

# Experimental Mathematics: Computational Paths to Discovery



## What is HIGH PERFORMANCE MATHEMATICS?

Jonathan Borwein, FRSC [www.cs.dal.ca/~jborwein](http://www.cs.dal.ca/~jborwein)

 Canada Research Chair in Collaborative Technology

*"I feel so strongly about the wrongness of reading a lecture that my language may seem immoderate .... The spoken word and the written word are quite different arts .... I feel that to collect an audience and then read one's material is like inviting a friend to go for a walk and asking him not to mind if you go alongside him in your car."*

Sir Lawrence Bragg

What would he say about .ppt?

Atlantic Computational Excellence Network



Revised 11/5/05

# Outline. What is HIGH PERFORMANCE MATHEMATICS?

## 1. Visual Data Mining in Mathematics.

- ✓ Fractals, Polynomials, Continued Fractions, Pseudospectra

## 2. High Precision Mathematics.

## 3. Integer Relation Methods.

- ✓ Chaos, Zeta and the Riemann Hypothesis, HexPi and Normality

## 4. Inverse Symbolic Computation.

- ✓ A problem of Knuth,  $\pi/8$ , Extreme Quadrature

## 5. The Future is Here.

- ✓ D-DRIVE: Examples and Issues

## 6. Conclusion.

- ✓ Engines of Discovery. The 21<sup>st</sup> Century Revolution
  - ✓ Long Range Plan for HPC in Canada



This picture is worth 100,000 ENIACs





# Indra's Pearls

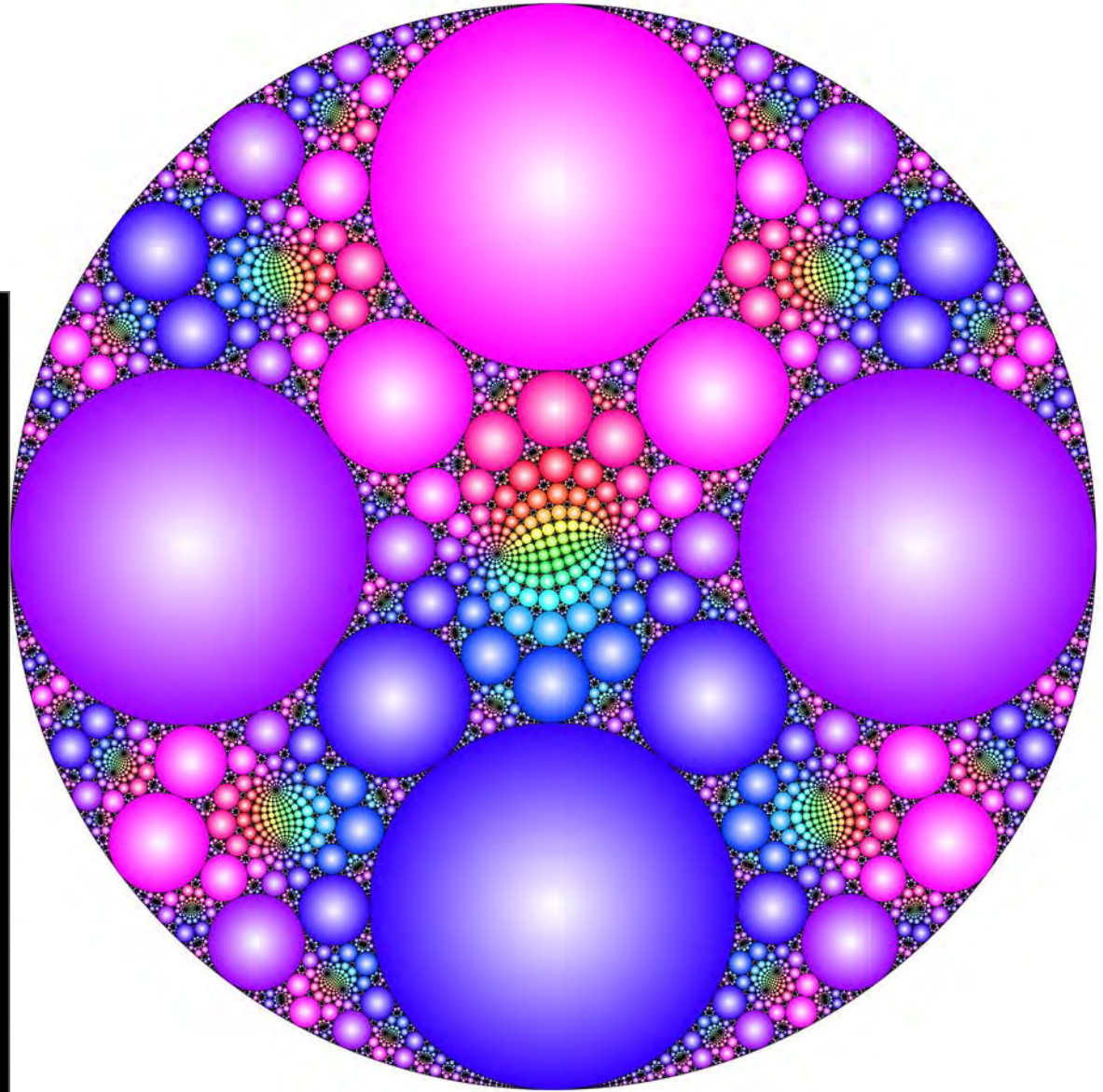
A merging of 19<sup>th</sup>  
and 21<sup>st</sup> Centuries

INDRA'S  
PEARLS *The Vision of Felix Klein*

David Mumford, Caroline Series, David Wright



CAMBRIDGE

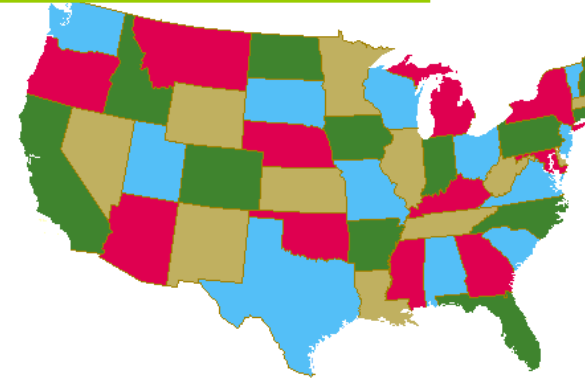


2002: <http://klein.math.okstate.edu/IndrasPearls/>

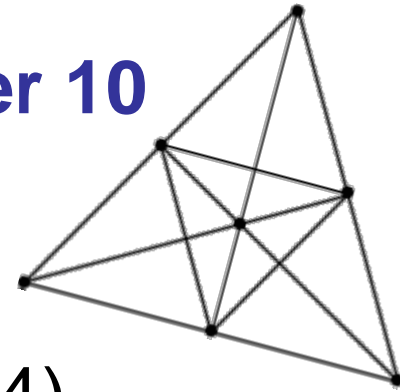
# Grand Challenges in Mathematics (CISE 2000)

Are few and far between

- **Four Colour Theorem** (1976, 1997)
- **Kepler's problem** (Hales, 2004-10)
  - next slide



- **Nonexistence of Projective Plane of Order 10**
  - $10^2+10+1$  lines and points on each other (n-fold)
    - 2000 Cray hrs in 1990
    - next similar case: 18 needs  $10^{12}$  hours?



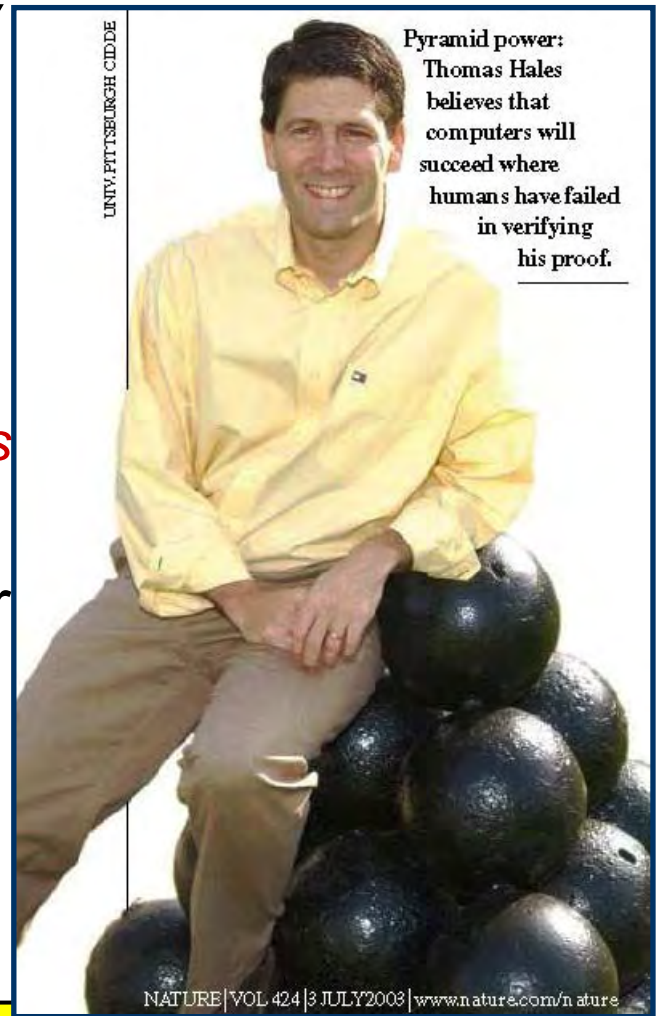
Fano plane  
of order 2

- **Fermat's Last Theorem** (Wiles 1993, 1994)
  - By contrast, any counterexample was too big to find (1985)

$$x^N + y^N = z^N, N > 2$$

has only trivial integer solutions

- **Kepler's conjecture**: *the densest way to stack spheres is in a pyramid*
  - oldest problem in discrete geometry
  - most interesting recent example of computer assisted proof
  - published in *Annals of Mathematics* with an "only 99% checked" disclaimer
  - Many varied reactions. *In Math, Computers Don't Lie. Or Do They?* (NYT, 6/4/04)
- **Famous earlier examples**: Four Color Theorem and Non-existence of a Projective Plane of Order 10.
  - the three raise quite distinct questions - both real and specious
  - as does status of classification of **Finite Simple Groups**

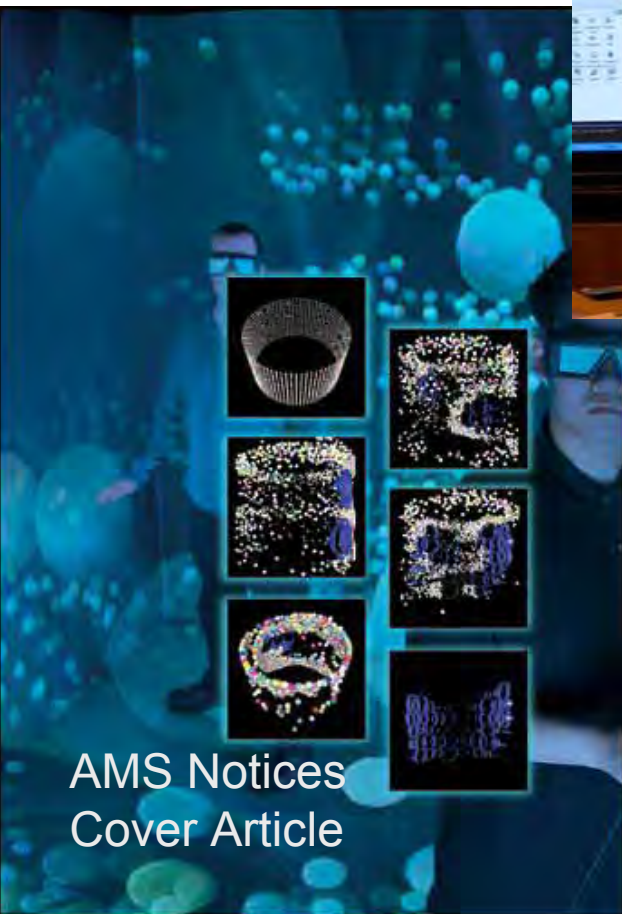


**Formal Proof theory** (code validation) has received an unexpected boost: automated proofs *may* now exist of the Four Color Theorem and Prime Number Theorem

- COQ: *When is a proof a proof?* Economist, April 2005



# DDRIVE's Five SMART Touch Sensitive Interwoven Screens



My intention is to show a variety of mathematical uses of high performance computing and communicating as part of

## Experimental Inductive Mathematics

Our web site:

[www.experimentalmath.info](http://www.experimentalmath.info)

contains all links and references

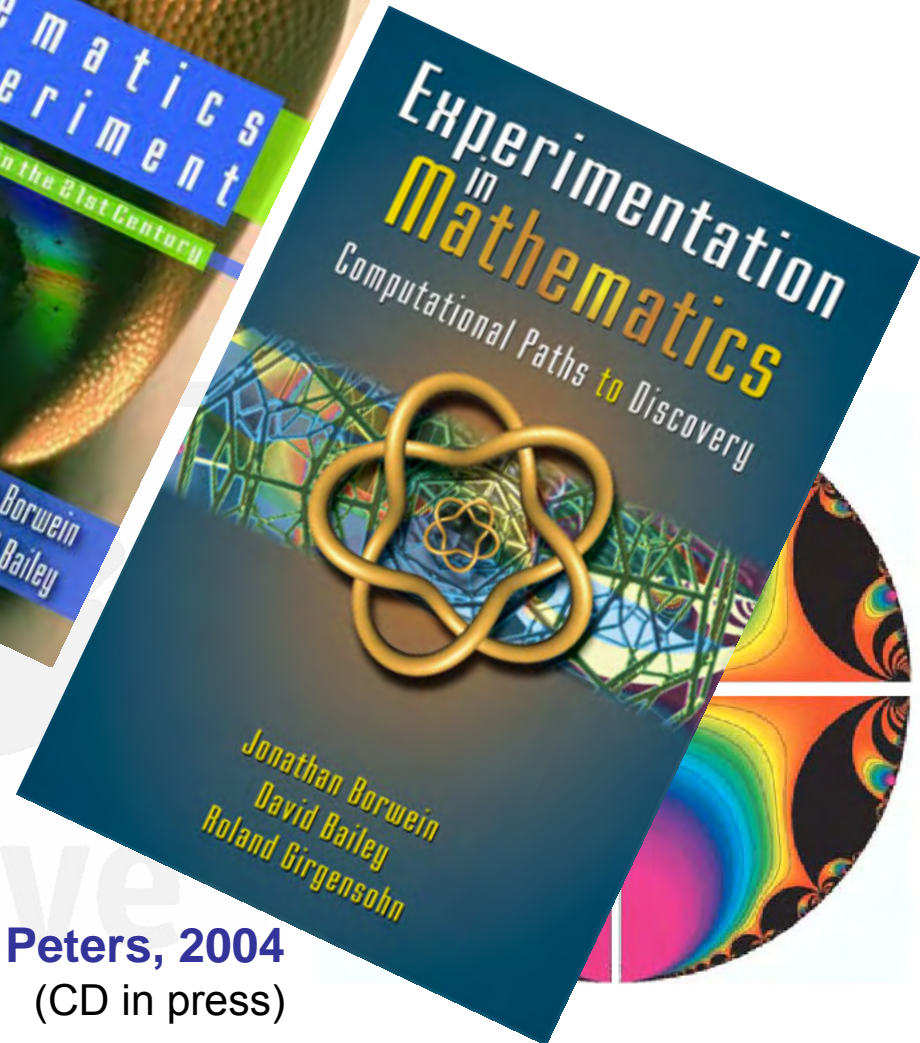
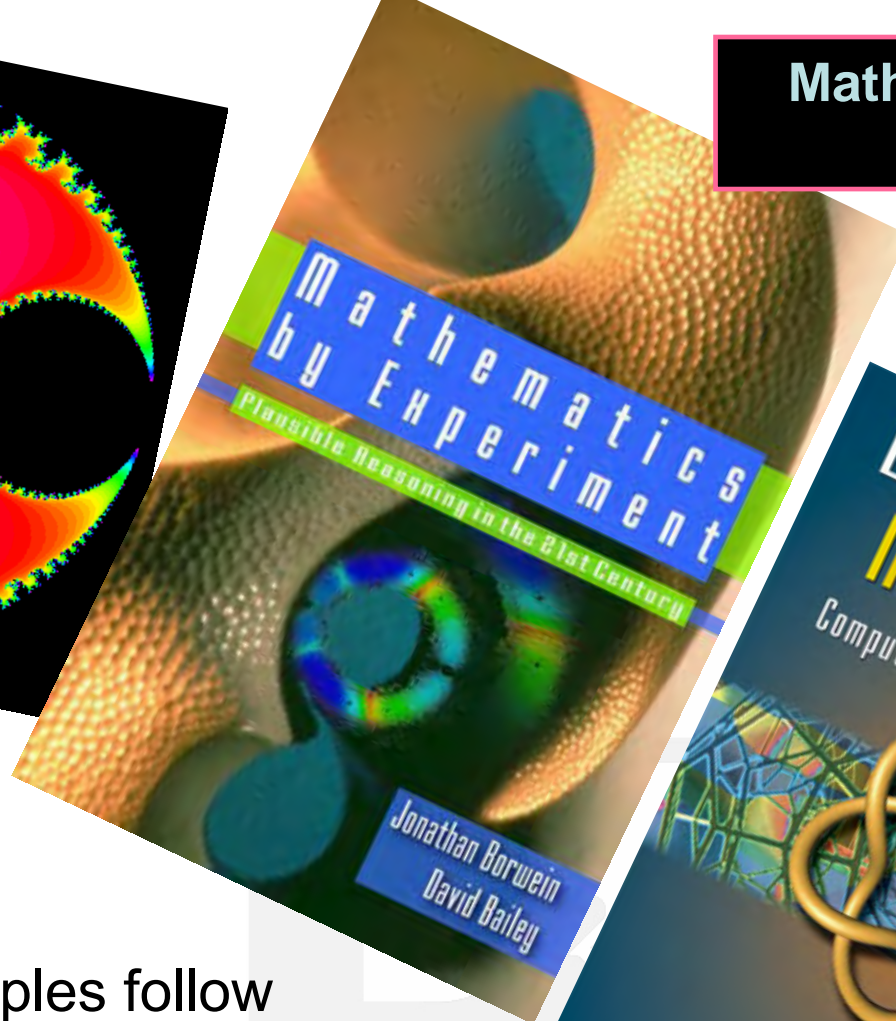
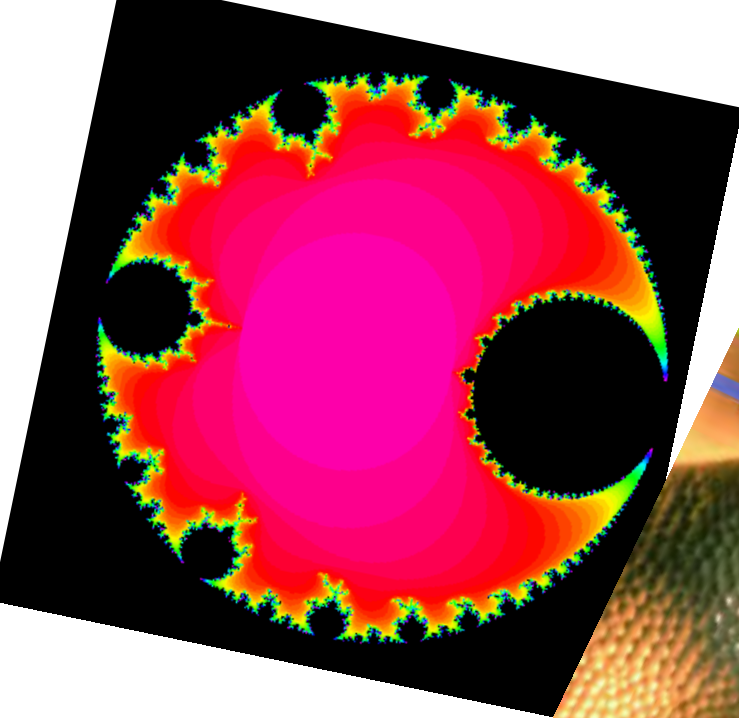
*"Elsewhere Kronecker said ``In mathematics, I recognize true scientific value only in concrete mathematical truths, or to put it more pointedly, only in mathematical formulas." ... I would rather say ``computations" than ``formulas", but my view is essentially the same."*

Harold Edwards, *Essays in Constructive Mathematics*, 2004





# Mathematical Data Mining

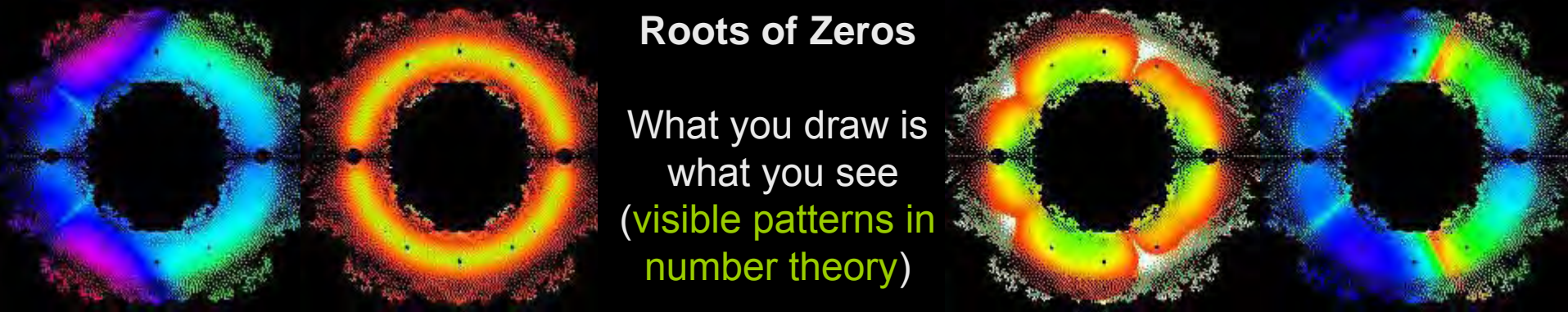


An unusual Mandelbrot parameterization

Three **visual** examples follow

- ✓ Roots of 'zero-one' polynomials
- ✓ Ramanujan's continued fraction
- ✓ Sparsity and Pseudospectra

AK Peters, 2004  
(CD in press)



## Roots of Zeros

What you draw is  
what you see  
(**visible patterns in  
number theory**)

**Striking fractal patterns formed by plotting complex zeros for all polynomials in powers of  $x$  with coefficients 1 and -1 to degree 18**

Coloration is by sensitivity of polynomials to slight variation around the values of the zeros. The color scale represents a normalized sensitivity to the range of values; red is insensitive to violet which is strongly sensitive.

- All zeros are pictured (at **3600 dpi**)
- Figure 1b is colored by their local density
- Figure 1d shows sensitivity relative to the  $x^9$  term
- **The white and orange striations are not understood**

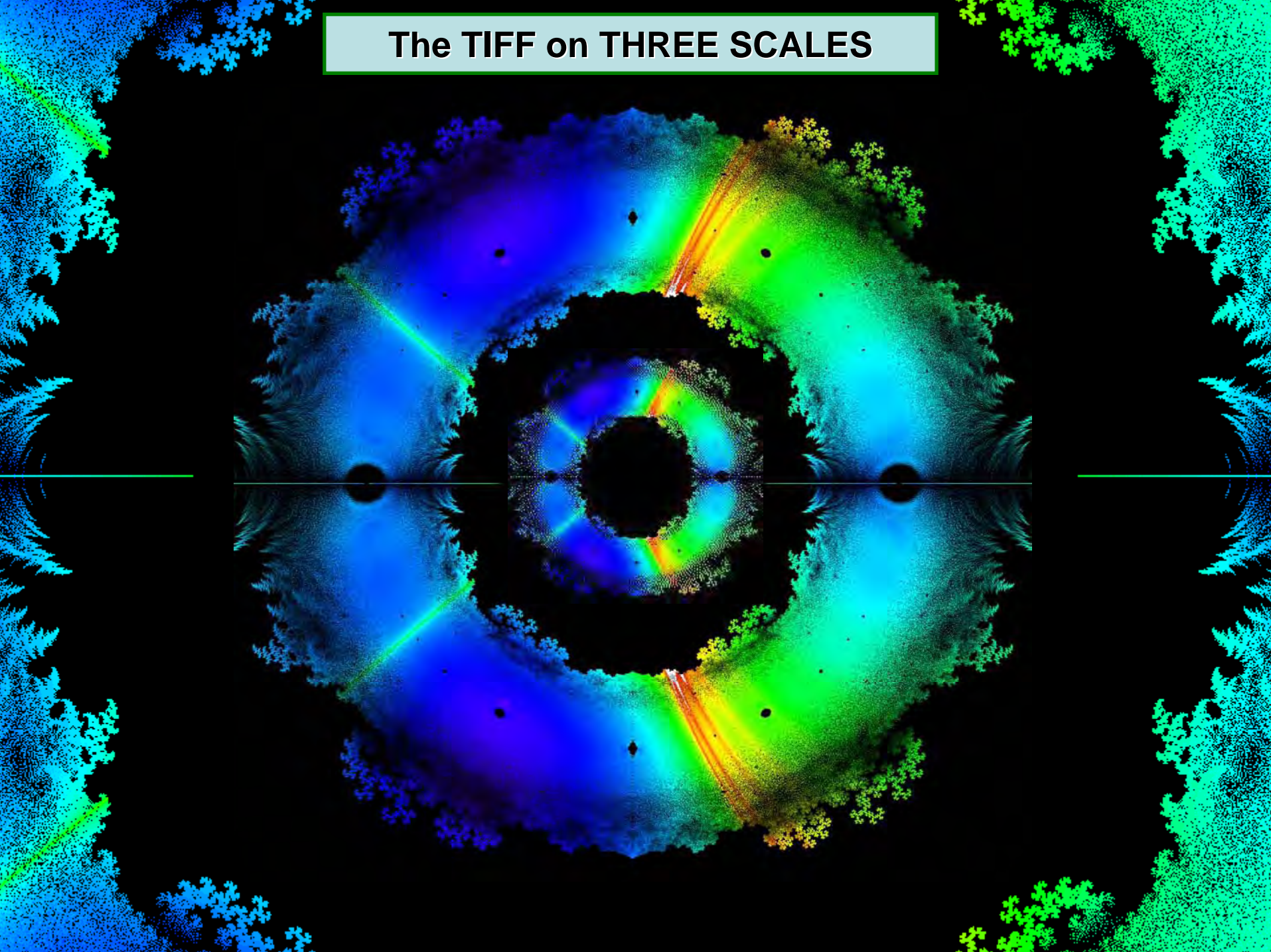
A wide variety of patterns and features become visible, leading researchers to totally unexpected mathematical results

*"The idea that we could make biology mathematical, I think, perhaps is not working, but what is happening, strangely enough, is that maybe mathematics will become biological!"*

Greg Chaitin, [Interview](#), 2000.

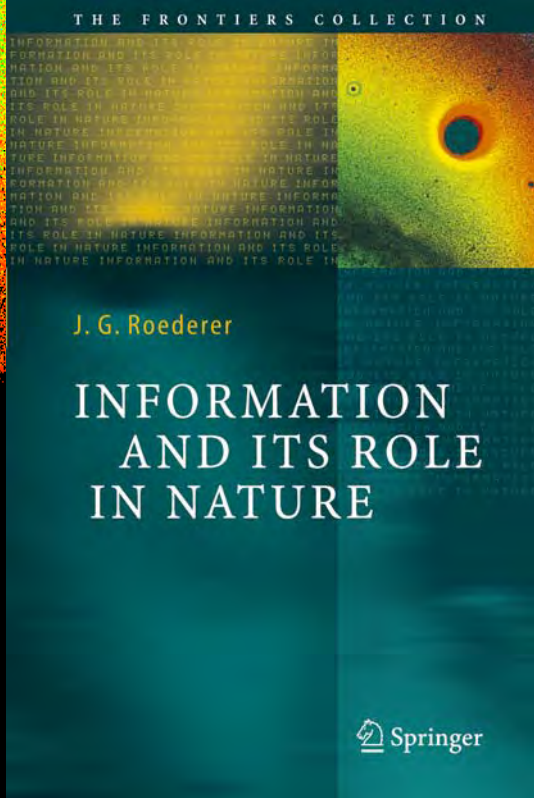


# The TIFF on THREE SCALES





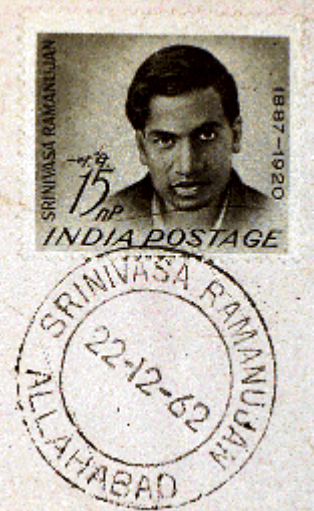
and in the most stable colouring



J. G. Roederer

# INFORMATION AND ITS ROLE IN NATURE

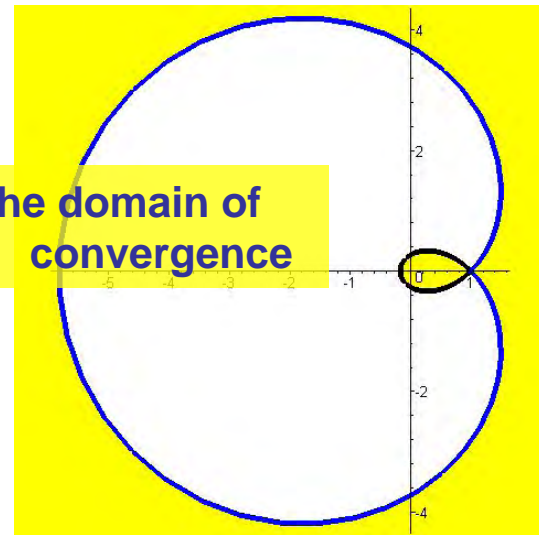
 Springer



## Ramanujan's Arithmetic-Geometric Continued fraction (CF)

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

The domain of convergence



A cardioid

□ For  $a, b > 0$  the CF satisfies a lovely symmetrization

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

□ Computing directly was too hard even just 4 places of  $\mathcal{R}_1(1, 1) = \log 2$

We wished to know for which  $a/b$  in  $\mathbf{C}$  this all held

✓ The **scatterplot** revealed a precise **cardioid** where  $r=a/b$ .

✓ which discovery it remained to prove?

$$r^2 - 2r\{2 - \cos(\theta)\} + 1 = 0$$

$$\left| \frac{a+b}{2} \right| \geq \sqrt{|ab|}$$

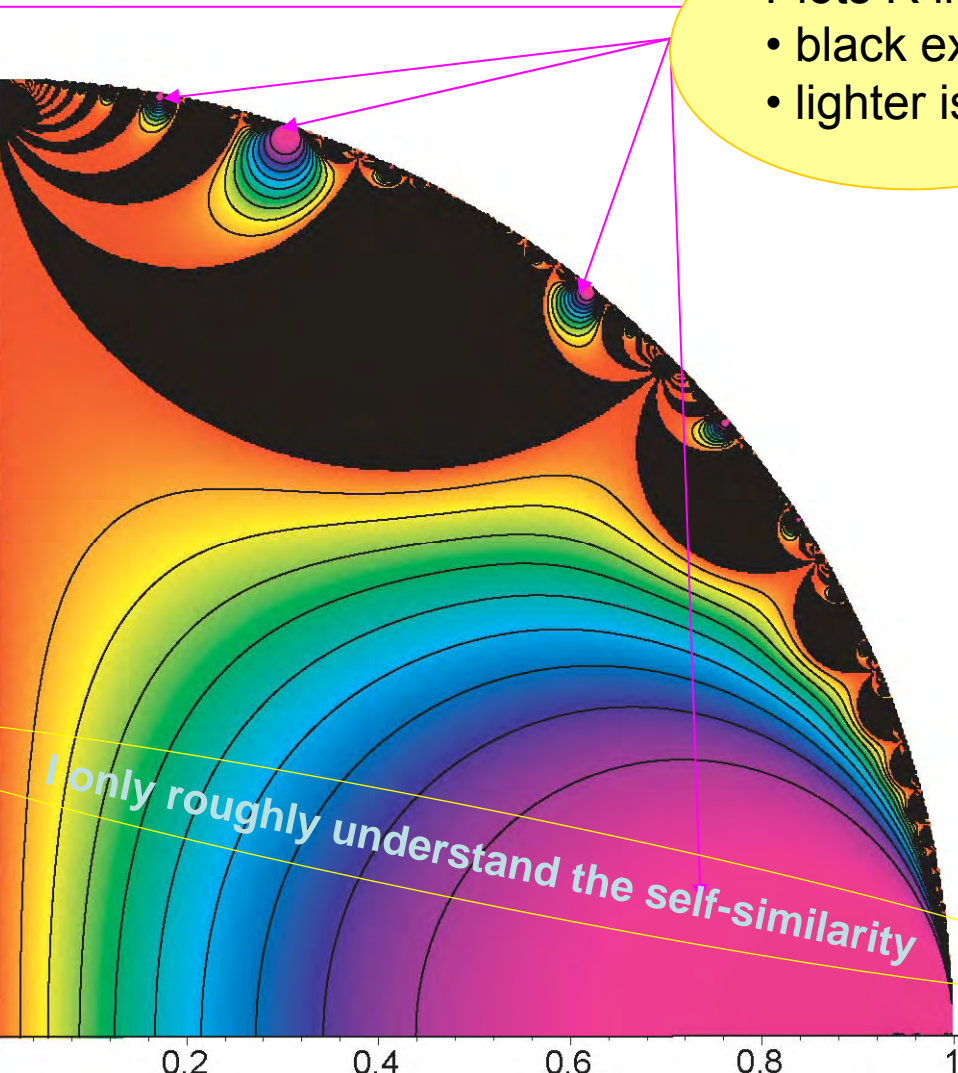
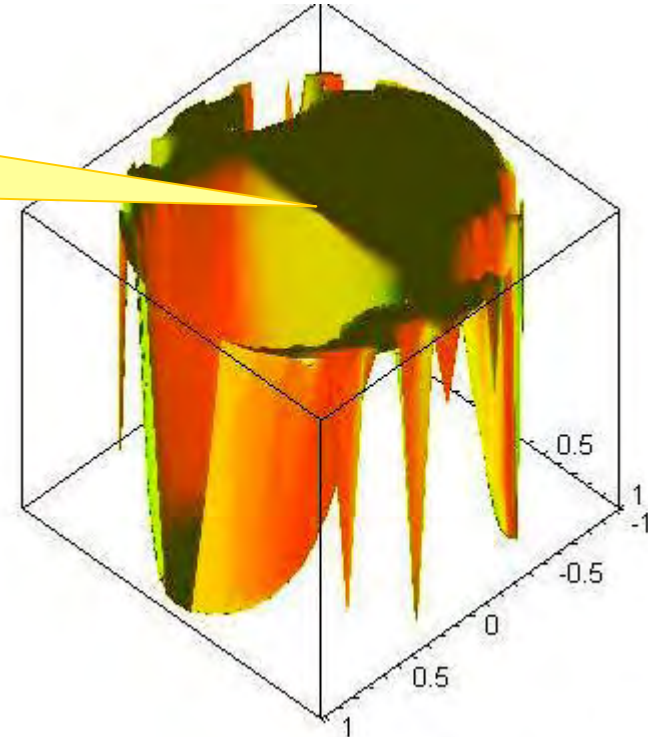


# FRACTAL of a Modular Inequality

$$\mathcal{R} = \frac{|\sum_{n \in \mathbf{Z}} (-1)^n q^{n^2}|}{|\sum_{n \in \mathbf{Z}} q^{n^2}|}$$

Plots  $\mathcal{R}$  in disk

- black exceeds 1
- lighter is lower



*I only roughly understand the self-similarity*

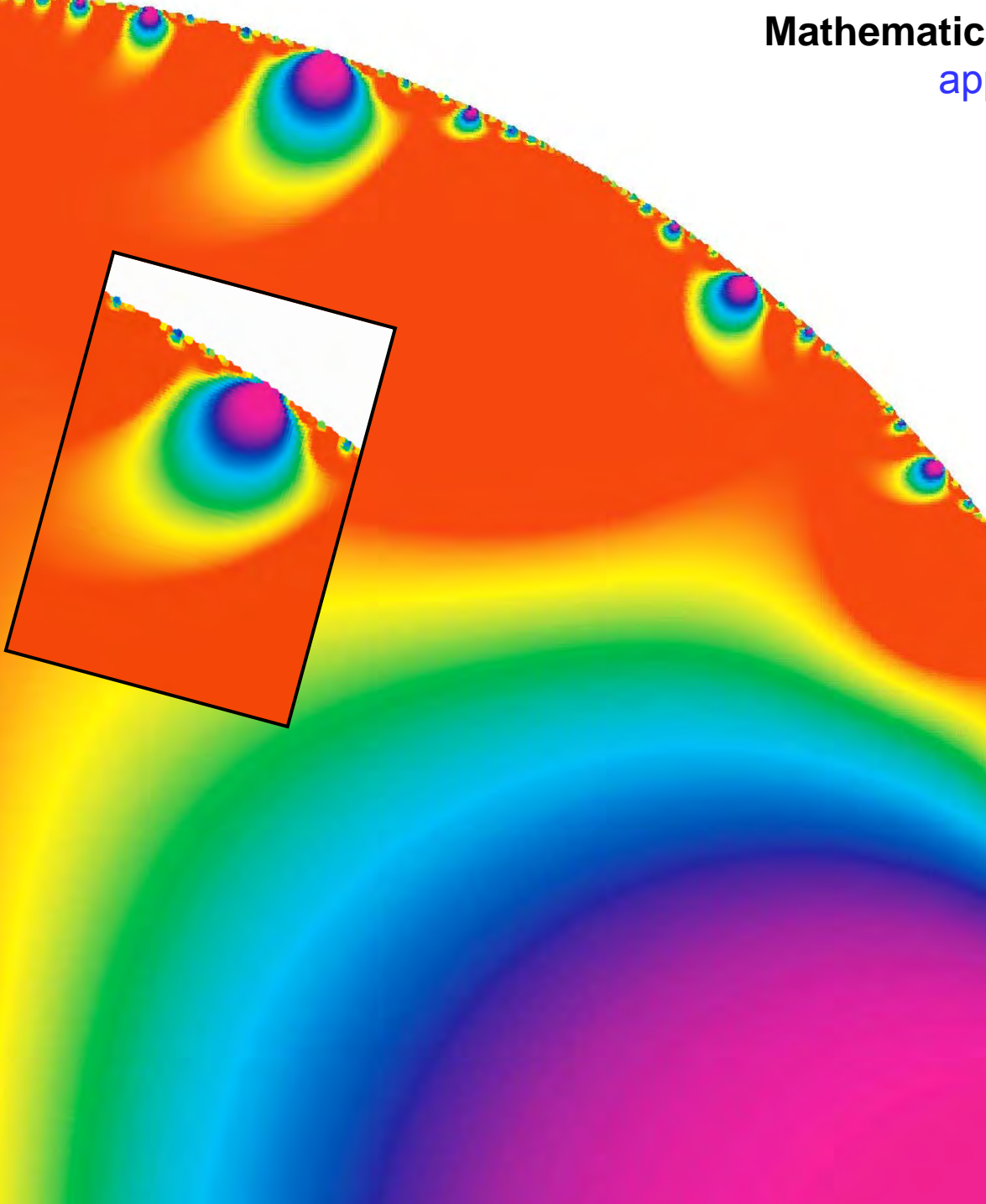
- ✓ related to Ramanujan's continued fraction
- ✓ took several hours to print
- ✓ Crandall/Apple has parallel print mode



# Mathematics and the aesthetic

Modern approaches to an ancient affinity

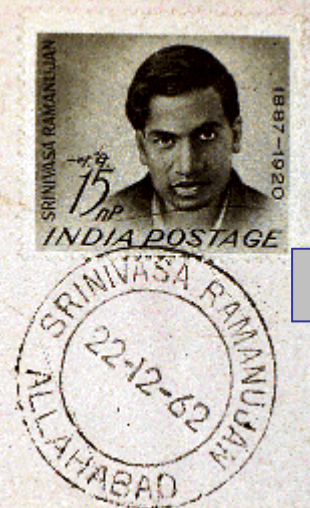
(CMS-Springer, 2005)



Why should I refuse a good dinner simply because I don't understand the digestive processes involved?

**Oliver Heaviside  
(1850 - 1925)**

✓ when criticized for his daring use of operators before they could be justified formally



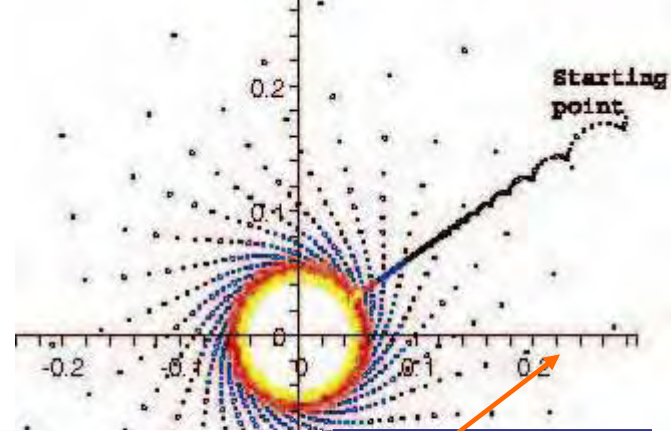
# Ramanujan's Arithmetic-Geometric Continued fraction

## 1. The Blackbox

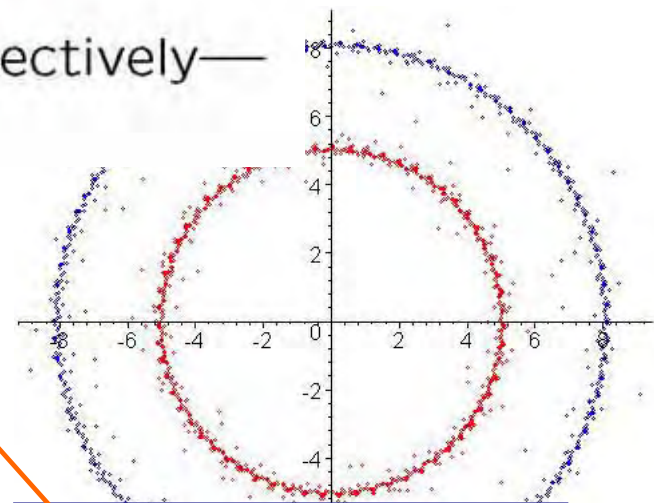
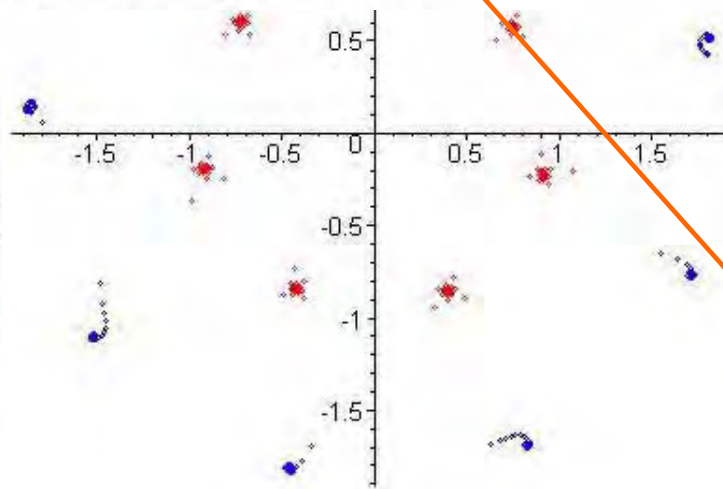
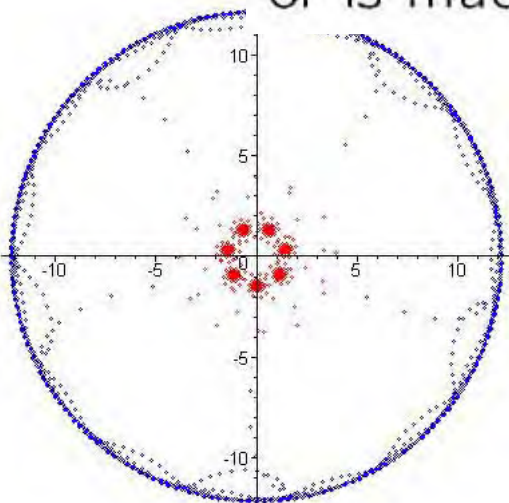
Six months later we had a beautiful proof using genuinely new dynamical results. Starting from the dynamical system  $t_0 := t_1 := 1$ :

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

where  $\omega_n = a^2, b^2$  for  $n$  even, odd respectively—or is much more general.



## 2. Seeing convergence

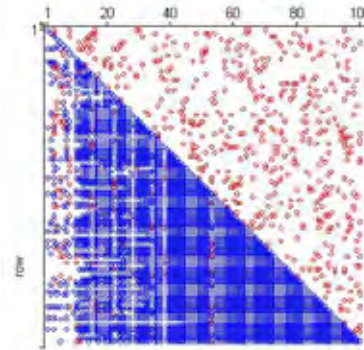
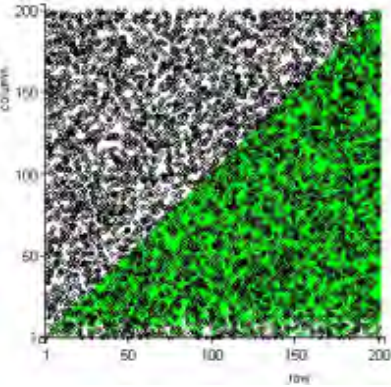


## 3. Attractors. Normalizing by $n^{1/2}$ three cases appear



# Pseudospectra or Stabilizing Eigenvalues

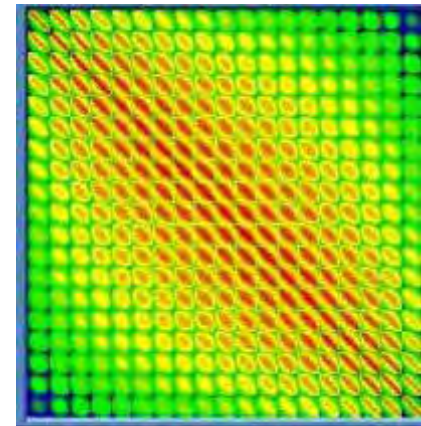
Gaussian elimination of random sparse (10%-15%) matrices



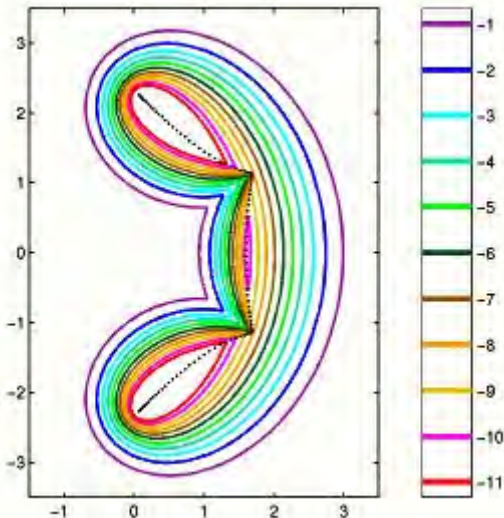
## 'Large' ( $10^5$ to $10^8$ ) Matrices must be seen

- ✓ sparsity and its preservation
- ✓ conditioning and ill-conditioning
- ✓ eigenvalues
- ✓ singular values (helping Google work)

A dense inverse



Pseudospectrum of a banded matrix



The  $\varepsilon$ -pseudospectrum of  $A$

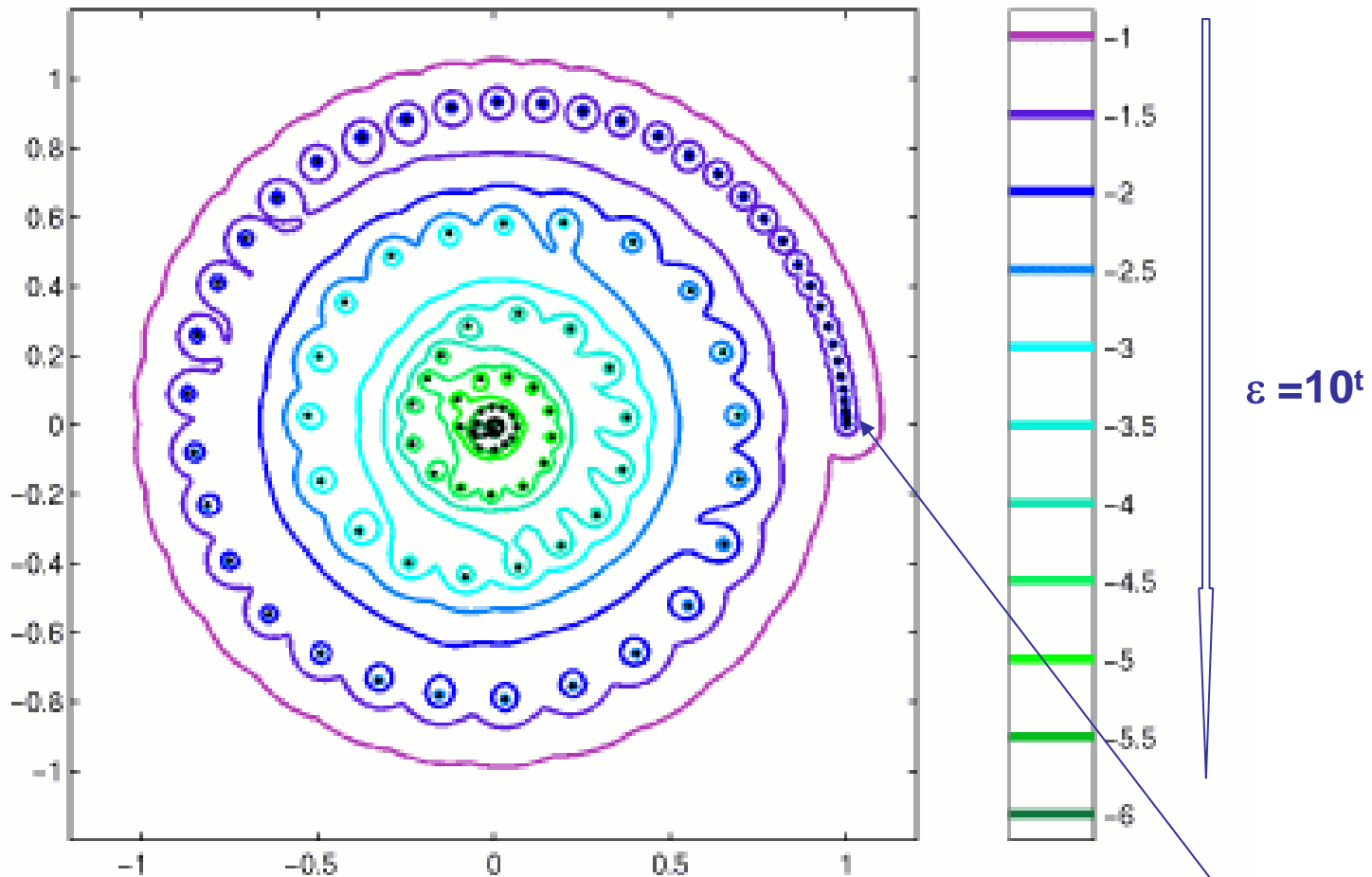
$$\text{is: } \sigma_\varepsilon(A) = \{x : \exists \lambda \text{ s.t. } \|Ax - \lambda x\| \leq \varepsilon\}$$

- ✓ for  $\varepsilon = 0$  we recover the eigenvalues
- ✓ full pseudospectrum carries much more information

<http://web.comlab.ox.ac.uk/projects/pseudospectra>



# An Early Use of Pseudospectra (Landau, 1977)



An infinite dimensional integral equation in laser theory

- ✓ discretized to a matrix of dimension **600**
- ✓ projected onto a well chosen invariant subspace of dimension **109**

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  - ✓ Long Range Plan for HPC in Canada





# Experimental Methodology

1. Gaining **insight** and intuition
2. Discovering new relationships
3. **Visualizing** math principles
4. Testing and especially **falsifying conjectures**
5. Exploring a possible result to see **if it merits formal proof**
6. Suggesting approaches for **formal proof**
7. Computing **replacing** lengthy hand derivations
8. **Confirming** analytically derived results

## MATH LAB

Computer experiments are transforming mathematics

BY ERICA KLARREICH

**M**any people regard mathematics as the crown jewel of the sciences. Yet math has historically lacked one of the defining trappings of science: laboratory equipment. Physicists have their particle accelerators; biologists, their electron microscopes; and astronomers, their telescopes. Mathematics, by contrast, concerns not the physical landscape but an idealized, abstract world. For exploring that world, mathematicians have traditionally had only their intuition.

Now, computers are starting to give mathematicians the lab instrument that they have been missing. Sophisticated software is enabling researchers to travel further and deeper into the mathematical universe. They're calculating the number pi with mind-boggling precision, for instance, or discovering patterns in the contours of beautiful, infinite chains of spheres that arise out of the geometry of knots.

Experiments in the computer lab are leading mathematicians to discoveries and insights that they might never have reached by traditional means. "Pretty much every [mathematical] field has been transformed by it," says Richard Crandall, a mathematician at Reed College in Portland, Ore. "Instead of just being a number-crunching tool, the computer is becoming more like a garden shovel that turns over rocks, and you find things underneath."

At the same time, the new work is raising unsettling questions about how to regard experimental results

"I have some of the excitement that Leonardo of Pisa must have felt when he encountered Arabic arithmetic. It suddenly made certain calculations flabbergastingly easy," Borwein says. "That's what I think is happening with computer experimentation today."

**EXPERIMENTERS OF OLD** In one sense, math experiments are nothing new. Despite their field's reputation as a purely deductive science, the great mathematicians over the centuries have never limited themselves to formal reasoning and proof.

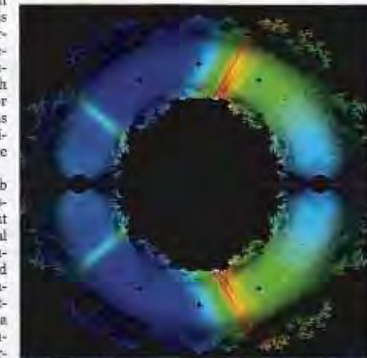
For instance, in 1666, sheer curiosity and love of numbers led Isaac Newton to calculate directly the first 16 digits of the number pi, later writing, "I am ashamed to tell you to how many figures I carried these computations, having no other business at the time."

Carl Friedrich Gauss, one of the towering figures of 19th-century mathematics, habitually discovered new mathematical results by experimenting with numbers and looking for patterns. When Gauss was a teenager, for instance, his experiments led him to one of the most important conjectures in the history of number theory: that the number of prime numbers less than a number  $x$  is roughly equal to  $x$  divided by the logarithm of  $x$ .

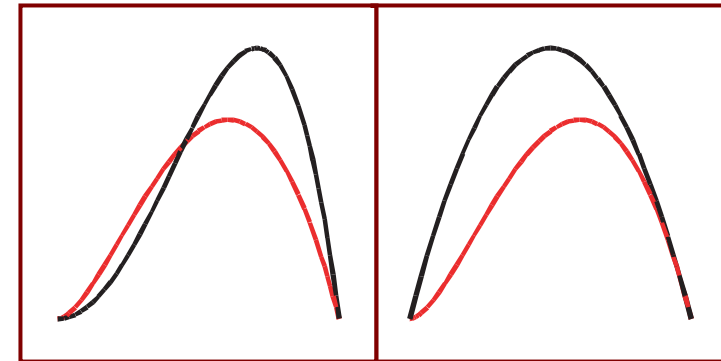
Gauss often discovered results experimentally long before he could prove them formally. Once, he complained, "I have the result, but I do not yet know how to get it."

In the case of the prime number theorem, Gauss later refined his conjecture but never did figure out how to prove it. It took more than a century for mathematicians to come up with a proof.

Like today's mathematicians, math experimenters in the late 19th century used computers—but in those days, the word referred to people with a special facility for calcul-



**UNSOLVED MYSTERIES** — A computer experiment produced this plot of all the solutions to a collection of simple equations in 2001. Mathematicians are still trying to account for its many features.



Comparing  $-y^2 \ln(y)$  (red) to  $y - y^2$  and  $y^2 - y^4$

# A WARMUP Computational Proof



- Suppose we know that  $1 < \alpha < 10$  and that  $\alpha$  is an integer
  - **computing  $\alpha$  to 1 significant place with a certificate** will prove the value of  $\alpha$ . *Euclid's method* is basic to such ideas.
- Likewise, suppose we know  $\alpha$  is *algebraic of degree  $d$  and length  $l$*  (coefficient sum in absolute value)

If  $P$  is polynomial of degree  $D$  & length  $L$  **EITHER**  $P(\alpha) = 0$  **OR**

**Example** (MAA, April 2005). Prove that

$$|P(\alpha)| \geq \frac{1}{L^{d-1}l^D}$$

$$\int_{-\infty}^{\infty} \frac{y^2}{1 + 4y + y^6 - 2y^4 - 4y^3 + 2y^5 + 3y^2} dy = \pi$$

**Proof.** Purely **qualitative analysis** with partial fractions and arctans shows integral is  $\pi \beta$  where  $\beta$  is algebraic of degree *much* less than **100 ( actually 6)**, length *much* less than **100,000,000**.

✓ With  **$P(x) = x - 1$**  ( $D=1, L=2, d=6, l=?$ ), this means *checking* the identity to **100** places is plenty **PROOF:**

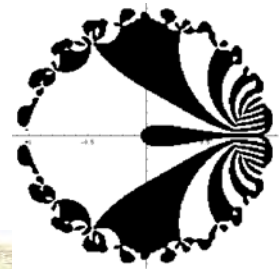
$$|\beta - 1| < 1/(32L) \mapsto \beta = 1$$

✓ A fully symbolic Maple proof followed.

**QED**

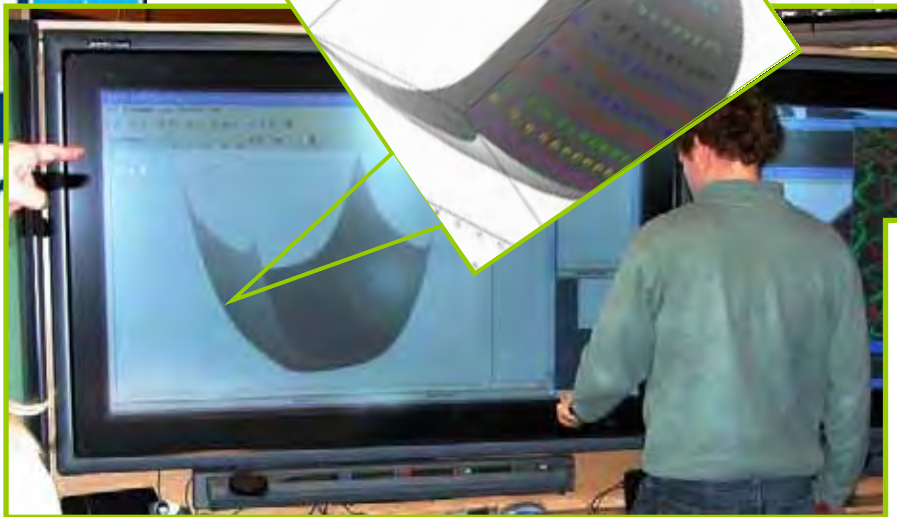


# Fast High Precision Numeric Computation and Quadrature



□ Central to my work - with Dave Bailey - meshed with visualization, randomized checks, many web interfaces and

- ✓ Massive (serial) Symbolic Computation
  - Automatic differentiation code
- ✓ Integer Relation Methods
- ✓ Inverse Symbolic Computation



*Parallel derivative free optimization in **Maple***



## The On-Line Encyclopedia of Integer Sequences

Enter a  sequence,  word, or  sequence number:

1, 2, 3, 6, 11, 23, 47, 106, 235

Search

Restore example

[Clear](#) | [Hints](#) | [Advanced look-up](#)

Other languages: [Albanian](#) [Arabic](#) [Bulgarian](#) [Catalan](#) [Chinese \(simplified, traditional\)](#) [Croatian](#) [Czech](#) [Danish](#) [Dutch](#) [Esperanto](#) [Estonian](#) [Finnish](#) [French](#) [German](#) [Greek](#) [Hebrew](#) [Hindi](#) [Hungarian](#) [Italian](#) [Japanese](#) [Korean](#) [Polish](#) [Portuguese](#) [Romanian](#) [Russian](#) [Serbian](#) [Spanish](#) [Swedish](#) [Tagalog](#) [Thai](#) [Turkish](#) [Ukrainian](#) [Vietnamese](#)

For information about the Encyclopedia see the [Welcome](#) page.

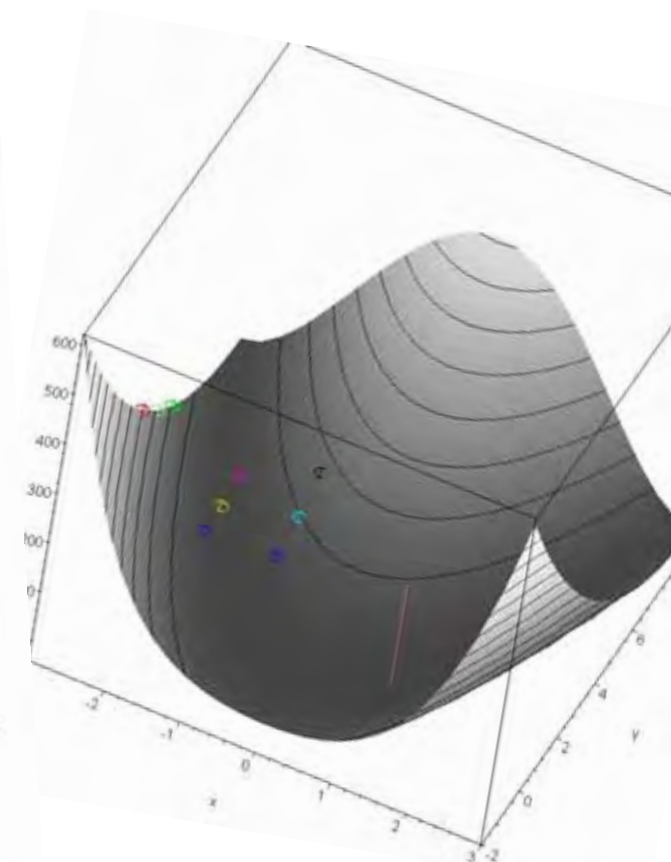
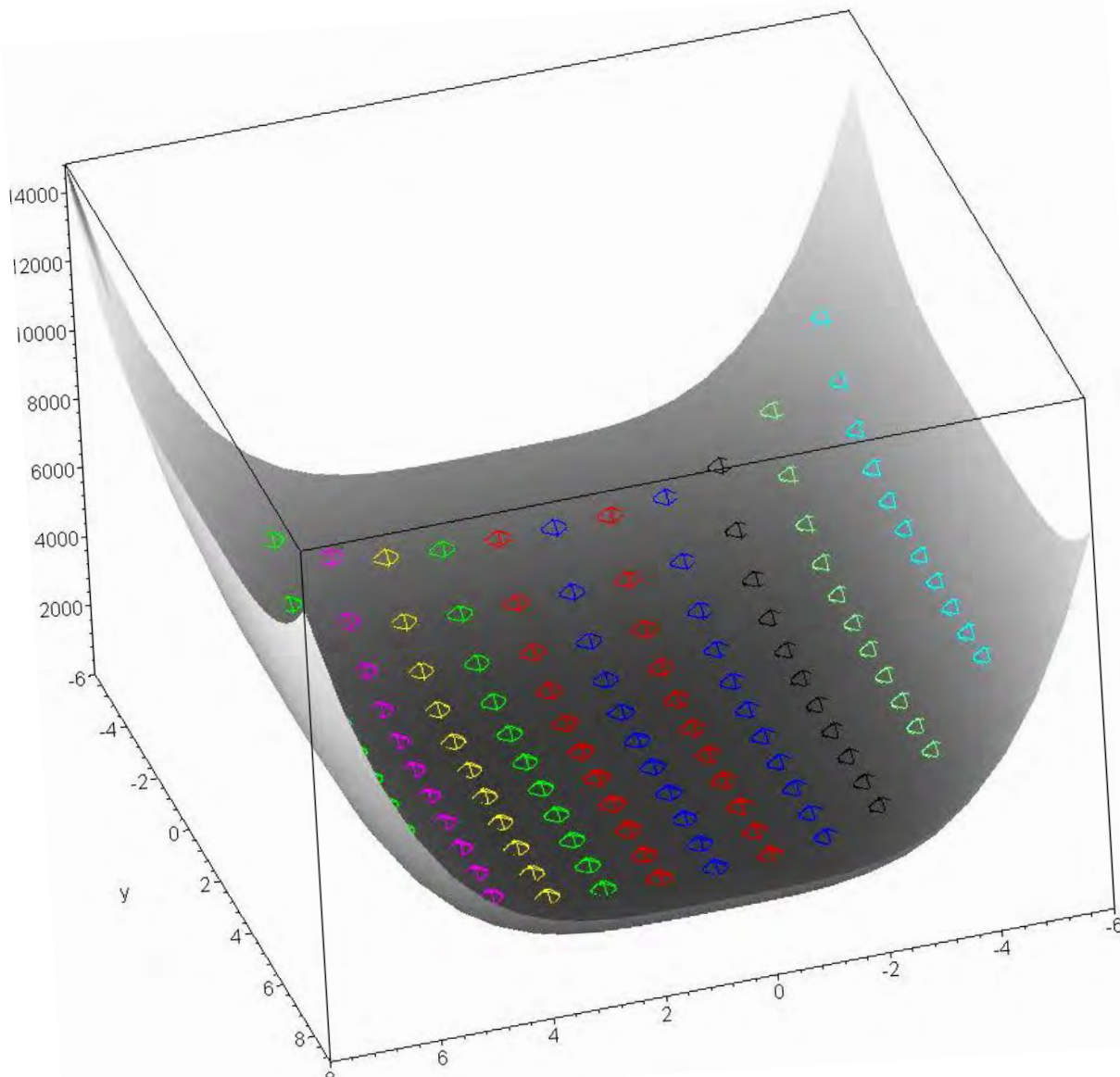
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[Last modified Fri Apr 22 21:18:02 EDT 2005. Contains 105526 sequences.]

- Other useful tools :
- Parallel Maple
  - Sloane's online sequence database
  - Salvy and Zimmermann's generating function package '*gfun*'
    - Automatic identity proving: Wilf-Zeilberger method for hypergeometric functions

# Maple on the SFU 192 cpu cluster

- different node sets are in different colors





[Lookup](#) | [Index](#) | [Browse](#) | [Format](#) | [Contribute](#) | [EIS](#) | [NJAS](#)

Matches (up to a limit of 30) found for 1 2 3 6 11 23 47 106 235 :

[It may take a few minutes to search the whole database, depending on how many matches are found (the second and later looks are faster)]

An Exemplary Database

**ID Number:** A000055 (Formerly M0791 and N0299)

**URL:** <http://www.research.att.com/projects/OEIS?Anum=A000055>

**Sequence:** 1, 1, 1, 1, 2, 3, 6, 11, 23, 47, 106, 235, 551, 1301, 3159, 7741, 19320, 48629, 123867, 317955, 823065, 2144505, 5623756, 14828074, 39299897, 104636890, 279793450, 751065460, 2023443032, 5469566585, 14830871802, 40330829030, 109972410221

**Name:** Number of trees with n unlabeled nodes.

**Comments:** Also, number of unlabeled 2-gonal 2-trees with n 2-gons.

**References** F. Bergeron, G. Labelle and P. Leroux, *Combinatorial Species and Tree-Like Structures*, Camb. 1998, p. 279.

N. L. Biggs et al., *Graph Theory 1736-1936*, Oxford, 1976, p. 49.

S. R. Finch, *Mathematical Constants*, Cambridge, 2003, pp. 295-316.

D. D. Grant, The stability index of graphs, pp. 29-52 of *Combinatorial Mathematics (Proceedings 2nd Australian Conf.)*, Lect. Notes Math. 403, 1974.

F. Harary, *Graph Theory*. Addison-Wesley, Reading, MA, 1969, p. 232.

F. Harary and E. M. Palmer, *Graphical Enumeration*, Academic Press, NY, 1973, p. 58 and 244.

D. E. Knuth, *Fundamental Algorithms*, 3d Ed. 1997, pp. 386-88.

R. C. Read and R. J. Wilson, *An Atlas of Graphs*, Oxford, 1998.

J. Riordan, *An Introduction to Combinatorial Analysis*, Wiley, 1958, p. 138.

**Links:** P. J. Cameron, [Sequences realized by oligomorphic permutation groups](#) *J. Integ. Seqs.* Vol.

Steven Finch, [Otter's Tree Enumeration Constants](#)

E. M. Rains and N. J. A. Sloane, [On Cayley's Enumeration of Alkanes \(or 4-Valent Trees\)](#), *J*

N. J. A. Sloane, [Illustration of initial terms](#)

E. W. Weisstein, [Link to a section of The World of Mathematics](#).

[Index entries for sequences related to trees](#)

[Index entries for "core" sequences](#)

G. Labelle, C. Lamathe and P. Leroux, [Labeled and unlabeled enumeration of k-gonal 2-trees](#)

**Formula:** G.f.:  $A(x) = 1 + T(x) - T^2(x)/2 + T(x^2)/2$ , where  $T(x) = x + x^2 + 2*x^3 + \dots$



Integrated real time use



# Fast Arithmetic (Complexity Reduction in Action)



## Multiplication

- ✓ Karatsuba multiplication 200 digits +) or Fast Fourier Transform (FFT)
  - ✓ in ranges from 100 to 1,000,000,000,000 digits
- The other operations
  - ✓ via Newton's method  $\times, \div, \sqrt{\cdot}$
- Elementary and special functions
  - ✓ via Elliptic integrals and the Gaussian AGM

## For example:

Karatsuba  
replaces one  
'times' by  
many 'plus'

$$\begin{aligned} & (a + c \cdot 10^N) \times (b + d \cdot 10^N) \\ &= ab + (ad + bc) \cdot 10^N + cd \cdot 10^{2N} \\ &= ab + \underbrace{\{(a + c)(b + d) - ab - cd\}}_{\text{three multiplications}} \cdot 10^N + cd \cdot 10^{2N} \end{aligned}$$

FFT multiplication of multi-billion digit numbers reduces centuries to minutes. Trillions must be done with Karatsuba!

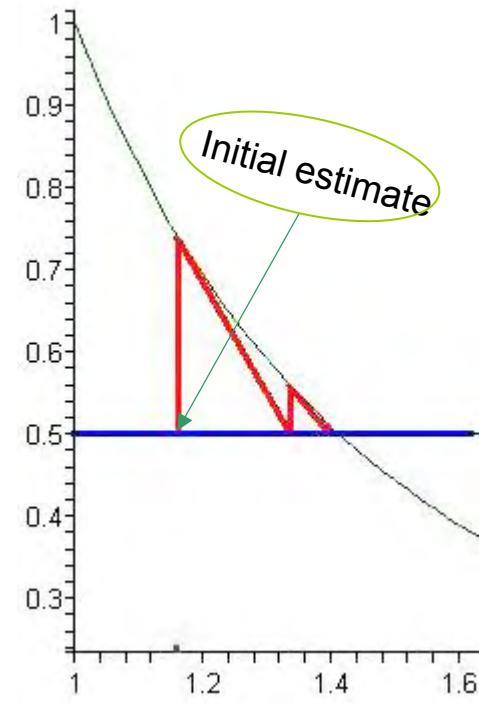


$$x \leftarrow x - \frac{f(x)}{\frac{d}{dx}f(x)}$$

# Newton's Method for Elementary Operations and Functions



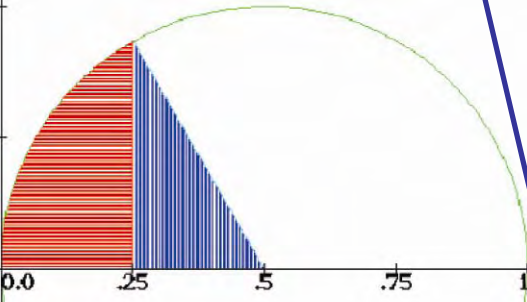
1. Doubles precision at each step  
 ✓ Newton is **self correcting** and **quadratically convergent**
2. Consequences for work needed:
  - ✓ division = **4 x mult**:  $1/x = A$
  - ✓ sqrt = **6 x mult**:  $1/x^2 = A$



$$x \leftarrow x(2 - xA)$$

$$x \leftarrow 1/2 x (3 - x^2 A)$$

Now multiply by A



Newton's arcsin

3. For the **logarithm** we approximate by **elliptic integrals (AGM)** which admit **quadratic transformations**: near zero

$$\frac{d}{dk} K(k) \sim \log\left(\frac{4}{k}\right)$$

4. We use **Newton** to obtain the **complex exponential**  
 ✓ hence **all elementary functions** are fast computable

# Outline. What is HIGH PERFORMANCE MATHEMATICS?

## 1. Visual Data Mining in Mathematics.

- ✓ Fractals, Polynomials, Continued Fractions, Pseudospectra

## 2. High Precision Mathematics.

## 3. Integer Relation Methods.

- ✓ Chaos, Zeta & Riemann Hypothesis, HexPi & Normality

## 4. Inverse Symbolic Computation.

- ✓ A problem of Knuth,  $\pi/8$ , Extreme Quadrature

## 5. The Future is Here.

- ✓ Examples and Issues

## 6. Conclusion.

- ✓ Engines of Discovery. The 21<sup>st</sup> Century Revolution
  - ✓ Long Range Plan for HPC in Canada





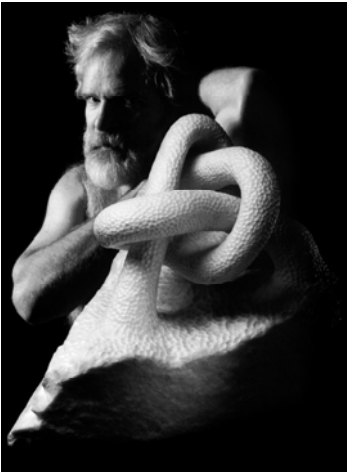
Let  $(x_n)$  be a vector of real numbers. An integer relation algorithm finds integers  $(a_n)$  such that

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = 0$$

- At the present time, the PSLQ algorithm of mathematician-sculptor Helaman Ferguson is the best-known integer relation algorithm.
- PSLQ was named one of ten “algorithms of the century” by *Computing in Science and Engineering*.
- High precision arithmetic software is required: at least  $d \times n$  digits, where  $d$  is the size (in digits) of the largest of the integers  $a_k$ .

### An Immediate Use

To see if  $\alpha$  is algebraic of degree  $N$ , consider  $(1, \alpha, \alpha^2, \dots, \alpha^N)$



Peter Borwein  
in front of  
Helaman Ferguson's  
work

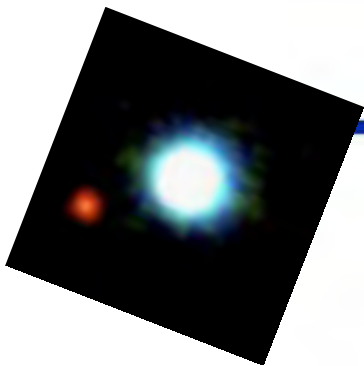
CMS Meeting  
December 2003  
SFU Harbour Centre

Ferguson uses high  
tech tools and micro  
engineering at NIST  
to build monumental  
math sculptures





# Application of PSLQ: Bifurcation Points in Chaos Theory



$B_3 = 3.54409035955\dots$  is third bifurcation point of the logistic iteration of chaos theory:

$$x_{n+1} = rx_n(1 - x_n)$$

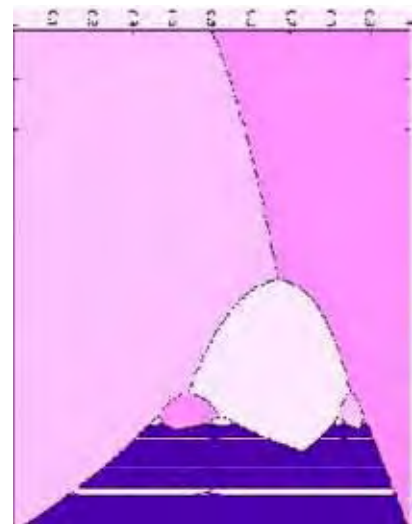
i.e.,  $B_3$  is the smallest  $r$  such that the iteration exhibits 8-way periodicity instead of 4-way periodicity.

In 1990, a predecessor to PSLQ found that  $B_3$  is a root of the polynomial

$$0 = 4913 + 2108t^2 - 604t^3 - 977t^4 + 8t^5 + 44t^6 + 392t^7 - 193t^8 - 40t^9 + 48t^{10} - 12t^{11} + t^{12}$$

Recently  $B_4$  was identified as the root of a 256-degree polynomial by a much more challenging computation. These results have subsequently been proven formally.

- The proofs use **Groebner basis** techniques
- Another useful part of the HPM toolkit







# PSLQ and Zeta

Riemann  
(1826-66)

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$$

Euler  
(1707-73)



$$\zeta(2) = \frac{\pi^2}{6}, \zeta(4) = \frac{\pi^4}{90}, \zeta(6) = \frac{\pi^6}{945}, \dots$$

**2005.** Bailey, Bradley & JMB *discovered and proved* - in Maple - three *equivalent* binomial identities

$Z(x)$   
→ 1

$$\begin{aligned} Z(x) &= 3 \sum_{k=1}^{\infty} \frac{1}{\binom{2k}{k} (k^2 - x^2)} \prod_{n=1}^{k-1} \frac{4x^2 - n^2}{x^2 - n^2} \\ &= \sum_{k=0}^{\infty} \zeta(2k + 2) x^{2k} = \sum_{n=1}^{\infty} \frac{1}{n^2 - x^2} \\ &= \frac{1 - \pi x \cot(\pi x)}{2x^2} \end{aligned}$$

2. reduced as hoped

1. via PSLQ to 50,000 digits (250 terms)

→ 3

$$3n^2 \sum_{k=n+1}^{2n} \frac{\prod_{m=n+1}^{k-1} \frac{4n^2 - m^2}{n^2 - m^2}}{\binom{2k}{k} (k^2 - n^2)} = \frac{1}{\binom{2n}{n}} - \frac{1}{\binom{3n}{n}}$$

3. was easily **computer proven** (Wilf-Zeilberger)

$${}_3F_2 \left( \begin{matrix} 3n, n+1, -n \\ 2n+1, n+1/2 \end{matrix}; \frac{1}{4} \right) = \frac{\binom{2n}{n}}{\binom{3n}{n}}$$

# Wilf-Zeilberger Algorithm

is a form of automated telescoping:  $\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \sum_{n=1}^{\infty} \left\{ \frac{1}{n} - \frac{1}{n+1} \right\} = 1$

✓ **AMS Steele Research Prize** winner. In **Maple 9.5** set:

$$F := \frac{(3n+k-1)! (n+k)! (-n+k-1)! (2n)! (n-1/2)! (1/4)^k}{(3n-1)! n! (-n-1)! (2n+k)! (n-1/2+k)! k!}, \quad r := \frac{\binom{2n}{n}}{\binom{3n}{n}}$$

and execute:

```
> with(SumTools[Hypergeometric]):
> WZMethod(F,r,n,k,'certify'): certify;
```

which returns the certificate

$$\frac{\sqrt{11n^2 + 1} + 6n + k + 5kn}{3(n-k+1)(2n+k+1)n}$$

This proves that summing  $F(n, k)$  over  $k$  produces  $r(n)$ , as asserted.



If this were a philosophy talk I should discuss the following two quotes and defend our philosophy of mathematics:

**Abstract of the future** *We show in a certain precise sense that the **Goldbach Conjecture** is true with probability larger than 0.99999 and that its complete truth could be determined with a budget of 10 billion.*

*"Secure Mathematical Knowledge"*

*"It is a waste of money to get absolute certainty, unless the conjectured identity in question is known to imply the Riemann Hypothesis."*

Doron Zeilberger, 1993

- ✓ **Goldbach**: every even number ( $>2$ ) is a sum of two primes?
- ✓ So we will look at the **Riemann Hypothesis** ...



# Über die Anzahl der Primzahlen unter einer Gegebenen Grosse

## On the number of primes less than a given quantity

Riemann's six page 1859  
'Paper of the Millennium'?

Über die Anzahl der Primzahlen unter einer  
gegebenen Grösse.

(Badener Monatshefte, 1859, November.)

Wenn Jemand für die Auszeichnung, welche mir das Aka-  
demie durch die Aufnahme unter ihre Corresponden-  
ten hat zu Theil werden lassen, glaube ich am besten  
dadurch zu erkennen zu geben, dass ich von der kindlich  
erhaltenen Erlaubnis baldigst Gebrauch machen und  
Antheil an einer Untersuchung über die Häufigkeit  
der Primzahlen; ein Gegenstand, welcher durch das  
Aufsehen, welches Gauss und Dirichlet demselben  
längere Zeit geschenkt haben, von solcher Wichtigkeit  
vielleicht nicht ganz unverschuldet erscheint.

Bei dieser Untersuchung dachte mir als Ausgangs-  
punkt die von Euler gemachte Bemerkung, dass das Product

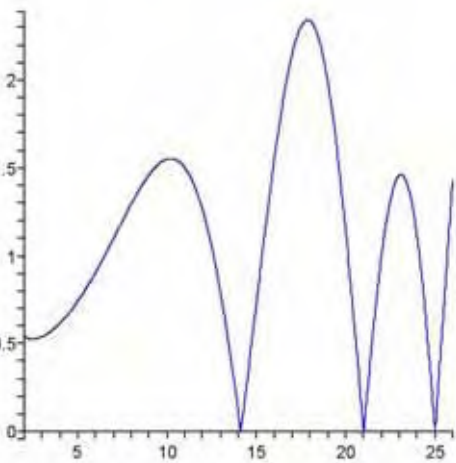
$$\prod \frac{1}{1 - \frac{1}{p^s}} = \sum \frac{1}{n^s},$$

wenn für  $p$  alle Primzahlen, für  $n$  alle ganze Zahlen

RH is so important because it yields precise results on distribution and behaviour of primes

Euler's product makes the key link between primes and  $\zeta$

# The Modulus of Zeta and the Riemann Hypothesis (A Millennium Problem)

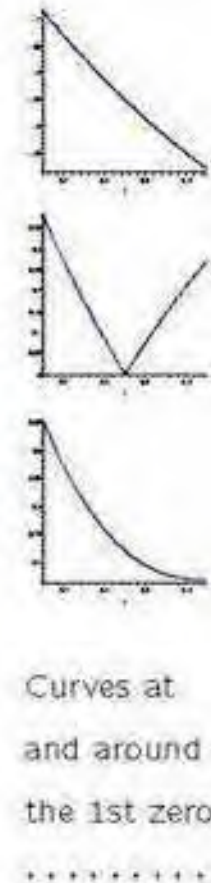
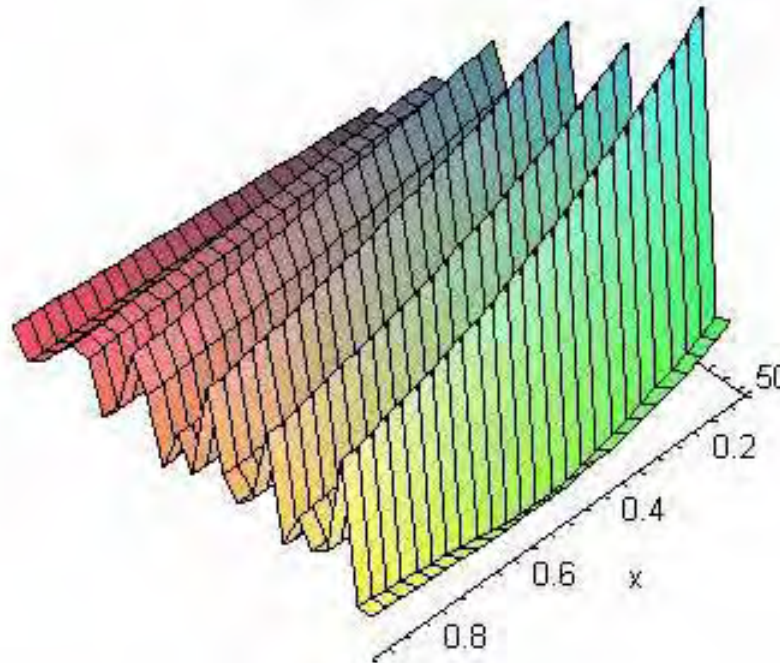


The imaginary parts of first 4 zeroes are:

14.134725142  
 21.022039639  
 25.010857580  
 30.424876126

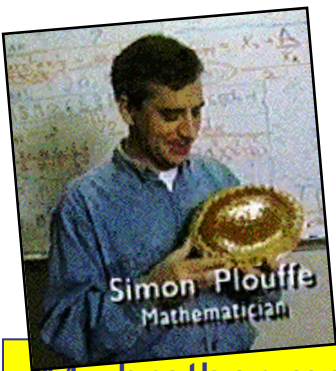
The first 1.5 billion are on the *critical line*

Yet at  $10^{22}$  the “**Law of small numbers**” still rules (Odlyzko)



**‘All non-real zeros have real part one-half’**  
 (The Riemann Hypothesis)

Note the **monotonicity** of  $x \rightarrow |\zeta(x+iy)|$  is **equivalent to RH** (discovered in a Calgary class in 2002 by Zvengrowski and Saidak)



## PSLQ and Hex Digits of Pi

$$\log 2 = \sum_{n=1}^{\infty} \frac{1}{k 2^k}$$



My brother made the observation that this log formula allows one to compute binary digits of  $\log 2$  *without* knowing the previous ones! (a **BBP** formula)

Bailey, Plouffe and he hunted for such a formula for Pi. Three months later **the computer** - doing **bootstrapped PSLQ** hunts - **returned**:

$$\pi = 4F(1/4, 5/4; 1; -1/4) + 2 \arctan(1/2) - \log 5$$

This reduced to

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

which *Maple*, *Mathematica* and humans can easily prove.

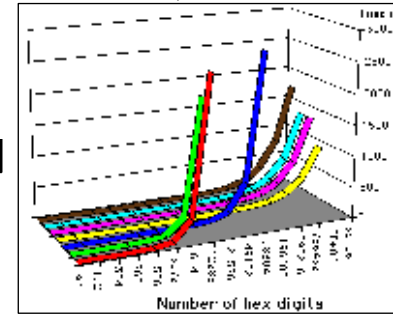
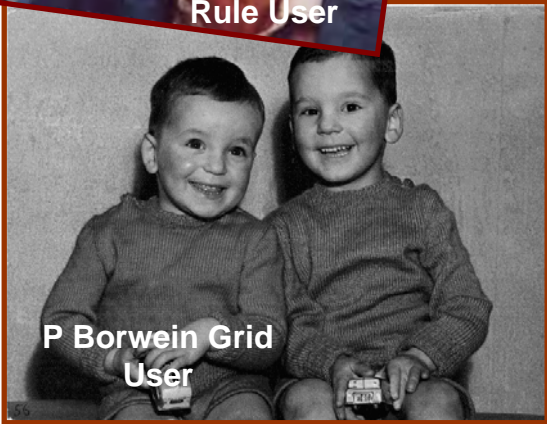
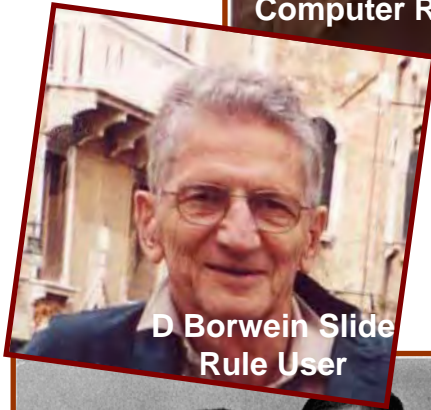
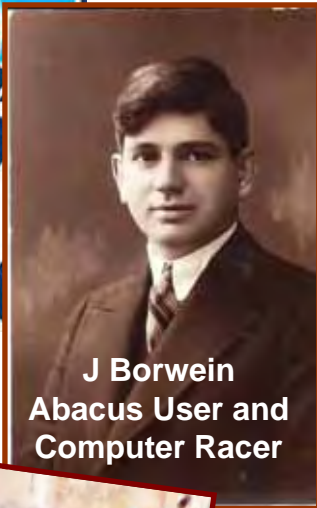
- ✓ A triumph for “**reverse engineered mathematics**” - algorithm design
- ✓ No such formula exists base-ten (provably)



# The **pre-designed** Algorithm ran the next day

## ALGORITHMIC PROPERTIES

- (1) produces a modest-length string hex or binary digits of  $\pi$ , beginning at an arbitrary position, using no prior bits;
- (2) is implementable on any modern computer;
- (3) requires no multiple precision software;
- (4) requires very little memory; and
- (5) has a computational cost growing only slightly faster than the digit position.



- [Join PiHex](#)
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- [Credits](#)
- [Status](#)
- [Top Producers](#)
- [What's New?](#)
- [Other Projects](#)
- [Who am I?](#)
- [Email me!](#)



# PiHex

A distributed effort to calculate Pi.

The Quadrillionth Bit of Pi is '0'!  
The Forty Trillionth Bit of Pi is '0'!  
The Five Trillionth Bit of Pi is '0'!

Percival 2004



PiHex was a distributed computing project which used idle computing power to set three records for calculating specific bits of Pi. PiHex has now finished.

174962

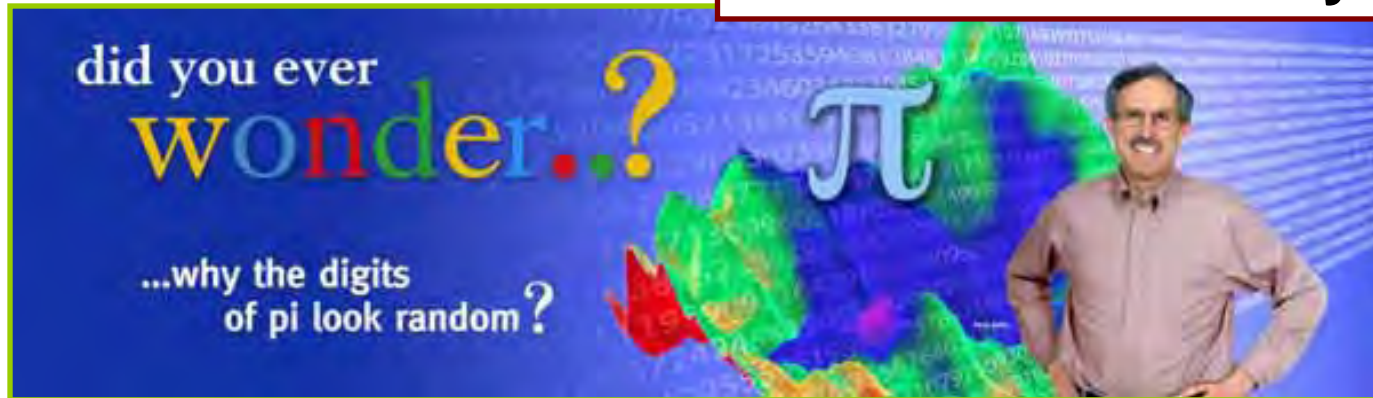
hits since the counter last reset.

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

1999 1736 PCS  
 in 56 countries  
 Using 1.2million  
 Pentium 2 cpu hours

Undergraduate  
**Colin Percival's**  
 grid computation  
**PiHex** rivaled  
**Finding Nemo**

# PSLQ and Normality of Digits



Bailey and Crandall observed that BBP numbers most probably are normal and make it precise with a hypothesis on the behaviour of a dynamical system.

- For example Pi is normal in Hexadecimal if the iteration below, starting at zero, is uniformly distributed in  $[0,1]$

$$x_n = \left\{ 16x_{n-1} + \frac{120n^2 - 89n + 16}{512n^4 - 1024n^3 + 712n^2 - 206n + 21} \right\}$$

Consider the hex digit stream:

$$d_n = \lfloor 16x_n \rfloor$$

- ✓ We have checked that this gives first million hex-digits of Pi.
- ✓ Is this always the case? The weak Law of Large Numbers implies this is **very probably true!**



Pi to 1.5 trillion places in 20 steps

This fourth order algorithm was used on all big- $\pi$  computations from 1986 to 2001

$$\begin{aligned}
 y_1 &= \frac{1 - \sqrt[4]{1 - y_0^4}}{1 + \sqrt[4]{1 - y_0^4}}, a_1 = a_0(1 + y_1)^4 - 2^3 y_1(1 + y_1 + y_1^2) & y_{11} &= \frac{1 - \sqrt[4]{1 - y_{10}^4}}{1 + \sqrt[4]{1 - y_{10}^4}}, a_{11} = a_{10}(1 + y_{11})^4 - 2^{23} y_{11}(1 + y_{11} + y_{11}^2) \\
 y_2 &= \frac{1 - \sqrt[4]{1 - y_1^4}}{1 + \sqrt[4]{1 - y_1^4}}, a_2 = a_1(1 + y_2)^4 - 2^5 y_2(1 + y_2 + y_2^2) & y_{12} &= \frac{1 - \sqrt[4]{1 - y_{11}^4}}{1 + \sqrt[4]{1 - y_{11}^4}}, a_{12} = a_{11}(1 + y_{12})^4 - 2^{25} y_{12}(1 + y_{12} + y_{12}^2) \\
 y_3 &= \frac{1 - \sqrt[4]{1 - y_2^4}}{1 + \sqrt[4]{1 - y_2^4}}, a_3 = a_2(1 + y_3)^4 - 2^7 y_3(1 + y_3 + y_3^2) & y_{13} &= \frac{1 - \sqrt[4]{1 - y_{12}^4}}{1 + \sqrt[4]{1 - y_{12}^4}}, a_{13} = a_{12}(1 + y_{13})^4 - 2^{27} y_{13}(1 + y_{13} + y_{13}^2) \\
 y_4 &= \frac{1 - \sqrt[4]{1 - y_3^4}}{1 + \sqrt[4]{1 - y_3^4}}, a_4 = a_3(1 + y_4)^4 - 2^9 y_4(1 + y_4 + y_4^2) & y_{14} &= \frac{1 - \sqrt[4]{1 - y_{13}^4}}{1 + \sqrt[4]{1 - y_{13}^4}}, a_{14} = a_{13}(1 + y_{14})^4 - 2^{29} y_{14}(1 + y_{14} + y_{14}^2) \\
 y_5 &= \frac{1 - \sqrt[4]{1 - y_4^4}}{1 + \sqrt[4]{1 - y_4^4}}, a_5 = a_4(1 + y_5)^4 - 2^{11} y_5(1 + y_5 + y_5^2) & y_{15} &= \frac{1 - \sqrt[4]{1 - y_{14}^4}}{1 + \sqrt[4]{1 - y_{14}^4}}, a_{15} = a_{14}(1 + y_{15})^4 - 2^{31} y_{15}(1 + y_{15} + y_{15}^2) \\
 y_6 &= \frac{1 - \sqrt[4]{1 - y_5^4}}{1 + \sqrt[4]{1 - y_5^4}} & & \\
 y_7 &= \frac{1 - \sqrt[4]{1 - y_6^4}}{1 + \sqrt[4]{1 - y_6^4}}, a_7 = a_6(1 + y_7)^4 - 2^{15} y_7(1 + y_7 + y_7^2) & y_{17} &= \frac{1 - \sqrt[4]{1 - y_{16}^4}}{1 + \sqrt[4]{1 - y_{16}^4}}, a_{17} = a_{16}(1 + y_{17})^4 - 2^{35} y_{17}(1 + y_{17} + y_{17}^2) \\
 y_8 &= \frac{1 - \sqrt[4]{1 - y_7^4}}{1 + \sqrt[4]{1 - y_7^4}}, a_8 = a_7(1 + y_8)^4 - 2^{17} y_8(1 + y_8 + y_8^2) & y_{18} &= \frac{1 - \sqrt[4]{1 - y_{17}^4}}{1 + \sqrt[4]{1 - y_{17}^4}}, a_{18} = a_{17}(1 + y_{18})^4 - 2^{37} y_{18}(1 + y_{18} + y_{18}^2) \\
 y_9 &= \frac{1 - \sqrt[4]{1 - y_8^4}}{1 + \sqrt[4]{1 - y_8^4}}, a_9 = a_8(1 + y_9)^4 - 2^{19} y_9(1 + y_9 + y_9^2) & y_{19} &= \frac{1 - \sqrt[4]{1 - y_{18}^4}}{1 + \sqrt[4]{1 - y_{18}^4}}, a_{19} = a_{18}(1 + y_{19})^4 - 2^{39} y_{19}(1 + y_{19} + y_{19}^2) \\
 y_{10} &= \frac{1 - \sqrt[4]{1 - y_9^4}}{1 + \sqrt[4]{1 - y_9^4}}, a_{10} = a_9(1 + y_{10})^4 - 2^{21} y_{10}(1 + y_{10} + y_{10}^2) & y_{20} &= \frac{1 - \sqrt[4]{1 - y_{19}^4}}{1 + \sqrt[4]{1 - y_{19}^4}}, a_{20} = a_{19}(1 + y_{20})^4 - 2^{41} y_{20}(1 + y_{20} + y_{20}^2).
 \end{aligned}$$

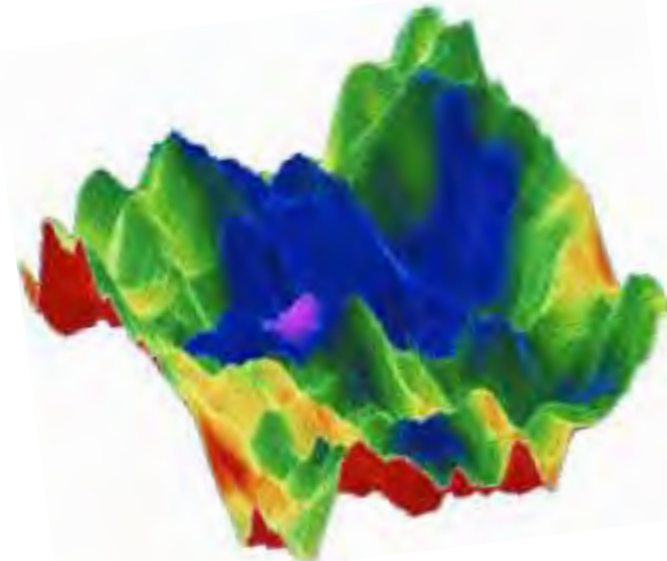
These equations specify an algebraic number

Set  $a_0 = 6 - 4\sqrt{2}$  and  $y_0 = \sqrt{2} - 1$ . Iterate

$$y_{k+1} = \frac{1 - (1 - y_k^4)^{1/4}}{1 + (1 - y_k^4)^{1/4}} \quad \text{and}$$

$$\begin{aligned}
 a_{k+1} &= a_k(1 + y_{k+1})^4 \\
 &\quad - 2^{2k+3} y_{k+1}(1 + y_{k+1} + y_{k+1}^2).
 \end{aligned}$$

Then  $1/a_k$  converges quartically to  $\pi$



A random walk on a million digits of Pi

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- ✓ Chaos, Zeta and the Riemann Hypothesis, HexPi and Normality

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- ✓ A problem of Knuth,  $\pi/8$ , Extreme Quadrature

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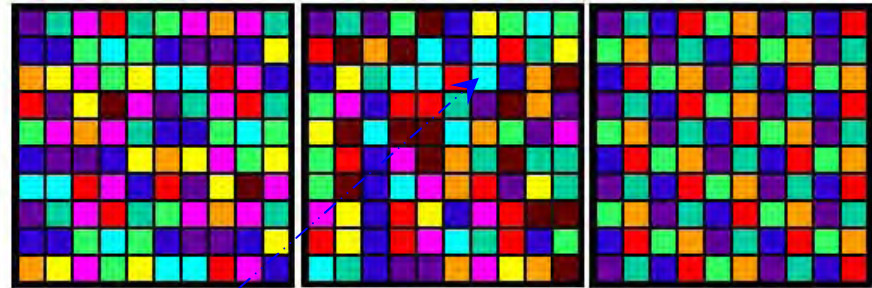
- ✓ Examples and Issues

## 6. Conclusion.

- ✓ Engines of Discovery. The 21<sup>st</sup> Century Revolution
  - ✓ Long Range Plan for HPC in Canada



# An Inverse and a Color Calculator

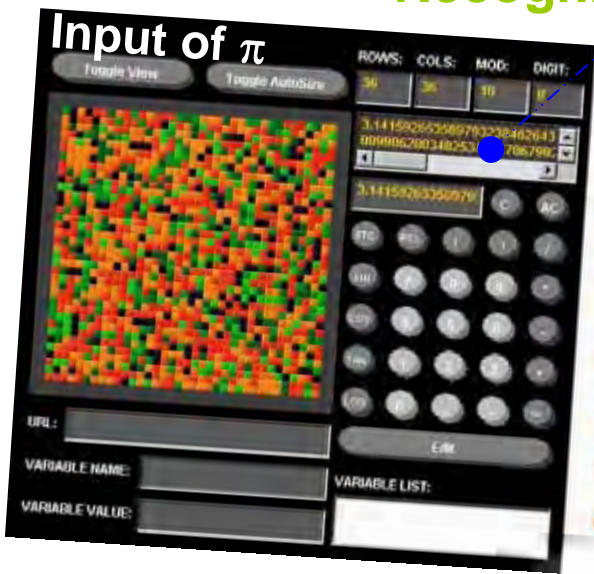


Archimedes:  $223/71 < \pi < 22/7$

## Inverse Symbolic Computation

- “Inferring symbolic 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 and **Recognize** in Mathematica



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



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

## INVERSE SYMBOLIC CALCULATOR

Please enter a number or a Maple expression:

Run  Clear

- Simple Lookup and Browser for any number.
- Smart Lookup for any number.
- Generalized Expansions for real numbers of at least 16 digits.
- Integer Relation Algorithms for any number.

Home ? Help

Expressions that are **not** numeric like  $\ln(\pi * \sqrt{2})$  are evaluated in **Maple** in symbolic form first, followed by a floating point evaluation followed by a lookup.



# Knuth's Problem – we can know the answer first

A guided proof followed on asking why Maple could compute the answer so fast.

The answer is **Lambert's W** which solves

$$W \exp(W) = x$$

Donald Knuth\* asked for a closed form evaluation of:

$$\sum_{k=1}^{\infty} \left\{ \frac{k^k}{k! e^k} - \frac{1}{\sqrt{2\pi k}} \right\} = -0.084069508727655 \dots$$

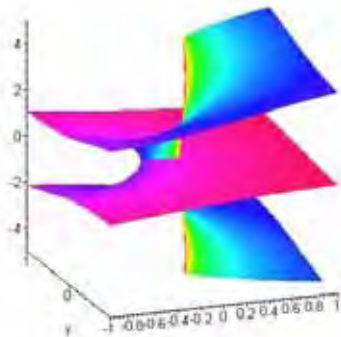
- **2000 CE.** It is easy to compute 20 or 200 digits of this sum

† ISC is shown on next slide

∠ The 'smart lookup' facility in the *Inverse Symbolic Calculator*† rapidly returns

$$0.084069508727655 \approx \frac{2}{3} + \frac{\zeta(1/2)}{\sqrt{2\pi}}$$

We thus have a prediction which Maple 9.5 on a laptop confirms to 100 places in under 6 seconds and to 500 in 40 seconds. \* **ARGUABLY WE ARE DONE**




W's **Riemann** surface


$\text{evalf}(\text{Sum}(k^k/k!/\exp(k)-1/\text{sqrt}(2*\text{Pi}*k),k=1..\text{infinity}),16)$

'Simple Lookup' fails;  
'Smart Look up' gives:

**INVERSE SYMBOLIC CALCULATOR**



The ISC is the **Inverse Symbolic Calculator**, a set of programs and specialized tables of mathematical constants dedicated to the identification of real numbers. It also serves as a way to produce identities with functions and real numbers. It is one of the main ongoing projects at the Centre for Experimental and Constructive Mathematics (CECM).



**INVERSE SYMBOLIC CALCULATOR**

Results of the search:

Maple output:

.08406950872765600

.8406950872765600e-1

Value to be looked up: .8406950872765600e-1 = K

Performing a smart lookup on .8406950872765600e-1:

Function	Result	Precision	Matches
<u>K-2/3</u>	.58259715793901066666666666666666	16	1

**BOLIC CALCULATOR**

579390106 was probably generated by one  
s or found in one of the given tables.

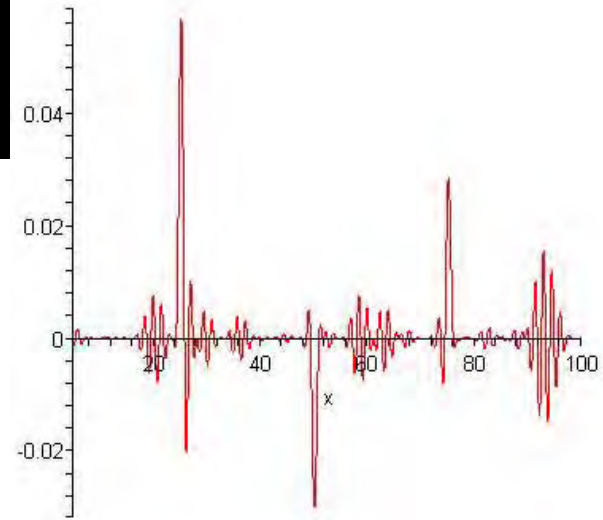
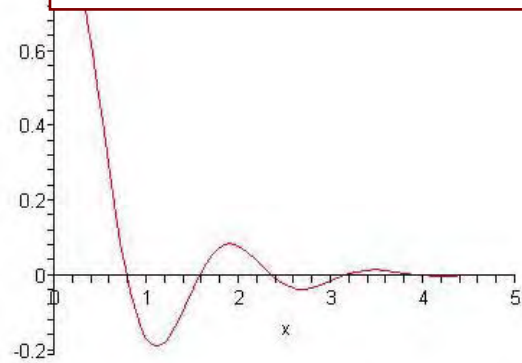
Answers are given from shortest to longest description

Mixed constants with 5 operations  
5825971579390106 = Zeta(1/2)/sr(2)/sr(Pi)

Browse around .5825971579390106.

# Quadrature I. Pi/8?

## A numerically challenging integral



$$\int_0^{\infty} \cos(2x) \prod_{n=1}^{\infty} \cos\left(\frac{x}{n}\right) dx \stackrel{?}{=} \frac{\pi}{8}$$

But  $\pi/8$  is

0.392699081698724154807830422909937860524645434

while the integral is

0.392699081698724154807830422909937860524646174

A careful *tanh-sinh quadrature* **proves** this difference after **43 correct digits**

✓ **Fourier analysis** explains this as happening when a hyperplane meets a hypercube



Before and After



# Quadrature II. Hyperbolic Knots



Dalhousie Distributed Research Institute and Virtual Environment

$$\frac{24}{7\sqrt{7}} \int_{\pi/3}^{\pi/2} \log \left| \frac{\tan t + \sqrt{7}}{\tan t - \sqrt{7}} \right| dt \stackrel{?}{=} L_{-7}(2) \quad (@)$$

where

$$L_{-7}(s) = \sum_{n=0}^{\infty} \left[ \frac{1}{(7n+1)^s} + \frac{1}{(7n+2)^s} - \frac{1}{(7n+3)^s} + \frac{1}{(7n+4)^s} - \frac{1}{(7n+5)^s} - \frac{1}{(7n+6)^s} \right].$$

“Identity” (@) has been verified to **20,000** places. I have *no idea* of how to prove it.

✓ Easiest of 998 empirical results linking physics/topology (LHS) to number theory (RHS). [JMB-Broadhurst]

We have certain knowledge without proof

# Extreme Quadrature ... 20,000 Digits on 1024 CPUs

- ⊓. The integral was split at the nasty interior singularity
- ⊓. The sum was 'easy'.
- ⊓. All fast arithmetic & function evaluation ideas used



## Run-times in seconds and speedup ratios for all processors on the Virginia Tech G5 Cluster

CPUs	Init	Integral #1	Integral #2	Total	Speedup
1	*190013	*1534652	*1026692	*2751357	1.00
16	12266	101647	64720	178633	15.40
64	3022	24771	16586	44379	62.00
256	770	6333	4194	11297	243.55
1024	199	1536	1034	2769	993.63

### Expected and unexpected scientific spinoffs

- **1986-1996.** Cray used quartic-Pi to check machines in factory
- **1986.** Complex FFT sped up by factor of two
- **2002.** Kanada used hex-pi (20hrs not 300hrs to check computation)
- **2005.** Virginia Tech (this integral pushed the limits)
- **1995-** Math Resources (next overhead)

# Outline. What is HIGH PERFORMANCE MATHEMATICS?

## 1. Visual Data Mining in Mathematics.

- ✓ Fractals, Polynomials, Continued Fractions, Pseudospectra

## 2. High Precision Mathematics.

## 3. Integer Relation Methods.

- ✓ Chaos, Zeta and the Riemann Hypothesis, HexPi and Normality

## 4. Inverse Symbolic Computation.

- ✓ A problem of Knuth,  $\pi/8$ , Extreme Quadrature

## 5. The Future is Here. (What is D-DRIVE?)

- ✓ Examples and Issues

## 6. Conclusion.

- ✓ Engines of Discovery. The 21<sup>st</sup> Century Revolution
  - ✓ Long Range Plan for HPC in Canada







# How-To Training Sessions

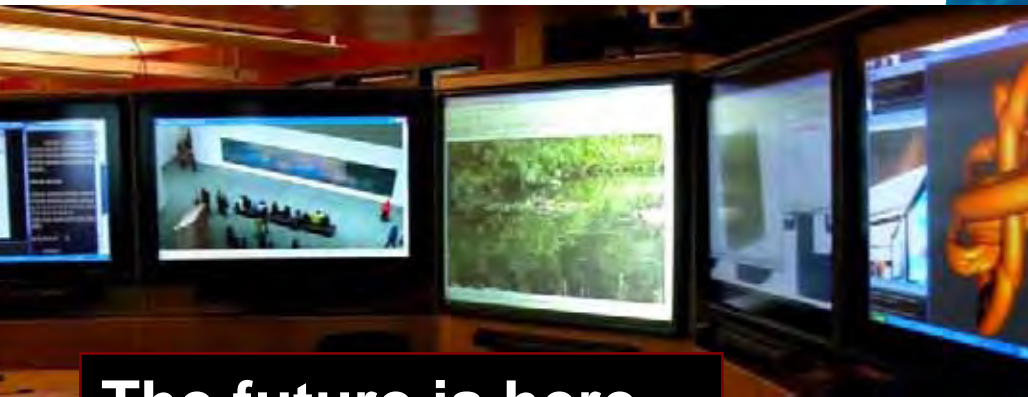
The future I.



Brought to you using  
Access Grid  
technology



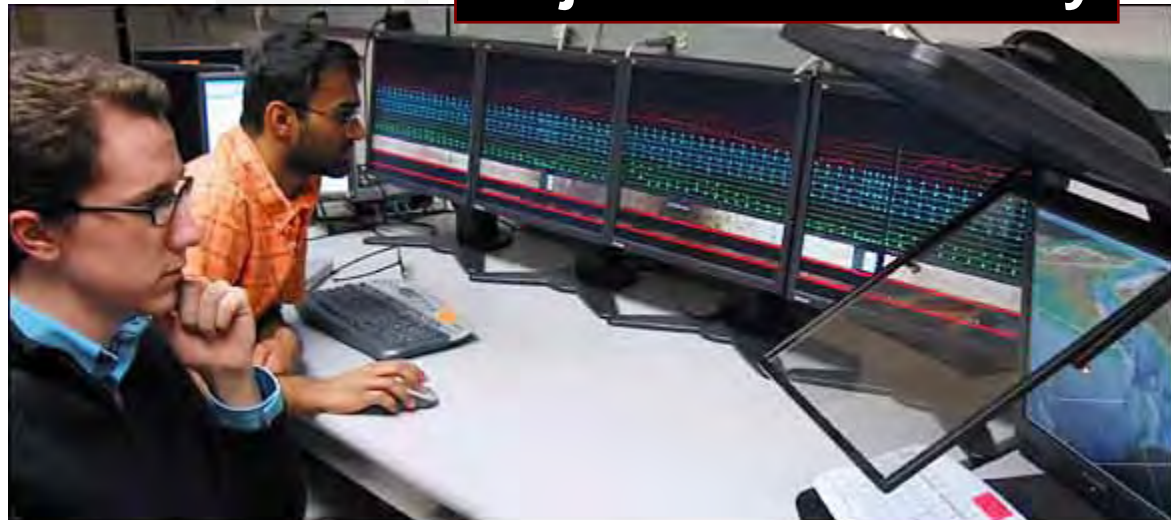
For more information contact Jana at 210-5489 or [jana@netera.ca](mailto:jana@netera.ca)



The future is here...

**Remote Visualization** via  
**Access Grid**

- The touch sensitive interactive **D-DRIVE**
- An Immersive '**Cave**' Polyhedra
- and the 3D **GeoWall**



... just not uniformly



## East meets West: Collaboration goes National

**Welcome to D-DRIVE whose mandate is** to study and develop resources specific to distributed research in the sciences with first client groups being the following communities

- High Performance Computing
- Mathematical and Computational Science Research
- Math and Science
  - Educational
  - Research





# a. ACENet and HPC@DAL



ACEnet completes the Pan Canadian Consortia



Dalhousie's role will be in collaboration, visualization, and large data-set storage



## b. Advanced Knowledge Management

Dalhousie Distributed Research Institute and Virtual Environment



Privacy and Security Lab

### Projects include

- PSL
- FWDM (IMU)
- CiteSeer

HALIFAX, NOVA SCOTIA | CANADA B3H 4R2 | +1 (902) 494-2093

Home

Computer Science » Privacy and Security Lab » Home

News

People

Research

### Mission Statement

The mission of the PSL is to help secure the electronic assets of industries, governments, and individuals by balancing privacy, security, legal, and social needs while providing innovative short term and long term solutions.

### Rationale

The increasing impact of the knowledge economy and a growing reliance on (and intrusion of) technology in our daily lives makes technology and the information stored or managed by it a critical vulnerability for individuals, industries, and governments. Society needs protection against this vulnerability; protection which respects privacy concerns. The central security and privacy issues, facilitated and

### Sample approach: CMS

The screenshot shows the CMS website with a search bar and a list of members. A red arrow points from the search results to a specific member entry.

Name	Employer	Address
Borwein, Dr. Jonathan M.	Dalhousie University	Faculty of Computer Science Dalhousie University 6050 University Avenue, Halifax Nova Scotia, Canada B3H 4W5
Borwein, Dr. Peter B.	Simon Fraser University	Department of Mathematics Simon Fraser University 8888 University Drive, Burnaby British Columbia, Canada V5A 1S6
Borwein, Dr. David	University of Western Ontario	Department of Mathematics University of Western Ontario Middlesex College, London Ontario, Canada N6A 5B7

Search results for "Borwein, Dr. Jonathan M.":

- Borwein, Dr. Jonathan M. CML
- Borwein, Dr. Peter B. CML
- Borwein, Dr. David CML

Member entry for Jonathan M. CML:

1 Borwein, Dr. Jonathan M. CML

A Prototype for the Federated World Directory of Mathematicians (FWDM)

### Diverse partners include

- International Mathematical Union
- CMS
- Symantec and IBM

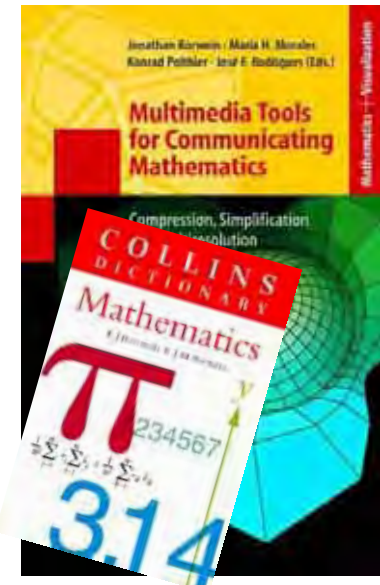
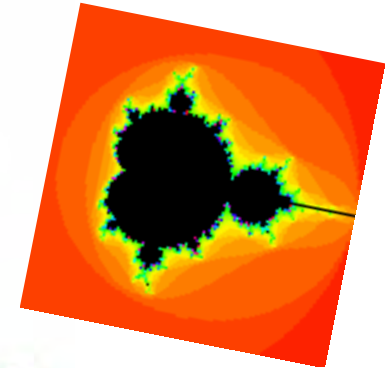
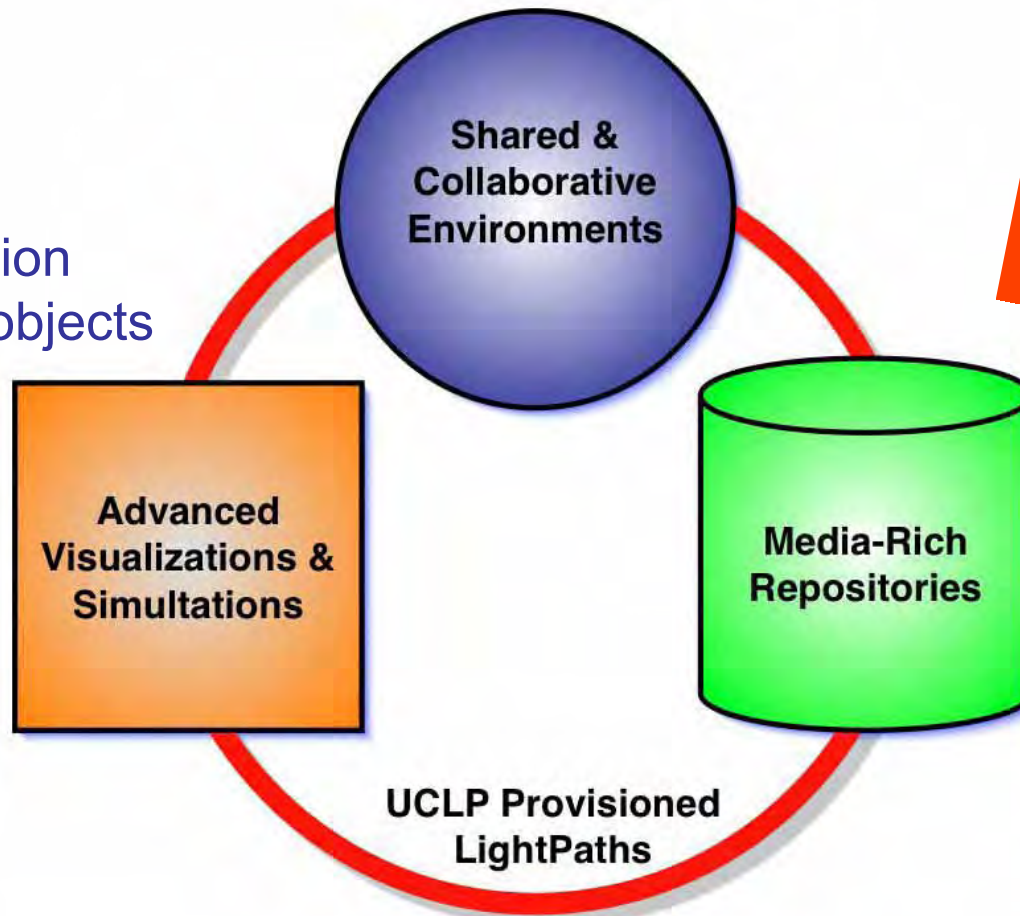


## c. Advanced Networking ...



These include

- AccessGrid
- UCLP for
  - visualization
  - learning objects
  - haptics



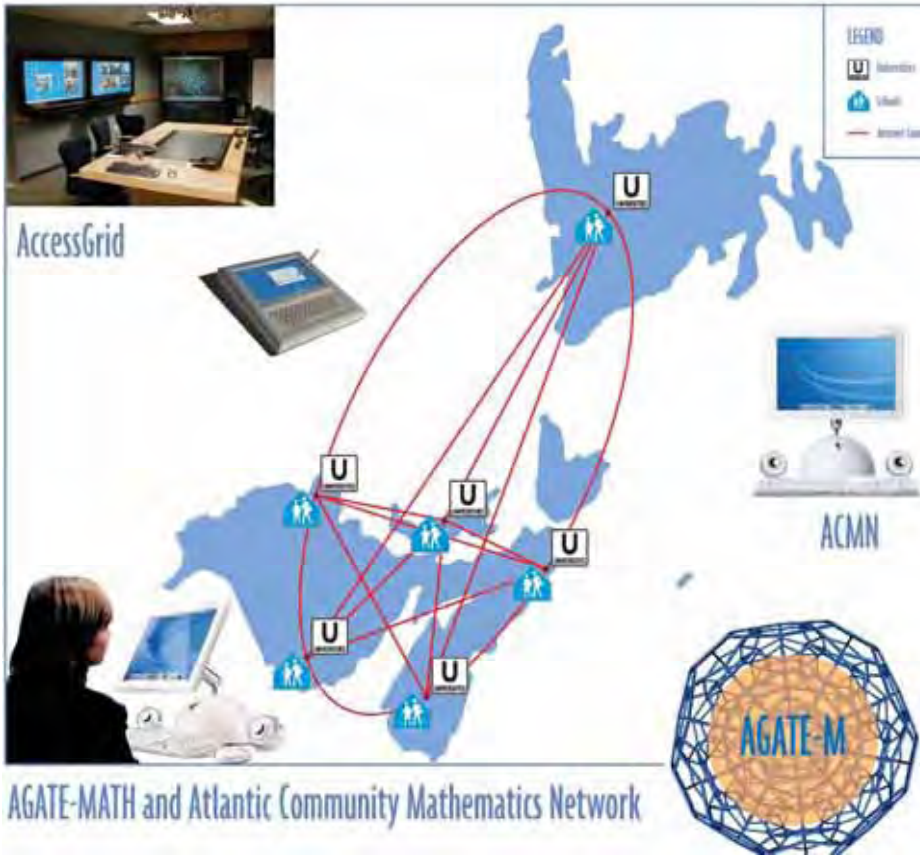
C3 Membership



# d. Access Grid, AGATE and Apple



First 25 teachers identified



## agate Math





*AGATE-MATH was recently established for the purpose of improving, encouraging, and supporting the teaching of mathematical sciences, in Atlantic Canada and elsewhere.*

## Vision Statement

The discipline of Mathematics is beautiful and important in its own right. At the same time mathematics and mathematical competency are critical to most other scientific disciplines and are pervasive in modern society. Cell phones, Google, e-banking, internet security, "Finding Nemo," all use enormously sophisticated mathematics, as do countless more obvious examples from medical imaging to mutual funds.

Mathematics is a fundamental component of the language of science. Consequently, mastery of basic mathematics is critical for sustaining interest not only in the pursuit of science but also in understanding the sciences (physical, biological, artificial, social and human) that affect our lives. Successful scientists and engineers typically report a serious early engagement with mathematics as one of their formative experiences. Base competency and interest in mathematics and science are often achieved or lost before the end of high school and likely by the end of elementary grades.

## Goals of AGATE-M

- To create a network linking everyone with an interest in math education.
- To enable easy communication between teachers and researchers.
- To strengthen the sense of community amongst those who share the goal of improving math education.
- To provide a forum for the discussion of current issues.
- To offer enrichment resources through web based resources.
- To facilitate the dissemination of knowledge and experience.
- To stimulate enthusiasm and creative thinking in our community.



# e. University – Industry links

**MITACS – MRI**  
 putting high end science  
 on a hand held

## Learning Curve

*Sample Data*

Label	Data
vanilla	25
chocolate	25
strawberry	25
other	25

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D4

Wednesday, December 15, 2004

**BUSINESS**

# Try your hand at new math

Firm develops software to help guide kids through maze of numbers

By GREG MACVICAR

Ron Fitzgerald says math is a language — and most students are illiterate. The president of Halifax software company MathResources Inc. wants to change that. That's why Mr. Fitzgerald and his wife quit their jobs as book editors in Toronto in 1994.

Ten years later, he says his company

over the next that we can build I have \$40 million

nae." Mr. Fitzgerald-16-storey suite on

essor friends — of Jonathan Bor-

athresources Inc. ed to create now a of an interactive

months, they spent Mr. Fitzgerald's e development and

1995 we had spent Mr. Fitzgerald says, ne — John Lindsay with a line of credit

another \$300,000. are the chairman of Inc.'s nine-member ors. There are 30

software was re-MathResources was ph school, college and its. thousand copies of it ice." Mr. Fitzgerald isn't a coup in the

electronic dictionaries and we're going to be laughing. y decided to "move and create software for

nts. Let's Do Math- designed for grades 4 and in late 1998. ing respecting good e product." Mr. Fitzge-

released next year under r. Fitzgerald hopes will pany really profitable in ure is MRI Graphing graphing and calculating and held computers.



Ronald Fitzgerald, president of MathResources Inc., holds a hand-held computer capable of the same seamless work as conventional computers and running the company's mathematics program.

These combos will continue to grow as we try to explain technical concepts in a way that's easier to understand. The soft W already Mr. Fi "The He a traditi much s A pr



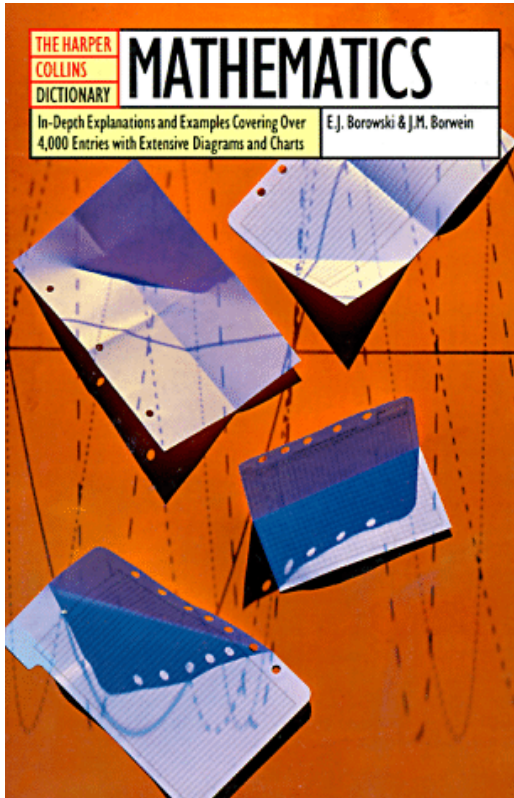
mitacs

MathResources Inc.



# MRI's First Product in Mid Nineties

PAVCA SED MATVRA

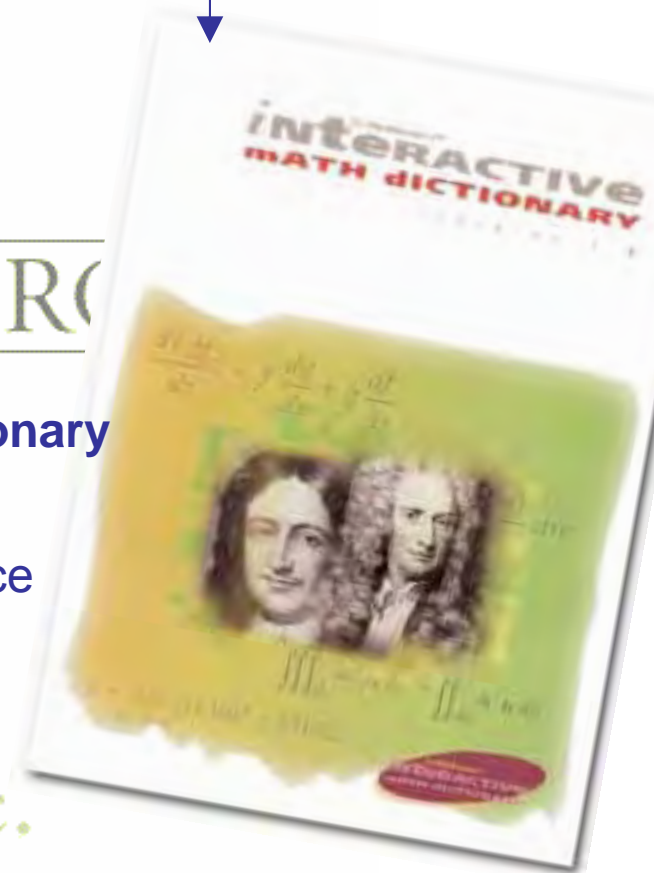


Maplesoft

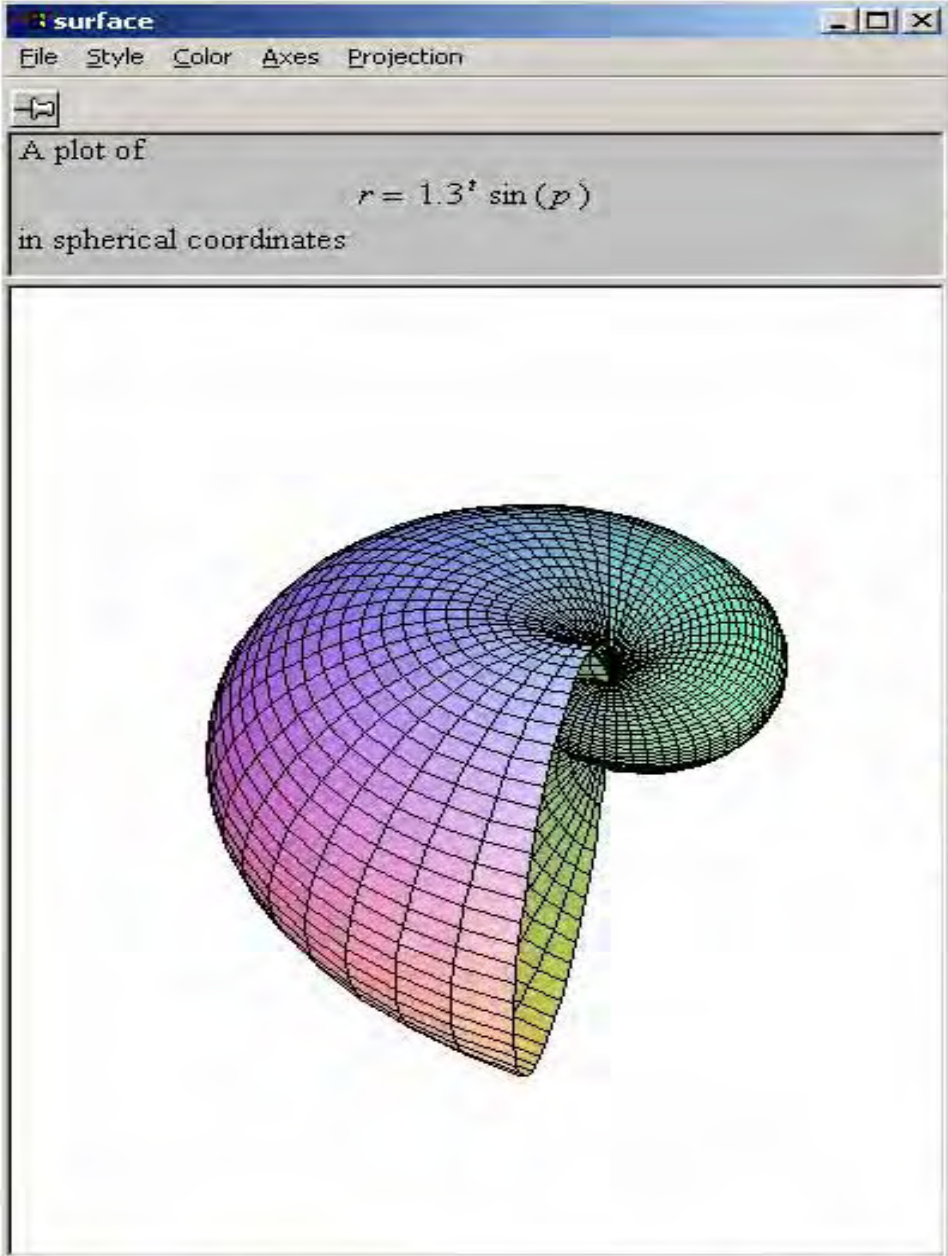
MATHRESOURCE

- ▶ Built on **Harper Collins dictionary**  
- an IP adventure!
- ▶ **Maple** inside the MathResource
- ▶ Data base now in **Maple 9.5**

MathResources Inc.

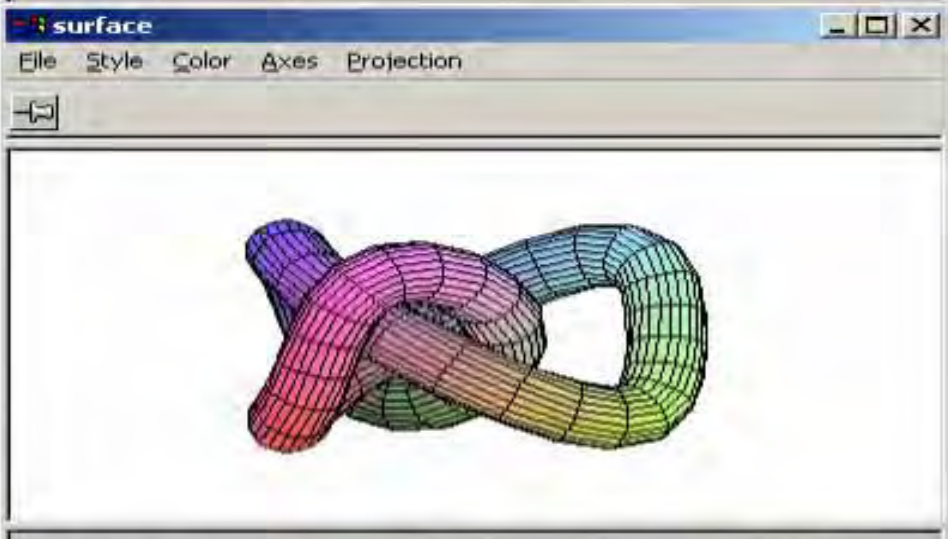
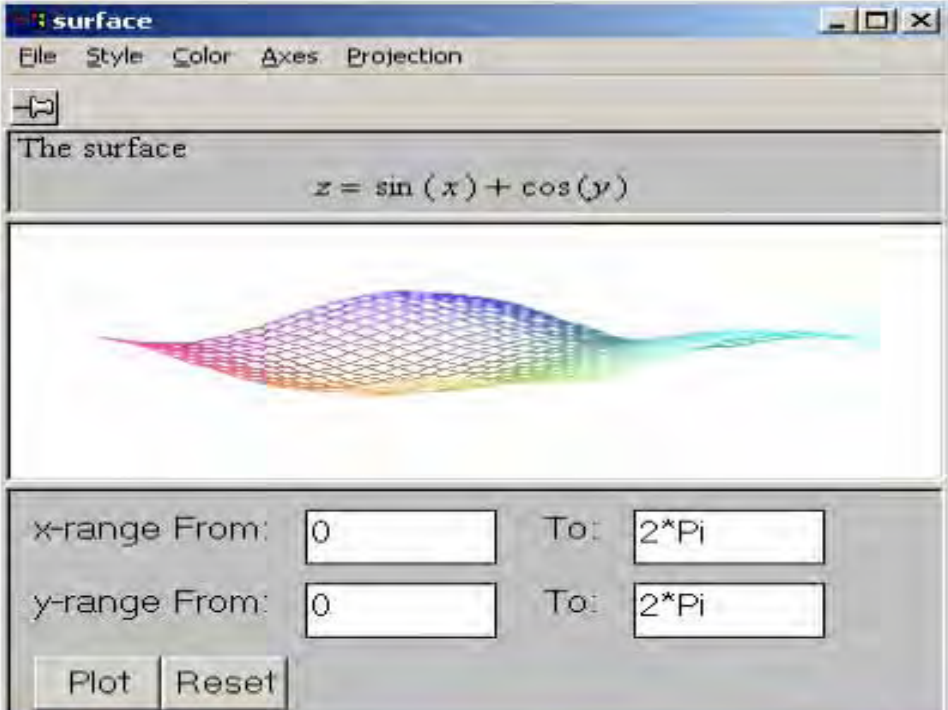






theta (t) range From:  To:

phi (p) range From:  To:



theta (t) range From:  To:

z-range From:  To:

Plot Reset

◀ Back anticlastic

Forward ▶

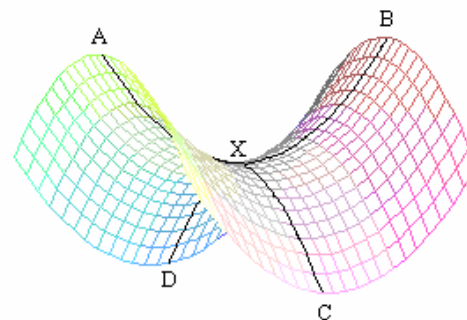
A  
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X  
Y  
Z

A...Z

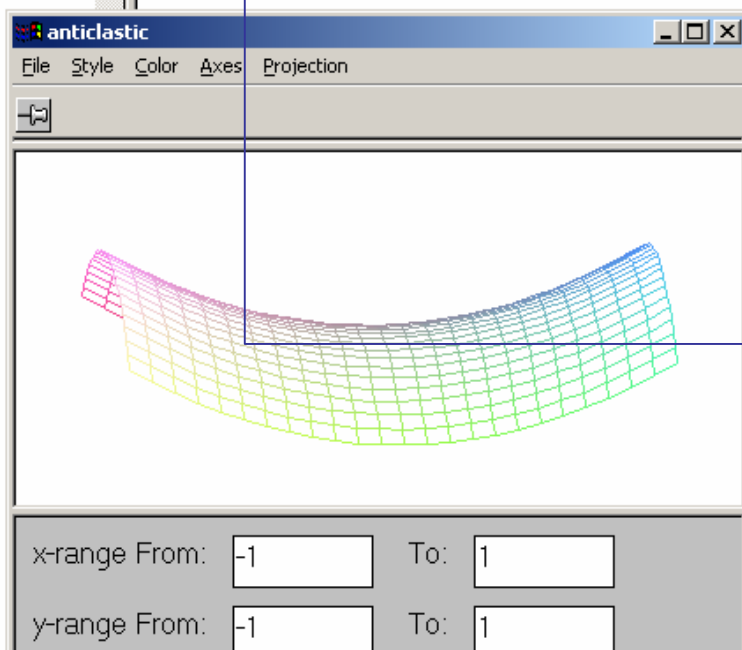
anticlastic  
 anticlockwise  
 antiderivative  
 antidesignated  
 antidifferentiate  
 antilog  
 antilogarithm  
 antiparallel  
 antipodal points  
 antisymmetric  
 antitone  
 Apéry's theorem  
 apex  
 Apollonian packing  
 Apollonius' circle  
 apothem  
 application  
 applied  
 applied mathematics  
 approximate  
 approximate line search  
 approximation  
 apse  
 Arabic numerals  
 arbitrary constant  
 arc  
 arc length  
 arc-  
 arc-connected  
 arc-cosecant  
 arc-cosech  
 arc-cosh  
 arc-cosine  
 arc-cotangent  
 arc-cotanh  
 arc-secant  
 arc-sech  
 arc-sine

anticlastic,

*adj.* (of a surface) having [curvatures](#) of opposite signs in two perpendicular directions at a given point; saddle-shaped. For example, see the surface shown in



X is a minimum between A and B, but a maximum between C and D. Compare [synclastic](#). See also [saddle point](#).



- Any **blue** is a hyperlink
- Any **green** opens a reusable Maple window with initial parameters set
- Allows exploration with no learning curve

Building on products such as:

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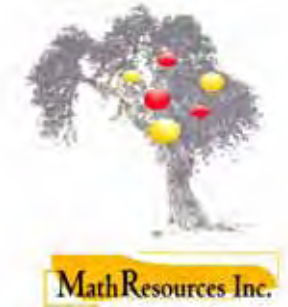
## MRI Graphing Calculator & Robert Morris College

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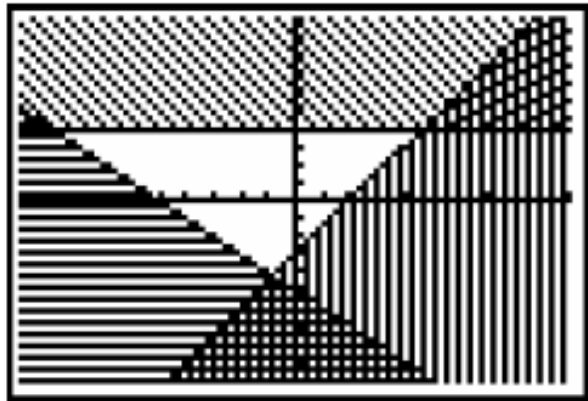
Ed Clark, an instructor at Robert Morris College, has been using the MRI Graphing Calculator with his students. Ed says:

- “The **learning curve** for the MRI Graphing Calculator is **very very short.**”
- “Just the fact that a handheld computer **displays color** is huge.”

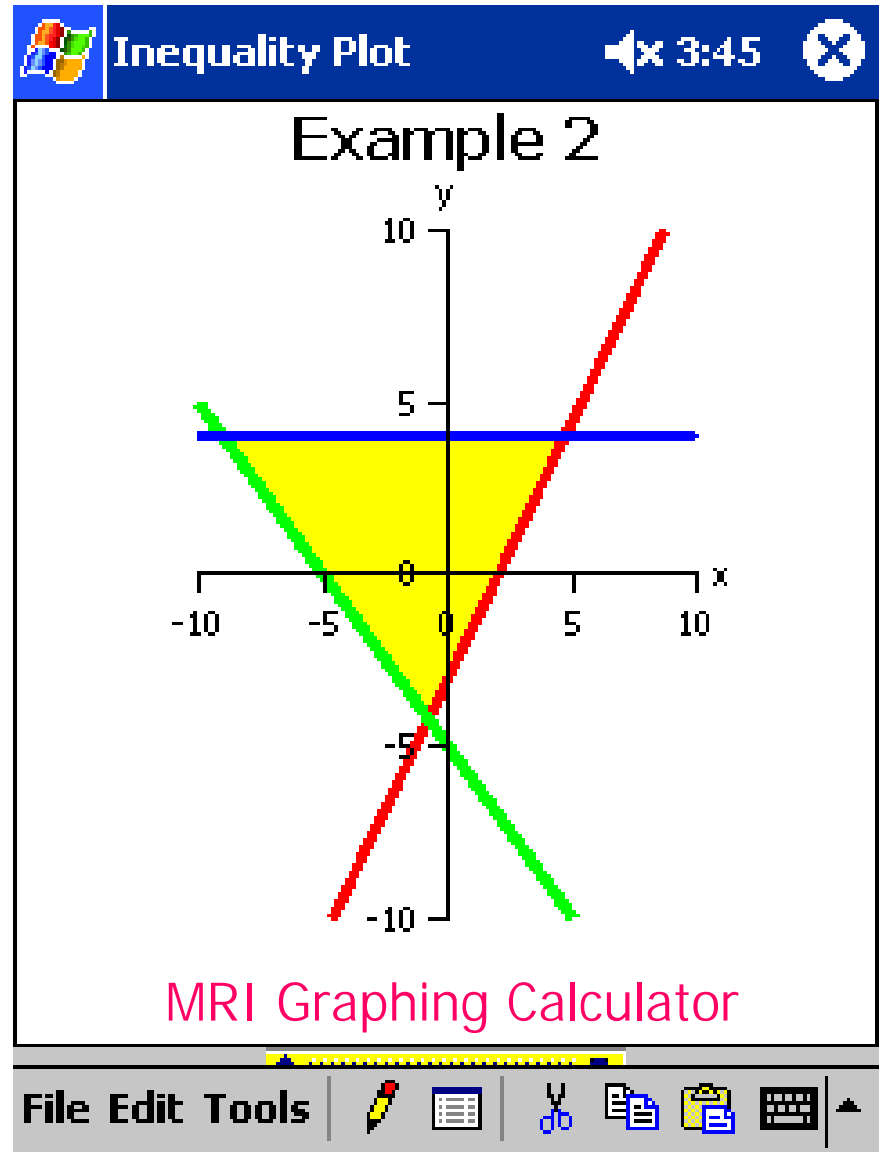




# Graphing in Color



Traditional  
Graphing Calculator



MRI Graphing Calculator

# Learning Curve

The desktop application window is titled "Pie Graph" and shows a "Sample Labels" table with four rows. Below the table is a "File Edit Tools" bar with icons for file operations and editing. A second instance of the application is visible in the background, showing a table with labels and data.

Sample Labels
1
2
3
4

Label
1 vanilla
2 chocolate
3 strawberry
4 other

The Pocket PC application window is titled "Pie Graph" and displays a pie chart with four segments. The segments are labeled: chocolate (top-left, green), vanilla (top-right, red), strawberry (bottom-left, blue), and other (bottom-right, pink). The text "Sample Data" is written across the chart. Below the chart is a table with columns "Label" and "Data". The table contains four rows of data. At the bottom of the screen, there is a "File Edit Tools" bar with icons for file operations and editing, and the text "Pocket PC" is visible at the very bottom.

chocolate vanilla  
*Sample Data*  
strawberry other

Label	Data
1 vanilla	25
2 chocolate	25
3 strawberry	25
4 other	25

A selection of appropriate  
virtual manipulables





↳ Parabola  
 Paradox  
 Parallel  
 Parallelogram  
 Parameter  
 Parametric equation  
 Parentheses  
 Partial product of an infinite product  
 Partial sum of an infinite series  
 ↳ Pascal's triangle  
 Pascal, Blaise  
 ↳ Peg game  
 Pentagon  
 ↳ Pentagonal number  
 Percent  
 ↳ Percentage change  
 ↳ Percentage decrease  
 ↳ Percentage increase  
 Percentile  
 Perfect number  
 Perfect square  
 Perfect square trinomial  
 ↳ Perimeter  
 ↳ Period of a function  
 ↳ Permutation  
 Perpendicular  
 Perpendicular bisector  
 ↳ Phase shift  
 Pi  
 Pick's formula  
 ↳ Pictograph  
 Pie graph  
 Pint  
 Place value  
 Plane  
 Plane figure  
 Plane of symmetry  
 Plane symmetry

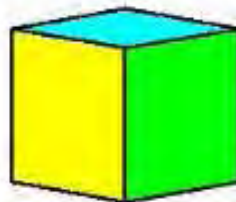
*Also called regular polyhedra.*

The five special polyhedra where all of the faces of each polyhedron are congruent regular polygons and the same number of polygons meet at each vertex. The ancient Greeks proved that there are only five platonic solids. They are: cube, tetrahedron, octahedron, dodecahedron, and icosahedron.

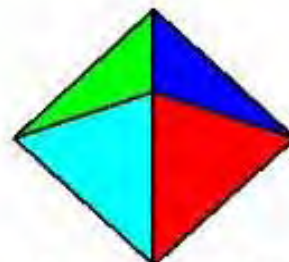
Click on one of the polyhedra below and drag the mouse to rotate it. By right clicking on one of the polyhedra you can change to a wire frame view.



A Regular Tetrahedron



A Cube



A Regular Octahedron



A Regular Dodecahedron



A Regular Icosahedron

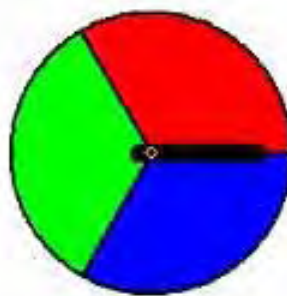
**Index**

- Pint
- Place value
- Plane
- Plane figure
- Plane of symmetry
- Plane symmetry
- ▶ Platonic solids
- Plotting
- Plus sign
- Point
- Point symmetry
- Point-slope form of equation of line
- ▶ Polygon
- Polygonal numbers
- ▶ Polyhedron
- Polynomial
- Polynomial equation
- Polynomial function
- Population
- Positional system of numeration
- Positive integer
- Positive number
- Positive sign
- Postulate
- Pound
- Power of a number
- Power of ten
- Power property of logarithms
- Precision of measurement

**Probability** ✓

Probability is used extensively in business and manufacturing. Manufacturers often base a product guarantee on the results of extensive research and the probability of an item being defective.

Choose the number of sectors, from 2 to 6. You can also click on an angle measure and change it. All angles must be positive whole numbers and add up to  $360^\circ$ . Enter the number of spins and click the 'Start' button to begin spinning the needle.



Sector	Angle ( $^\circ$ )	Frequency	Theoretical Probability	Experimental Estimate
■	120	0	0.333	0.000
■	120	0	0.333	0.000
■	120	0	0.333	0.000

Total =  $360^\circ$   
 Total Number of Spins = 0

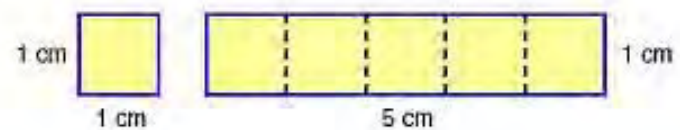


# Index

- Addition property of equations
- Addition property of inequalities
- Addition table
- Additive identity
- Additive inverse
- Additive inverse property
- Adjacent angles
- Adjacent sides
- Agnesi, Maria Gaetana
- Algebra
- Algebra tiles
- Algebraic expression
- Algorithm
- Alternate exterior angles
- Alternate interior angles
- Altitude
- Amicable numbers
- Amortization
- Analytic geometry
- Angle
- Angle difference identities
- Angle of depression
- Angle of elevation
- Angle of incidence
- Angle of inclination
- Angle of reflection
- Angle of rotation
- Angle sum identities
- Annuity
- Antecedent
- Apex
- Apothem
- Approximate number
- Arc
- Arc length

# Area

The amount of space within a two-dimensional figure. It is usually measured in square units. The square below has an area of one square centimetre, 1 cm<sup>2</sup>. It takes exactly 5 of these to cover the rectangle, which tells you that the area of the rectangle is 5 cm<sup>2</sup>.



Drag the points on the figures below to see how their area changes.

**Square**  
 Area =  $s^2$   
 side = 6.0  
 area = 36.0

A square is drawn on a grid. A red dot is positioned at the top-left corner of the square, indicating it is a draggable point. The square's side length is 6.0 units.

**Rectangle**  
 Area =  $b \times h$   
 base = 9.0, height = 3.0  
 area = 27.0

A rectangle is drawn on a grid. A red dot is positioned at the top-left corner of the rectangle, indicating it is a draggable point. The rectangle has a base of 9.0 units and a height of 3.0 units.

**Circle**  
 Area =  $\pi r^2$   
 radius = 3.5

A circle is drawn on a grid. A red dot is positioned at the center of the circle, indicating it is a draggable point. The circle has a radius of 3.5 units.



# Centre seen as 'serious nirvana'

April 07, 2005 , vol. 32, no. 7

By Carol Thorbes

Move over creators of Max Head-room, Matrix and Metropolis. What researchers can accomplish at Simon Fraser University's IRMACS centre rivals the high tech feats of the most memorable futuristic films.

The \$14 million centre's acronym stands for interdisciplinary research in the mathematical and computational sciences. The

live view of the from atop ain echoes its al as a facility tering research s whose is the computer.

ected 2,500 square metre space atop the applied sciences building, the centre has eight ng rooms and a presentation theatre, seating up to 100 people. They are equipped with easily upgradeable computational, multimedia, internet and remote conferencing (including satellite) technology. High performance distributed computing and clustering technology, designed at SFU, and access to WestGrid, an ultra high speed, interprovincial network with shared computing and multimed

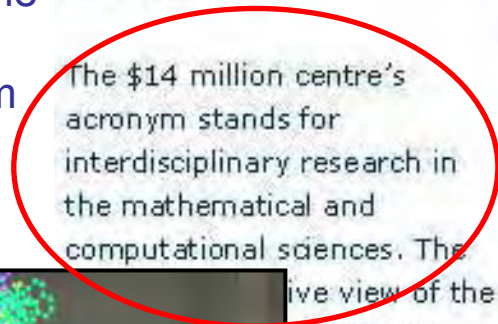
## The future II. IRMACS at SFU



SFU mathematician and IRMACS executive director Peter Borwein (left) communicates with IRMACS collaboration and visualization coordinator Brian Corrie. To the right of them another plasma display portrays a 3D image of a molecular structure.

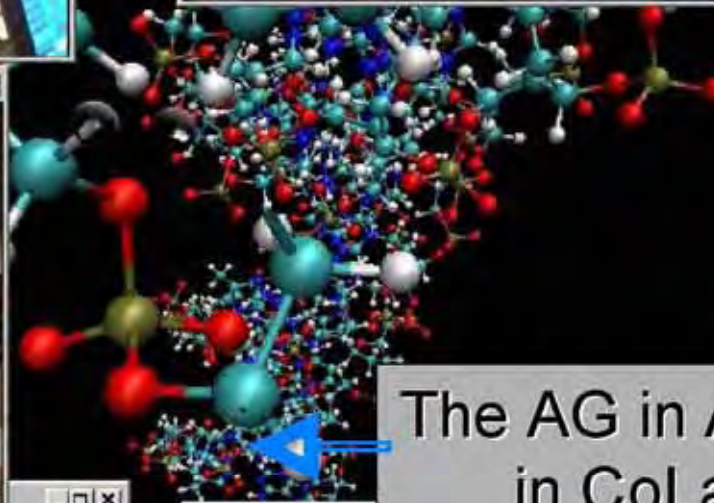
### The 2,500 square metre IRMACS research centre

- ✓The building is a also a 190cpu G5 Grid
- ✓At the official April opening, I gave one of the four presentations from D-DRIVE





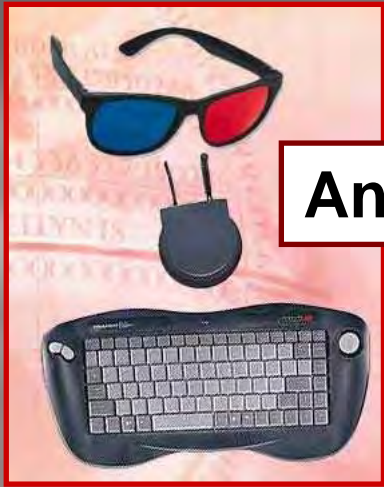
# The future III.



The AG in Action  
in CoLab



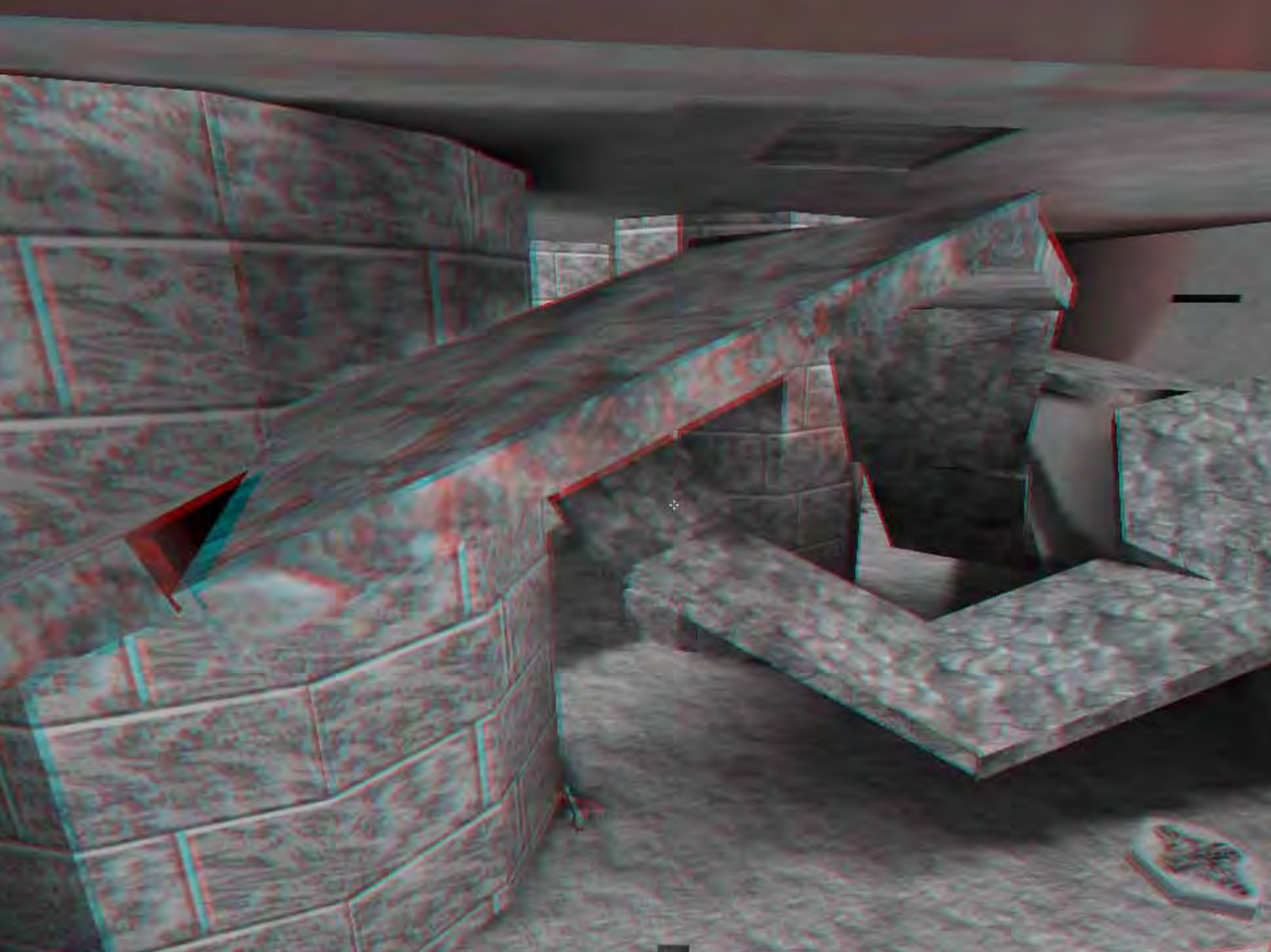




**Anaglyphs: 3-D for \$19.99 ...**





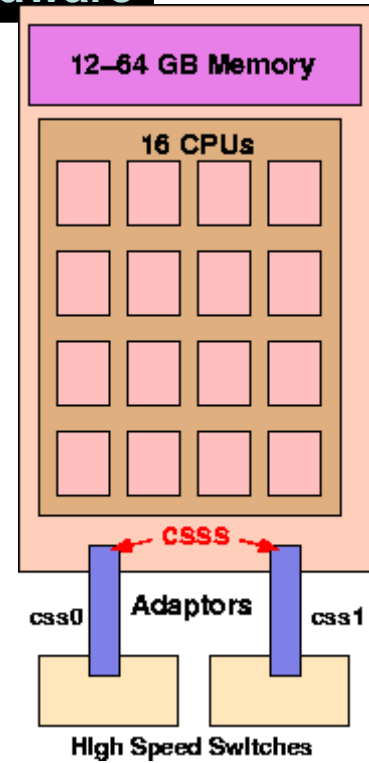






# NERSC's 6000 cpu Seaborg in 2004 (10Tflops/sec)

we need new software paradigms for `bigga-scale' hardware

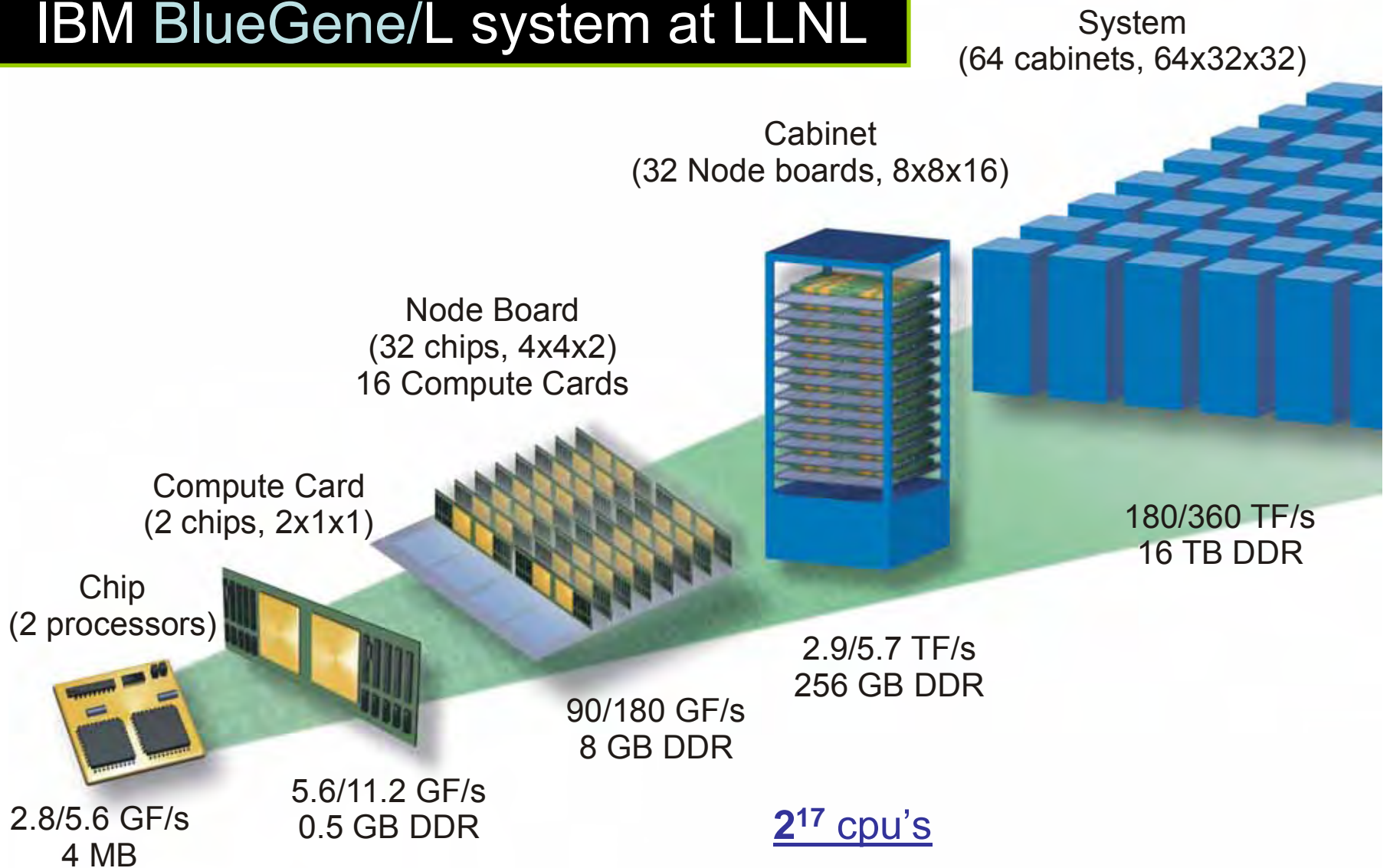


The future IV.

Mathematical Immersive Reality  
in Vancouver



# IBM BlueGene/L system at LLNL



2<sup>17</sup> cpu's

- has now run Linpack benchmark
- at over **120 Tflop/s**

# Outline. What is HIGH PERFORMANCE MATHEMATICS?

## 1. Visual Data Mining in Mathematics.

- ✓ Fractals, Polynomials, Continued Fractions, Pseudospectra

## 2. High Precision Mathematics.

## 3. Integer Relation Methods.

- ✓ Chaos, Zeta and the Riemann Hypothesis, HexPi and Normality

## 4. Inverse Symbolic Computation.

- ✓ A problem of Knuth,  $\pi/8$ , Extreme Quadrature

## 5. The Future is Here.

- ✓ Examples and Issues

## 6. Conclusion.

- ✓ Engines of Discovery. The 21<sup>st</sup> Century Revolution

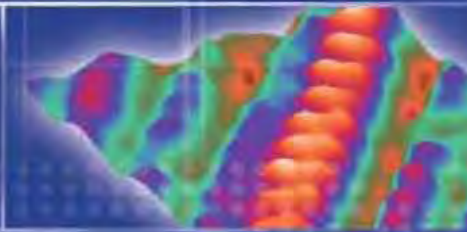
- ✓ Long Range Plan for HPC in Canada



# CONCLUSION

## ENGINES OF DISCOVERY: The 21st Century Revolution

The Long Range Plan for High Performance Computing in Canada





# The LRP tells a Story

- The Story
- Executive Summary
- Main Chapters
  - Technology
  - Operations
  - HQP
  - Budget

25 Case  
Studies  
– many  
sidebars

## One Day ...

**High-performance computing (HPC) affects the lives of Canadians every day. We can best explain this by telling you a story. It's about an ordinary family on an ordinary day, Russ, Susan, and Kerri Sheppard. They live on a farm 15 kilometres outside Wyoming, Ontario. The land first produced oil, and now it yields milk; and that's just fine locally.**

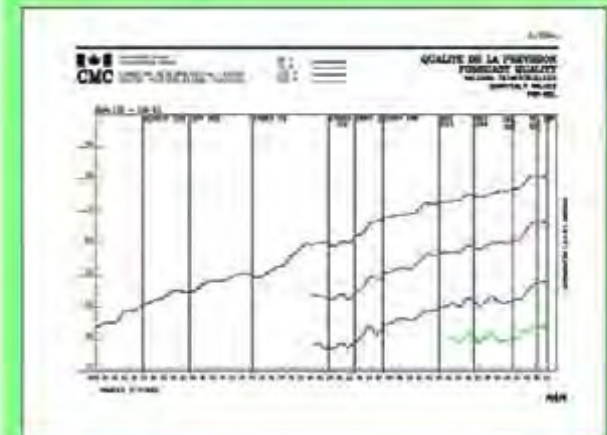
Their day, Thursday, May 29, 2003, begins at 4:30 am when the alarm goes off. A busy day, Susan Zhong-Sheppard will fly to Toronto to see her father, Wu Zhong, at Toronto General Hospital; he's very sick from a stroke. She takes a quick shower and packs a day bag for her 6 am flight from Sarnia's Chris Hadfield airport. Russ Sheppard will stay home at their dairy farm, but his day always starts early. Their young daughter Kerri can sleep three more hours until school.

Waiting, Russ looks outside and thinks, *It's been a dryish spring. Where's the rain?*

In their farmhouse kitchen on a family-sized table sits a PC with a high-speed Internet line. He logs on and finds the Farmer Daily site. He then chooses the Environment Canada link, clicks on Ontario, and then scans down for Sarnia-Lambton.

## WEATHER PREDICTION

The "quality" of a five-day forecast in the year 2003 was equivalent to that of a 36-hour forecast in 1963 [REF 1]. The quality of daily forecasts has risen sharply by roughly one day per decade of research and HPC progress. Accurate forecasts transform into billions of dollars saved annually in agriculture and in natural disasters. Using a model developed at Dalhousie University (Prof. Keith Thompson), the Meteorological Service of Canada has recently been able to predict coastal flooding in Atlantic Canada early enough for the residents to take preventative action.





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Legend: Capacity, Speed, Latency, etc.

# REFERENCES



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J.M. Borwein, D.H. Bailey and R. Girgensohn, *Experimentation in Mathematics: Computational Paths to Discovery*, A.K. Peters, 2004.

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Enigma

*"The object of mathematical rigor is to sanction and legitimize the conquests of intuition, and there was never any other object for it."*

- J. Hadamard quoted at length in E. Borel, *Lecons sur la theorie des fonctions*, 1928.