Roots and Chaos

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- 2. Randomness in statistical sciences [sampling]



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 - 6.2 Intrinsic randomness [today's main topic].





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- 4. Is the model any good?



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- 2. Complex \neq complicated [as we shall see].
- 3. Might draw conclusions about the existence of random patterns in various disciplines.



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By a calculator: $\sqrt{2} \approx 1.414213562373095$

• How is this done? First, a few facts about $\sqrt{2}$



On $\sqrt{2}$

 $\approx 1.41421356237309504880168872420969807856967187537694807317667973799 \, \cdots$

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- ▶ Open Question: How many zeros in the decimal expansion of $\sqrt{2}$?



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- $ightharpoonup \sqrt{2}$ is an irrational number (ascribed to Hippasus; around 5 BC)
- ▶ Open Question: How many zeros in the decimal expansion of $\sqrt{2}$?
- ▶ Conjecture: [Émile Borel, *Comptes Rendus Acad Sci Paris* **230**, 1950, pp. 591–593] all digits 0–9 are equidistributed in the decimal expansion of $\sqrt{2}$





▶ What does $\sqrt{2}$ "look like"? Here is a simple first attempt:

a	a ²	
1	1	$\Rightarrow 1 < \sqrt{2} < 2$
$\sqrt{2}$	2	$\Rightarrow 1 < \sqrt{2} < 2$
2	4	

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1	1	$\begin{vmatrix} 1 & 1 & \sqrt{2} & 2 \end{vmatrix}$
$\sqrt{2}$	2	$\Rightarrow 1 < \sqrt{2} < 2$
2	4	

► So $\sqrt{2} \approx 1.??$. Therefore:

a	a^2	
1.1	1.21	
1.2	1.44	
1.3	1.69	$\Rightarrow 1.4 < \sqrt{2} < 1.5$
1.4	1.96	
$\sqrt{2}$	2	
1.5	2.25	



► ... So $\sqrt{2} \approx 1.4$??. Therefore:

a	a²	
1.41	1.9881	$\Rightarrow 1.41 < \sqrt{2} < 1.42$
$\sqrt{2}$	2	$\Rightarrow 1.41 < \sqrt{2} < 1.42$
1.42	2.0164	



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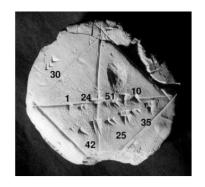
a	a^2	
1.411	1.990921	
1.412	1.993744	
1.413	1.996569	$\Rightarrow 1.414 < \sqrt{2} < 1.415$ etc
1.414	1.999396	
$\sqrt{2}$	2	
1.415	2.002225	



The Babylonian Clay Tablet

(circa 1600-1800 BC; Yale Collection 7289)

$$\sqrt{2} \approx 1 + \frac{24}{60} + \frac{51}{60^2} + \frac{10}{60^3} = \underbrace{1.41421}_{296296} \cdot \cdot \cdot$$





Newton's Method for $\sqrt{2}\approx 1.41421356237309504880168872420969807856967187537694807317667973799 \cdots$



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The Babylonian Way (likely)

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- Next guess: $x_4 := \frac{x_3}{2} + \frac{1}{x_3}$ [say $x_4 := \frac{665857}{470832} \approx \underbrace{1.41421356237}_{\text{of UTAH}} 469_{\text{intersity of UTAH}}^{\text{hittersity}}$

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▶ **Theorem.** The preceding can be carried out *ad infinitum*; that is,

$$\sqrt{2} = 1 + \frac{1}{2 + \frac{1}{2 + \frac{1}{2 + \cdots}}}$$





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- $x^2 = 3$ \Leftrightarrow $\frac{x}{2} = \frac{3}{2x}$ \Leftrightarrow $x = \frac{x}{2} + \frac{3}{2x}$
- $x_0 = 2$ [1 < $\sqrt{3}$ < 2]



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$$x_0 = 2$$
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$$x_1 = \frac{x_0}{2} + \frac{3}{2x_0} = \frac{7}{4} = 1.75$$

$$x_2 = \frac{x_1}{2} + \frac{3}{2x_1} = \frac{97}{56} \approx 1.732142857142857$$

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$$x_3 = \frac{x_2}{2} + \frac{3}{2x_2} = \frac{37634}{21728} \approx \underbrace{1.7320508}_{10014728} \cdot \dots$$

► Aside. For a continued-fraction expansion, start with

$$x^2 = 3 \Leftrightarrow x^2 - 1 = 2 \Leftrightarrow$$



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$$x^{2} = 3 \Leftrightarrow x^{2} - 1 = 2 \Leftrightarrow (x - 1)(x + 1) = 2 \Leftrightarrow x = 1 + \frac{2}{1 + x}$$

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$$\sqrt{3} = 1 + \frac{2}{2 + \frac{2}{2 + \frac{2}{2 + \dots}}}$$



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► Or $x^2 - 4 = 1 \Leftrightarrow (x - 2)(x + 2) = 1 \Leftrightarrow x = 2 + \frac{1}{2 + x}$.



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► Now try:
$$x^2 = -1$$
 \Leftrightarrow $\frac{x}{2} = -\frac{1}{2x}$ \Leftrightarrow

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$$x_1 = \frac{0.1}{2} - \frac{1}{2 \times 0.1} = -4.95$$



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- $x_0 = 0.1$
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- $x_2 = \frac{-4.95}{2} \frac{1}{2 \times (-4.95)} \approx -2.3740$



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- $x_3 \approx -0.9764$, $x_4 \approx 0.0239$, $x_5 \approx -20.9027$, $x_6 \approx -10.4274$, ...



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- $x_2 = \frac{-4.95}{2} \frac{1}{2 \times (-4.95)} \approx -2.3740$
- $x_3 \approx -0.9764$, $x_4 \approx 0.0239$, $x_5 \approx -20.9027$, $x_6 \approx -10.4274$, ...
- $\rightarrow x_7 \approx -5.1658, x_8 = -2.4861, x_9 = -1.0419, \dots$



Now try:
$$x^2 = -1$$
 \Leftrightarrow $\frac{x}{2} = -\frac{1}{2x}$ \Leftrightarrow

$$\Leftrightarrow$$

$$\frac{x}{2} = -\frac{1}{2x}$$

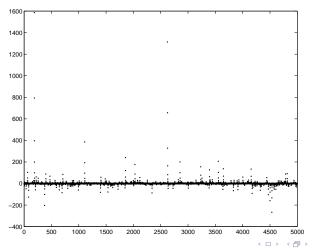
$$\Leftrightarrow$$

$$x = \frac{x}{2} - \frac{1}{2x}$$

- $x_0 = 0.1$
- $x_1 = \frac{0.1}{2} \frac{1}{2 \times 0.1} = -4.95$
- $x_2 = \frac{-4.95}{2} \frac{1}{2 \times (-4.95)} \approx -2.3740$
- $x_3 \approx -0.9764$, $x_4 \approx 0.0239$, $x_5 \approx -20.9027$, $x_6 \approx -10.4274$, ...
- $x_7 \approx -5.1658$, $x_8 = -2.4861$, $x_9 = -1.0419$, ...
- Do see a pattern?

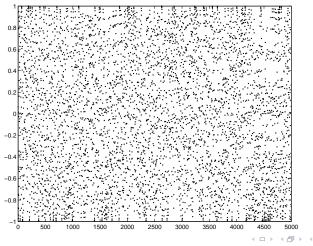


A silly extension ... or is it? $x^2 = -1 ... x = \frac{x}{2} - \frac{1}{2x} ... 5000$ iterations



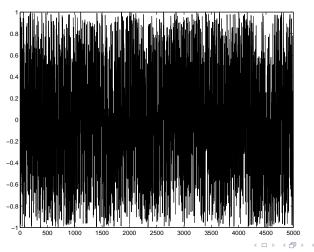


A silly extension . . . or is it? $x^2 = -1 \dots x = \frac{x}{2} - \frac{1}{2x} \dots 5000$ iterations . . . "heavy tails" . . . n versus $\frac{2}{\pi}$ arctan(x_n)





A silly extension . . . or is it? $x^2 = -1 \dots x = \frac{x}{2} - \frac{1}{2x} \dots 5000$ iterations . . . "heavy tails" . . . n versus $\frac{2}{\pi}$ arctan(x_n)





A silly extension . . . or is it? $x^2 = -1 \dots x = \frac{x}{2} - \frac{1}{2x} \dots 50,000$ iterations . . . "heavy tails" . . . n versus $\frac{2}{\pi}$ arctan(x_n)

