AweSums:

The Majesty of Mathematics

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Outline

Introduction 9

Taylor Series Again

Distraction 8

The Basel Problem

Complex Numbers

Euler's Fabulous Formula

Fractals: The Mandelbrot Set





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Fractals: The Mandelbrot Set





AweSums: The Majesty of Maths



Bernhard Riemann (1826-66)





AweSums: The Majesty of Maths

We aim to get a flavour of the Riemann Hypothesis.

It involves the zeros of the "Zeta function":

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

So, we need to talk about several new topics.





AweSums: The Majesty of Maths

We aim to get a flavour of the Riemann Hypothesis.

It involves the zeros of the "Zeta function":

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

So, we need to talk about several new topics.

In this lecture, we will look at complex numbers.





Outline

Taylor Series Again





Polynomials

Many functions can be approximated by polynomials.

What is a polynomial? A simple algebraic function, a combination of integral powers of the variable x.





Polynomials

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What is a polynomial? A simple algebraic function, a combination of integral powers of the variable x.

Examples of polynomials:

Linear: 5x - 7

 $x^2 + 3x + 4$ Quadratic:

> $x^3 + 3x^2 + 4x - 5$ Cubic:

 $a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$ *n*-th order:

Cubic with roots: 6(x-3)(x-5)(x+2)





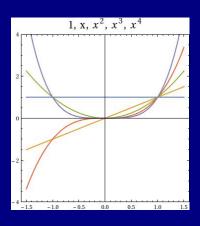
Describe Polynomials on BB

Outline the properties and graphs of simple polynomials on the blackboard.





Basis Functions for Approximation



Many functions can be approximated by a series of polynomial functions.

Here we plot the functions

1
$$x x^2 x^3 x^4$$

which are used as basis functions.





Polynomial Approximation. Taylor Series

Any "reasonable function" f(x) can usually be approximated by a simple polynomial function

$$p(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n$$





Polynomial Approximation. Taylor Series

Any "reasonable function" f(x) can usually be approximated by a simple polynomial function

$$p(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

Sometimes we can find the roots of the polynomial; that is, the values of x for which it is zero.

Then we are able to write the polynomial as

$$p(x) = a_n(x - x_1)(x - x_2)(x - x_3) \cdots (x - x_n)$$

It is simple to sketch the graph of this function.





Real and Complex Roots

Explain on blackboard, with graphs, how the roots of polynomials of various degrees appear.

A quadratic may have two distinct roots, a single (repeated) root, or no (real) root at all.





Taylor Series for Sine Wave

The Taylor series for sin x is

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$





Taylor Series for Sine Wave

The Taylor series for sin x is

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

We truncate to get a sequence of polynomials:

$$p_{1}(x) = x$$

$$p_{3}(x) = x - \frac{x^{3}}{3!}$$

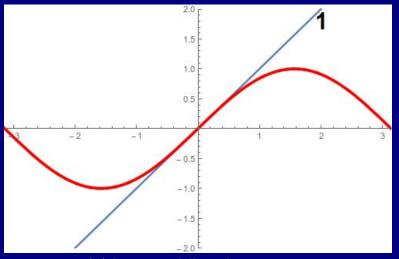
$$p_{5}(x) = x - \frac{x^{3}}{3!} + \frac{x^{5}}{5!}$$

$$p_{7}(x) = x - \frac{x^{3}}{3!} + \frac{x^{5}}{5!} - \frac{x^{7}}{7!}$$

They approximate sin x better with increasing order.







 $p_1(x)$ is a good fit only near x = 0.



Intro

Taylor

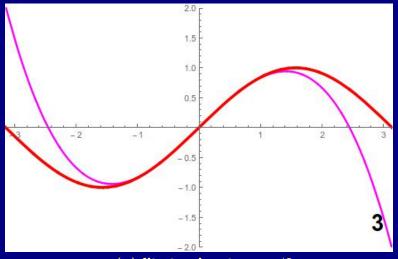
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Basel

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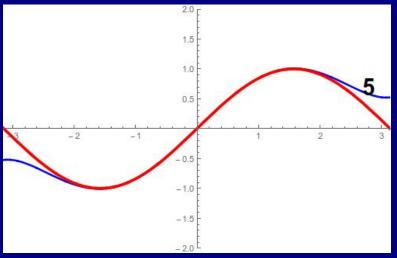
Eul Form

Fractals



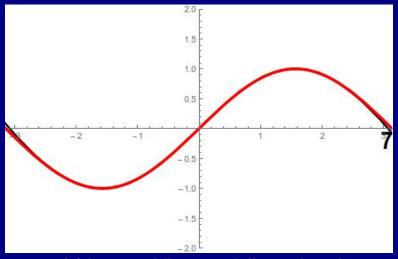
 $p_3(x)$ fits to about $x = \pi/3$.





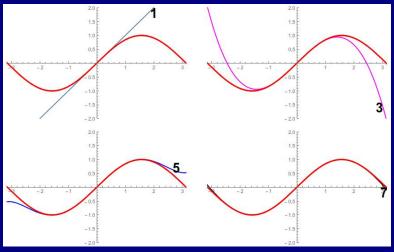
 $\overline{\rho_5(x)}$ gets "over the first hump".





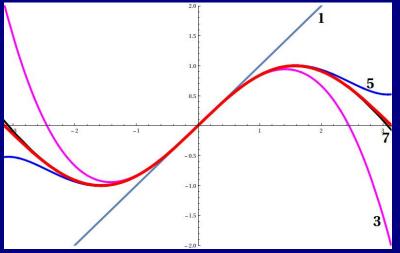
 $p_7(x)$ is a good fit over a full wavelength.





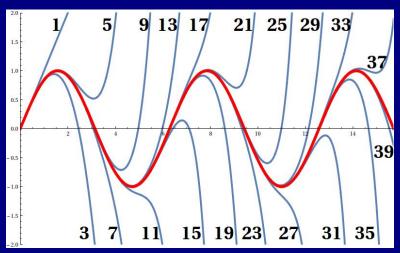
First four approximations over a full wavelength.





First four approximations over a full wavelength.





 $p_{39}(x)$ fits well over five wavelengths.



Intro Taylor DIST08 Basel Complex

Taylor Series for Cosine Wave

The Taylor series for cos x is

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$





Taylor Series for Cosine Wave

The Taylor series for cos x is

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

We truncate to get a sequence of polynomials:

$$p_0(x) = 1$$

$$p_2(x) = 1 - \frac{x^2}{2!}$$

$$p_4(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!}$$

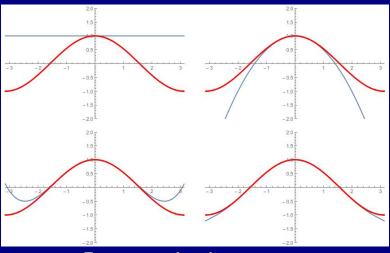
$$p_6(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!}$$

They approximate cos x better with increasing order.





Approximations to Cosine Wave



Four approximations to $\cos x$.



Fractals

Intro Taylor DIST08 Basel Complex Eul Form

The Exponential Function

We have defined the exponential function as

- The inverse of the logarithmic function
- The limit of the sequence s_n where

$$s_n = \left(1 + \frac{x}{n}\right)^n$$

as $n \longrightarrow \infty$

Now we will define it by an infinite series.



The Binomial Expansion

If you have never heard of the binomial theorem please ignore this slide

If $s_n = (1 + x/n)^n$ is expanded using the binomial theorem, we get the following expression:

$$s_n = 1 + n\left(\frac{x}{n}\right) + \frac{n(n-1)}{2!}\left(\frac{x^2}{n^2}\right) + \frac{n(n-1)(n-2)}{3!}\left(\frac{x^3}{n^3}\right) + \cdots + \left(\frac{x^n}{n!}\right)$$



Fractals



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Letting n become large, this tends to the series

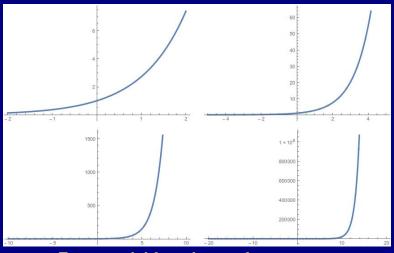
$$s_n \approx 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

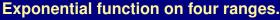




Intro **Taylor**

The Exponential Function









Taylor Series for Exponential Function

The Taylor series for exp x is

$$\exp x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots$$





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$$\exp x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots$$

We truncate to get a sequence of polynomials:

$$p_0(x) = 1$$

$$p_1(x) = 1 + x$$

$$p_2(x) = 1 + x + \frac{x^2}{2!}$$

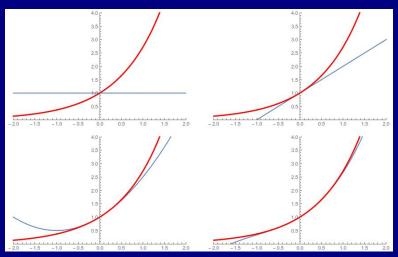
$$p_3(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!}$$

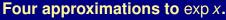
They approximate exp x better with increasing order.





Approximations to Exponential Function







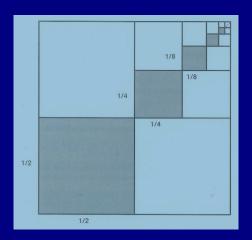
Outline

Distraction 8





Distraction 8: Sum by Inspection



We will find the shaded area without calculation





Proof by Inspection

Look at the figure in two different ways

At each scale, we have three squares the same size, and we keep one of them (black) and omit the others.

So, the area of the shaded squares is $\frac{1}{3}$.





DIST08

Proof by Inspection

Look at the figure in two different ways

At each scale, we have three squares the same size, and we keep one of them (black) and omit the others.

So, the area of the shaded squares is $\frac{1}{3}$.

However, it is also given by the series

$$\left(\frac{1}{2}\right)^2 + \left(\frac{1}{4}\right)^2 + \left(\frac{1}{8}\right)^2 + \left(\frac{1}{16}\right)^2 + \cdots$$

Therefore we can sum the series:

$$\frac{1}{4} + \frac{1}{16} + \frac{1}{64} + \frac{1}{256} + \cdots = \frac{1}{3}$$





Outline

The Basel Problem



Fractals



Eul Form

The Basel Problem

Many mathematicians tried and failed to find the sum of the series of inverse squares:

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots \right)$$





The Basel Problem

Many mathematicians tried and failed to find the sum of the series of inverse squares:

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Leibniz and the Bernoullis were unsuccessful.





The Basel Problem

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Leibniz and the Bernoullis were unsuccessful.

In 1734 Leonhard Euler found the sum by a virtuoso performance.

We will now look at how he did it.





Taylor Series for Sine Wave

The Taylor series for sin x is

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

The coefficient of x^3 is $-\frac{1}{6}$.





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The coefficient of x^3 is $-\frac{1}{6}$.

We will express $\sin x$ in another way and find an alternative expression for the coeficient of x^3 .

Equating the two expressions will give a solution of the Basel Problem.





The zeros of the function sin x are at the points

$$\cdots$$
 -3π -2π $-\pi$ 0 π 2π 3π \cdots

Euler expressed $\sin x$ in terms of the roots:

$$\sin x = B x \left(1 - \frac{x}{\pi}\right) \left(1 + \frac{x}{\pi}\right) \left(1 - \frac{x}{2\pi}\right) \left(1 + \frac{x}{2\pi}\right) \cdots$$

where B is a constant ($\lim_{x\to 0} \frac{\sin x}{x} = 1$ implies B = 1).





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where B is a constant ($\lim_{x\to 0} \frac{\sin x}{x} = 1$ implies B = 1).

We can alternatively write this as

$$\sin x = Bx \left[1 - \left(\frac{x}{\pi}\right)^2\right] \left[1 - \left(\frac{x}{2\pi}\right)^2\right] \left[1 - \left(\frac{x}{3\pi}\right)^2\right] \cdots$$





$$\sin x = x \left[1 - \left(\frac{x}{\pi}\right)^2\right] \left[1 - \left(\frac{x}{2\pi}\right)^2\right] \left[1 - \left(\frac{x}{3\pi}\right)^2\right] \cdots$$

Multiplying out, the coefficient of x^3 is

$$-\left(\frac{1}{\pi}\right)^2-\left(\frac{1}{2\pi}\right)^2-\left(\frac{1}{3\pi}\right)^2-\cdots$$





$$\sin x = x \left[1 - \left(\frac{x}{\pi}\right)^2\right] \left[1 - \left(\frac{x}{2\pi}\right)^2\right] \left[1 - \left(\frac{x}{3\pi}\right)^2\right] \cdots$$

Multiplying out, the coefficient of x^3 is

$$-\left(\frac{1}{\pi}\right)^2-\left(\frac{1}{2\pi}\right)^2-\left(\frac{1}{3\pi}\right)^2-\cdots$$

But this must equate to the coefficient $-\frac{1}{6}$ from the Taylor series:

$$-\left(\frac{1}{\pi}\right)^2-\left(\frac{1}{2\pi}\right)^2-\left(\frac{1}{3\pi}\right)^2-\cdots=-\frac{1}{6}$$

Therefore

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots\right) = \frac{\pi^2}{6}$$





Intro Taylor DIS

DIST08

Basel

Complex

Eul Form

Euler's bravura solution of the Basel Problem is:

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots\right) = \frac{\pi^2}{6}$$





Euler's bravura solution of the Basel Problem is:

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots\right) = \frac{\pi^2}{6}$$

The rate of convergence is surprisingly slow: One million terms give only six digits of accuracy.

Table: Convergence of Basel Problem Series

10 terms	Sum = 1.549768
100 terms	Sum = 1.634984
1 000 terms	Sum = 1.643935
10 000 terms	Sum = 1.644834
100 000 terms	Sum = 1.644924
1 000 000 terms	Sum = 1.644933
$\pi^2/6$	Sum = 1.644934





The result is

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots\right) = \frac{\pi^2}{6}$$

This is our first value of Riemann's ⟨-function.

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$$
 so $\zeta(2) = \frac{\pi^2}{6}$

We found that when s = 1, the series is the divergent harmonic series, so no value of $\zeta(1)$ is defined.





Outline

Complex Numbers





Positive and Negative Integers

The natural numbers arose at an early stage:







Positive and Negative Integers

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Around 1550, negative numbers came into use.

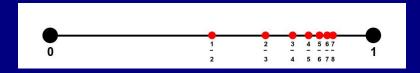
This suggests that the concept of negative numbers was difficult for mathematicians to grasp.





The Real Number Line

Gradually, new types of number were recognised. The gaps in the number line were "filled in".



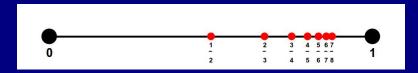
Still, all the numbers could be arranged on a line.





The Real Number Line

Gradually, new types of number were recognised. The gaps in the number line were "filled in".



Still, all the numbers could be arranged on a line.

In the fifteenth century, the numbers "broke out" and spread all over the plane.





Extending Numbers to Solve Equations

A simple linear equation, ax = b, with a and b positive, is easy to solve: just divide by a.

However, an equation like ax + b = 0 (a > 0 and b > 0) can be solved only if negative quantities are admitted.





Extending Numbers to Solve Equations

A simple linear equation, ax = b, with a and b positive, is easy to solve: just divide by a.

However, an equation like ax + b = 0 (a > 0 and b > 0) can be solved only if negative quantities are admitted.

Mathematicians of the Italian Renaissance were the first to solve equations with negative quantities.

Del Ferro, Tartaglia, Cardano, Ferrari and Bombelli were foremost amongst these.

They found solutions to cubic and quartic equations.

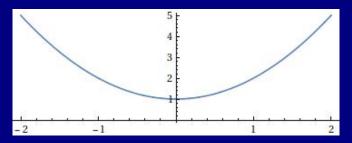




The Need for New Numbers

Quadratic equations like $ax^2 + bx + c = 0$ could be solved in some circumstances.

In other cases, there was no solution:



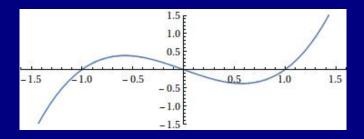
It is clear that $y = x^2 + 1$ does not vanish on the *x*-axis.



Intro Taylor DIST08 Basel Complex Eul Form Fractals

The Need for New Numbers

Cubic equations like $ax^3 + bx^2 + cx + d = 0$ always have a root: the graph always crosses the x-axis.

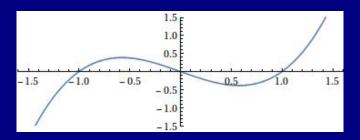






The Need for New Numbers

Cubic equations like $ax^3 + bx^2 + cx + d = 0$ always have a root: the graph always crosses the *x*-axis.



But the Cardano formula for the solution sometimes involves square roots of negative quantities.

This forced mathematicians to consider "imaginary" quantities.

Intro



Fractals

Numbers as Operators

We can interpret the product of two numbers

$$a \times b$$

as the number a operating on the number b.

For example, $2 \times b$ corresponds to the operation of doubling the number b.



Fractals



Numbers as Operators

We can interpret the product of two numbers

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as the number *a* operating on the number *b*.

For example, $2 \times b$ corresponds to the operation of doubling the number b.

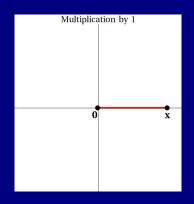
It is remarkable that "a operating on b" gives the same result as "b operating on a"

$$a \times b = b \times a$$

We see that a and b are both operators and numbers.







The positive number x is marked to the right of the origin on the number line.

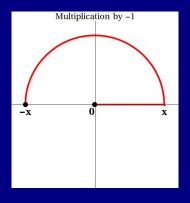
$$1 \times x = x$$

We can regard 1 as an operator acting on x

It is noteworthy that $1 \times x = x \times 1$.





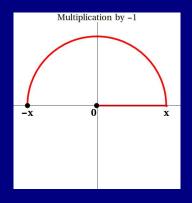


The number -1 operates on x by rotating it through 180°.

$$(-1) \times x = -x$$







Intro

The number -1 operates on x by rotating it through 180° .

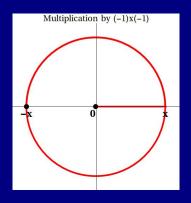
$$(-1) \times x = -x$$

Multiplying by -1 means a rotation through π radians.

Positive numbers become negative and vice versa.



Taylor DIST08 Basel Complex Eul Form Fractals



Multiplying twice gives a rotation through 360°.

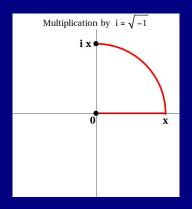
$$(-1)\times(-1)\times x=x$$

Multiplying twice by -1 means rotation through 2π .

Both positive and negative numbers unchanged.







Now imagine rotating through 90° or $\pi/2$ radians.

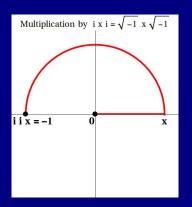
This brings us away from the real line.

We write the operator that rotates through $\pi/2$ as i.

What if we do this twice? We go through π radians!







Multiply twice by i

This means a rotation of 90° followed by another rotation of 90°.

So operating twice with i equals once with -1.

Therefore $i \times i = -1$ which means $i = \sqrt{-1}$.





Intro Taylor DIST

Rotations about the Origin

$$i = \sqrt{-1}$$

$$i^2 = -1$$

$$i^3 = -i$$

$$i^4 = 1$$





Rotations about the Origin

$$i = \sqrt{-1}$$

$$i^2 = -1$$

$$i^3 = -i$$

$$i^4 = 1$$

$$i^0 = 1 \implies \text{Rotate } 0^\circ$$
 $i^1 = i \implies \text{Rotate } 90^\circ$
 $i^2 = -1 \implies \text{Rotate } 180^\circ$
 $i^3 = -i \implies \text{Rotate } 270^\circ$
 $i^4 = 1 \implies \text{Rotate } 360^\circ$





Imaginary Numbers

We can get to any place on the vertical axis by multiplying a real number y by i, written iy.

Numbers on the vertical axis are called imaginary numbers.

This is unfortunate. They are every bit as real as "real numbers".



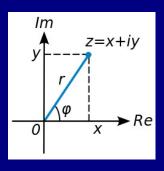


Complex Numbers

We can combine a real number *x* and an imaginary number *iy* to give a complex number

$$z = x + iy$$

The complex number z = x + iy is represented in the complex plane by the point (x, y).





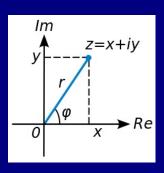


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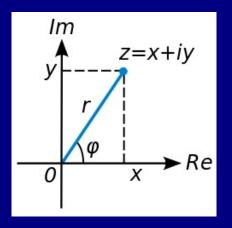
Every point in the plane gives a complex number. Every complex number gives a point in the plane.





The Complex Plane

This is the complex plane or Gaussian plane.



It is occasionally called the Argand diagram.



Intro Taylor DIST08 Basel **Complex** Eul Form Fractals

Calculating with Complex Numbers

Addition of complex numbers is very simple: let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$. Then

$$z_1 + z_2 = (x_1 + iy_1) + (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2)$$



Fractals



Calculating with Complex Numbers

Addition of complex numbers is very simple: let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$. Then

$$z_1 + z_2 = (x_1 + iy_1) + (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2)$$

Multiplication is also simple: we just apply the rule for multiplying *i* by itself:

$$Z_1 Z_2 = (x_1 + iy_1) \times (x_2 + iy_2)$$

$$= x_1x_2 + x_1iy_2 + iy_1x_2 + iy_1iy_2$$

$$= (x_1x_2 - y_1y_2) + i(x_1y_2 + y_1x_2)$$





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Calculating with Complex Numbers

Addition of complex numbers is very simple: let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$. Then

$$z_1 + z_2 = (x_1 + iy_1) + (x_2 + iy_2) = (x_1 + x_2) + i(y_1 + y_2)$$

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Now we have extended the number system:

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Euler's Fabulous Formula

Several surveys have been carried out to determine the most beautiful mathematical formula.

The consistent winner has been the formula

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We will now show where the result comes from.





Taylor Series for Sin, Cos and Exp

Recall the Taylor series for $\sin x$, $\cos x$ and $\exp x$:

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

$$\exp x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots$$





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$$\exp x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots$$

These series are valid for complex arguments. For example,

$$\exp z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \frac{z^4}{4!} + \cdots$$





We now substitute the value $z = i\theta$ into the series

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$$\exp z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \frac{z^4}{4!} + \cdots$$

$$\exp(i\theta) = 1 + i\theta + \frac{(i\theta)^{2}}{2!} + \frac{(i\theta)^{3}}{3!} + \frac{(i\theta)^{4}}{4!} + \frac{(i\theta)^{5}}{5!} + \cdots$$

$$= 1 + i\theta - \frac{\theta^{2}}{2!} - i\frac{\theta^{3}}{3!} + \frac{\theta^{4}}{4!} + i\frac{\theta^{5}}{5!} + \cdots$$

$$= \left(1 - \frac{\theta^{2}}{2!} + \frac{\theta^{4}}{4!} + \cdots\right)$$

$$+ i\left(\theta - \frac{\theta^{3}}{3!} + \frac{\theta^{5}}{5!} + \cdots\right)$$

$$= \cos(\theta) + i\sin(\theta)$$





Taylor

Again,

$$\exp(i\theta) = \cos(\theta) + i\sin(\theta)$$

For $\theta = \pi$ this is

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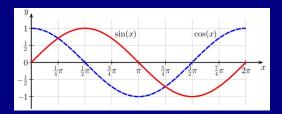
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But $cos(\pi) = -1$ and $sin(\pi) = 0$:







Basel

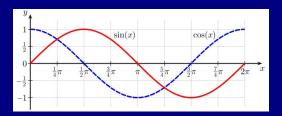
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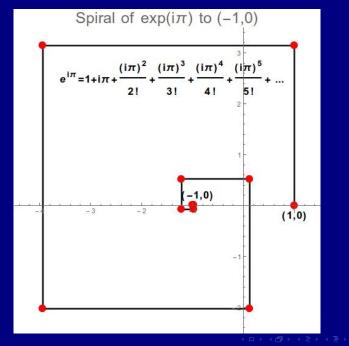


Therefore, we have $\exp(i\pi) = -1$ or

$$\exp(i\pi) + 1 = 0$$









First point : 1

Second point : $1 + i\pi$

Third point :
$$\left(1 - \frac{\pi^2}{2!}\right) + i\pi$$

Fourth point :
$$\left(1 - \frac{\pi^2}{2!}\right) + i\left(\pi - \frac{\pi^3}{3!}\right)$$

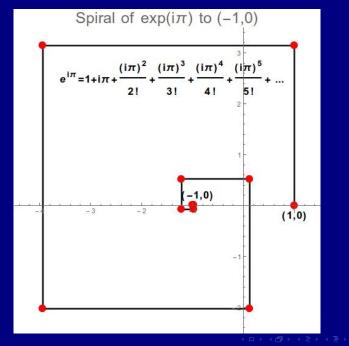
Fifth point :
$$\left(1 - \frac{\pi^2}{2!} + \frac{\pi^4}{4!}\right) + i\left(\pi - \frac{\pi^3}{3!}\right)$$

Sixth point :
$$\left(1 - \frac{\pi^2}{2!} + \frac{\pi^4}{4!}\right) + i\left(\pi - \frac{\pi^3}{3!} + \frac{\pi^5}{5!}\right)$$

Seventh point:
$$\left(1 - \frac{pi^2}{2!} + \frac{\pi^4}{4!} - \frac{\pi^6}{6!}\right) + i\left(\pi - \frac{\pi^3}{3!} + \frac{\pi^5}{5!}\right)$$









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Defining an Iterative Function

We define a sequence of complex numbers

$$z_0 = 0$$
, $z_{n+1} = z_n^2 + c$

where c is a (constant) complex parameter.

This gives the sequence

$$\{0, c, c^2+c, c^4+2c^3+c^2+c, \dots\}$$





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Does this sequence converge or diverge?

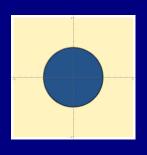
It depends on the value of the parameter c.





Simple Example of Escape Region

We define a geometric series by an iterative process:



$$Z_0 = C$$

 $Z_{n+1} = C Z_n$

For |c| < 1 the sequence $\{Z_n\}$ converges to zero.

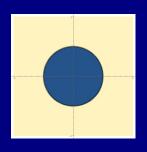
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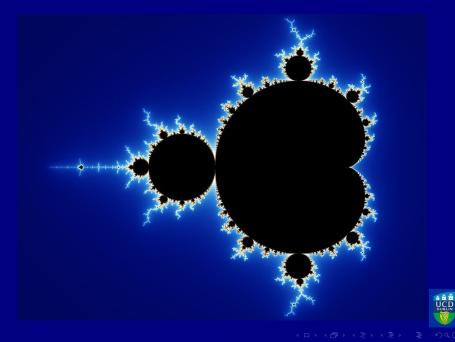
For |c| < 1 the sequence $\{z_n\}$ converges to zero.

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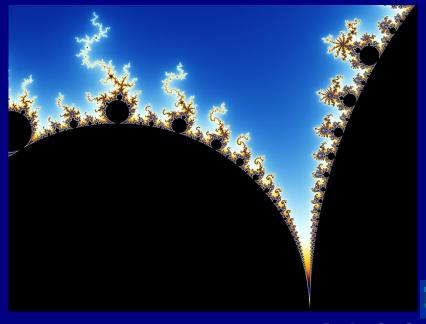
We can colour-code the escape region to indicate how fast the sequence diverges.

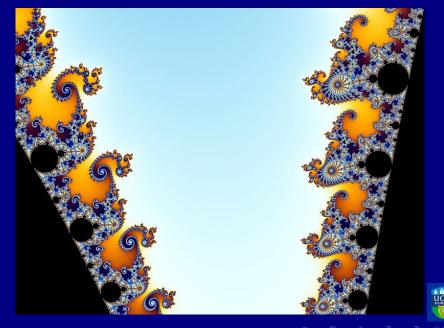




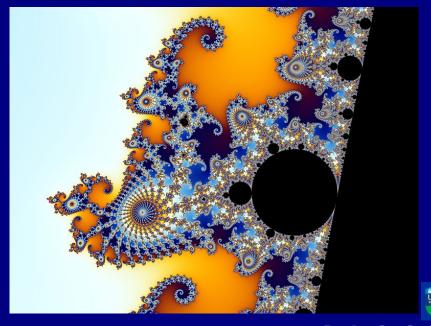


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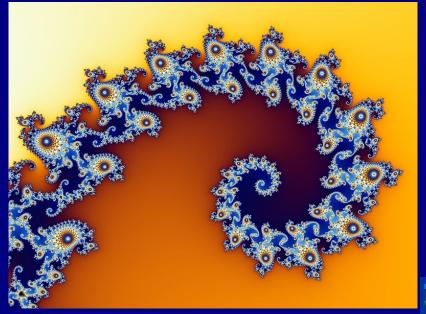
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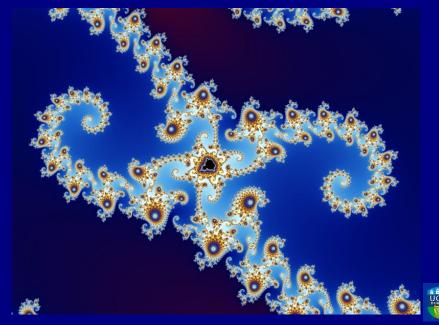




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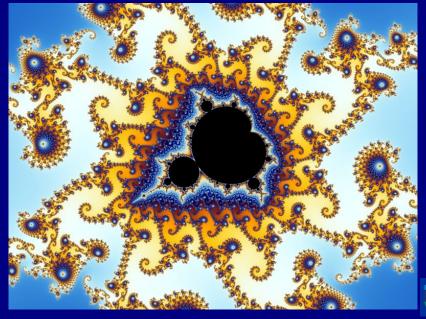


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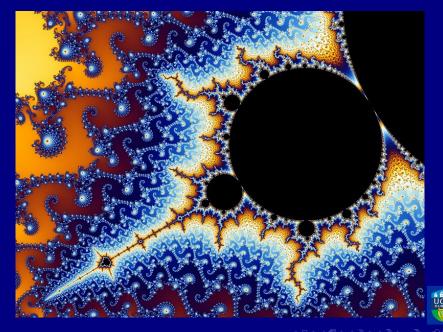


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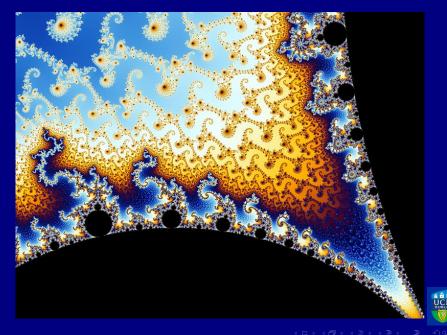


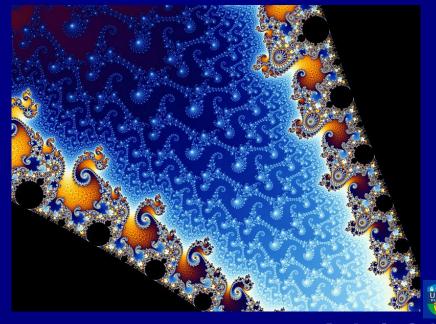




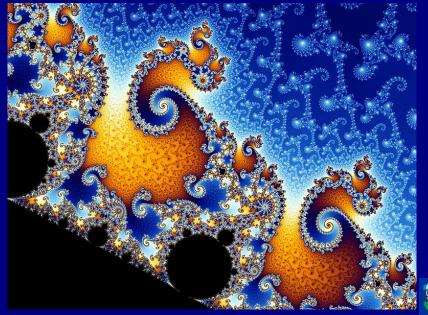






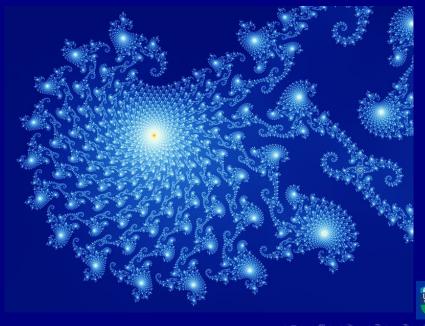


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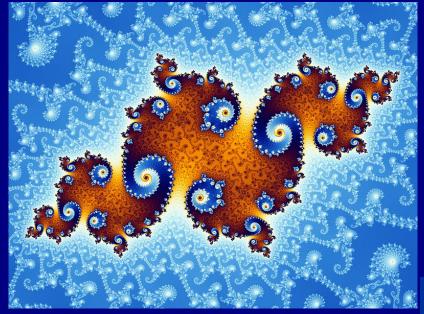
















"Is Minic Freagra ar Imeall"

All this AweSum Majesty comes from the simple iterative process in the complex plane:

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The rate of divergence depends on c. The plots are colour-coded according to this rate.





Thank you



