### AweSums:

### **The Majesty of Mathematics**

### Peter Lynch School of Mathematics & Statistics University College Dublin

### Evening Course, UCD, Autumn 2016



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### **Outline**

#### **Introduction 10**

**Quick Review of Lectures 1 to 9** 

**Euler's Product Formula (\*)** 

The Sieve of Eratosthenes

**Bernhard Riemann** 

**The Prime Number Theorem** 

**The Riemann Hypothesis** 



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# AweSums: The Majesty of Maths



Bernhard Riemann (1826-66)



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# AweSums: The Majesty of Maths

We aim to get a flavour of the Riemann Hypothesis.

It involves the zeros of the "Zeta function":

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

So, we need to talk about several new topics.

In this lecture, we will look at Euler's Product-Sum Formula, the Prime Number Theorem and the RH.



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# **Lecture Content**

- 1. Emergence of Numbers.
- 2. Georg Cantor. Set Theory.
- 3. Pythagoras. Irrational Numbers.
- 4. Hilbert. Gauss. The Real Number Line.
- 5. Powers. Logarithms. Prime Numbers.
- 6. Functions. Archimedes. Natural Logs.
- 7. Exponential Growth. Euler. Sequences & Series.
- 8. Trigonometry. Taylor Series.
- 9. Basel Problem. Complex Numbers. Euler's Formula.
- **10.** Prime Number Theorem and Riemann Hypothesis.



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### Lecture 1

### Emergence of Numbers.



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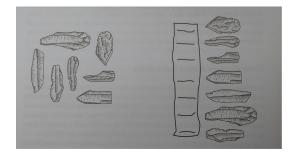
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# **Keeping Stock without Counting**



- Fair division of food
- Counting animals
- Measuring land
- etc., etc.

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### Georg Cantor. Set Theory.



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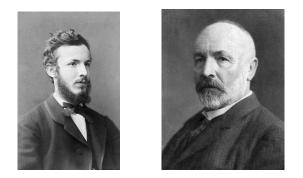
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# Georg Cantor (1845–1918)



# Cantor discovered many remarkable properties of infinite sets.



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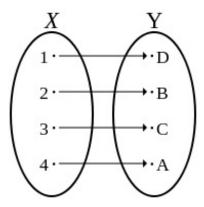
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# **One-to-one Correspondence**





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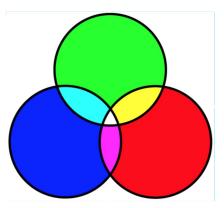
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## The Intersection of 3 Sets

The three overlapping circles have attained an iconic status, seen in a huge range of contexts.





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### Pythagoras. Irrational Numbers.



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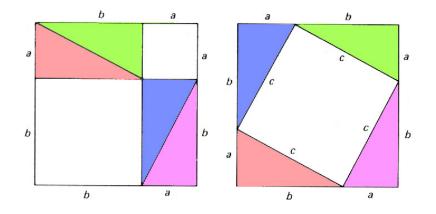
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# **Proof without Formulae**



 $a^2 + b^2 = c^2$ 



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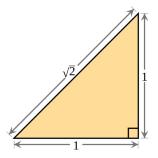
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### **Irrational Numbers**

If the side of a square is of length 1, then the diagonal has length  $\sqrt{2}$  (by the Theorem of Pythagoras).



The ratio between the diagonal and the side is:

$$\frac{\text{Diagonal}}{\text{Side Length}} = \sqrt{2}$$



#### Hilbert. Gauss. The Real Number Line.



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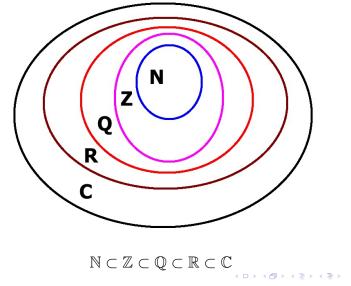
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# The Hierarchy of Numbers





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# Carl Friedrich Gauss (1777–1855)

A German mathematician who made profound contributions to many fields of mathematics:

- Number theory
- Algebra
- Statistics
- Analysis
- Differential geometry
- Geodesy & Geophysics
- Mechanics & Electrostatics
- Astronomy



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# Gauss is regarded as one of the greatest mathematicians of all time.



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### Powers. Logarithms. Prime Numbers.



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# **Multiplying Powers**

### We can denote large numbers by using exponents:

<b>3</b> imes <b>3</b>	is written	3 <sup>2</sup>
$5\times5\times5$	is written	5 <sup>3</sup>
$7\times7\times7\times7$	is written	7 <sup>4</sup>

#### Thus,

$$7^2 \times 7^3 = 7^{2+3}$$

Note: Multiply on left. Add on right.



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# **Definition of Log**<sub>10</sub> x

# **DEFINITION:** The logarithm of x is the power to which 10 must be raised to give x:

$$\log_{10} y = x \quad \Longleftrightarrow \quad 10^x = y$$

$100 = 10^2$	so that	$\log_{10} 100 = 2$
$1\ 000 = 10^3$	so that	$\log_{10} 1\ 000 = 3$
$1\ 000\ 000 = 10^6$	so that	$\log_{10} 1\ 000\ 000 = 6$



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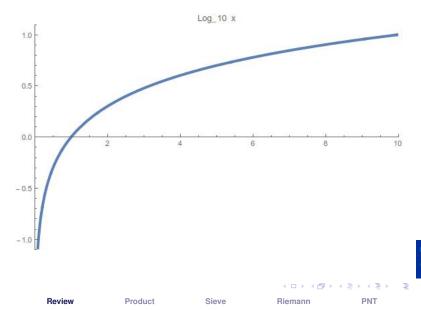
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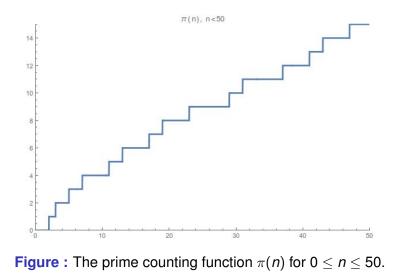
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# $Log_{10} x for 0 < x < 10$



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### Functions. Archimedes. Natural Logs.



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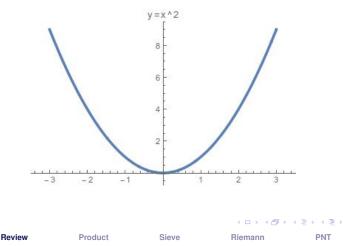
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# **Function Defined by a Graph**

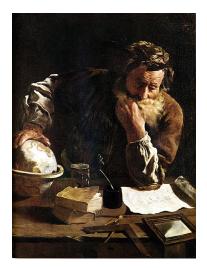
### The set of all (input, output) pairs is called the graph:

$$G = \left\{ (x, x^2) : x \in [-3, +3] \right\}$$





# **Α**ρχιμηδης



### Archimedes Thoughtful by Domenico Fetti (1620)



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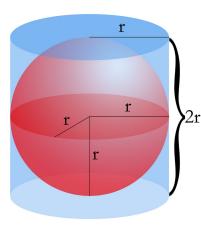
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# **Archimedes Great Discovery**



Volume of Cylinder:

$$V_C = \pi r^2 \times 2r$$

Volume of Sphere:

$$V_S = \frac{2}{3}V_C$$

### Therefore

$$V_S = \frac{4}{3}\pi r^3$$

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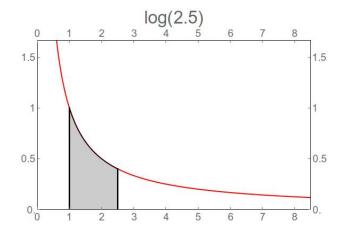
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# **Definition of Natural Logarithm**

The natural log is the area shown in this graph:



For example, *log 2.5* is the area is between 1 and 2.5.



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### Exponential Growth. Euler. Sequences & Series.



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### Euler's Number e

Euler's number *e* may be defined in many ways.

The natural logarithm of *e* is 1:

It may be defined as a limit:

$$e = \lim_{n \to \infty} \left( 1 + \frac{1}{n} \right)^n$$

or as the sum of an infinite series

$$e = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \frac{1}{4!} + \cdots$$



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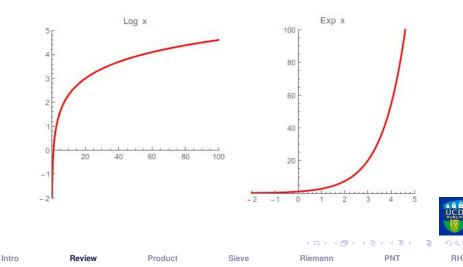
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### We can get the graph of $\exp x$ from that of $\ln x$ by rotating about the line x = y.



# **Convergence & Divergence of Series**

### The geometric series converges

$$G = \frac{1}{1} + \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots = 2$$

The harmonic series diverges

$$H = \frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots = \infty$$

For both series, the terms get smaller and smaller and tend towards zero.



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### Trigonometry. Taylor Series.



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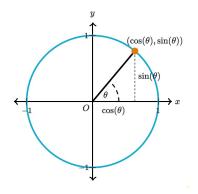
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# **Unit Circle**



### On the unit circle we have

$$x = \cos(\theta)$$

$$y = \sin(\theta)$$

### By Pythagoras' Theorem,

$$x^2 + y^2 = 1$$

#### Therefore

$$(\cos\theta)^2 + (\sin\theta)^2 = 1$$



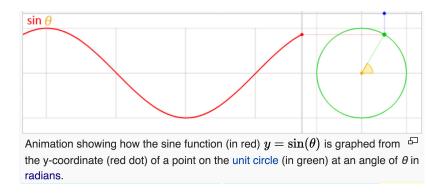
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# **Animation of a Sine Wave**



### https://en.wikipedia.org/wiki/Sine/



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#### Basel Problem. Complex Numbers. Euler's Formula.



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Euler showed that

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

This is our first value of Riemann's  $\zeta$ -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.



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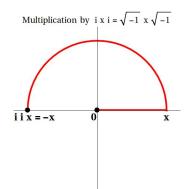
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# From Number Line to Complex Plane



Multiply twice by i

This means a rotation of  $90^{\circ}$  followed by another rotation of  $90^{\circ}$ .

So operating twice with i equals once with -1.

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



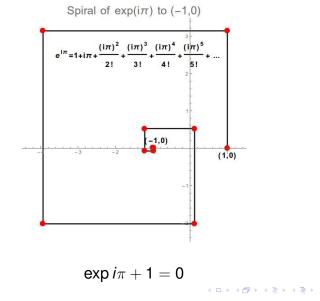
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# Spiral of $exp(i\pi)$ Series to z = -1



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#### *The Prime Number Theorem* and *The Riemann Hypothesis*

We will now look at

- Euler's Product Formula
- The Prime Number Theorem
- The Riemann Hypothesis.



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# Euler's Product-Sum Formula (\*)

Analytic number theory rests on a wonderful formula proved by Leonhard Euler in 1737.

$$\sum_{n=1}^{\infty} n^{-s} = \prod_{\text{primes}} \frac{1}{1-p^{-s}}$$

#### We will now look at how he did it.

\*: This section is "slightly difficult".

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By the Fundamental Theorem of Arithmetic, any natural number *n* can be expressed uniquely as

 $n=2^{e_2}3^{e_3}5^{e_5}\cdots p^{e_p}$ 

We raise this to the power -s:

$$n^{-s} = 2^{-e_2s} 3^{-e_3s} 5^{-e_5s} \cdots p^{-e_ps}$$

Since every natural number *n* occurs in the sum, we want a formula that includes every possible combination of prime powers.

Euler found just the right formula.

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#### Adding over all *n* we get

$$\sum_{n=1}^{\infty} n^{-s} = (1 + 2^{-s} + 2^{-2s} + \cdots) \times (1 + 3^{-s} + 3^{-2s} + \cdots) \times (1 + 5^{-s} + 5^{-2s} + \cdots) \cdots$$

Each l.h.s. term  $n^{-s}$  arises from a single r.h.s. term.

For each group on the right we have

$$(1 + p^{-s} + p^{-2s} + \cdots) = (1 - p^{-s})^{-1}$$

Therefore

$$\sum_{n=1}^{\infty} n^{-s} = \prod_{\text{primes}} (1 - p^{-s})^{-1}$$

This formula relates the Riemann  $\zeta$ -function to an infinite product over the prime numbers.



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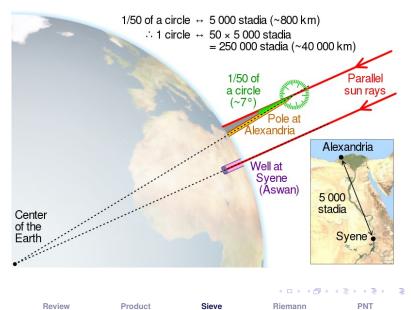
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### **Eratosthenes Measured the Earth**



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Eratosthenes was the Librarian in Alexandria when Archimedes flourished in Syracuse.

They were "pen-pals".

Eratosthenes estimated size of the Earth.

He devised a systematic procedure for generating the prime numbers: the Sieve of Eratosthenes.

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The idea:

- List all natural numbers up to n.
- Circle 2 and strike out all multiples of two.
- Move to the next number, 3.
- Circle it and strike out all multiples of 3.
- Continue till no more numbers can be struck out.

The numbers that have been circled are the prime numbers. Nothing else survives.

### It is sufficient to go as far as $\sqrt{n}$ .



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	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	<mark>4</mark> 3	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100



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81	83	85	87	89
91	93	95	97	99



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	2	3	5	7	
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11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100

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### Is There a Pattern in the Primes?

It is a simple matter to make a list of all the primes less that 100 or 1000.

It becomes clear very soon that there is no clear pattern emerging.

The primes appear to be scattered at random.



Figure : Prime numbers up to 100



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The grand challenge is to find patterns in the sequence of prime numbers.

This is an enormously difficult problem that has taxed the imagination of the greatest mathematicians for centuries.



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Bernhard Riemann (1826-66)



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- Born in Breselenz in Hanover.
- Son of a Lutheran pastor.
- Timid and reserved by nature.
- School in Luneburg: teacher noticed his talents.
- Mastered Legendre's Theory of Numbers.

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- In 1846 Riemann began his studies at Göttingen (Gauss still working but near the end of his career).
- Moved to Berlin, where Dirichlet worked.
- 1851: Riemann awarded a doctorate (in Göttingen).
- Thesis on the foundations of complex variable theory.



1853: Riemann presented work on trigonometric series for his Habilitation.

Constructed what we now call the Riemann integral.

*The Foundations of Geometry*: Reimann's vision of geometry was profound in its sweeping generality,

Riemannian Geometry was the framework for Einstein's General Theory of Relativity.



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In 1859, Riemann appointed Professor at Göttingen.

Elected member of Berlin Academy (also 1859).

Presented his single contribution to number theory, on the distribution of prime numbers:

Contained the conjecture: Riemann's Hypothesis.



# Some of Riemann's Mathematics

- Complex variable theory
- Number theory
- Geometry
- Integration
- Calculus of variations
- Theory of electricity.

- Riemann integral
- Riemann mapping theorem
- Riemann sphere
- Riemann sheets
- Riemann curvature tensor
- Cauchy-Riemann equations

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 Riemannian manifolds.



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#### **The Riemann Hypothesis**



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# A Fragment of History

In 1792 Carl Friedrich Gauss, then only 15 years old, found that the proportion of primes less that n decreased approximately as  $1/\log n$ .

Around 1795 Legendre noticed a similar logarithmic pattern of the primes, but it was to take another century before a proof emerged.

In a letter dated 1823, the Norwegian mathematician Niels Henrik Abel described the distribution of primes as "the most remarkable result in all of mathematics."



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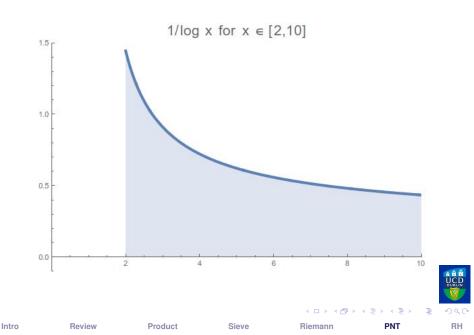
In 1838, Dirichlet discovered an approximation to  $\pi(n)$  using the logarithmic integral

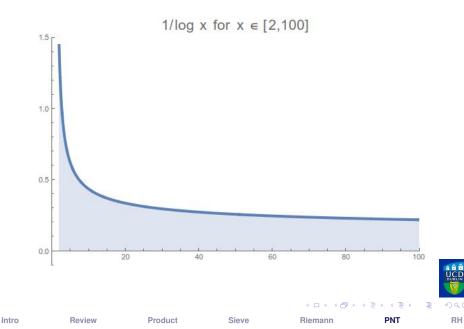
$$\pi(n) \approx \operatorname{Li}(n) = \int_2^n \frac{\mathrm{d}x}{\log x}$$

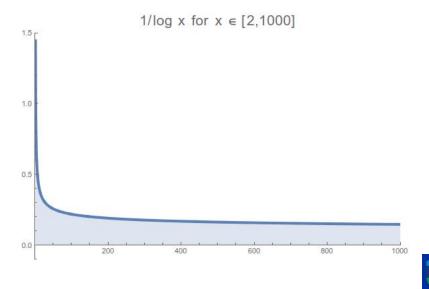
This gives a significantly better estimate of  $\pi(n)$  than the simple ratio  $n/\log n$ .

The integral,  $\int$ , is just the area under the graph of the function  $y(x) = 1/\log x$ .









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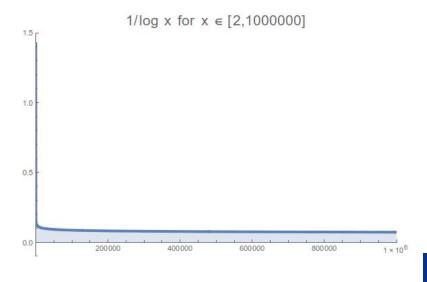
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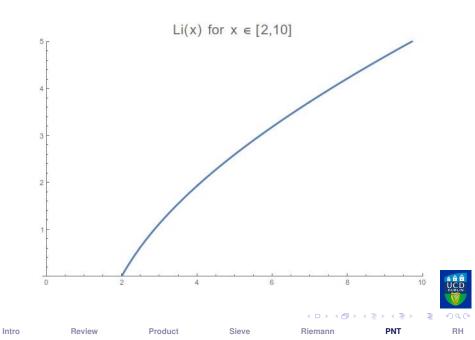
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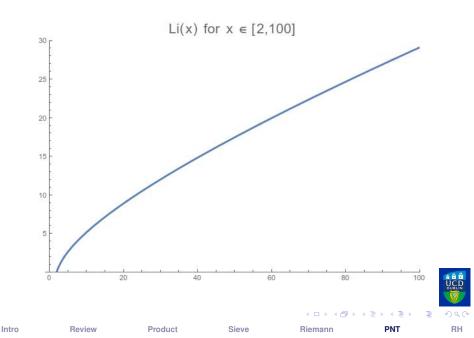
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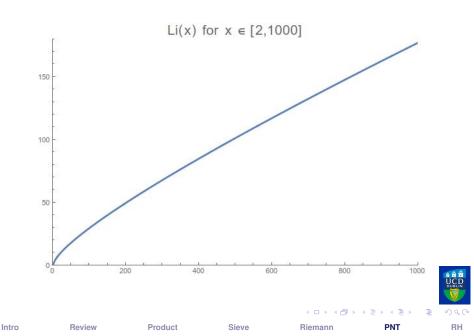
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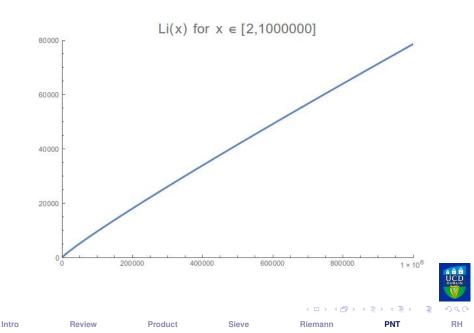
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#### Die Anzahl der Primzahlen ...

In 1859, Bernhard Riemann published a paper on the distribution of the prime numbers.

This was his only publication on this topic and was, like all his other contributions to mathematics, a result of singular importance.

> Ueber die Anzahl der Primzahlen unter einer gegebenen Grösse.

> > Bernhard Riemann

[Monatsberichte der Berliner Akademie, November 1859.]

Transcribed by D. R. Wilkins

Preliminary Version: December 1998



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Riemann's major discovery was the link between the primes and the zeros of a complex function now called the Riemann zeta function:

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

This is the main reason why the zeta function has such importance in number theory.

Euler had earlier discovered the connection between the zeta function and prime numbers:

$$\zeta(s) = \prod_{p \text{ prime}} \frac{1}{1 - p^{-s}}$$

Riemann's work inspired two proofs of the PNT, discovered independently by Jacques Hadamard and Charles de la Vallée Poussin, both in 1896.



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#### **The Prime Number Theorem**

God may not play dice with the Universe, but something strange is going on with the prime numbers (Paul Erdős, after Albert Einstein)

Primes are *the atoms of the number system*... and have fascinated mathematicians for millennia.

Euclid gave a remarkably simple proof that that there is an infinity of primes.

Many questions about primes remain to be answered.



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A simple example is the set of prime pairs, (p, p+2). All the evidence suggests that this set is infinite, but this has never been proved.

Primes occur with decreasing frequency as their magnitude grows.

Since there are more potential divisors with increasing magnitude, it is unsurprising that the density of primes becomes less.





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### **Percentage of Primes Less than** N

Table : Percentage of Primes less than N

100	25	25.0%
1,000	168	16.8%
1,000,000	78,498	7.8%
1,000,000,000	50,847,534	5.1%
1,000,000,000,000	37,607,912,018	3.8%

We can see that the percentage of primes is falling off with increasing size.

But the rate of decrease is very slow.



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## **The Prime Counting Function**

We define the prime counting function  $\pi(n)$ :  $\pi(n)$  is the number of primes  $\leq n$ .

> $\pi(1) = 0$  $\pi(2) = 1$

$$\pi(2) = 1$$

$$\pi(3) = \pi(4) = 2$$

$$\pi(5) = \pi(6) = 3$$

$$\pi(7) = \pi(8) = \pi(9) = \pi(10) = 4$$

$$\pi(11) = \pi(12) = 5$$

 $\pi(100) = 25$ 

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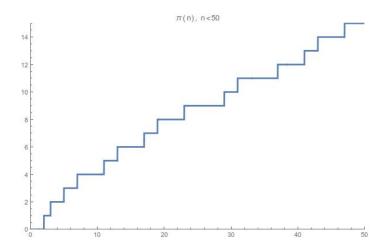


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**Figure :** The prime counting function  $\pi(n)$  for  $0 \le n \le 50$ .



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## The Prime Number Theorem (PNT)

The Prime Number Theorem describes the asymptotic distribution of the prime numbers.

The proportion of primes less than *n* is:

 $\pi(n)/n$ .

The PNT states that this is asymptotic to  $1/\log n$ 

$$\lim_{n\to\infty}\left[\frac{\pi(n)}{n/\log n}\right]=1$$

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#### Again, PNT states that

$$\lim_{n\to\infty}\left[\frac{\pi(n)}{n/\log n}\right]=1\,.$$

We also write

$$\pi(n) \sim \frac{n}{\log n}$$

# **PNT** is equivalent to saying that the *n*-th prime number $p_n$ is given approximately by $p_n \approx n \log n$ .



**PNT** 
$$\pi(n) \sim \frac{n}{\log n}$$

The relative error approaches zero as *n* increases.

However, the primes are not distributed evenly, as suggested by this formula, but have a substantial element of randomness.

The pattern of primes is one of the most intriguing issues in all of mathematics.

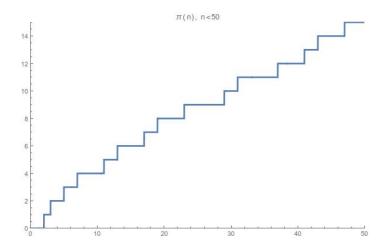


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**Figure :** The prime counting function  $\pi(n)$  for  $0 \le n \le 50$ .



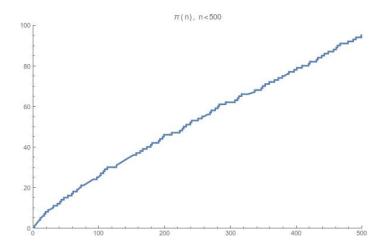
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**Figure :** The prime counting function  $\pi(n)$  for  $0 \le n \le 500$ .

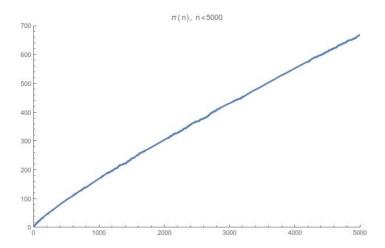


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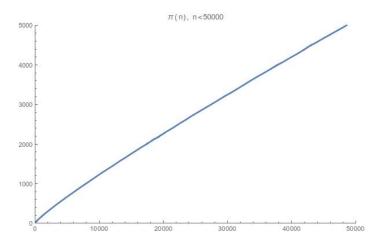
**Figure :** The prime counting function  $\pi(n)$  for  $0 \le n \le 5000$ .



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**Figure :** The prime counting function  $\pi(n)$  for  $0 \le n \le 50000$ .



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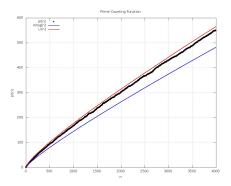
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#### The function $\pi(n)$ is shown by the heavy black curve. There is a discontinuity at each prime number.





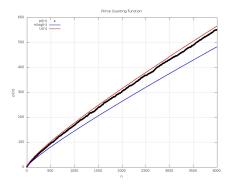
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The blue curve is the graph of  $n/\log n$ , which gives a reasonable approximation to  $\pi(n)$ . While the ratio tends to 1, the difference increases with n.

The upper curve (red) is the logarithmic integral Li *n*, which yields a significantly better estimate of  $\pi(n)$ .



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#### **Outline**

**Introduction 10** 

**Quick Review of Lectures 1 to 9** 

**Euler's Product Formula (\*)** 

**The Sieve of Eratosthenes** 

**Bernhard Riemann** 

**The Prime Number Theorem** 

#### **The Riemann Hypothesis**



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## **The Riemann Hypothesis**

The most important unsolved problem in mathematics.

Posed more than 150 years ago by Bernhard Riemann.

Problem concerns the zeros of a mathematical function called the Riemann zeta function.

One of 23 problems listed by David Hilbert in 1900.

One of seven *Millennium Problems:* a million dollar prize on offer from *The Clay Mathematics Institute*.

Riemann hypothesis intimately related to the distribution of the prime numbers.



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## **The Riemann Hypothesis**

Riemann's conjecture was this:

All the zeros of the zeta function with positive real parts are on a single vertical line in the *s*-plane.

$$\Re\{s\} \ge 0 \text{ and } \zeta(s) = 0 \implies \Re\{s\} = \frac{1}{2}$$

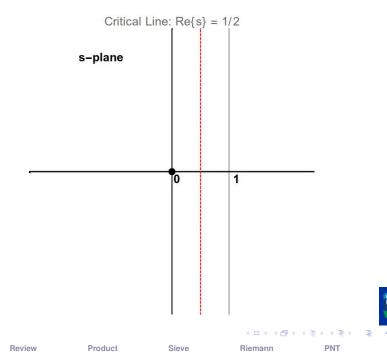
It is known that there are zeros at the negative even integers,  $\{-2, -4, -6 \dots\}$ . These are the *"trivial zeros".* 

The nontrivial zeros of the Riemann zeta function all lie on the critical line  $\Re(s) = \frac{1}{2}$ .



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#### **Equivalent Statement**

Colloquially, an integer has an equal chance of having an odd or an even number of prime factors.

$$26 = 2 \times 13$$
  $27 = 3 \times 3 \times 3$ 

We will make this statement precise.

Let  $\omega(n)$  be the number of prime factors of *n*, counted with multiplicity.

$$\omega(26)=2$$
  $\omega(27)=3$ 

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#### The Liouville function is defined as

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$$\lambda(n) = (-1)^{\omega(n)}$$

In his doctoral thesis of 1899, Edmund Landau proved this *Theorem:* 

RH is equivalent to

$$\lim_{n\to\infty}\left[\frac{\lambda(1)+\lambda(2)+\cdots+\lambda(n)}{n^{\frac{1}{2}}+\epsilon}\right]=0.$$

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for all  $\epsilon > 0$ .

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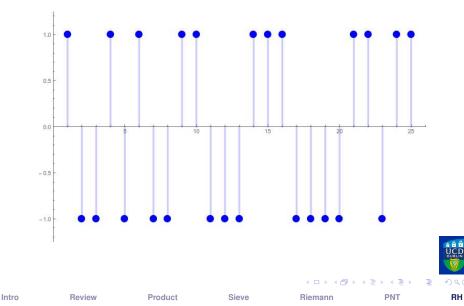
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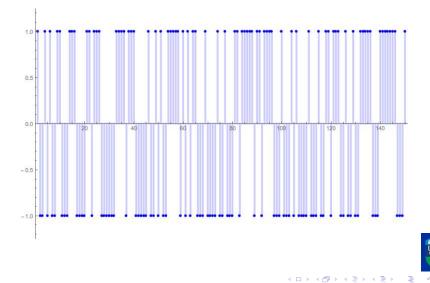
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## **Liouville Function** $\lambda(n)$ for $n \leq 25$



## **Liouville Function** $\lambda(n)$ for $n \leq 150$



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#### **Extending the Zeta-function**

Something is fishy!

The Riemann Hypothesis says something about zeros with real part equal to  $\frac{1}{2}$ .

But the infinite series defining  $\zeta(s)$ DOES NOT CONVERGE FOR  $\Re\{s\} \le 1$ .

So, we have to find a way to extend the function.

This process is called *analytic continuation*.



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#### **The Riemann Zeta-function**

The "zeta function" is defined by an infinite series:

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

This series converges for  $\Re\{s\} > 1$ .

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We can extend  $\zeta(s)$  to the whole right-hand plane.

$$\eta(s) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^s}$$

is the "eta-function", which converges for  $\Re\{s\} > 0$ .

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Recall that the harmonic series diverges, while the alternating harmonic series converges (to  $\log 2$ ).



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It is a fairly simple exercise to show that

$$\zeta(s) = rac{\eta(s)}{1-2^{1-s}}$$

This allows us to evaluate  $\zeta(s)$  for all s with  $\Re\{s\} > 0$ .

This process is called *analytic continuation*.

We can actually extend  $\zeta(s)$  to the whole complex plane except for s = 1, where there is an infinity.

Riemann found a way to extend the zeta function to the entire complex plane except for the pole at s = 1. That is, to the set  $\mathbb{C} - \{1\}$ .



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#### **Zeros on the Critical Line**

- Hardy (1914) showed that ζ(s) has infinitely many zeros on the critical line.
- Selberg (1942) showed that a positive proportion of zeros lie on the line.
- Levinson (1974) showed that at least <sup>1</sup>/<sub>3</sub> of the zeros are on the line.
- Conrey (1989) showed that at least <sup>2</sup>/<sub>5</sub> of the zeros are on the line.

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## **Riemann Spectrum to Prime Numbers**

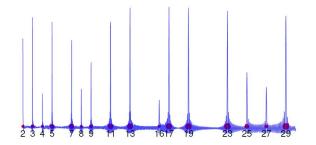


Figure 35.1: Illustration of  $-\sum_{i=1}^{1000} \cos(\log(s)\theta_i)$ , where  $\theta_1 \sim 14.13, \ldots$  are the first 1000 contributions to the Riemann spectrum. The red dots are at the prime powers  $p^n$ , whose size is proportional to  $\log(p)$ .



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#### **Riemann Spectrum to Prime Numbers**

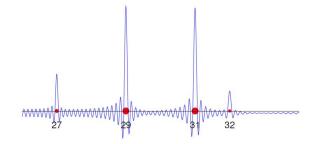


Figure 35.2: Illustration of  $-\sum_{i=1}^{1000} \cos(\log(s)\theta_i)$  in the neighborhood of a twin prime. Notice how the two primes 29 and 31 are separated out by the Fourier series, and how the prime powers  $3^3$  and  $2^5$  also appear.



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#### **Riemann Spectrum to Prime Numbers**

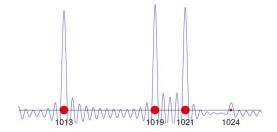
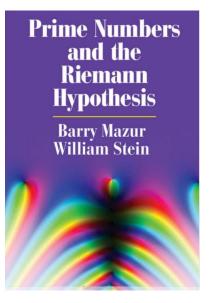


Figure 35.3: Fourier series from 1,000 to 1,030 using 15,000 of the numbers  $\theta_i$ . Note the twin primes 1,019 and 1,021 and that  $1,024 = 2^{10}$ .

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#### **CMS Books in Mathematics**

Peter Borwein • Stephen Choi Brendan Rooney • Andrea Weirathmueller

#### The Riemann Hypothesis

A Resource for the Afficionado and Virtuoso Alike

2. Canadian Mathematical Society Société mathématique du Canada



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#### **True or False?**

There is powerful heuristic evidence for RH: it has been checked that the first ten trillion zeros of the zeta-function lie on the critical line.

To a non-mathematician, this amounts to proof.

On the other hand, there are examples of mathematical hypotheses that hold true for any computationally accessible range, but that are known to be false.

Nobody knows. Best of luck proving the RH. I hope you win the million dollar prize.



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#### Thank you



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