed form; or in the manner of the hard sciences to confirm our data values.

---

<sup>3</sup><http://crd.lbl.gov/~dhbailey/dhbpapers/ising-data.pdf>.

## 9. What is that **Transition value**?

### Example (Weakly coupling oscillators)

In an important analysis of coupled *Winfree oscillators*, Quinn, Rand, and Strogatz looked at an  $N$ -oscillator scenario whose bifurcation phase offset  $\phi$  is implicitly defined, with a conjectured asymptotic behavior:  $\sin \phi \sim 1 - c_1/N$ ; and with experimental estimate  $c_1 = 0.605443657\dots$ . We derived the exact value of this “QRS constant”:

$c_1$  is the *unique zero* of the **Hurwitz zeta**  $\zeta(1/2, z/2)$  for  $z \in (0, 2)$ .

- We were able to prove the conjectured behavior. Moreover, we sketched the higher-order asymptotic behavior; something that would have been impossible without discovery of an analytic formula.

## 9. What is that **Transition value**?

### Example (Weakly coupling oscillators)

In an important analysis of coupled *Winfree oscillators*, Quinn, Rand, and Strogatz looked at an  $N$ -oscillator scenario whose bifurcation phase offset  $\phi$  is implicitly defined, with a conjectured asymptotic behavior:  $\sin \phi \sim 1 - c_1/N$ ; and with experimental estimate  $c_1 = 0.605443657\dots$ . We derived the exact value of this “QRS constant”:

$c_1$  is the *unique zero* of the **Hurwitz zeta**  $\zeta(1/2, z/2)$  for  $z \in (0, 2)$ .

- We were able to prove the conjectured behavior. Moreover, we sketched the higher-order asymptotic behavior; something that would have been impossible without discovery of an analytic formula.

# What is that Transition value?

# Chimera

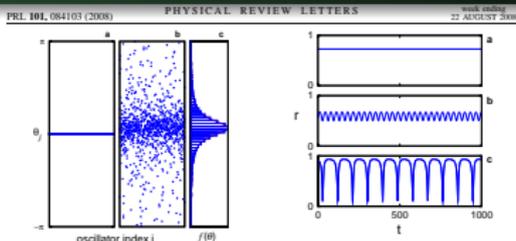


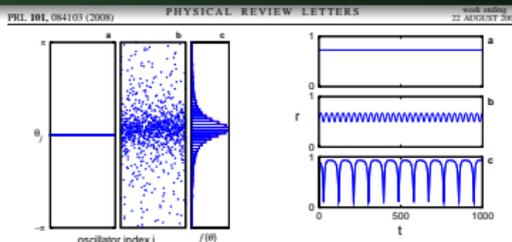
FIG. 1 (color online). Snapshot of a chimera state, obtained by numerical integration of (1) with  $\beta = 0.1$ ,  $A = 0.2$ , and  $N_1 = N_2 = 1024$ . (a) Synchronized population. (b) Desynchronized population. (c) Density of desynchronized phases predicted by Eqs. (6) and (12) (smooth curve) agrees with observed histogram.

FIG. 2 (color online). Order parameter  $r$  versus time. In all three panels,  $N_1 = N_2 = 128$  and  $\beta = 0.1$ . (a)  $A = 0.12$ : stable chimera; (b)  $A = 0.28$ : breathing chimera; (c)  $A = 0.35$ : long-period breather. Numerical integration began from an initial condition close to the chimera state, and plots shown begin after allowing a transient time of 2000 units.

- Does this deserve to be called a closed form?
  - Resoundingly 'yes', unless all inverse functions such as that in Bornemann's probability are to be eschewed.
- Such QRS constants are especially interesting in light of recent work by Strogatz, Lang et al on *chimera* — coupled systems which self-organize in part and remain disorganized elsewhere.
  - Now numerical limits still need a closed form.
- Often, the need for high accuracy computation drives development of effective analytic expressions which in turn shed substantial light on the subject being studied.

# What is that Transition value?

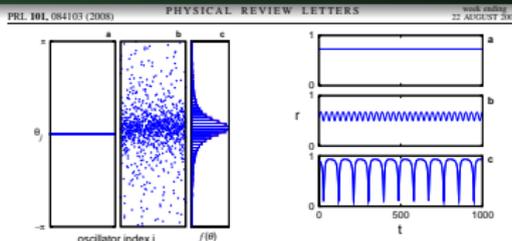
# Chimera



- Does this deserve to be called a closed form?
  - Resoundingly ‘yes’, unless all inverse functions such as that in Bornemann’s probability are to be eschewed.
- Such QRS constants are especially interesting in light of recent work by Strogatz, Lang et al on *chimera* — coupled systems which self-organize in part and remain disorganized elsewhere.
  - Now numerical limits still need a closed form.
- Often, the need for high accuracy computation drives development of effective analytic expressions which in turn shed substantial light on the subject being studied.

# What is that Transition value?

# Chimera



- Does this deserve to be called a closed form?
  - Resoundingly 'yes', unless all inverse functions such as that in Bornemann's probability are to be eschewed.
- Such QRS constants are especially interesting in light of recent work by Strogatz, Lang et al on *chimera* — coupled systems which self-organize in part and remain disorganized elsewhere.
  - Now numerical limits still need a closed form.
- Often, the need for high accuracy computation drives development of effective analytic expressions which in turn shed substantial light on the subject being studied.

# What is that Transition value?

# Chimera

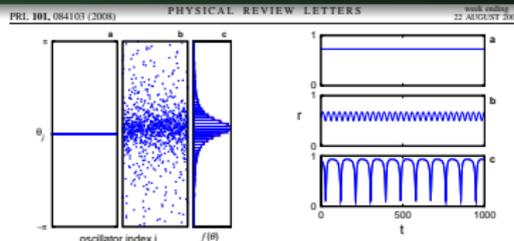


FIG. 1 (color online). Snapshot of a chimera state, obtained by numerical integration of (1) with  $\beta = 0.1$ ,  $A = 0.2$ , and  $N_1 = N_2 = 1024$ . (a) Synchronized population. (b) Desynchronized population. (c) Density of desynchronized phases predicted by Eqs. (6) and (12) (smooth curve) agrees with observed histogram.

FIG. 2 (color online). Order parameter  $r$  versus time. In all three panels,  $N_1 = N_2 = 128$  and  $\beta = 0.1$ . (a)  $A = 0.12$ : stable chimera; (b)  $A = 0.28$ : breathing chimera; (c)  $A = 0.35$ : incoherent breather. Numerical integration began from an initial condition close to the chimera state, and plots shown begin after allowing a transient time of 2000 units.

- Does this deserve to be called a closed form?
  - Resoundingly 'yes', unless all inverse functions such as that in Bornemann's probability are to be eschewed.
- Such QRS constants are especially interesting in light of recent work by Strogatz, Lang et al on *chimera* — coupled systems which self-organize in part and remain disorganized elsewhere.
  - Now numerical limits still need a closed form.
- Often, the need for high accuracy computation drives development of effective analytic expressions which in turn shed substantial light on the subject being studied.

## 10. What is that **Expectation**?

## Box integrals

- There is much recent research on calculation of **expected distances** of points inside a hypercube to the hypercube  
– or expected distances between points in a hypercube, etc.
- Some expectations  $\langle |\vec{r}| \rangle$  for random  $\vec{r} \in [0, 1]^n$  are

### Example

$$n = 2 \quad \frac{\sqrt{2}}{3} + \frac{1}{3} \log(1 + \sqrt{2}).$$

$$n = 3 \quad \frac{1}{4}\sqrt{3} - \frac{1}{24}\pi + \frac{1}{2} \log(2 + \sqrt{3}).$$

$$n = 4 \quad \frac{2}{5} - \frac{G}{10} + \frac{3}{10} \text{Ti}_2(3 - 2\sqrt{2}) + \log 3 - \frac{7\sqrt{2}}{10} \arctan\left(\frac{1}{\sqrt{8}}\right).$$

- Box integrals are not just a mathematician's curiosity — they are being used to assess randomness of (rat) brain synapses positioned within a parallelepiped. But now we (B-Crandall-Rose) wish to use **Cantor Boxes**.

## 10. What is that **Expectation**?

## Box integrals

- There is much recent research on calculation of **expected distances** of points inside a hypercube to the hypercube  
– or expected distances between points in a hypercube, etc.
- Some expectations  $\langle |\vec{r}| \rangle$  for random  $\vec{r} \in [0, 1]^n$  are

### Example

$$n = 2 \quad \frac{\sqrt{2}}{3} + \frac{1}{3} \log(1 + \sqrt{2}).$$

$$n = 3 \quad \frac{1}{4}\sqrt{3} - \frac{1}{24}\pi + \frac{1}{2} \log(2 + \sqrt{3}).$$

$$n = 4 \quad \frac{2}{5} - \frac{G}{10} + \frac{3}{10} \text{Ti}_2(3 - 2\sqrt{2}) + \log 3 - \frac{7\sqrt{2}}{10} \arctan\left(\frac{1}{\sqrt{8}}\right).$$

- Box integrals are not just a mathematician's curiosity — they are being used to assess randomness of (rat) brain synapses positioned within a parallelepiped. But now we (B-Crandall-Rose) wish to use Cantor Boxes.

## 10. What is that **Expectation**?

## Box integrals

- There is much recent research on calculation of **expected distances** of points inside a hypercube to the hypercube  
– or expected distances between points in a hypercube, etc.
- Some expectations  $\langle |\vec{r}| \rangle$  for random  $\vec{r} \in [0, 1]^n$  are

### Example

$$n = 2 \quad \frac{\sqrt{2}}{3} + \frac{1}{3} \log(1 + \sqrt{2}).$$

$$n = 3 \quad \frac{1}{4}\sqrt{3} - \frac{1}{24}\pi + \frac{1}{2} \log(2 + \sqrt{3}).$$

$$n = 4 \quad \frac{2}{5} - \frac{G}{10} + \frac{3}{10} \text{Ti}_2(3 - 2\sqrt{2}) + \log 3 - \frac{7\sqrt{2}}{10} \arctan\left(\frac{1}{\sqrt{8}}\right).$$

- Box integrals are not just a mathematician's curiosity — they are being used to assess randomness of **(rat) brain synapses** positioned within a parallelepiped. But now we (B-Crandall-Rose) wish to use **Cantor Boxes**.

# What is that Expectation?

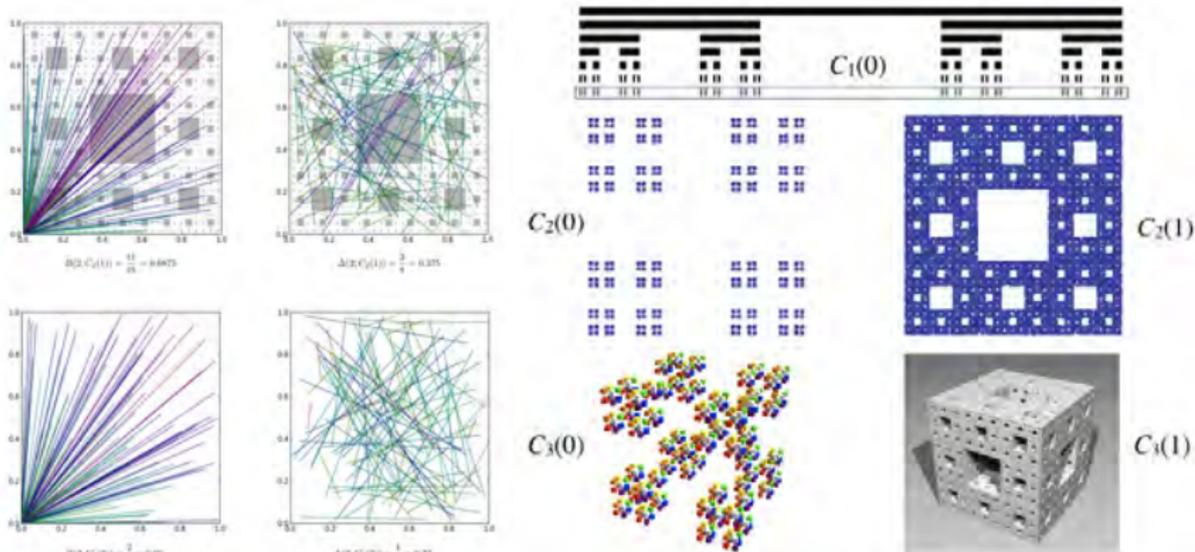


Figure :  $B(2, C_2(1))$  (top-left) average squared distance of a carpet point from origin;  $\Delta(2, C_1(1))$  (top-right) expected squared separation of two carpet points. Below corresponding quantities over unit square. As distance increases, colour shifts to violet end of visible spectrum)

## What is that Dimension?

## Hyperclosure, 1.

A very recent result is that every box integral  $\langle |\vec{r}|^n \rangle$  for integer  $n$ , and dimensions 1, 2, 3, 4, 5 are “hyperclosed”.

- Five-dimensional box integrals have been especially difficult, depending on knowledge of a hyperclosed form for a single definite integral  $J(3)$ , where

$$J(t) := \int_{[0,1]^2} \frac{\log(t + x^2 + y^2)}{(1 + x^2)(1 + y^2)} dx dy. \quad (20)$$

- BCC (2011) proved hyperclosure of  $J(t)$  for algebraic  $t \geq 0$ . Thus  $\langle |\vec{r}|^{-2} \rangle$  for  $\vec{r} \in [0, 1]^5$  can be written in explicit form involving a  $10^5$ -character symbolic  $J(3)$ .
- We reduced the 5-dim box value to “only”  $10^4$  characters. 

## What is that Dimension?

## Hyperclosure, 1.

A very recent result is that every box integral  $\langle |\vec{r}|^n \rangle$  for integer  $n$ , and dimensions 1, 2, 3, 4, 5 are “hyperclosed”.

- Five-dimensional box integrals have been especially difficult, depending on knowledge of a hyperclosed form for a single definite integral  $J(3)$ , where

$$J(t) := \int_{[0,1]^2} \frac{\log(t + x^2 + y^2)}{(1 + x^2)(1 + y^2)} dx dy. \quad (20)$$

- BCC (2011) proved hyperclosure of  $J(t)$  for algebraic  $t \geq 0$ . Thus  $\langle |\vec{r}|^{-2} \rangle$  for  $\vec{r} \in [0, 1]^5$  can be written in explicit form involving a  $10^5$ -character symbolic  $J(3)$ .
- We reduced the 5-dim box value to “only”  $10^4$  characters. 

## What is that Dimension?

## Hyperclosure, 1.

A very recent result is that every box integral  $\langle |\vec{r}|^n \rangle$  for integer  $n$ , and dimensions 1, 2, 3, 4, 5 are “hyperclosed”.

- Five-dimensional box integrals have been especially difficult, depending on knowledge of a hyperclosed form for a single definite integral  $J(3)$ , where

$$J(t) := \int_{[0,1]^2} \frac{\log(t + x^2 + y^2)}{(1 + x^2)(1 + y^2)} dx dy. \quad (20)$$

- BCC (2011) proved hyperclosure of  $J(t)$  for algebraic  $t \geq 0$ . Thus  $\langle |\vec{r}|^{-2} \rangle$  for  $\vec{r} \in [0, 1]^5$  can be written in explicit form involving a  $10^5$ -character symbolic  $J(3)$ .
- We reduced the 5-dim box value to “only”  $10^4$  characters. 

## What is that Dimension?

## Hyperclosure, 1.

A very recent result is that every box integral  $\langle |\vec{r}|^n \rangle$  for integer  $n$ , and dimensions 1, 2, 3, 4, 5 are “hyperclosed”.

- Five-dimensional box integrals have been especially difficult, depending on knowledge of a hyperclosed form for a single definite integral  $J(3)$ , where

$$J(t) := \int_{[0,1]^2} \frac{\log(t + x^2 + y^2)}{(1 + x^2)(1 + y^2)} dx dy. \quad (20)$$

- BCC (2011) proved hyperclosure of  $J(t)$  for algebraic  $t \geq 0$ . Thus  $\langle |\vec{r}|^{-2} \rangle$  for  $\vec{r} \in [0, 1]^5$  can be written in explicit form involving a  $10^5$ -character symbolic  $J(3)$ .
- We reduced the 5-dim box value to “only”  $10^4$  characters. 

## What is that Dimension?

## Hyperclosure, 2.

A companion integral  $J(2)$  also starts out with about  $10^5$  characters but reduces stunningly to a only a few dozen characters:

$$J(2) = \frac{\pi^2}{8} \log 2 - \frac{7}{48} \zeta(3) + \frac{11}{24} \pi \operatorname{Cl}_2\left(\frac{\pi}{6}\right) - \frac{29}{24} \pi \operatorname{Cl}_2\left(\frac{5\pi}{6}\right), \quad (21)$$

—  $\operatorname{Cl}_2(\theta) := \sum_{n \geq 1} \sin(n\theta)/n^2$  a simple non-elementary Fourier series).

Thomas Clausen (1801-1885) learned to read at 12.

He computed  $\pi$  to 247 places in 1847 using a Machin formula.



- Automating such reductions requires a sophisticated simplification scheme plus a very large and extensible knowledge base.
- With Alex Kaiser we are designing software to automate this process and to use before submission of any equation-rich paper:  
<http://www.carma.newcastle.edu.au/jon/auto.pdf>

CARMA

## What is that Dimension?

## Hyperclosure, 2.

A companion integral  $J(2)$  also starts out with about  $10^5$  characters but reduces stunningly to a only a few dozen characters:

$$J(2) = \frac{\pi^2}{8} \log 2 - \frac{7}{48} \zeta(3) + \frac{11}{24} \pi \operatorname{Cl}_2\left(\frac{\pi}{6}\right) - \frac{29}{24} \pi \operatorname{Cl}_2\left(\frac{5\pi}{6}\right), \quad (21)$$

—  $\operatorname{Cl}_2(\theta) := \sum_{n \geq 1} \sin(n\theta)/n^2$  a simple non-elementary Fourier series).

Thomas Clausen (1801-1885) learned to read at 12.

He computed  $\pi$  to 247 places in 1847 using a Machin formula.



- Automating such reductions requires a sophisticated simplification scheme plus a very large and extensible knowledge base.
- With Alex Kaiser we are designing software to automate this process and to use before submission of any equation-rich paper:  
<http://www.carma.newcastle.edu.au/jon/auto.pdf>

## What is that Dimension?

## Hyperclosure, 2.

A companion integral  $J(2)$  also starts out with about  $10^5$  characters but reduces stunningly to a only a few dozen characters:

$$J(2) = \frac{\pi^2}{8} \log 2 - \frac{7}{48} \zeta(3) + \frac{11}{24} \pi \operatorname{Cl}_2\left(\frac{\pi}{6}\right) - \frac{29}{24} \pi \operatorname{Cl}_2\left(\frac{5\pi}{6}\right), \quad (21)$$

—  $\operatorname{Cl}_2(\theta) := \sum_{n \geq 1} \sin(n\theta)/n^2$  a simple non-elementary Fourier series).

Thomas Clausen (1801-1885) learned to read at 12.

He computed  $\pi$  to 247 places in 1847 using a Machin formula.



- Automating such reductions requires a sophisticated simplification scheme plus a very large and extensible knowledge base.
- With Alex Kaiser we are designing software to automate this process and to use before submission of any equation-rich paper:  
<http://www.carma.newcastle.edu.au/jon/auto.pdf>

CARMA

## What is that Dimension?

## Hyperclosure, 2.

A companion integral  $J(2)$  also starts out with about  $10^5$  characters but reduces stunningly to a only a few dozen characters:

$$J(2) = \frac{\pi^2}{8} \log 2 - \frac{7}{48} \zeta(3) + \frac{11}{24} \pi \operatorname{Cl}_2\left(\frac{\pi}{6}\right) - \frac{29}{24} \pi \operatorname{Cl}_2\left(\frac{5\pi}{6}\right), \quad (21)$$

—  $\operatorname{Cl}_2(\theta) := \sum_{n \geq 1} \sin(n\theta)/n^2$  a simple non-elementary Fourier series).

Thomas Clausen (1801-1885) learned to read at 12.

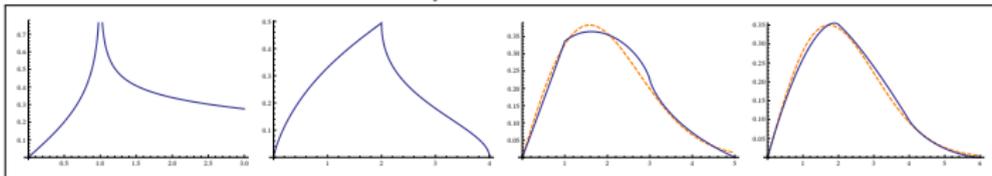
He computed  $\pi$  to 247 places in 1847 using a Machin formula.



- Automating such reductions requires a sophisticated simplification scheme plus a very large and extensible knowledge base.
- With Alex Kaiser we are designing software to automate this process and to use before submission of any equation-rich paper:  
<http://www.carma.newcastle.edu.au/jon/auto.pdf>

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



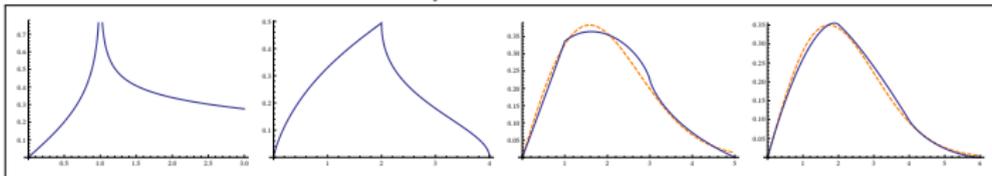
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



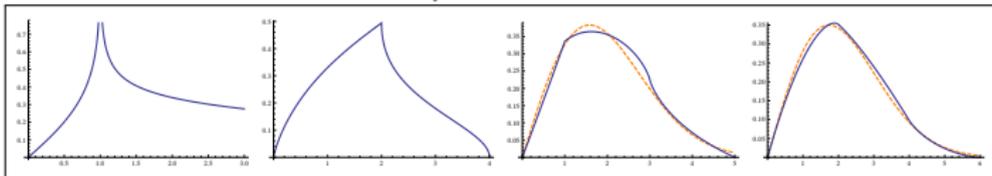
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



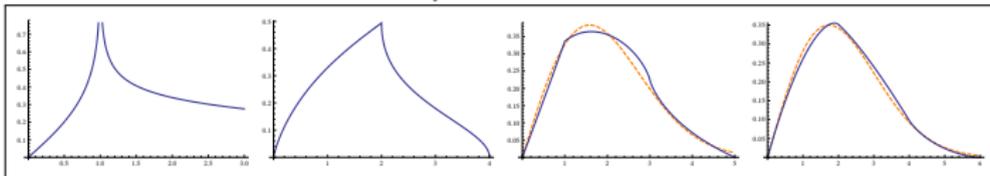
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



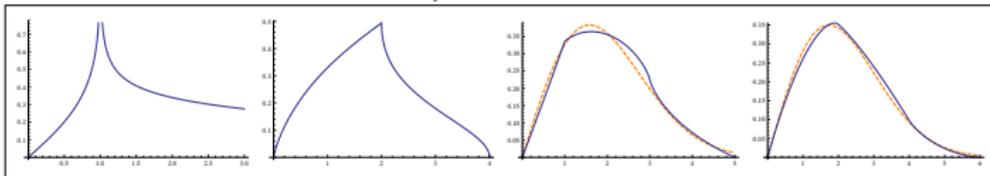
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



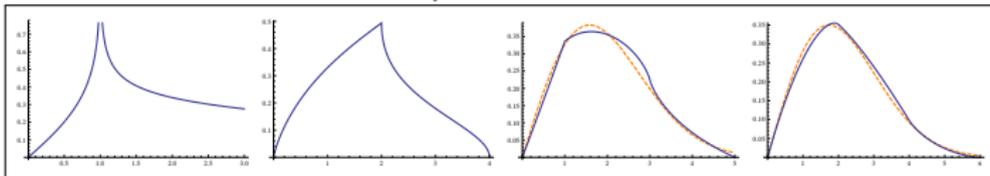
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



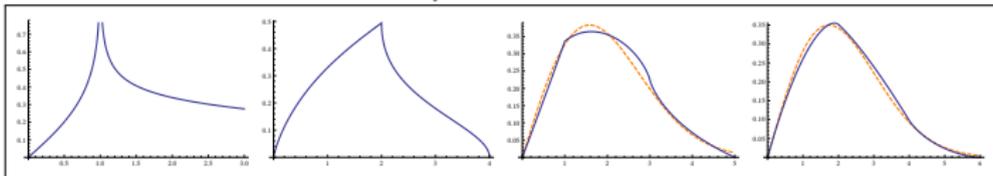
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



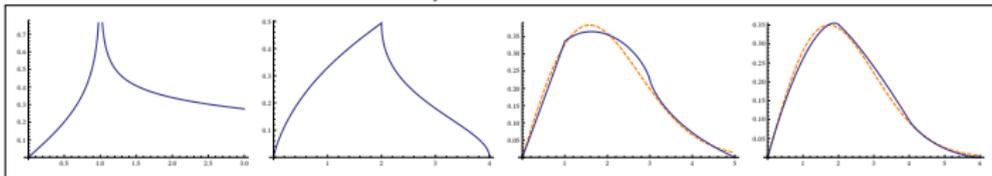
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



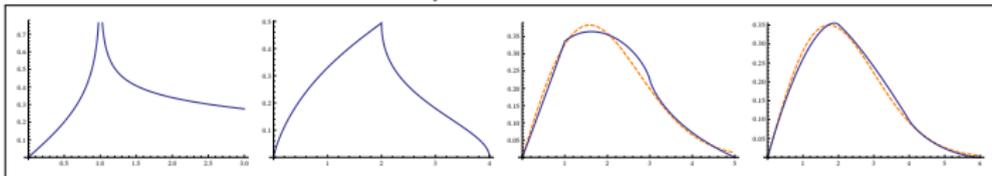
- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:



- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

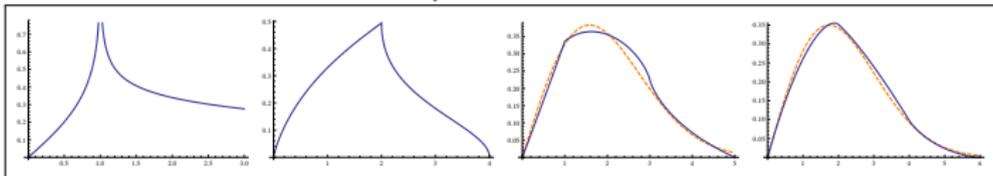
This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.

- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## 11. What is that Density?

Current work with Straub, Wan and Zudilin looks at classical short uniform random walks in the plane:

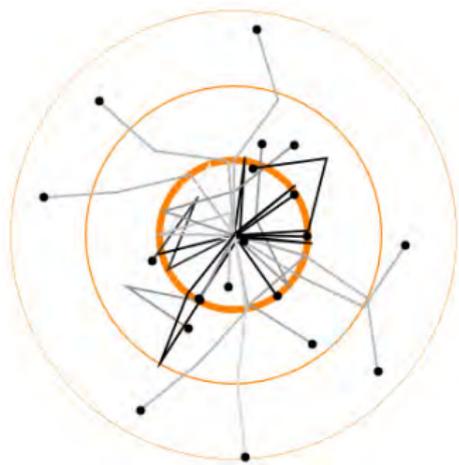


- Radial densities  $p_n$  of a random planar walk.
  - especially  $p_3, p_4, p_5$  (as above with  $p_6$ ).
- Expectations and moments  $W_n(s)$ .

This led Straub and JMB to make detailed study of:

- Mahler Measures  $\mu(P)$  and logsin integrals
  - $\mu(1 + x_1 + \cdots + x_{n-1}) = W'_n(0)$  is known for  $n = 3, 4, 5, 6$ .
- Multiple Mahler measures like  $\mu_n(1 + x + y)$  and QFT.
- The next presentation describes what we know. Hidden below the surface is much use of Meijer-G functions.

## Visualising Three Step Walks



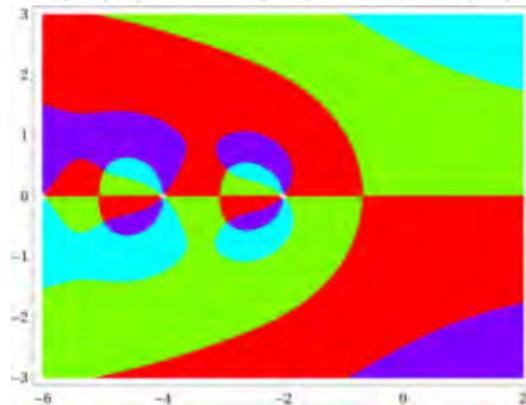
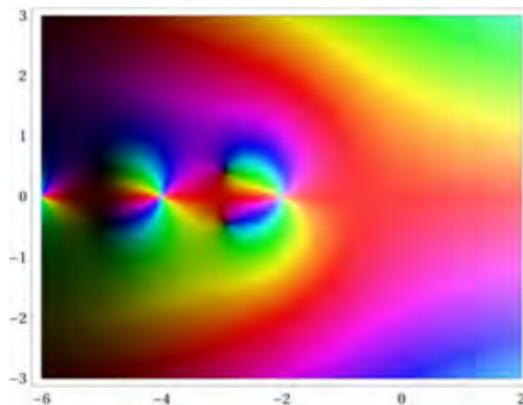
## Moments of a Four Step Walk

Theorem (Meijer-G form for  $W_4$ )

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

$$W_4(s) = \frac{2^s \Gamma(1 + \frac{s}{2})}{\pi \Gamma(-\frac{s}{2})} G_{44}^{22} \left( \begin{matrix} 1, \frac{1-s}{2}, 1, 1 \\ \frac{1}{2}, -\frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \end{matrix} \middle| 1 \right). \quad (22)$$

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



CARMA

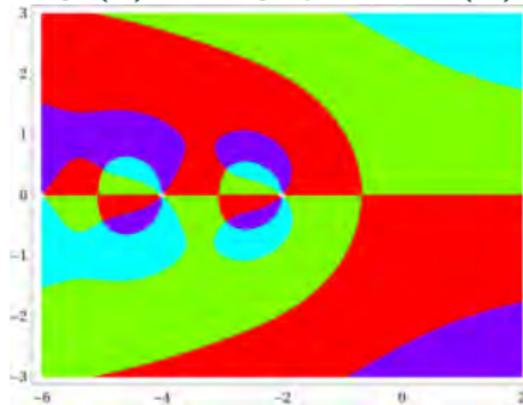
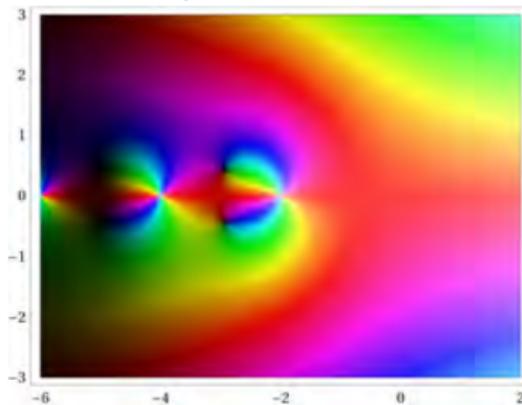
## Moments of a Four Step Walk

Theorem (Meijer-G form for  $W_4$ )

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

$$W_4(s) = \frac{2^s \Gamma(1 + \frac{s}{2})}{\pi \Gamma(-\frac{s}{2})} G_{44}^{22} \left( \begin{matrix} 1, \frac{1-s}{2}, 1, 1 \\ \frac{1}{2}, -\frac{s}{2}, -\frac{s}{2}, -\frac{s}{2} \end{matrix} \middle| 1 \right). \quad (22)$$

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



## Part II (as time permits) and Conclusions

### Part II *Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA's dynamic dictionary).
- 6 Thank you!

## Part II (as time permits) and Conclusions

### Part II *Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA's dynamic dictionary).
- 6 Thank you!

## Part II (as time permits) and Conclusions

### *Part II Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA's dynamic dictionary).
- 6 Thank you!

## Part II (as time permits) and Conclusions

*Part II Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA's dynamic dictionary).
- 6 Thank you!

## Part II (as time permits) and Conclusions

**Part II** *Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our **log-sine and MZV algorithms** uncovered many, many **errors** in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated **simplification, validation and correction** tools are more and more important.
- 5 As are projects like the **DDMF** (INRIA's dynamic dictionary).
- 6 **Thank you!**

## Part II (as time permits) and Conclusions

*Part II Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA’s dynamic dictionary).
- 6 Thank you!

## Part II (as time permits) and Conclusions

*Part II Hypergeometric evaluations of the densities of short random walks*

<http://carma.newcastle.edu.au/jon/densities-as.pdf>

### Conclusions

- 1 We still lack a complete accounting of  $\mu_n(1+x+y)$  and are trying to resolve “the crisis of the 6th root in QFT.”
- 2 Our log-sine and MZV algorithms uncovered many, many errors in the literature — old and new.
- 3 We are also filling gaps such as:
  - Euler sum values like  $\zeta(\overline{2n+1}, 1)$  in terms of  $\text{Ls}_{2n}^{(2n-3)}(\pi)$ .
- 4 Automated simplification, validation and correction tools are more and more important.
- 5 As are projects like the DDMF (INRIA’s dynamic dictionary).
- 6 Thank you!