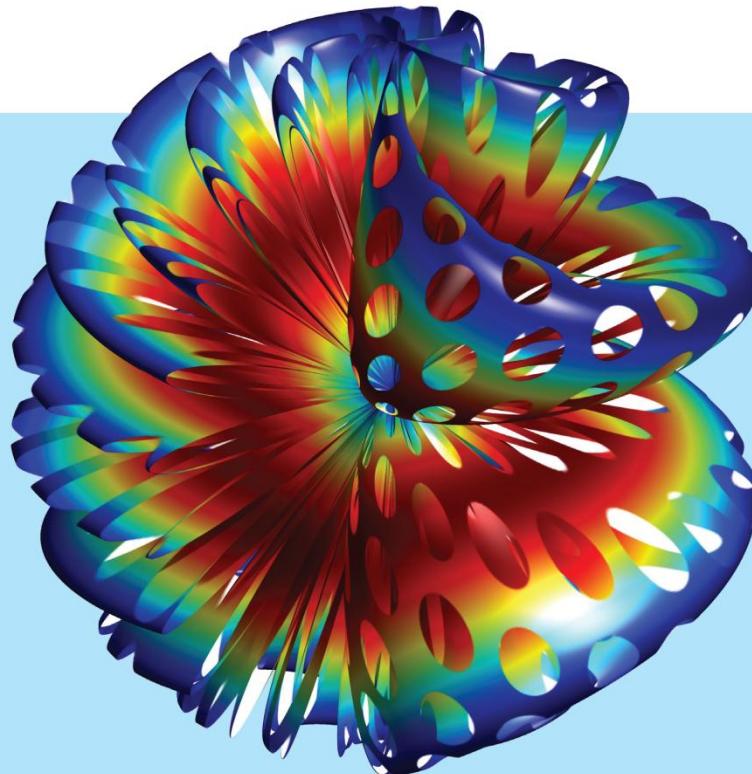


SCIENCE BY SIMULATION

Volume 1: A Mezze of Mathematical Models



ANDREW FRENCH

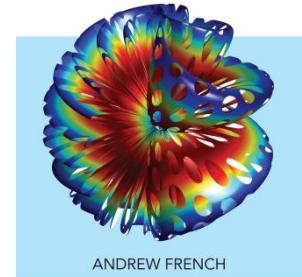
Who?

Dr Andy French.
Physics teacher
at Winchester
College, UK.



SCIENCE
BY SIMULATION

Volume 1: A Mezzo of Mathematical Models



ANDREW FRENCH

What?

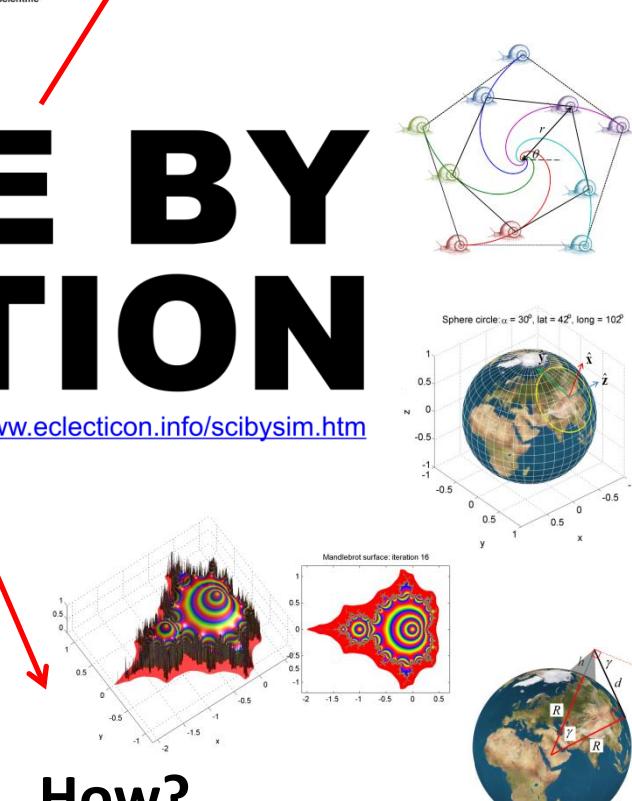
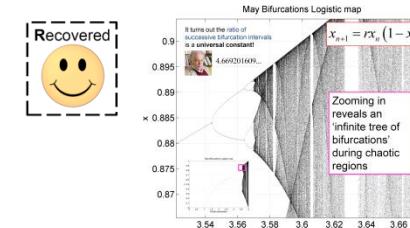
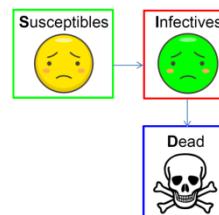
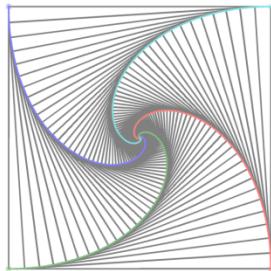
Book / website /
educational concept
/ new BPhO course

SCIENCE BY SIMULATION

Dr Andrew French

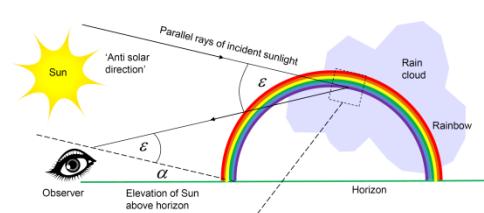
andy.french@physics.org

www.eclecticon.info/scibysim.htm



When?

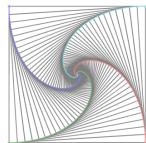
ASE International Day
12/01/22



How?

A selection of example
models and contexts

Why? ←



SCIENCE BY SIMULATION

Dr Andrew French andy.french@physics.org [www.electcon.info/scibysim.htm](http://www.electicon.info/scibysim.htm)

- Many (perhaps *most*) future jobs will be performed by robots / artificial intelligence and not humans. **I'd like my students to have a good chance to become the programmers. The alternative doesn't sound nearly so interesting.**

SAMSUNG



Microsoft

- But we have a **widening skills gap**. For both students and teachers. **Mathematical content of A-Level Physics has been steadily removed** (in the UK) in the past few decades. IT, and access to IT, is mostly pervasive, **but creative IT, model building, experimental experience, data analysis, datalogging and numerical methods** are often outside the scope of an increasingly **exam-focussed, paired down syllabus**.



And yet these skills are **highly desirable** to modern industry



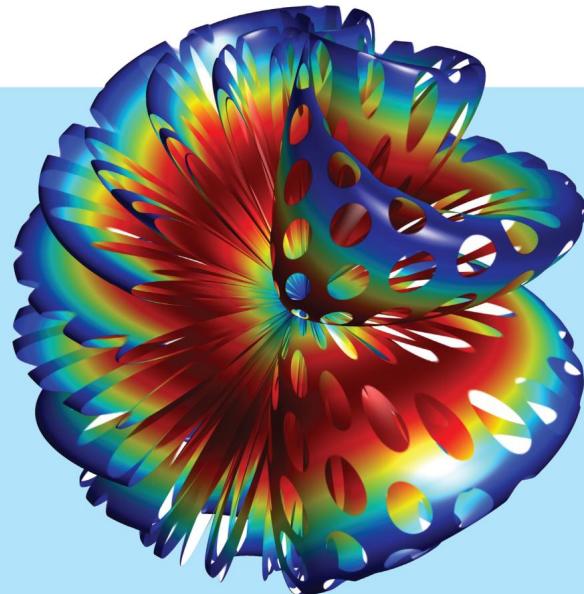
**Learn to build
mathematical
models**

SCIENCE BY SIMULATION

Volume 1: A Mezze of Mathematical Models

**The power of
context**

Science by
storytelling!



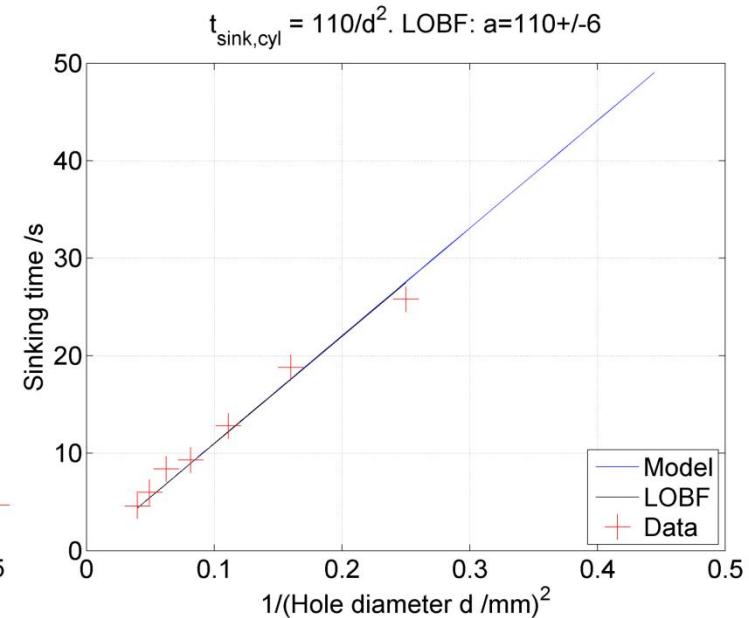
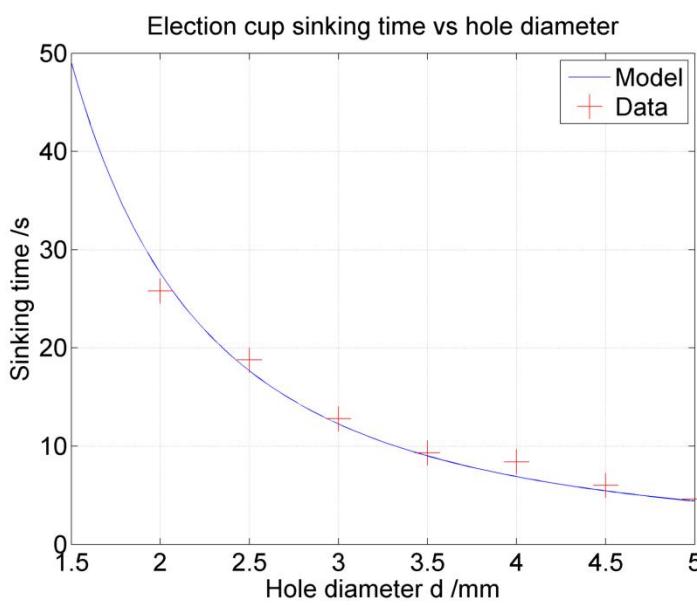
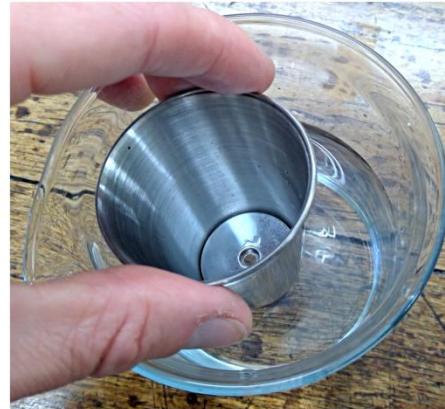
ANDREW FRENCH

**Learn to code
dynamic
computer
simulations**



World Scientific

ELECTION CUPS

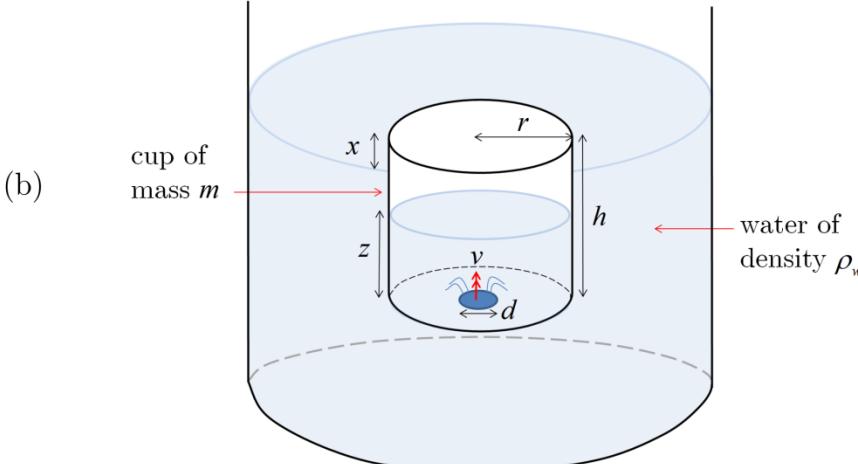
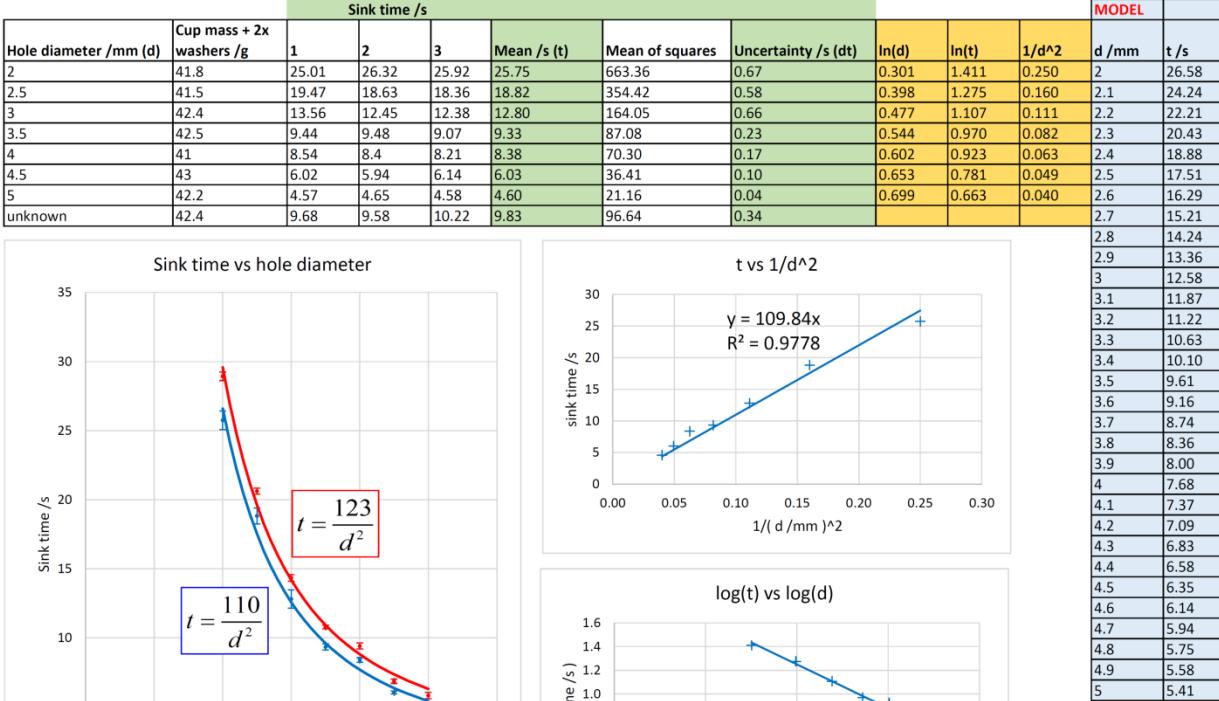


400ml of water in a 600ml beaker

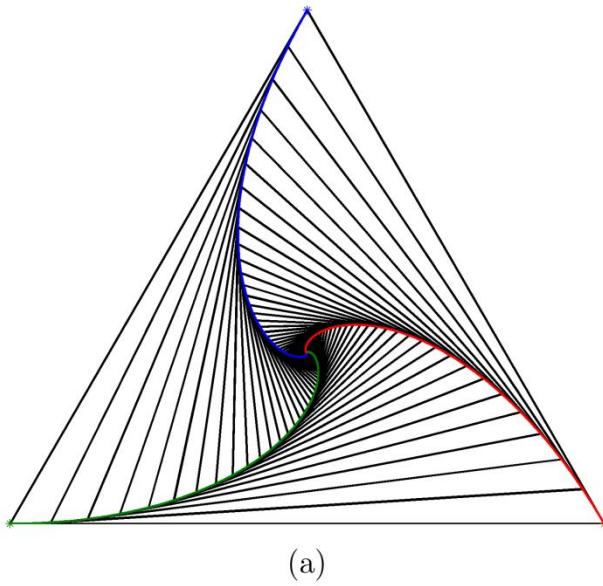
Depth of water 1.2cm above rim of submerged cup

WITH DETERGENT

(a)

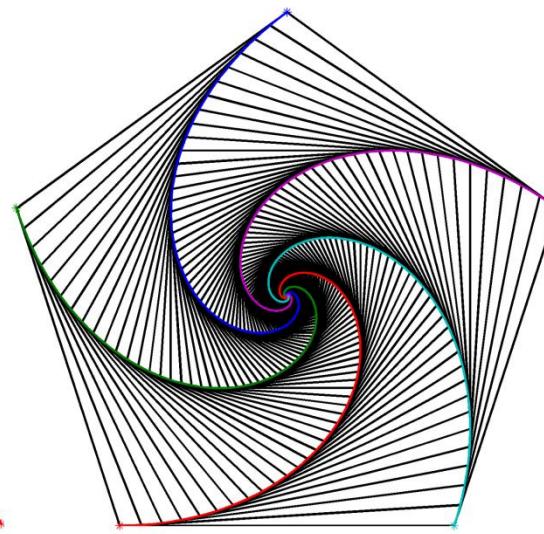


Snails of pursuit around a 3-gon.
 $T=8\text{mins}$, $v=5\text{cm/min}$, $s=60\text{cm}$.



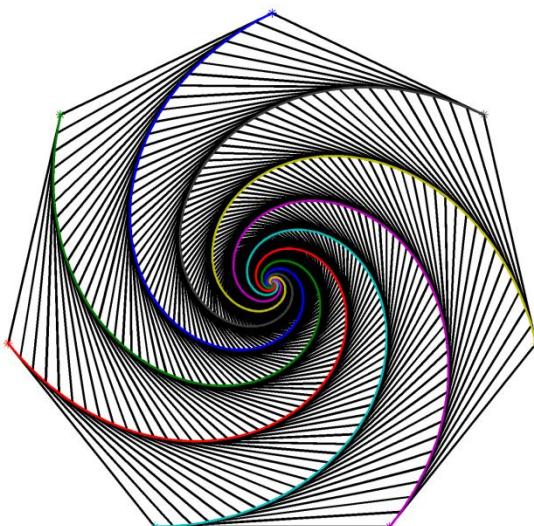
(a)

Snails of pursuit around a 5-gon.
 $T=17.4\text{mins}$, $v=5\text{cm/min}$, $s=60\text{cm}$.



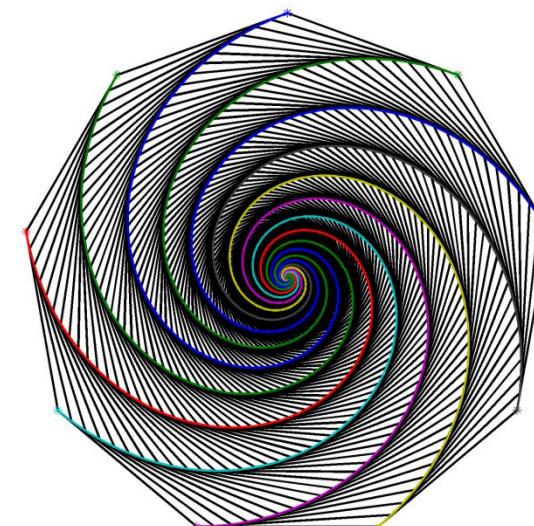
(b)

Snails of pursuit around a 7-gon.
 $T=31.9\text{mins}$, $v=5\text{cm/min}$, $s=60\text{cm}$.

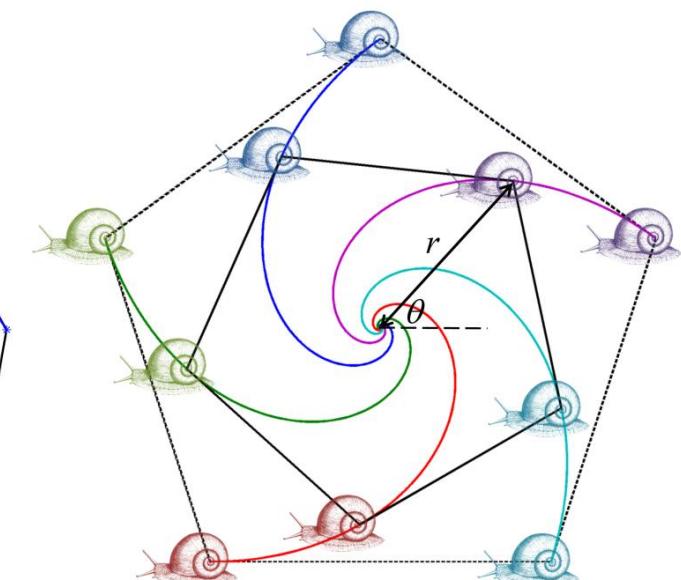
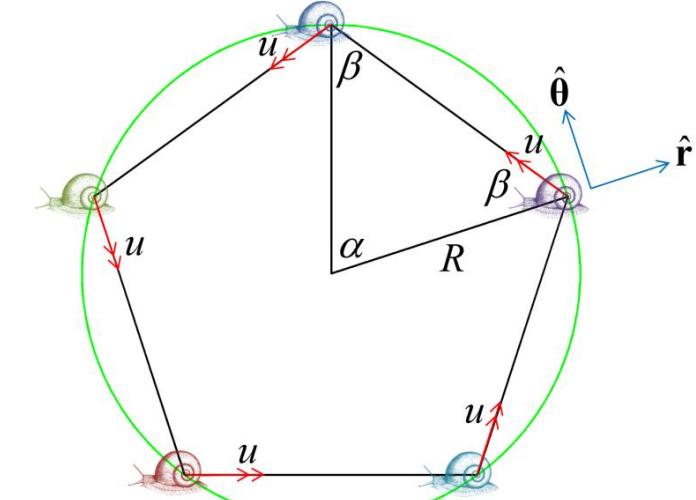


(c)

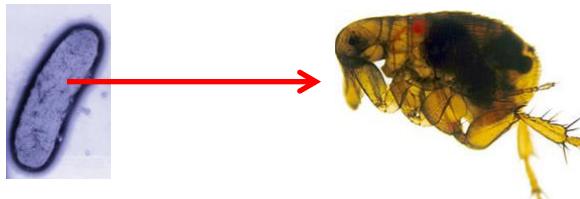
Snails of pursuit around a 9-gon.
 $T=51.3\text{mins}$, $v=5\text{cm/min}$, $s=60\text{cm}$.



(d)



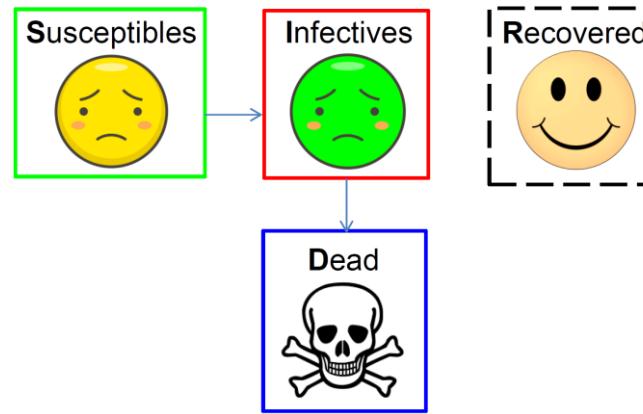
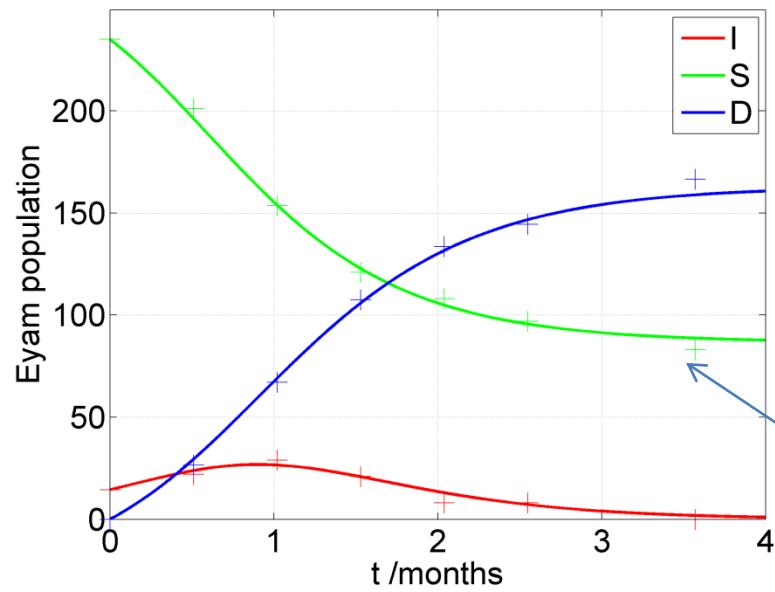
1665. A bale of damp cloth is delivered to the Derbyshire village of **Eyam**... George Viccars, the tailor's assistant, dries the cloth and releases fleas infected with *Yersinia Pestis* bacteria – **Plague**



Rector **William Mompesson** quarantines Eyam and records **Infected**, **Susceptible** and **Dead** populations as time progresses



Eyam model: alpha = 2.99, beta = 0.0183, dt = 0.005



Can we develop a mathematical model to predict **I,S,D** vs time? What does this tell us about **Epidemiology** in general?

e.g Flu, Ebola

Calculus methods, differential equations
numerical methods, line of best fit, iteration, loops ...

$$\frac{dS}{dt} = -\beta SI$$

$$\frac{dI}{dt} = \beta SI - \alpha I$$

$$\frac{dD}{dt} = \alpha I$$



Leonhard Euler
1707-1783

Euler numerical *iterative*
solution scheme

$$\alpha = 2.894, \quad \beta = \frac{\alpha}{163.3}$$

$$t_0 = 0, \quad S_0 = 235, \quad I_0 = 14.5, \quad D_0 = 0$$

$$t_{n+1} = t_n + \Delta t$$

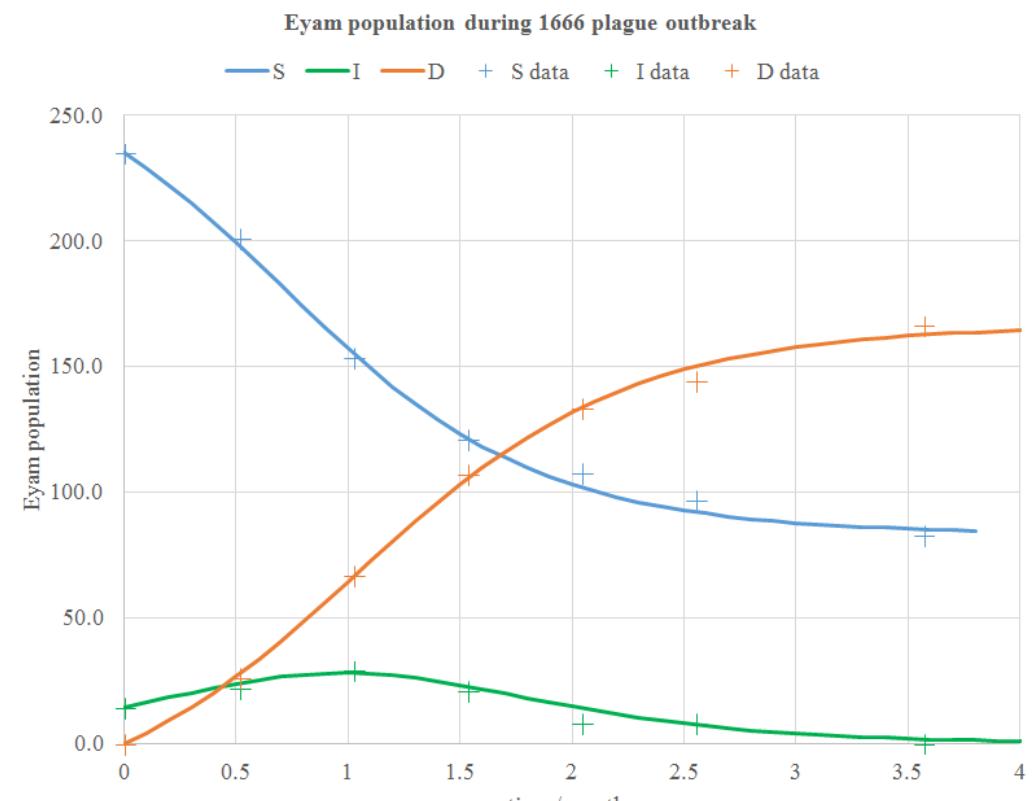
$$S_{n+1} = S_n - \beta S_n I_n \Delta t$$

$$I_{n+1} = I_n + (\beta S_n I_n - \alpha I_n) \Delta t$$

$$D_{n+1} = D_n + \alpha I_n \Delta t$$

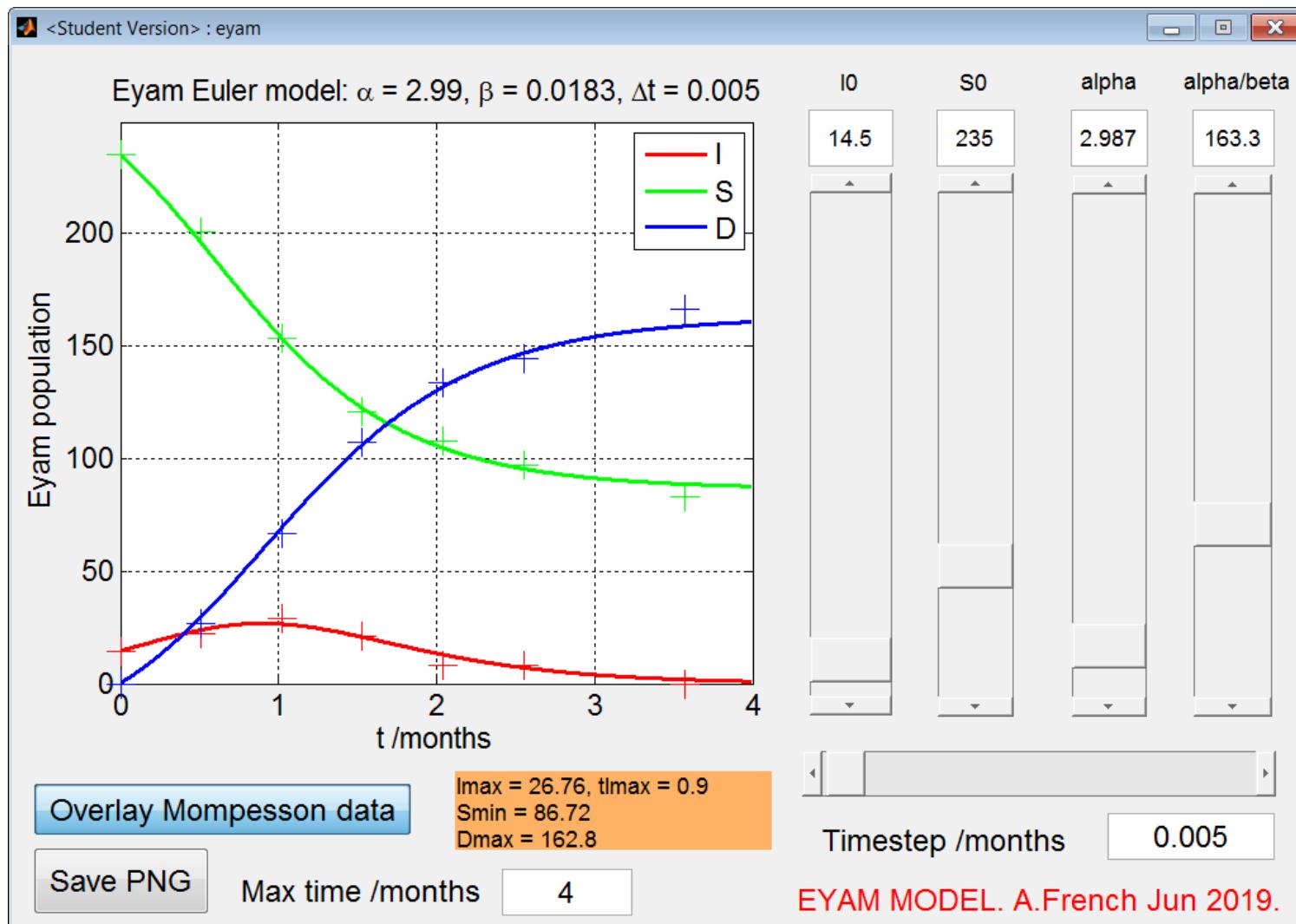
We performed the Eyam analysis in **Python**, then in **MATLAB**.
 You can also construct an Euler model via a spreadsheet (**Excel**).

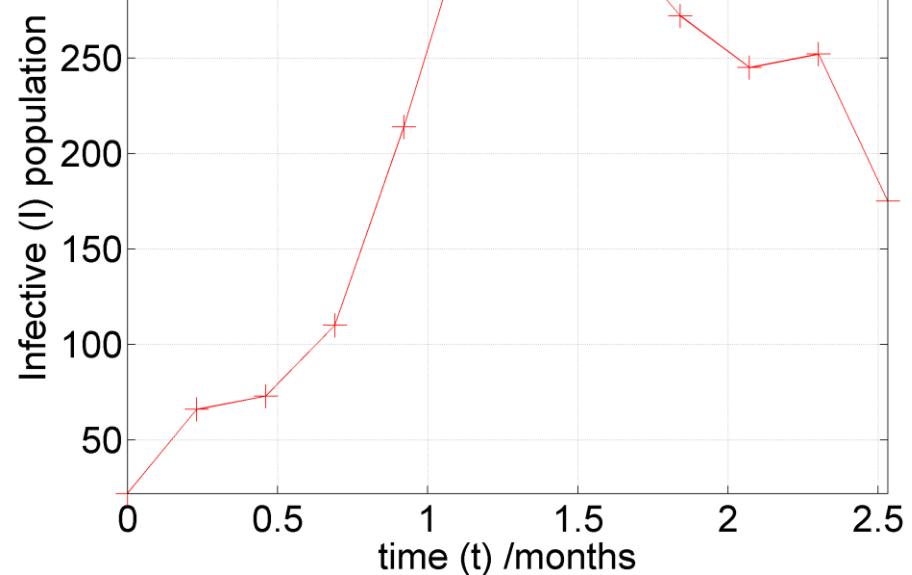
A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1																	
2																	
3																	
4																	
5																	
6																	
7																	
8																	
9																	
10																	
11																	
12																	
13	t /months	S	I	D	N	N+D = N0											
14	0	235.0	14.5	0.0	249.5	249.5											
15	0.1	228.9	16.3	4.2	245.3	249.5											
16	0.2	222.3	18.3	8.9	240.6	249.5											
17	0.3	215.1	20.2	14.2	235.3	249.5											
18	0.4	207.4	22.0	20.1	229.4	249.5											
19	0.5	199.3	23.7	26.5	223.0	249.5											
20	0.6	190.9	25.3	33.4	216.1	249.5											
21	0.7	182.3	26.5	40.7	208.8	249.5											
22	0.8	173.7	27.4	48.4	201.1	249.5											
23	0.9	165.3	27.9	56.3	193.2	249.5											
24	1	157.1	28.0	64.4	185.1	249.5											
25	1.1	149.3	27.7	72.5	177.0	249.5											
26	1.2	141.9	27.0	80.6	168.9	249.5											
27	1.3	135.1	26.0	88.4	161.1	249.5											
28	1.4	128.9	24.7	95.9	153.6	249.5											
29	1.5	123.3	23.2	103.1	146.4	249.5											
30	1.6	118.2	21.5	109.8	139.7	249.5											



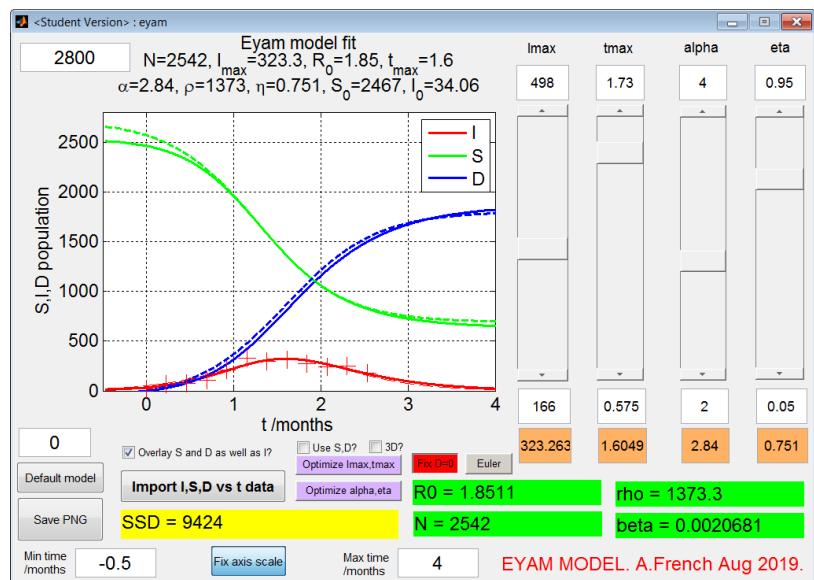
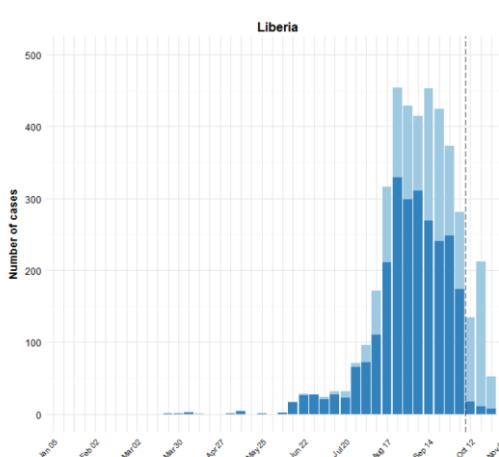
$$\frac{dS}{dt} = -\beta SI \quad \frac{dI}{dt} = \beta SI - \alpha I \quad \frac{dD}{dt} = \alpha I$$

Euler Eyam solver implemented in MATLAB with a Graphical User Interface (GUI).
Change the inputs via the sliders or edit boxes, and the curves are computed automatically.

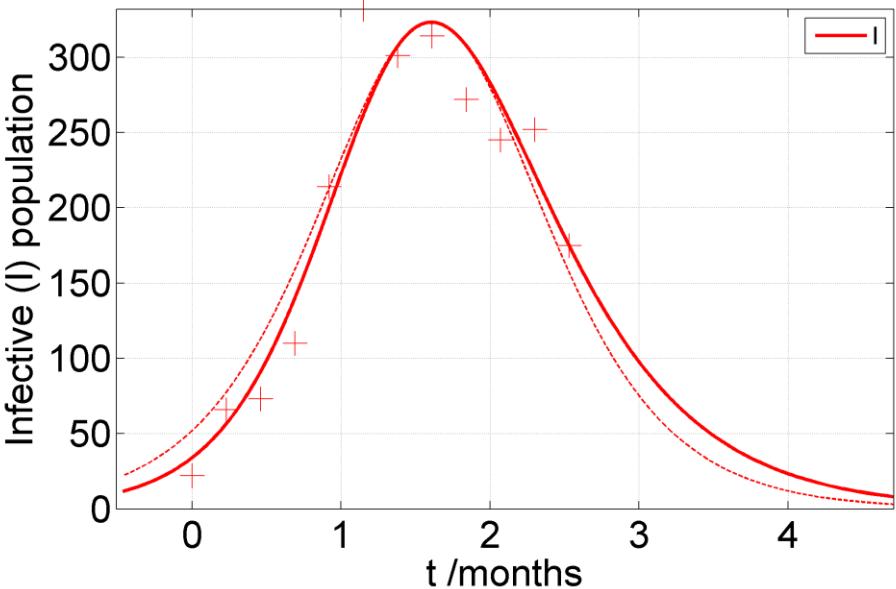




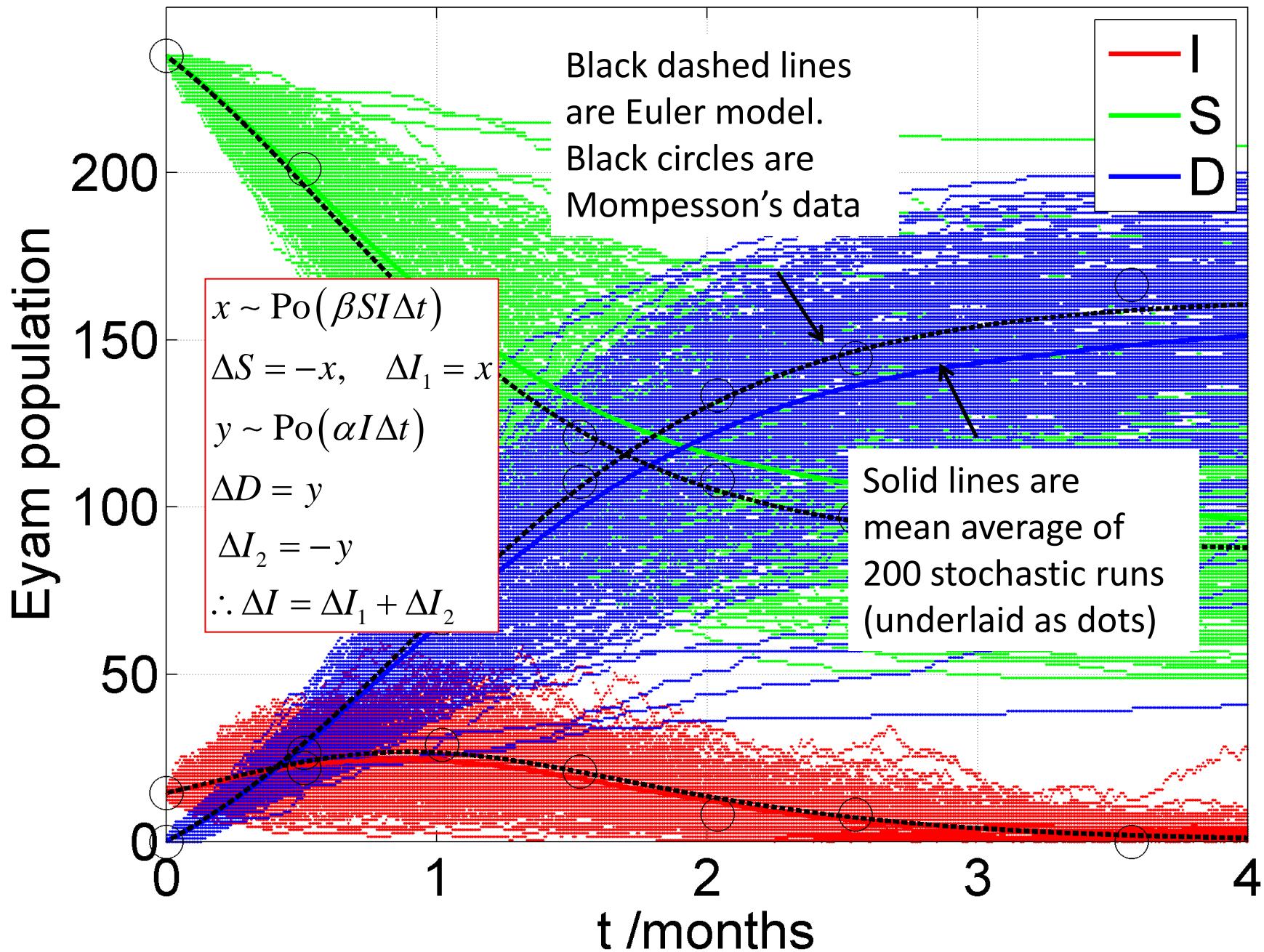
←

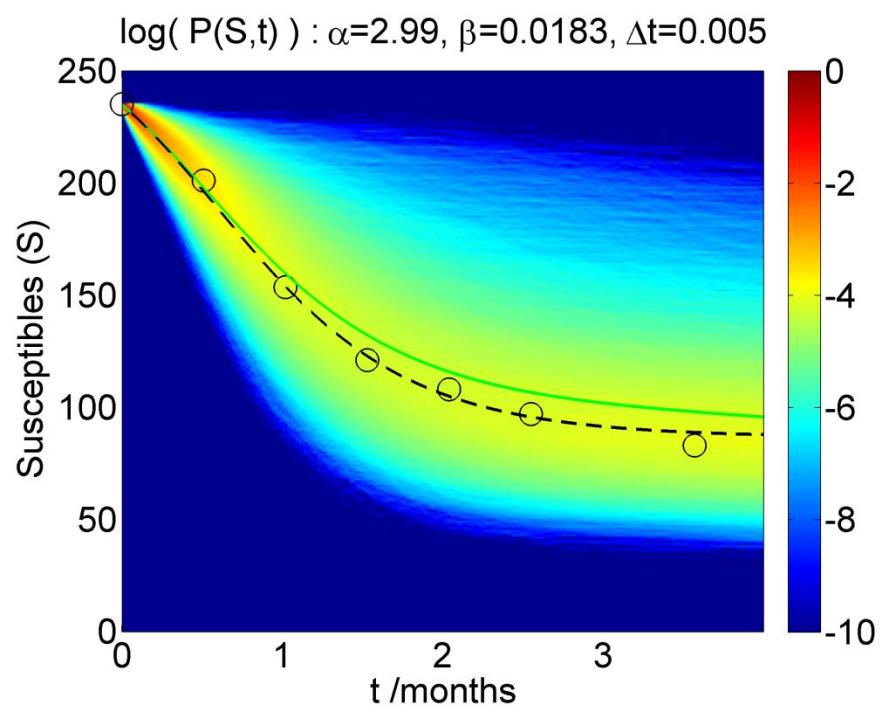
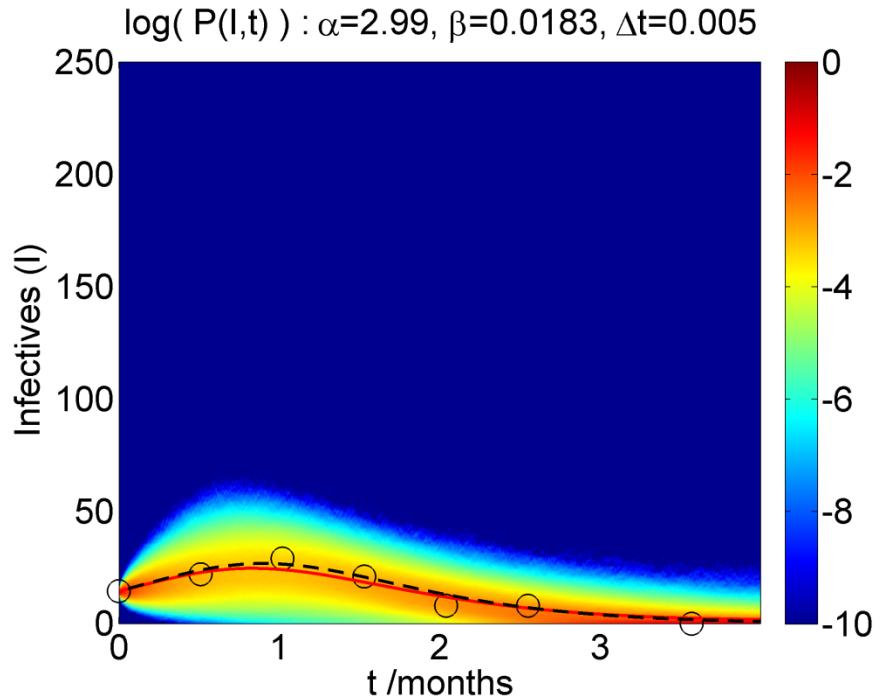
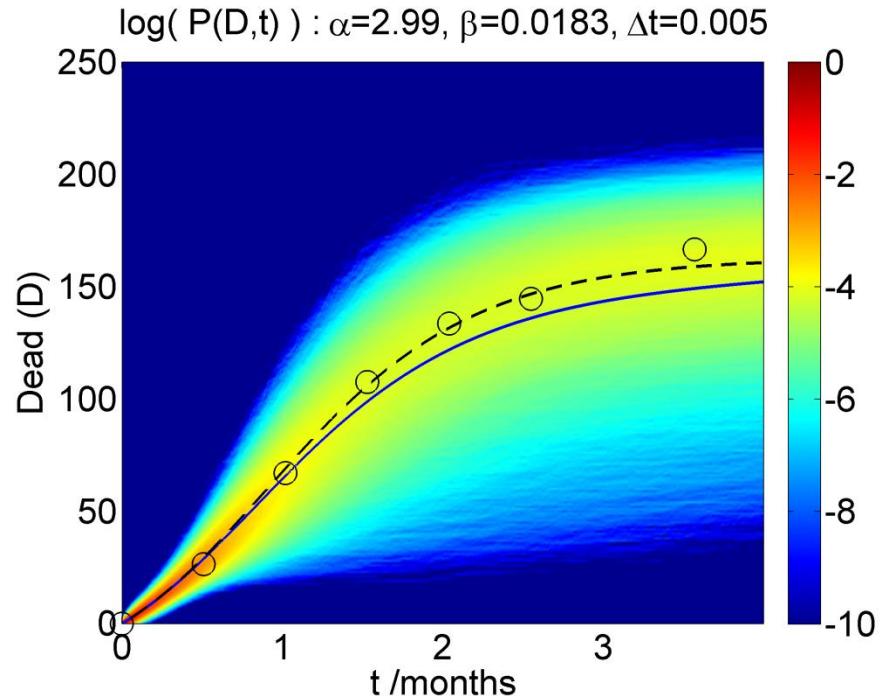


Eyam model fit
 $N=2542$, $I_{\max} = 323.3$, $R_0 = 1.85$, $t_{\max} = 1.6$
 $\alpha=2.84$, $\rho=1373$, $\eta=0.751$, $S_0=2467$, $I_0=34.06$

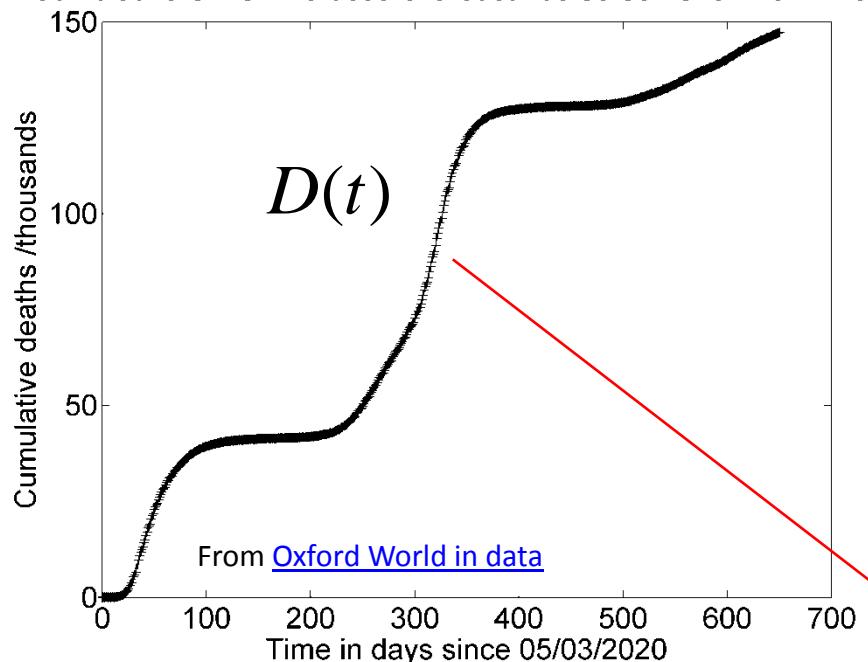


Eyam model: $\alpha=2.99$, $\beta=0.0183$, $\Delta t=0.005$

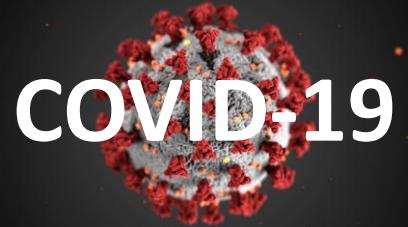




Probability map, computed from 50,000 iterations. Black circles are Mompesson data and black dashed lines correspond to the Euler model.



One can *estimate* the number of CV-19 **infectives** from the cumulative deaths:



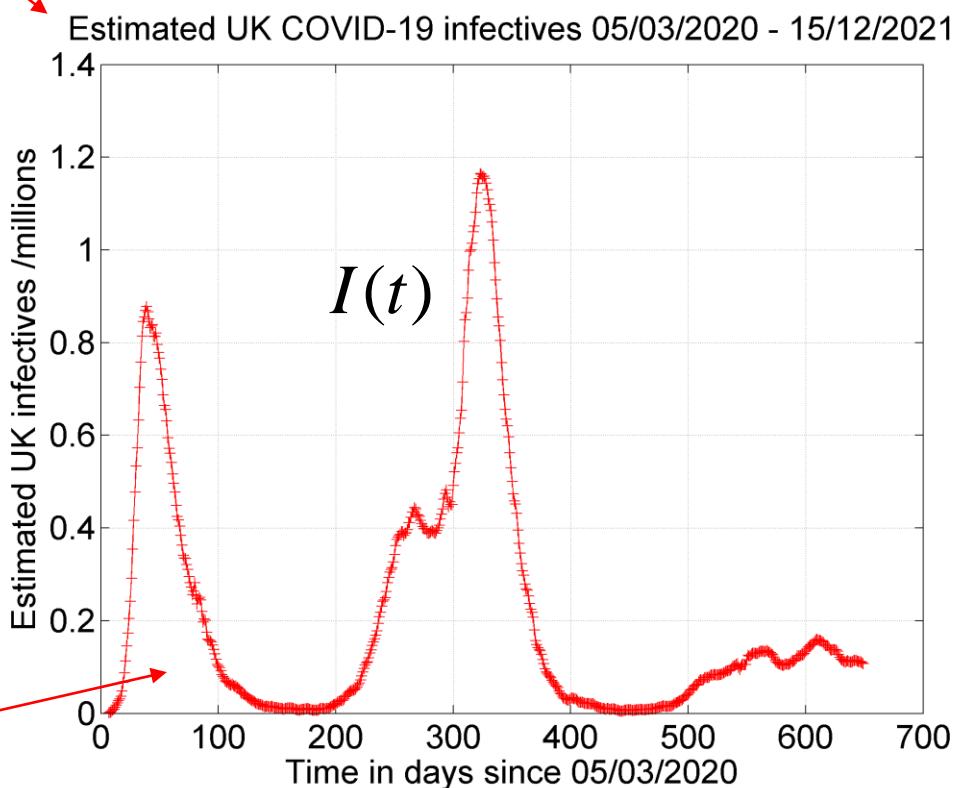
$$I_n = \frac{1}{k\alpha} \frac{dD}{dt} \approx \frac{1}{k\alpha} \frac{D_{n+1} - D_{n-1}}{t_{n+1} - t_{n-1}}$$

Find the gradient and scale by:

$$k\alpha = 0.01 \times \frac{1}{9.32} \text{ days}^{-1}$$

Note *mortality fraction k* and *disease time constant α* may vary considerably within a population and indeed post-vaccination – so treat with caution!

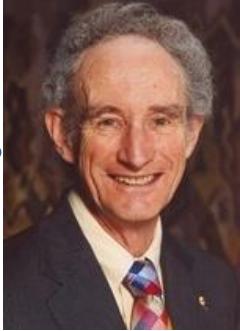
Note: as per the ‘daily death rate’ graphs in *World in Data*, we also apply a **seven-day moving average** to smooth the numerical derivative.



The logistic map and population modelling



I published this model in 1976



Robert May
1936-

Assume an ecosystem can support a maximum number of rabbits.

Let x be the fraction of this maximum at year n .

To account for **reproduction**, next year's population is proportional to the previous.

To account for **starvation**, next year's population is *also proportional* to the fraction of the maximum population as yet unfilled.



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

Growth parameter

The population next year is predicted using this **iterative equation** called a **logistic map**

The pattern of x values with n is not always simple

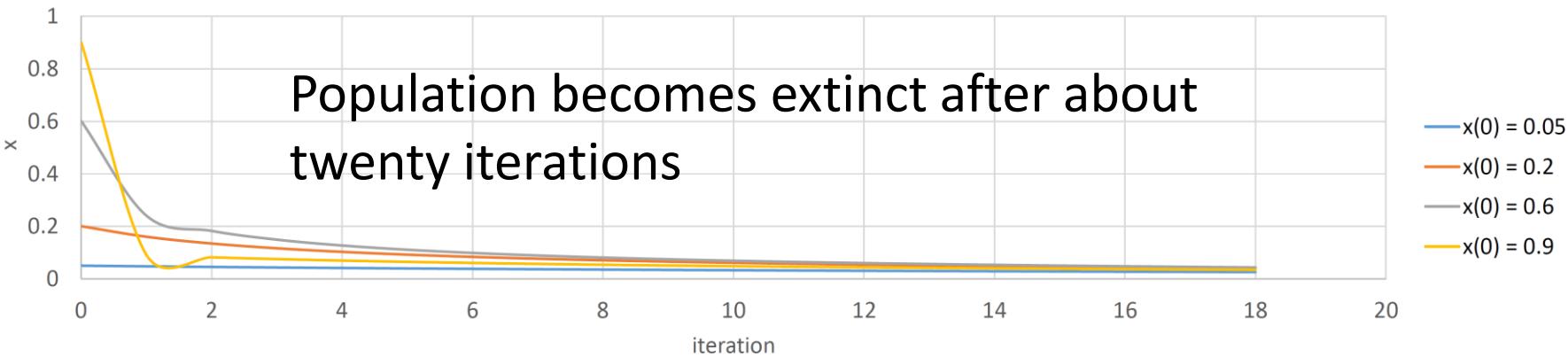


$$r = 1 \quad x_{n+1} = rx_n(1 - x_n)$$

iteration number n

x(n)	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0.05	0.0475	0.045244	0.043197	0.041331	0.039623	0.038053	0.036605	0.035265	0.034021	0.032864	0.031784	0.030773	0.029826	0.028937	0.028099	0.02731	0.026564	0.025858	
0.1	0.09	0.0819	0.075192	0.069538	0.064703	0.060516	0.056854	0.053622	0.050746	0.048171	0.045851	0.043749	0.041835	0.040084	0.038478	0.036997	0.035628	0.034359	
0.15	0.1275	0.111244	0.098869	0.089094	0.081156	0.07457	0.069009	0.064247	0.060119	0.056505	0.053312	0.05047	0.047923	0.045626	0.043544	0.041648	0.039914	0.038321	
0.2	0.16	0.1344	0.116337	0.102802	0.092234	0.083727	0.076717	0.070831	0.065814	0.061483	0.057703	0.054373	0.051417	0.048773	0.046394	0.044242	0.042284	0.040496	
0.25	0.1875	0.152344	0.129135	0.112459	0.099812	0.08985	0.081777	0.075089	0.069451	0.064627	0.060451	0.056796	0.053571	0.050701	0.04813	0.045814	0.043715	0.041804	
0.3	0.21	0.1659	0.138377	0.119229	0.105013	0.093986	0.085152	0.077901	0.071833	0.066673	0.062228	0.058355	0.05495	0.05193	0.049234	0.04681	0.044619	0.042628	
0.35	0.2275	0.175744	0.144858	0.123874	0.108529	0.096751	0.08739	0.079753	0.073392	0.068006	0.063381	0.059364	0.05584	0.052722	0.049942	0.047448	0.045197	0.043154	
0.4	0.24	0.1824	0.14913	0.12689	0.110789	0.098515	0.08881	0.080923	0.074374	0.068843	0.064103	0.059994	0.056395	0.053214	0.050383	0.047844	0.045555	0.04348	
0.45	0.2475	0.186244	0.151557	0.128587	0.112053	0.099497	0.089597	0.08157	0.074916	0.069304	0.064501	0.06034	0.056699	0.053485	0.050624	0.048061	0.045751	0.043658	
0.5	0.25	0.1875	0.152344	0.129135	0.112459	0.099812	0.08985	0.081777	0.075089	0.069451	0.064627	0.060451	0.056796	0.053571	0.050701	0.04813	0.045814	0.043715	
0.55	0.2475	0.186244	0.151557	0.128587	0.112053	0.099497	0.089597	0.08157	0.074916	0.069304	0.064501	0.06034	0.056699	0.053485	0.050624	0.048061	0.045751	0.043658	
0.6	0.24	0.1824	0.14913	0.12689	0.110789	0.098515	0.08881	0.080923	0.074374	0.068843	0.064103	0.059994	0.056395	0.053214	0.050383	0.047844	0.045555	0.04348	
0.65	0.2275	0.175744	0.144858	0.123874	0.108529	0.096751	0.08739	0.079753	0.073392	0.068006	0.063381	0.059364	0.05584	0.052722	0.049942	0.047448	0.045197	0.043154	
0.7	0.21	0.1659	0.138377	0.119229	0.105013	0.093986	0.085152	0.077901	0.071833	0.066673	0.062228	0.058355	0.05495	0.05193	0.049234	0.04681	0.044619	0.042628	
0.75	0.1875	0.152344	0.129135	0.112459	0.099812	0.08985	0.081777	0.075089	0.069451	0.064627	0.060451	0.056796	0.053571	0.050701	0.04813	0.045814	0.043715	0.041804	
0.8	0.16	0.1344	0.116337	0.102802	0.092234	0.083727	0.076717	0.070831	0.065814	0.061483	0.057703	0.054373	0.051417	0.048773	0.046394	0.044242	0.042284	0.040496	
0.85	0.1275	0.111244	0.098869	0.089094	0.081156	0.07457	0.069009	0.064247	0.060119	0.056505	0.053312	0.05047	0.047923	0.045626	0.043544	0.041648	0.039914	0.038321	
0.9	0.09	0.0819	0.075192	0.069538	0.064703	0.060516	0.056854	0.053622	0.050746	0.048171	0.045851	0.043749	0.041835	0.040084	0.038478	0.036997	0.035628	0.034359	
0.95	0.0475	0.045244	0.043197	0.041331	0.039623	0.038053	0.036605	0.035265	0.034021	0.032864	0.031784	0.030773	0.029826	0.028937	0.028099	0.02731	0.026564	0.025858	
1	-2.2E-16																		

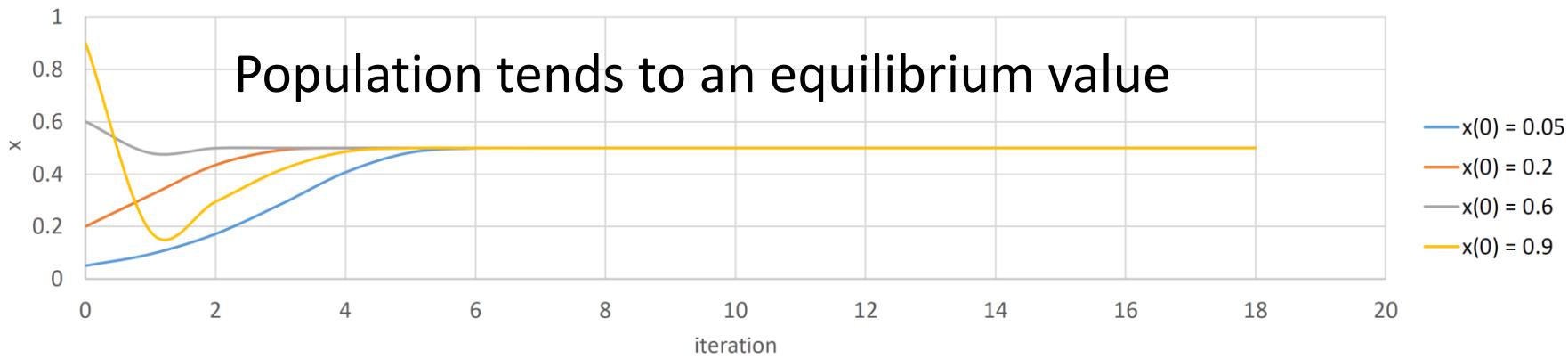
Population becomes extinct after about twenty iterations



$$r = 2 \quad x_{n+1} = rx_n(1 - x_n)$$

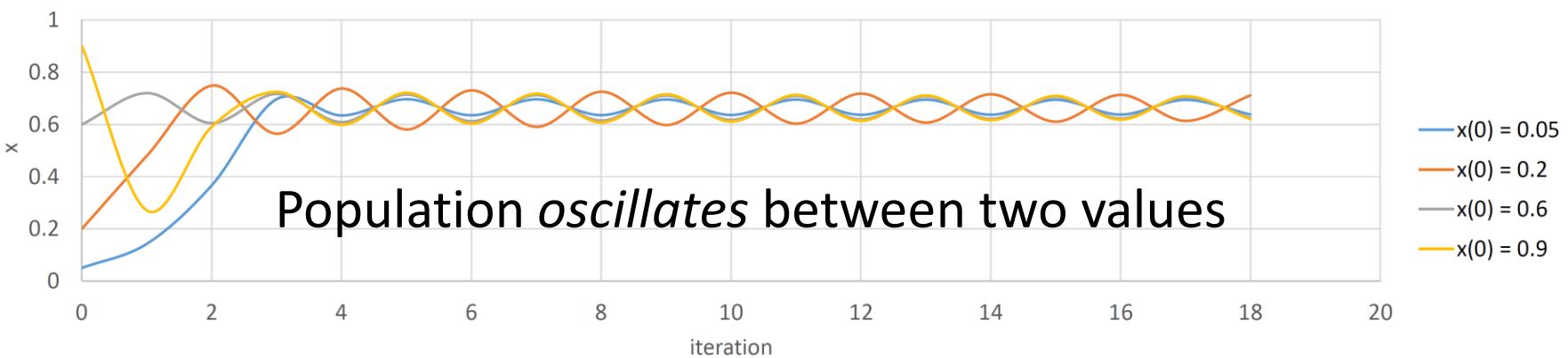
x(n)	iteration number n	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0.05	0.095	0.17195	0.284766	0.407349	0.482832	0.49941	0.499999	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.1	0.18	0.2952	0.416114	0.485926	0.499604	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.15	0.255	0.37995	0.471176	0.498338	0.499994	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.2	0.32	0.4352	0.491602	0.499859	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.25	0.375	0.46875	0.498047	0.499992	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.3	0.42	0.4872	0.499672	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.35	0.455	0.49595	0.499967	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.4	0.48	0.4992	0.499999	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.45	0.495	0.49995	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.55	0.495	0.49995	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.6	0.48	0.4992	0.499999	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.65	0.455	0.49595	0.499967	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.7	0.42	0.4872	0.499672	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.75	0.375	0.46875	0.498047	0.499992	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.8	0.32	0.4352	0.491602	0.499859	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.85	0.255	0.37995	0.471176	0.498338	0.499994	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.9	0.18	0.2952	0.416114	0.485926	0.499604	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
0.95	0.095	0.17195	0.284766	0.407349	0.482832	0.49941	0.499999	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	
1	-4.4E-16	-8.9E-16	-1.8E-15	-3.6E-15	-7.1E-15	-1.4E-14	-2.8E-14	-5.7E-14	-1.1E-13	-2.3E-13	-4.5E-13	-9.1E-13	-1.8E-12	-3.6E-12	-7.3E-12	-1.5E-11	-2.9E-11	-5.8E-11		

Population tends to an equilibrium value



$$r = 3 \quad x_{n+1} = rx_n(1 - x_n)$$

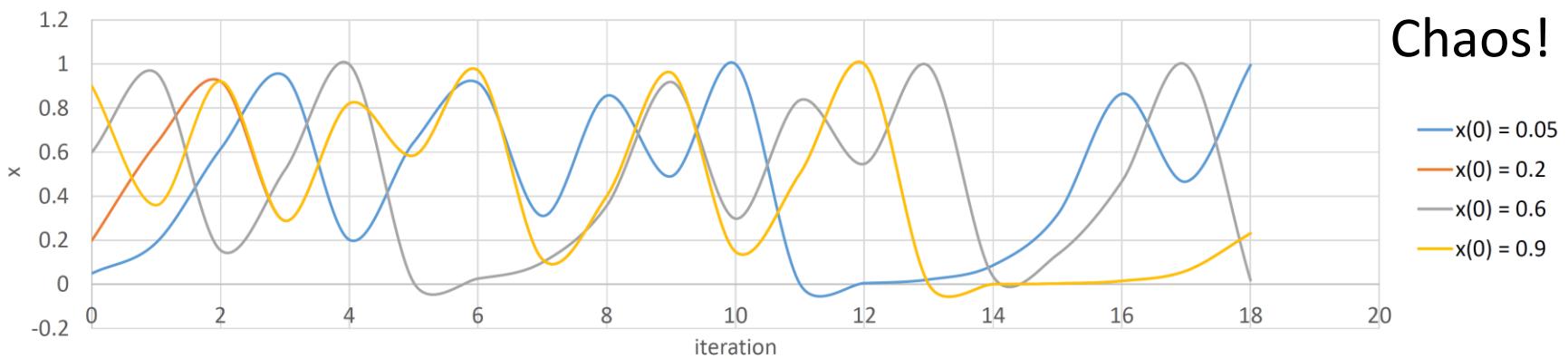
x(n)	iteration number n	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0.05	0.1425	0.366581	0.696598	0.634047	0.696094	0.634641	0.695615	0.635204	0.695159	0.635738	0.694725	0.636246	0.694311	0.63673	0.693915	0.637191	0.693536	0.637632		
0.1	0.27	0.5913	0.724993	0.598135	0.721109	0.603333	0.717967	0.607471	0.71535	0.610873	0.713121	0.613738	0.711191	0.616195	0.709496	0.618334	0.707991	0.620219		
0.15	0.3825	0.708581	0.619482	0.707172	0.621239	0.705904	0.622811	0.704752	0.62423	0.703701	0.625518	0.702736	0.626694	0.701846	0.627775	0.701021	0.628772	0.700253		
0.2	0.48	0.7488	0.564296	0.737598	0.580641	0.730491	0.590622	0.725363	0.597634	0.721403	0.602943	0.718208	0.607155	0.715553	0.61061	0.713296	0.613514	0.711343		
0.25	0.5625	0.738281	0.579666	0.73096	0.589973	0.725715	0.597158	0.721681	0.602573	0.718436	0.606857	0.715745	0.610362	0.71346	0.613304	0.711487	0.61582	0.709757		
0.3	0.63	0.6993	0.630839	0.698644	0.631622	0.698027	0.632356	0.697446	0.633046	0.696897	0.633695	0.696377	0.634308	0.695884	0.634889	0.695415	0.635439	0.694969		
0.35	0.6825	0.650081	0.682427	0.650161	0.682355	0.65024	0.682284	0.650318	0.682213	0.650395	0.682144	0.65047	0.682076	0.650545	0.682009	0.650619	0.681942	0.650691		
0.4	0.72	0.6048	0.717051	0.608667	0.714575	0.611873	0.712453	0.614591	0.710607	0.616934	0.708979	0.618983	0.707529	0.620795	0.706226	0.622413	0.705045	0.62387		
0.45	0.7425	0.573581	0.733757	0.586072	0.727775	0.594356	0.723291	0.600424	0.719745	0.605136	0.716839	0.608942	0.714395	0.612105	0.712298	0.614789	0.71047	0.617107		
0.5	0.75	0.5625	0.738281	0.579666	0.73096	0.589973	0.725715	0.597158	0.721681	0.602573	0.718436	0.606857	0.715745	0.610362	0.71346	0.613304	0.711487	0.61582		
0.55	0.7425	0.573581	0.733757	0.586072	0.727775	0.594356	0.723291	0.600424	0.719745	0.605136	0.716839	0.608942	0.714395	0.612105	0.712298	0.614789	0.71047	0.617107		
0.6	0.72	0.6048	0.717051	0.608667	0.714575	0.611873	0.712453	0.614591	0.710607	0.616934	0.708979	0.618983	0.707529	0.620795	0.706226	0.622413	0.705045	0.62387		
0.65	0.6825	0.650081	0.682427	0.650161	0.682355	0.65024	0.682284	0.650318	0.682213	0.650395	0.682144	0.65047	0.682076	0.650545	0.682009	0.650619	0.681942	0.650691		
0.7	0.63	0.6993	0.630839	0.698644	0.631622	0.698027	0.632356	0.697446	0.633046	0.696897	0.633695	0.696377	0.634308	0.695884	0.634889	0.695415	0.635439	0.694969		
0.75	0.5625	0.738281	0.579666	0.73096	0.589973	0.725715	0.597158	0.721681	0.602573	0.718436	0.606857	0.715745	0.610362	0.71346	0.613304	0.711487	0.61582	0.709757		
0.8	0.48	0.7488	0.564296	0.737598	0.580641	0.730491	0.590622	0.725363	0.597634	0.721403	0.602943	0.718208	0.607155	0.715553	0.61061	0.713296	0.613514	0.711343		
0.85	0.3825	0.708581	0.619482	0.707172	0.621239	0.705904	0.622811	0.704752	0.62423	0.703701	0.625518	0.702736	0.626694	0.701846	0.627775	0.701021	0.628772	0.700253		
0.9	0.27	0.5913	0.724993	0.598135	0.721109	0.603333	0.717967	0.607471	0.71535	0.610873	0.713121	0.613738	0.711191	0.616195	0.709496	0.618334	0.707991	0.620219		
0.95	0.1425	0.366581	0.696598	0.634047	0.696094	0.634641	0.695615	0.635204	0.695159	0.635738	0.694725	0.636246	0.694311	0.63673	0.693915	0.637191	0.693536	0.637632		
1	-6.7E-16	-2E-15	-6E-15	-1.8E-14	-5.4E-14	-1.6E-13	-4.9E-13	-1.5E-12	-4.4E-12	-1.3E-11	-3.9E-11	-1.2E-10	-3.5E-10	-1.1E-09	-3.2E-09	-9.6E-09	-2.9E-08	-8.6E-08		

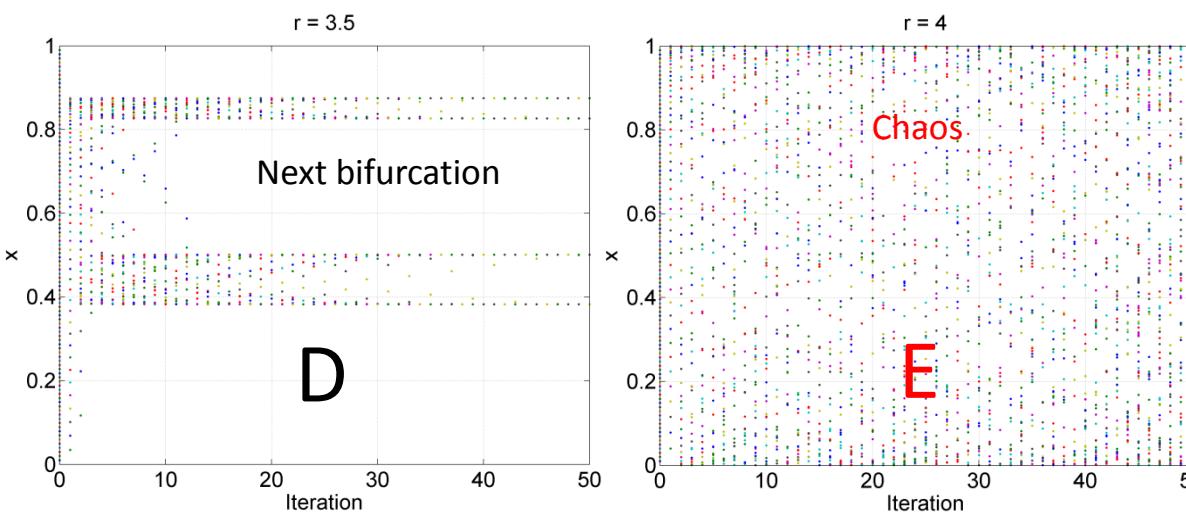
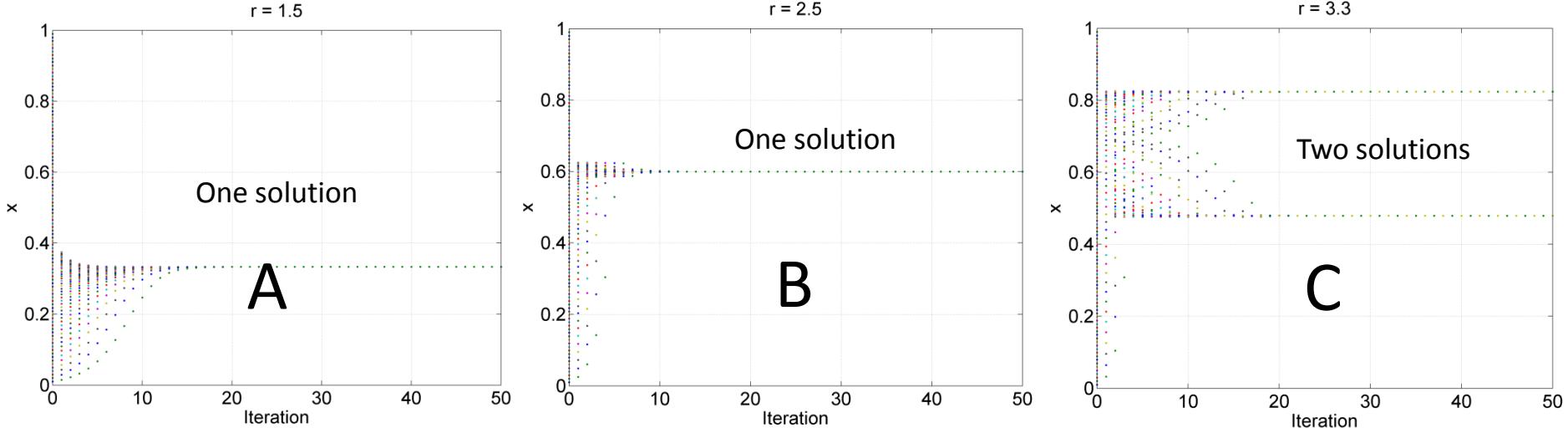


$$r = 4 \quad x_{n+1} = rx_n(1 - x_n)$$

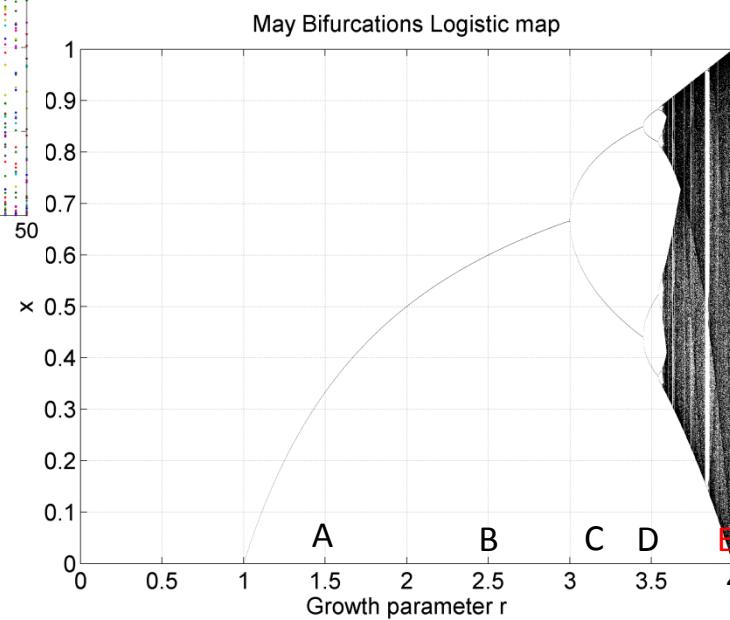
iteration number n

x(n)	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0.05	0.19	0.6156	0.946547	0.202385	0.6457	0.915085	0.310816	0.856838	0.490667	0.999652	0.001393	0.005565	0.022137	0.086589	0.316366	0.865114	0.466766	0.995582	
0.1	0.36	0.9216	0.289014	0.821939	0.585421	0.970813	0.113339	0.401974	0.961563	0.147837	0.503924	0.999938	0.000246	0.000985	0.003936	0.015682	0.061745	0.23173	
0.15	0.51	0.9996	0.001599	0.006387	0.025386	0.098965	0.356683	0.917841	0.301635	0.842605	0.530488	0.996282	0.014817	0.058389	0.219918	0.686217	0.861293	0.47787	
0.2	0.64	0.9216	0.289014	0.821939	0.585421	0.970813	0.113339	0.401974	0.961563	0.147837	0.503924	0.999938	0.000246	0.000985	0.003936	0.015682	0.061745	0.23173	
0.25	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	
0.3	0.84	0.5376	0.994345	0.022492	0.087945	0.320844	0.871612	0.447617	0.989024	0.043422	0.166146	0.554165	0.988265	0.046391	0.176954	0.582565	0.972732	0.106097	
0.35	0.91	0.3276	0.881113	0.419012	0.973764	0.102192	0.366996	0.92924	0.263011	0.775345	0.69674	0.845174	0.523421	0.997806	0.008757	0.034722	0.134065	0.464367	
0.4	0.96	0.1536	0.520028	0.998395	0.006408	0.025467	0.099273	0.35767	0.918969	0.29786	0.836557	0.546917	0.991195	0.034909	0.134761	0.466403	0.995485	0.017978	
0.45	0.99	0.0396	0.152127	0.515939	0.998984	0.00406	0.016176	0.063657	0.238418	0.7263	0.795154	0.651537	0.908147	0.333665	0.889331	0.393686	0.954789	0.172666	
0.5	1	4.44E-16	1.78E-15	7.11E-15	2.84E-14	1.14E-13	4.55E-13	1.82E-12	7.28E-12	2.91E-11	1.16E-10	4.66E-10	1.86E-09	7.45E-09	2.98E-08	1.19E-07	4.77E-07	1.91E-06	
0.55	0.99	0.0396	0.152127	0.515939	0.998984	0.00406	0.016176	0.063657	0.238418	0.7263	0.795154	0.651537	0.908147	0.333665	0.889331	0.393686	0.954789	0.172666	
0.6	0.96	0.1536	0.520028	0.998395	0.006408	0.025467	0.099273	0.35767	0.918969	0.29786	0.836557	0.546917	0.991195	0.034909	0.134761	0.466403	0.995485	0.017978	
0.65	0.91	0.3276	0.881113	0.419012	0.973764	0.102192	0.366996	0.92924	0.263011	0.775345	0.69674	0.845174	0.523421	0.997806	0.008757	0.034722	0.134065	0.464367	
0.7	0.84	0.5376	0.994345	0.022492	0.087945	0.320844	0.871612	0.447617	0.989024	0.043422	0.166146	0.554165	0.988265	0.046391	0.176954	0.582565	0.972732	0.106097	
0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	0.75	
0.8	0.64	0.9216	0.289014	0.821939	0.585421	0.970813	0.113339	0.401974	0.961563	0.147837	0.503924	0.999938	0.000246	0.000985	0.003936	0.015682	0.061745	0.23173	
0.85	0.51	0.9996	0.001599	0.006387	0.025386	0.098965	0.356683	0.917841	0.301635	0.842605	0.530488	0.996282	0.014817	0.058389	0.219918	0.686217	0.861293	0.47787	
0.9	0.36	0.9216	0.289014	0.821939	0.585421	0.970813	0.113339	0.401974	0.961563	0.147837	0.503924	0.999938	0.000246	0.000985	0.003936	0.015682	0.061745	0.23173	
0.95	0.19	0.6156	0.946547	0.202385	0.6457	0.915085	0.310816	0.856838	0.490667	0.999652	0.001393	0.005565	0.022137	0.086589	0.316366	0.865114	0.466766	0.995582	
1	-8.9E-16	-3.6E-15	-1.4E-14	-5.7E-14	-2.3E-13	-9.1E-13	-3.6E-12	-1.5E-11	-5.8E-11	-2.3E-10	-9.3E-10	-3.7E-09	-1.5E-08	-6E-08	-2.4E-07	-9.5E-07	-3.8E-06	-1.5E-05	



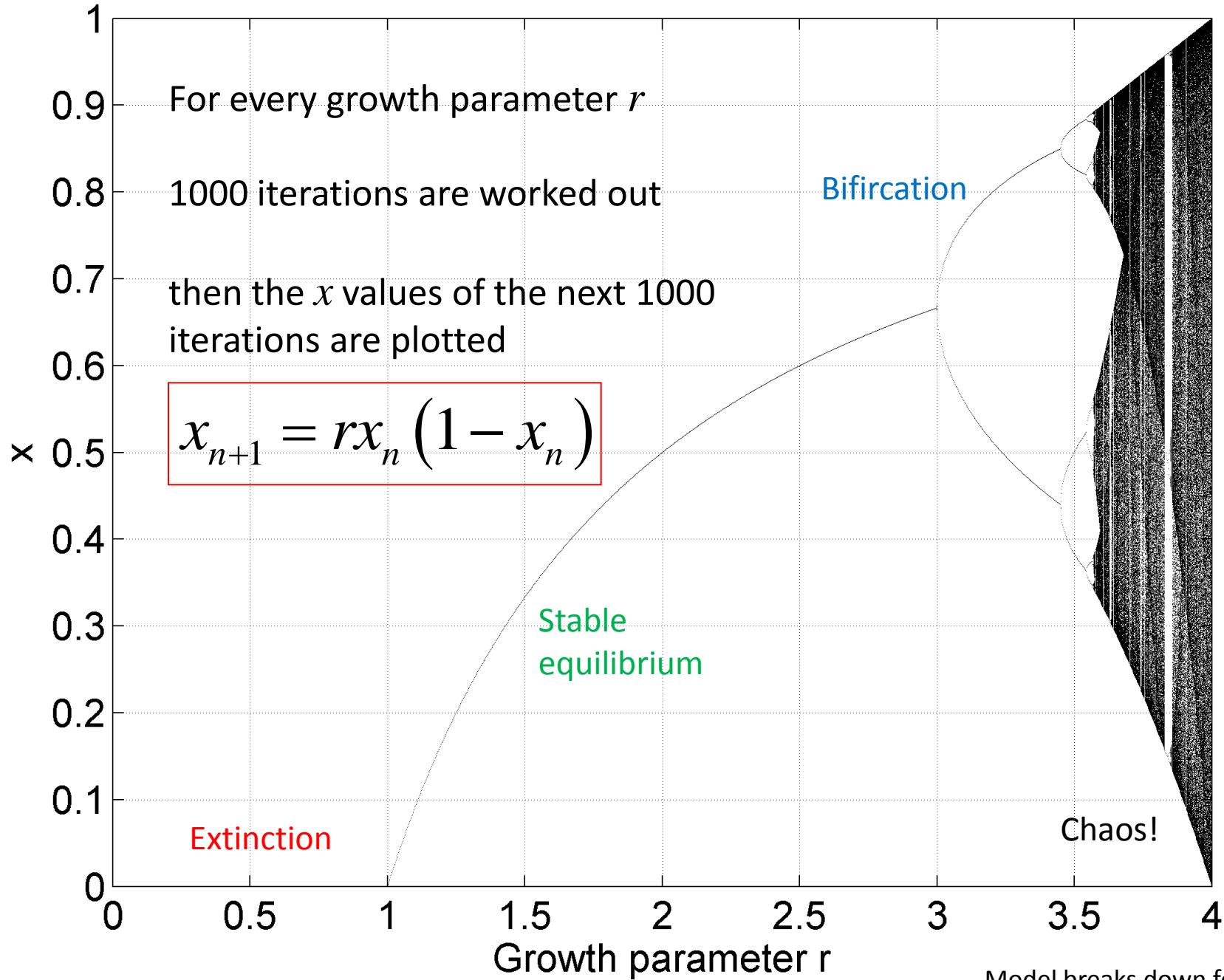


$$x_{n+1} = rx_n(1 - x_n)$$

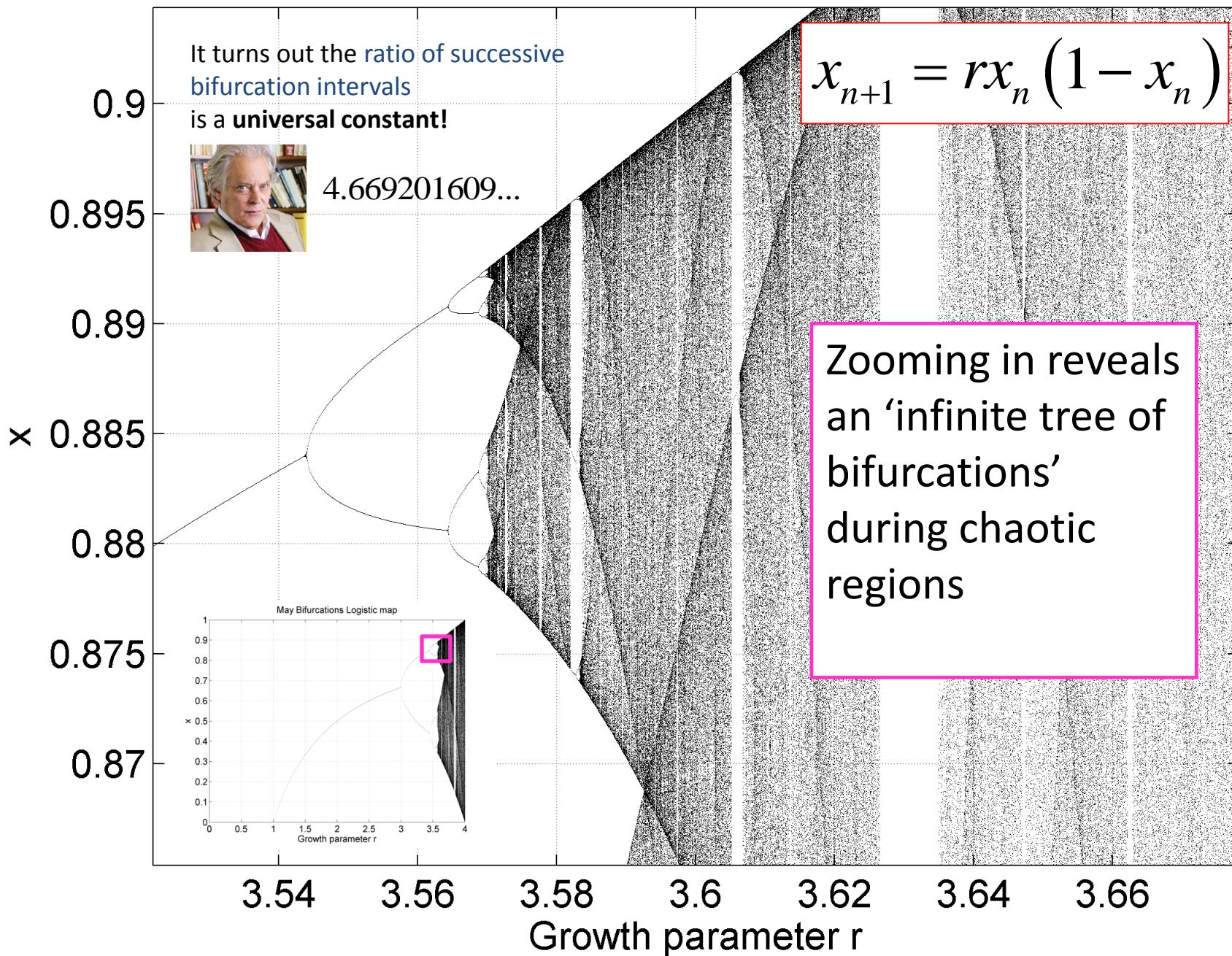


Tracking the bifurcations maps the 'road to chaos'. The [ratio of successive bifurcation intervals](#) is a **universal constant!**
4.669201609...

May Bifurcations Logistic map

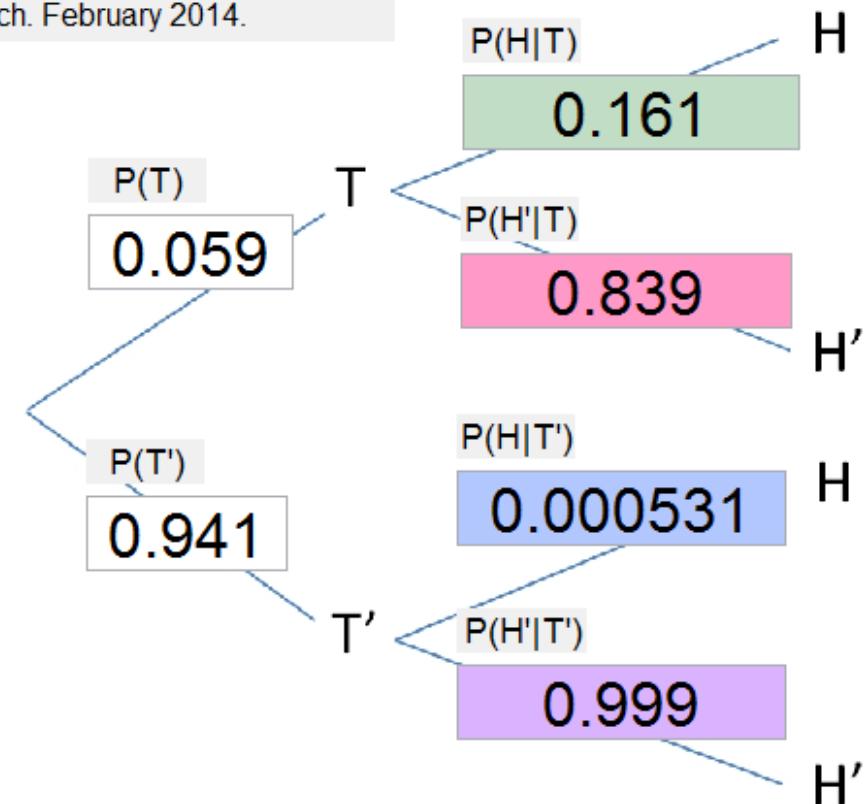
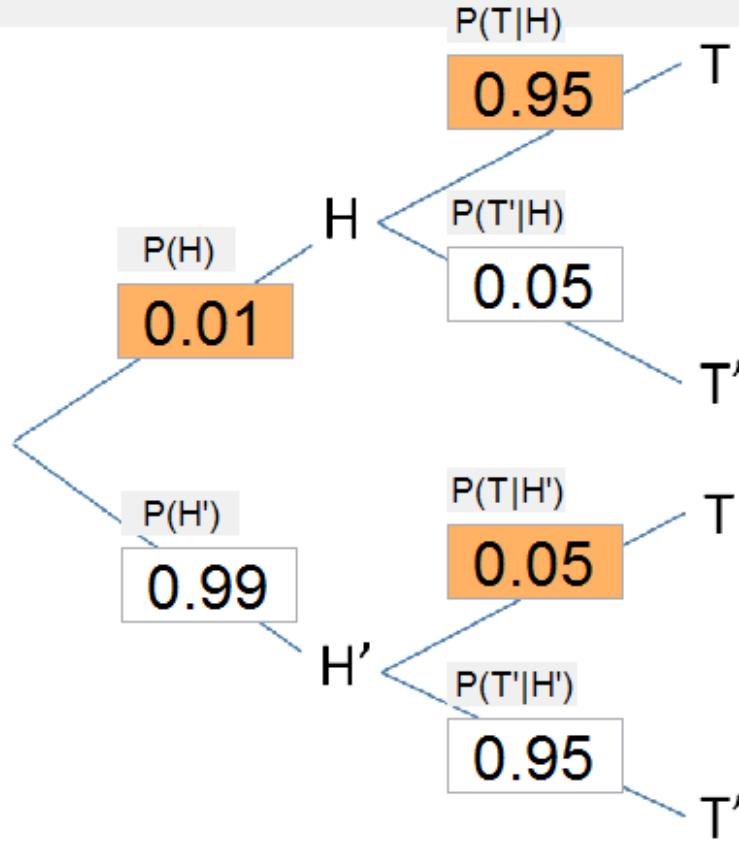


May Bifurcations Logistic map



BAYES-O-METER

A. French. February 2014.



$P(H|T)$
Probability of hypothesis true
given pass of test

0.161

$P(H'|T)$ (False positive)
Probability of hypothesis false
given pass of test

0.839



$P(H|T')$ (False negative)
Probability of hypothesis true
given fail of test

0.000531

$P(H'|T')$
Probability of hypothesis false
given fail of test

0.999

Lorenz and Rössler strange attractors

Edward Lorenz was using a Royal McBee LGP-30 computer in 1961 to model weather patterns. He accidentally fed in 3 digit precision numbers into the model from a printout rather than the 6 digits used by the computer. These tiny errors created a hugely different weather forecast....

Lorenz's weather model was very sensitive to initial conditions.



His equations looked a bit like
these:

$$\frac{dx}{dt} = s(y - x)$$

$$\frac{dy}{dt} = x(r - z) - y$$

$$\frac{dz}{dt} = xy - bz$$

$$s = 10$$

$$r = 28$$

$$b = \frac{8}{3}$$



Edward Lorenz
1917-2008

Although x, y, z trajectories are chaotic, they tend to *gravitate towards a particular region*.

This region is called a **strange attractor**.

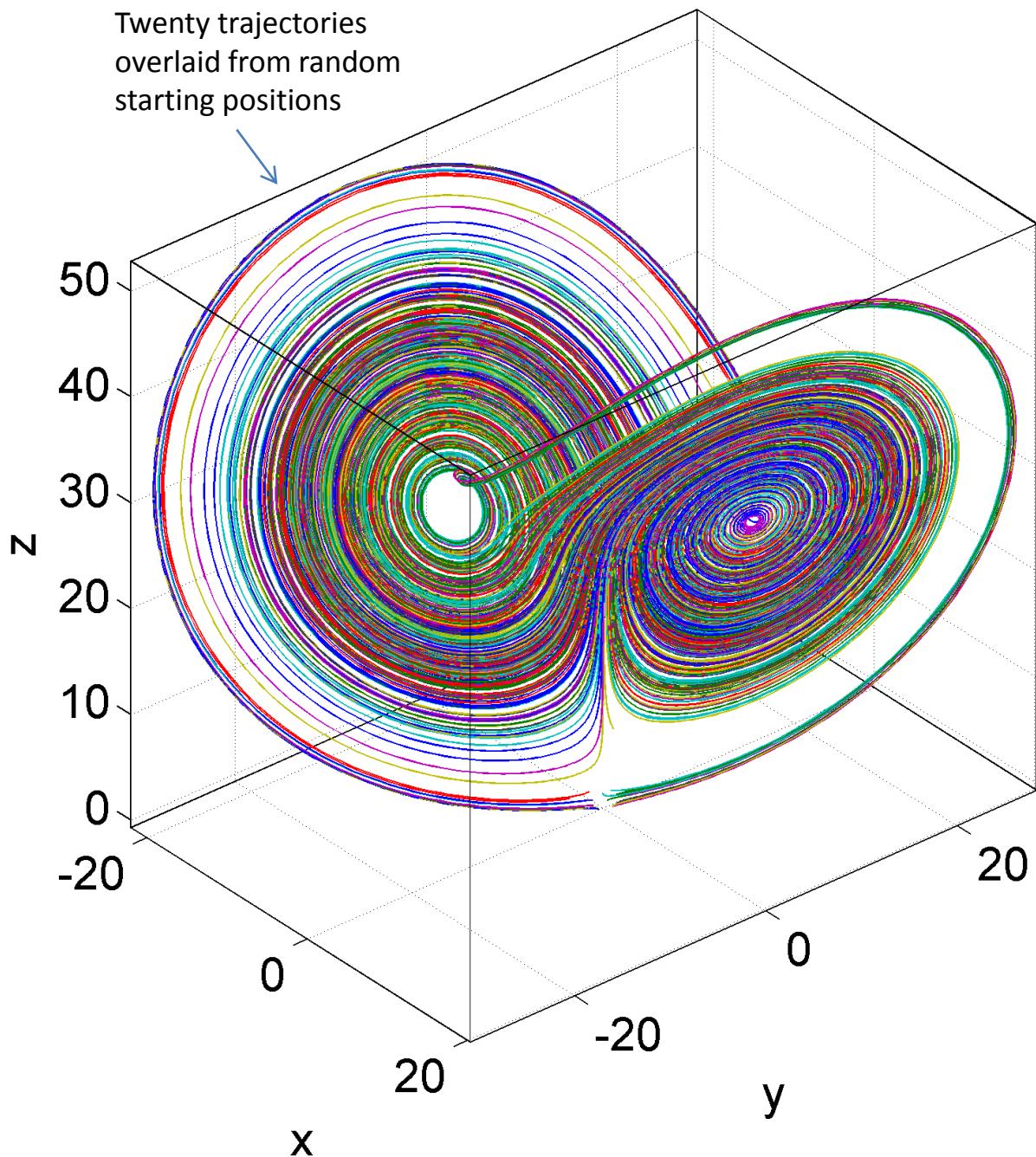
$$\frac{dx}{dt} = s(y - x)$$

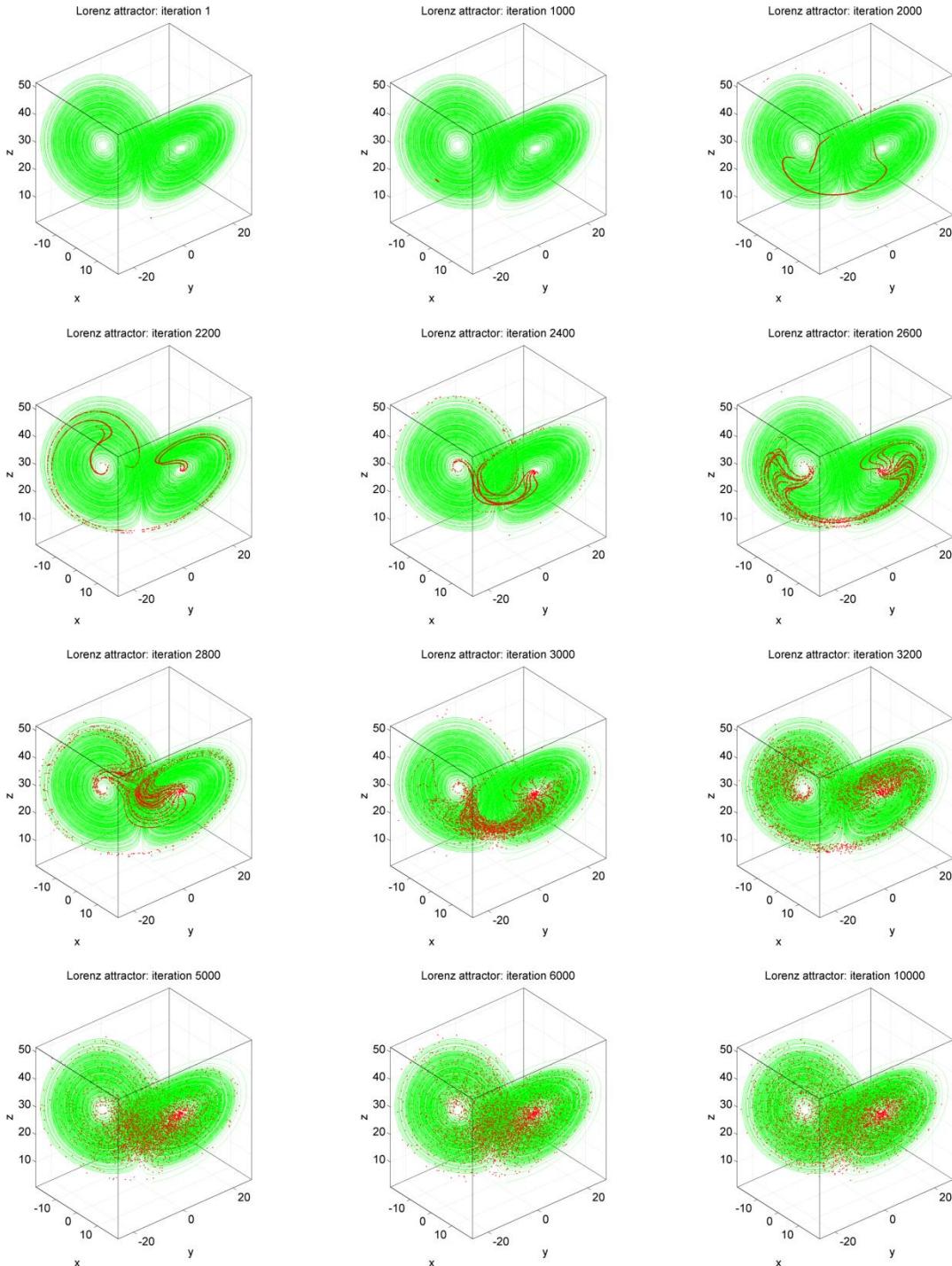
$$\frac{dy}{dt} = x(r - z) - y$$

$$\frac{dz}{dt} = xy - bz$$

$$s = 10 \quad r = 28 \quad b = \frac{8}{3}$$

Lorenz attractor





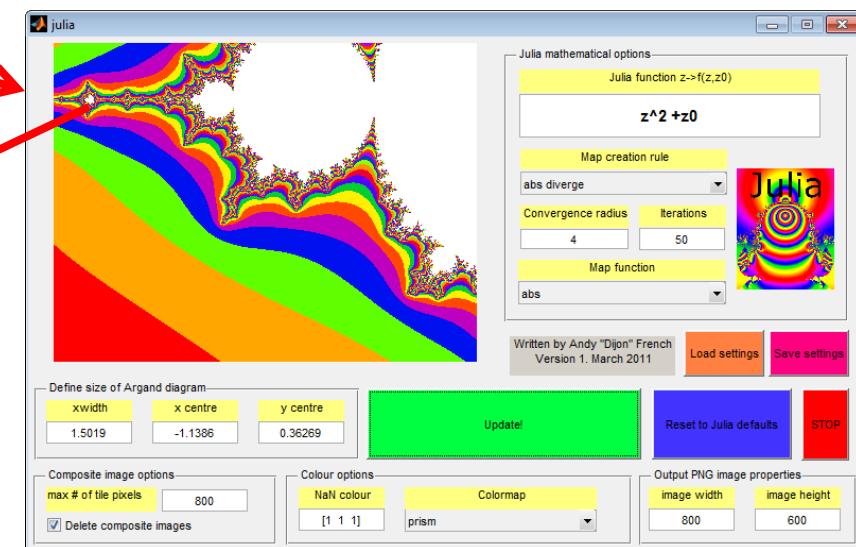
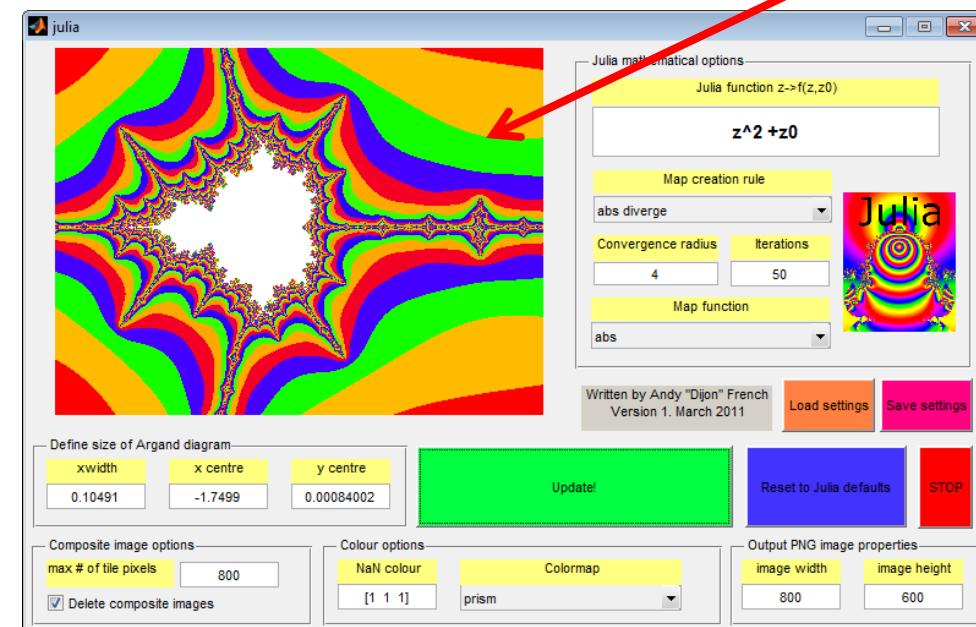
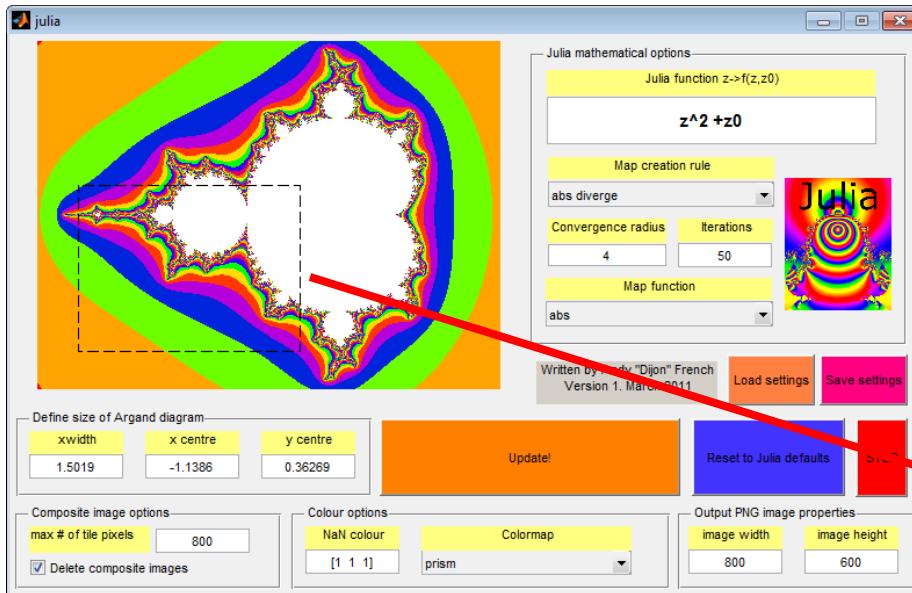
Applying the Lorenz equations, a cluster of initial x,y,z values separated by a *tiny* random deviation will eventually spread out evenly throughout the strange attractor.

Based upon Shaw *et al*;
“Chaos”, Scientific American 54:12 (1986)
46-57

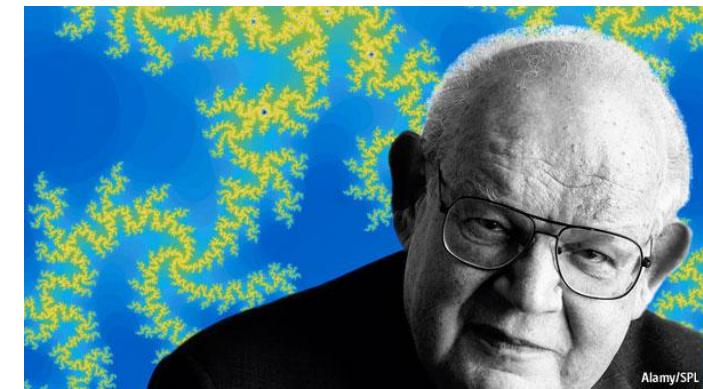
Mandlebrot, complex numbers and iteration

The *Mandlebrot Set* has infinite complexity!

... But a recursive *fractal* geometry



Benoit Mandlebrot (1924-2010)



Mandlebrot transformations of complex numbers

$$i^2 = -1$$

$$z = x + iy$$

$$x = \operatorname{Re}(z)$$

$$y = \operatorname{Im}(z)$$

$$|z| = \sqrt{x^2 + y^2}$$

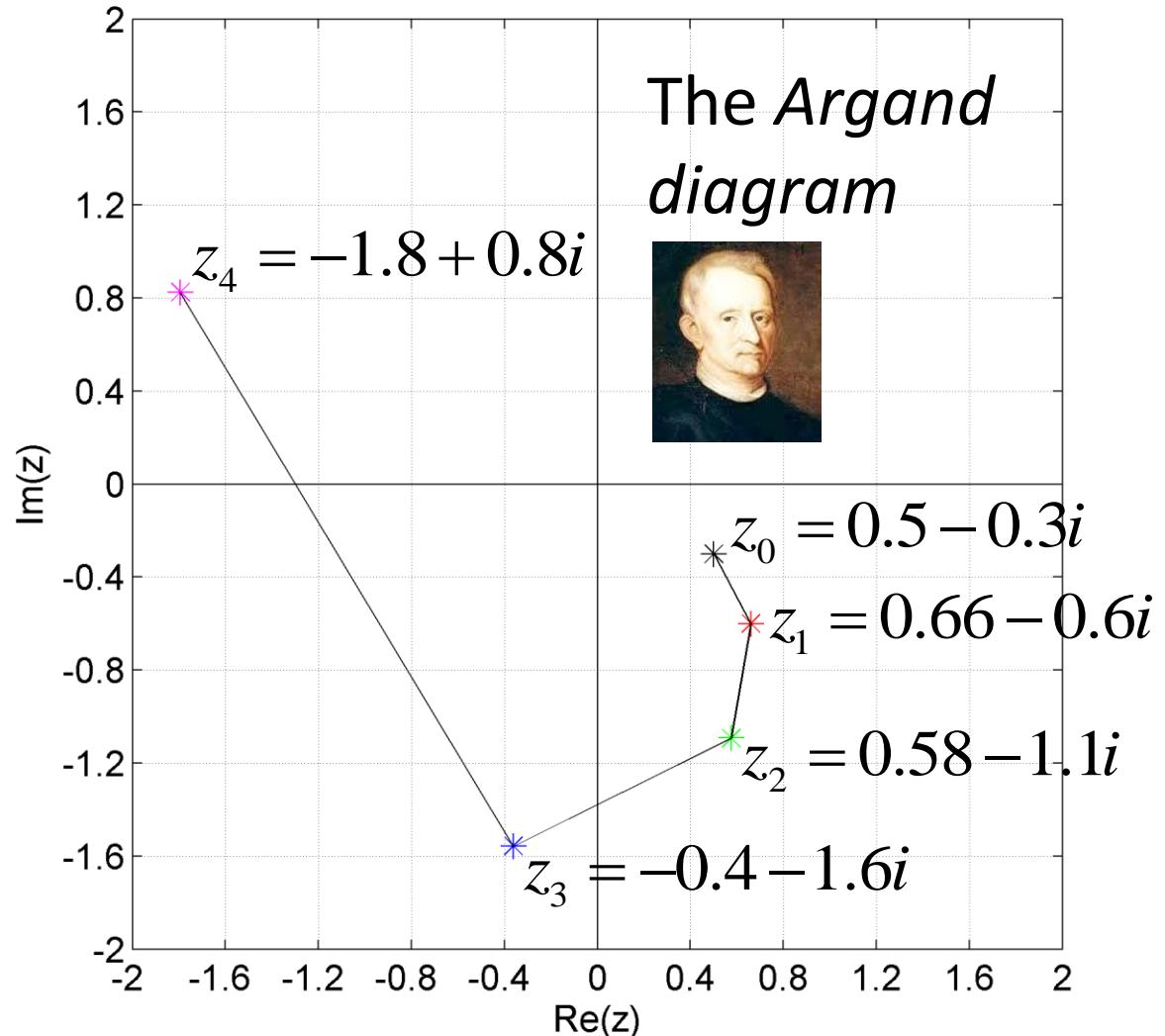
$$(1+i)(1+i)$$

$$= 1 + 2i + i^2$$

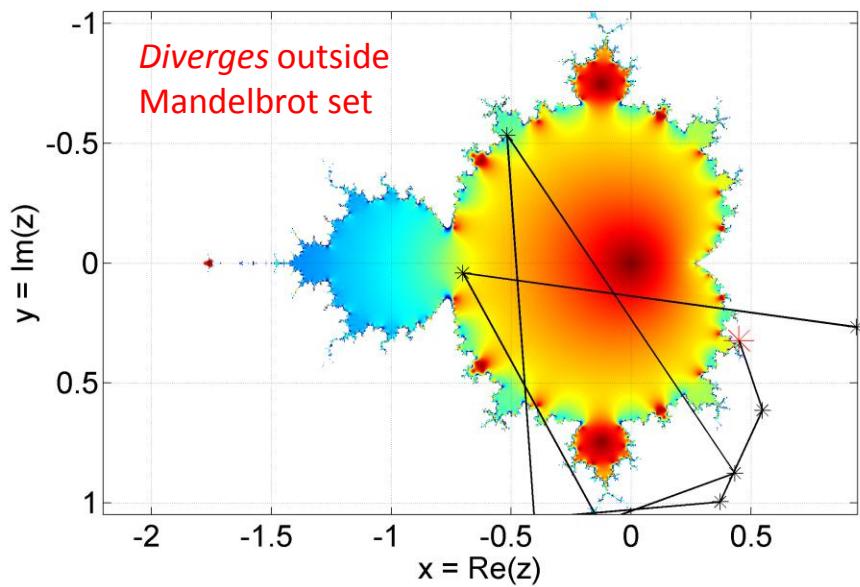
$$= 1 + 2i - 1$$

$$= 2i$$

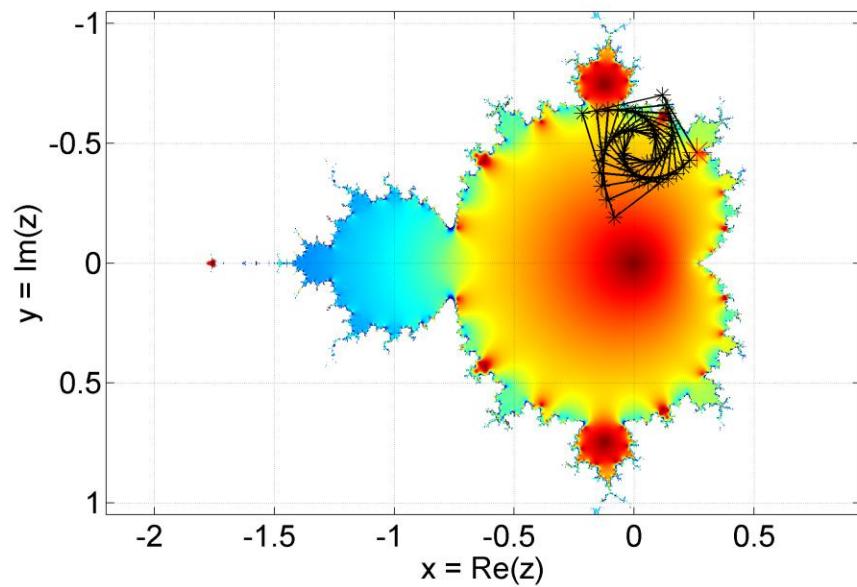
$$z_{n+1} = z_n^2 + z_0$$



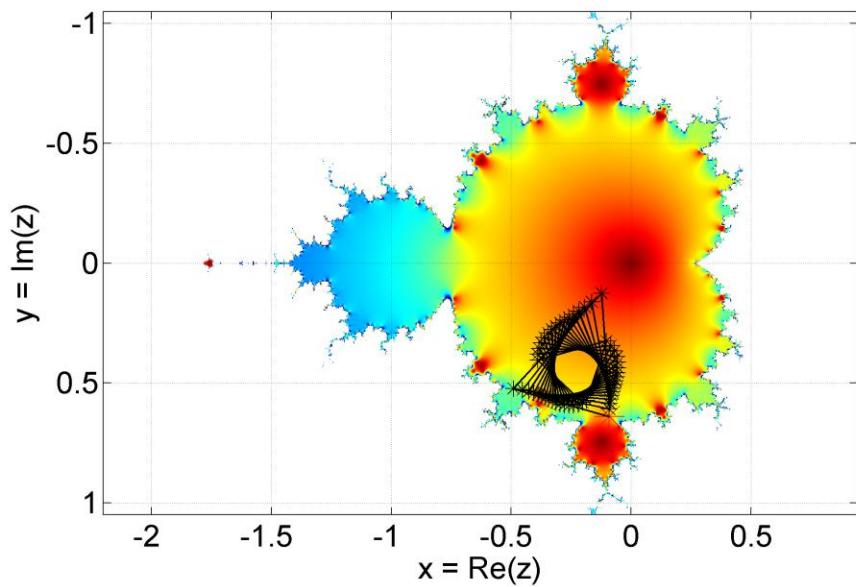
$$\text{Mandelbrot } z_{n+1} = z_n^2 + z_0$$



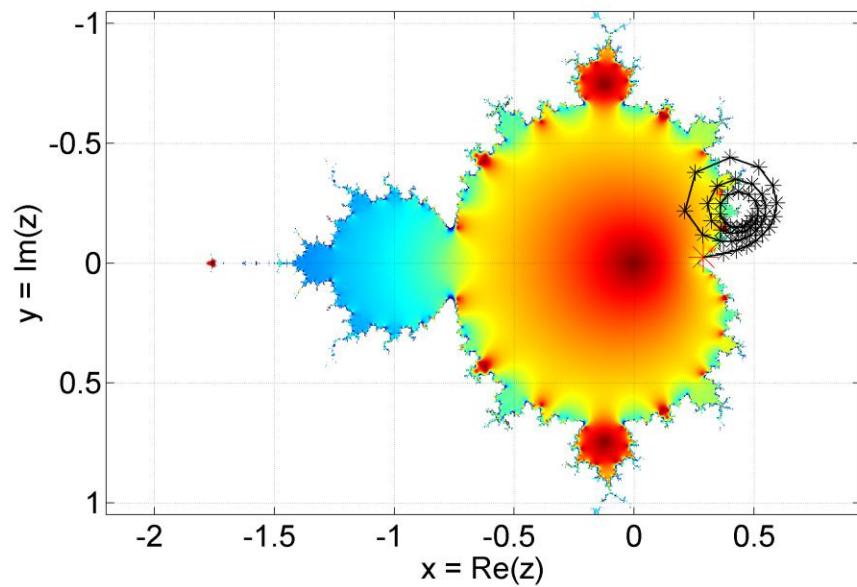
$$\text{Mandelbrot } z_{n+1} = z_n^2 + z_0$$



$$\text{Mandelbrot } z_{n+1} = z_n^2 + z_0$$



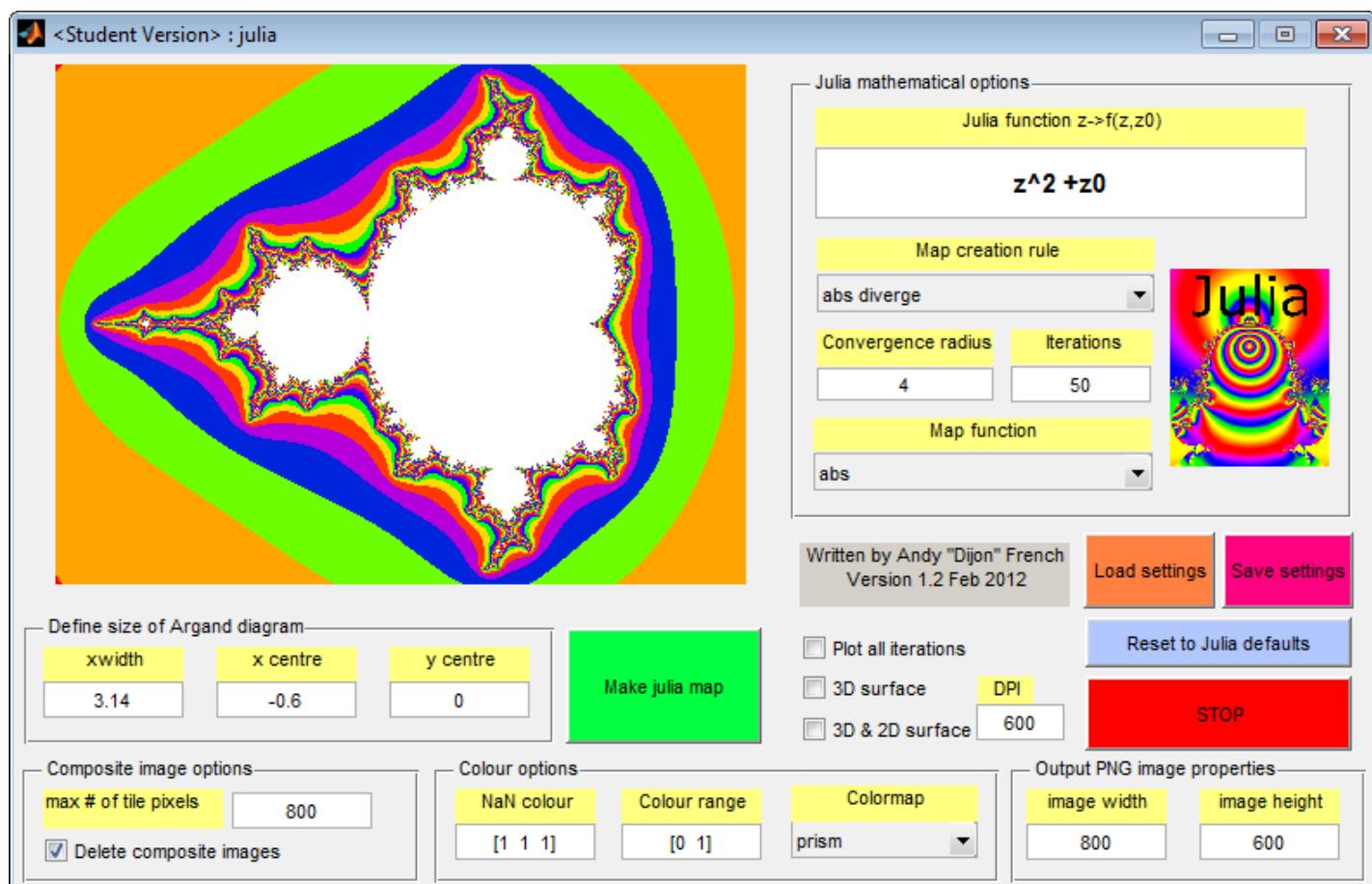
$$\text{Mandelbrot } z_{n+1} = z_n^2 + z_0$$

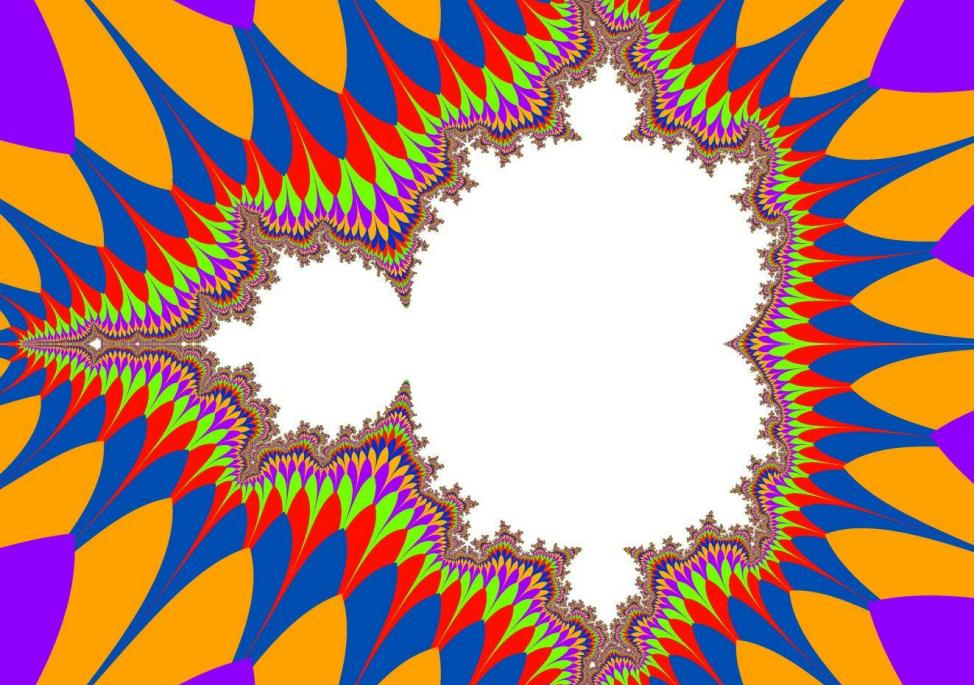




Gaston Julia
(1893-1978)

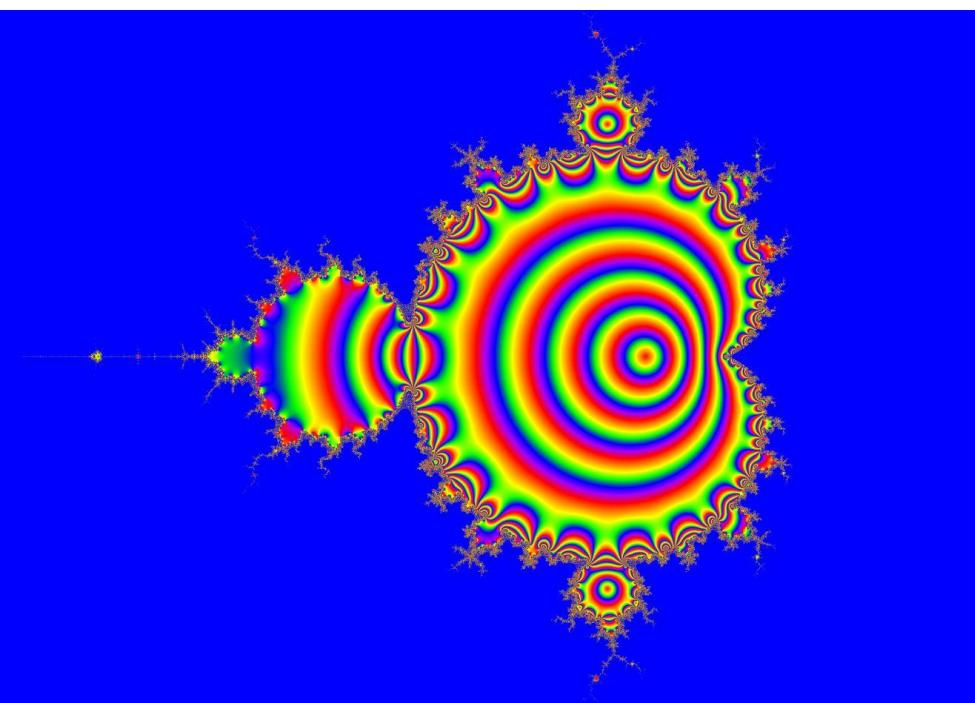
julia





julia.m plot option `abs` `diverge`
Plot a surface with height
 $h(x,y)$. This is the *iteration
number* when $|z|$ exceeds a
certain value e.g. 4

In this case *colours* indicate
height $h(x,y)$. It is a ‘colour-map’.

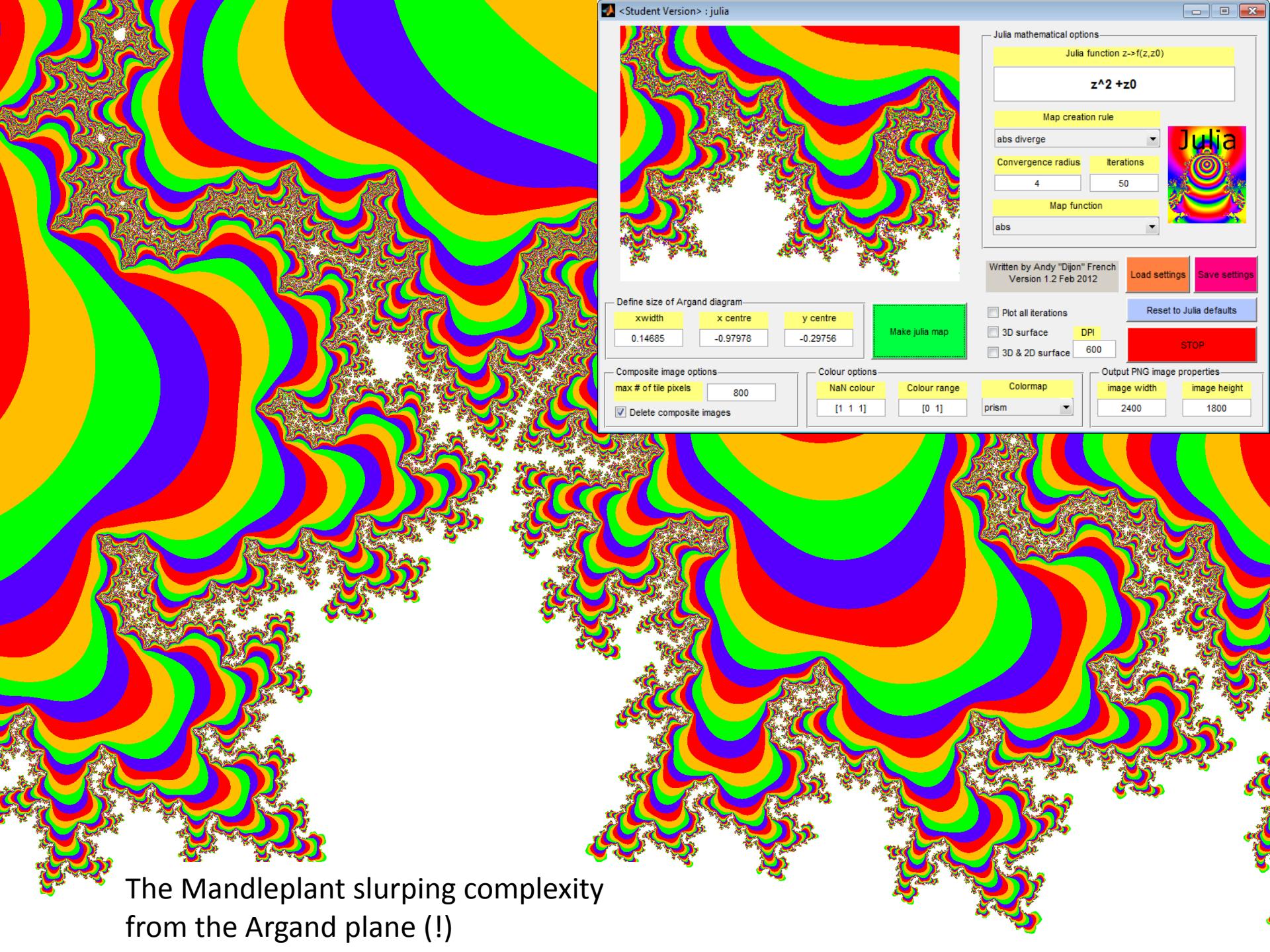


julia.m plot option `plot` `z`

Plot a surface with
height $h(x,y)$

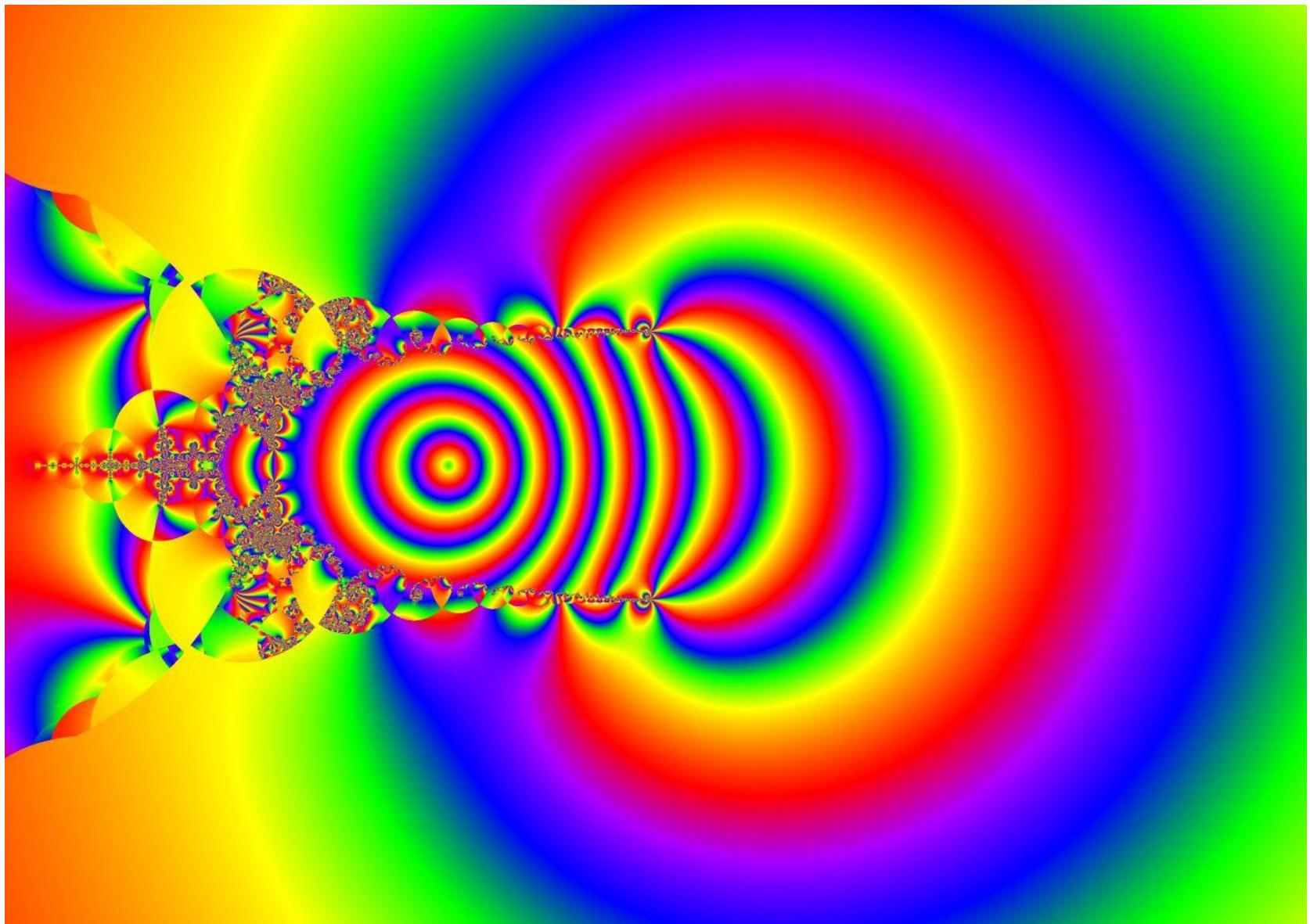
$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$



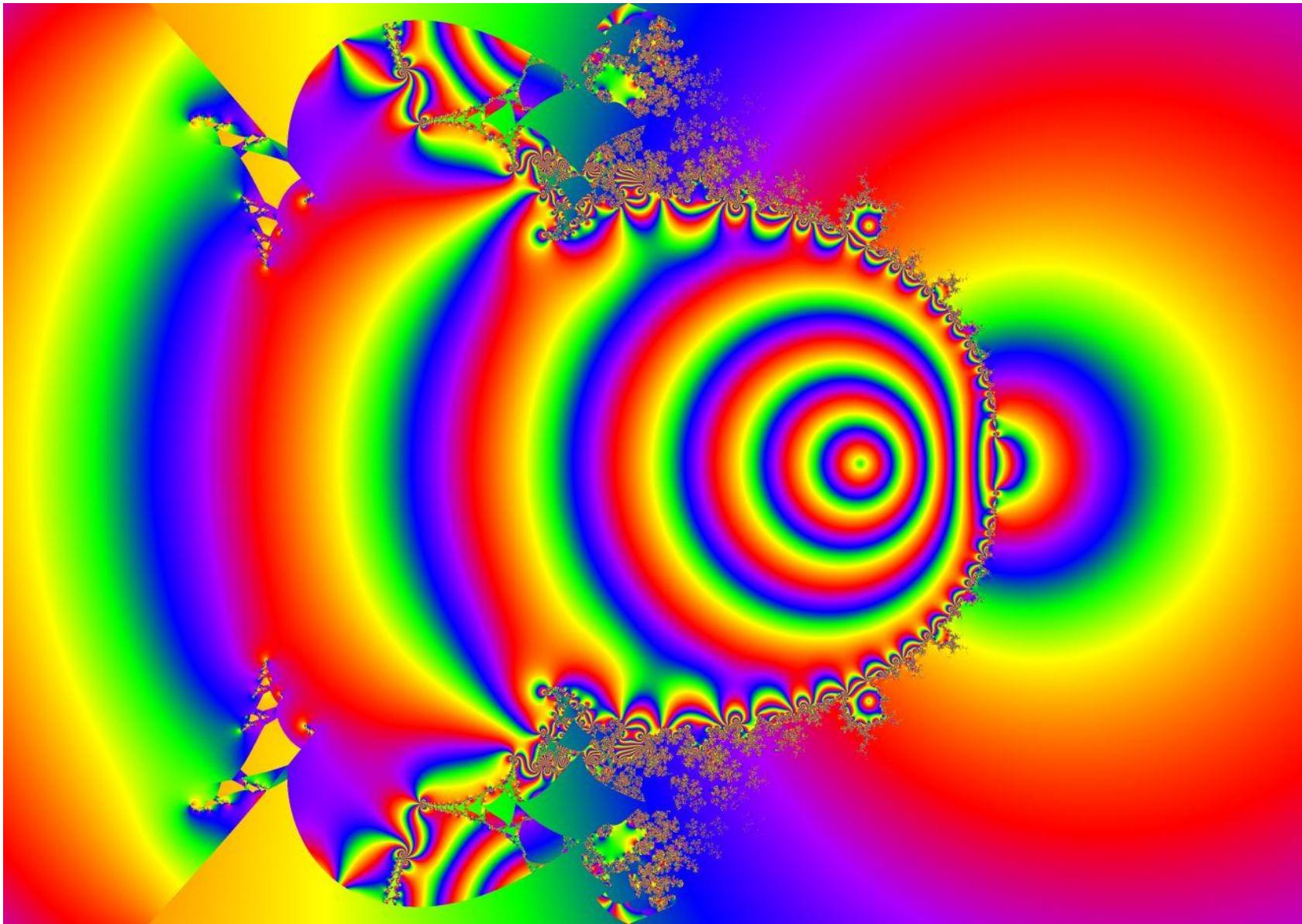
The background of the slide is a collage of nine fractal images, likely Mandelbrot variations, arranged in a grid-like pattern. These fractals feature intricate, colorful patterns of red, orange, yellow, green, blue, and purple against various background colors like black, white, and blue.

The Mandlebrot Variations

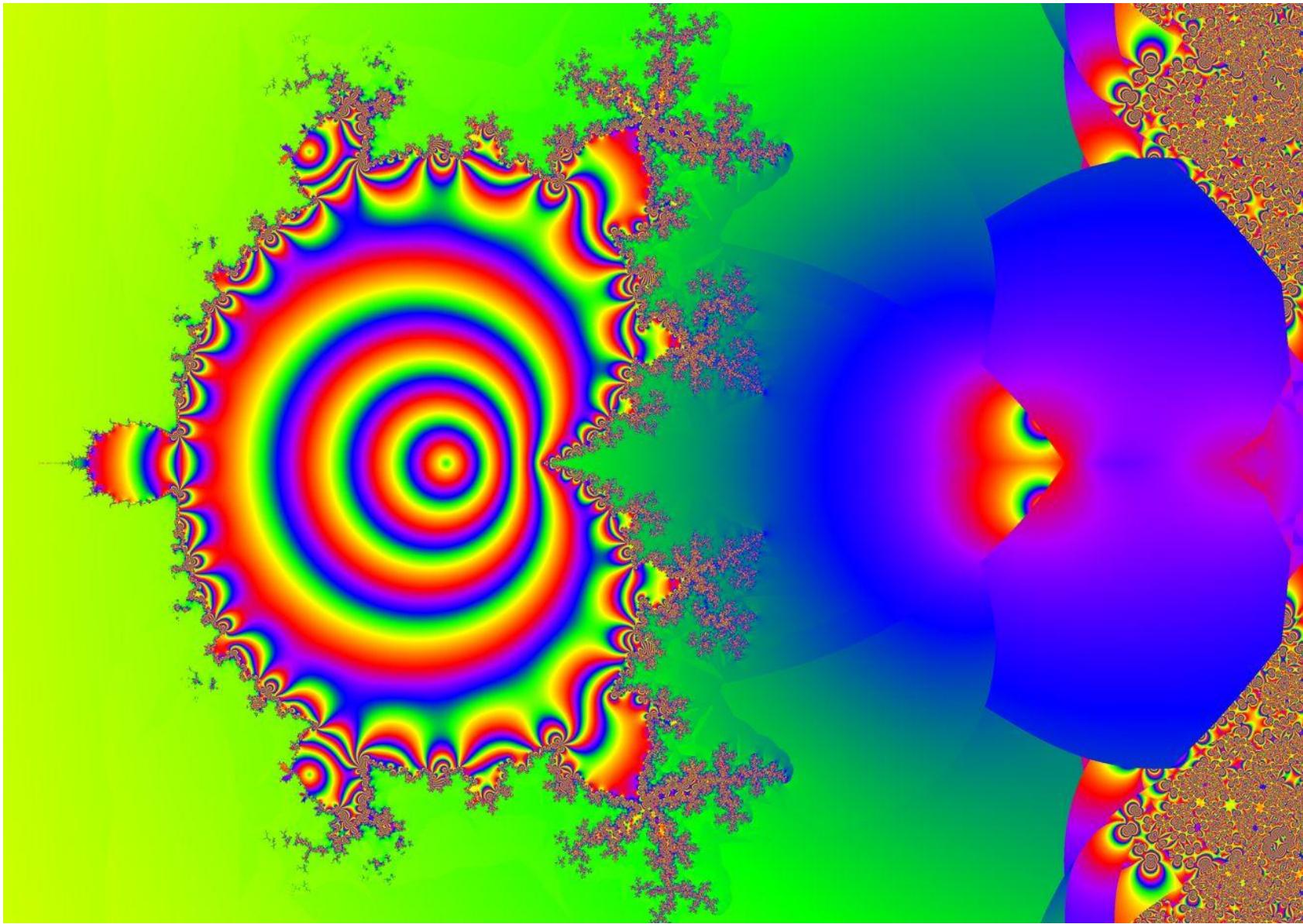


The light bulb

$$z_{n+1} = \log(z_n^2 + z_0)$$

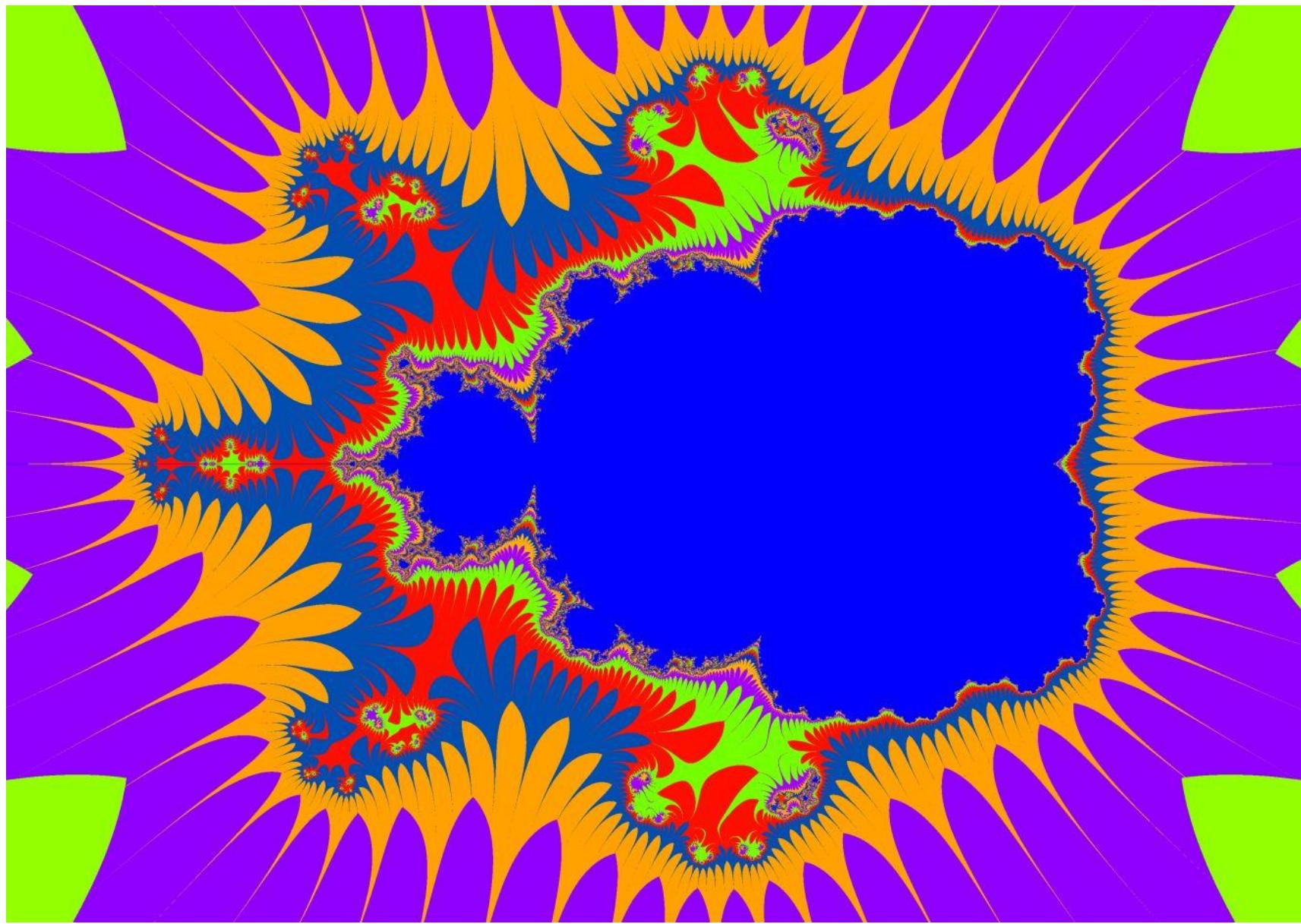


7 steps to enlightenment $z_{n+1} = \tan^{-1} \left(z_n^2 + z_0 \right)$



The Mandlerocket!

$$z_{n+1} = \sin^{-1}(z_n^2 + z_0)$$



Micro mandlebeast

$$z_{n+1} = (z_n^2 + z_0)^2$$

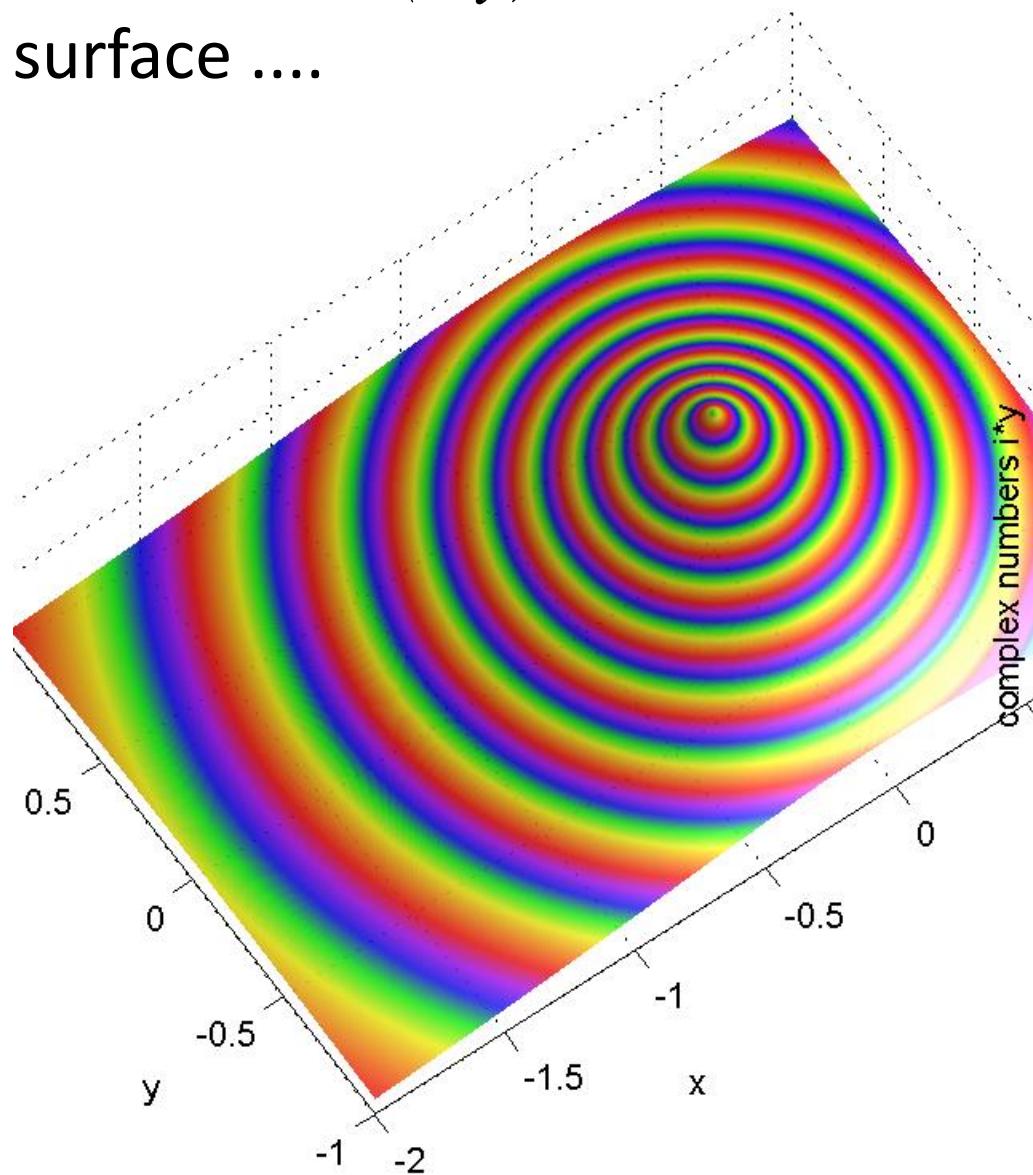


The profusion of power

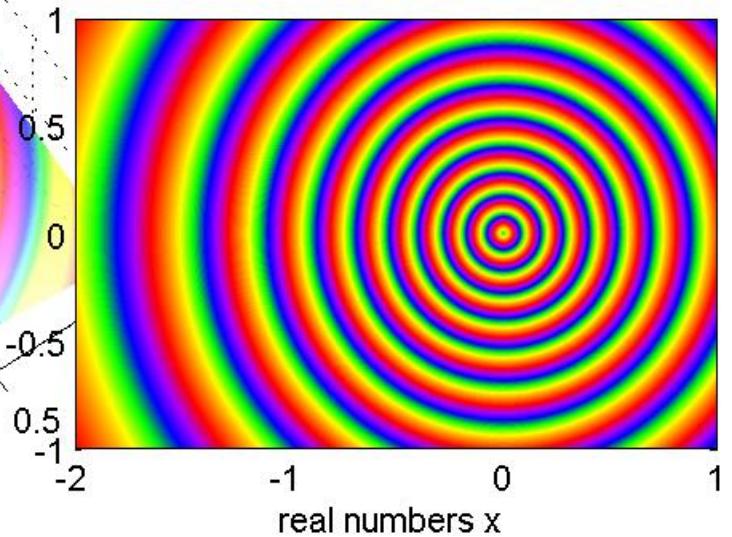
$$z_{n+1} = (z_n^2 + z_0)^{z_n}$$

Remember $h(x,y)$ is a surface

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



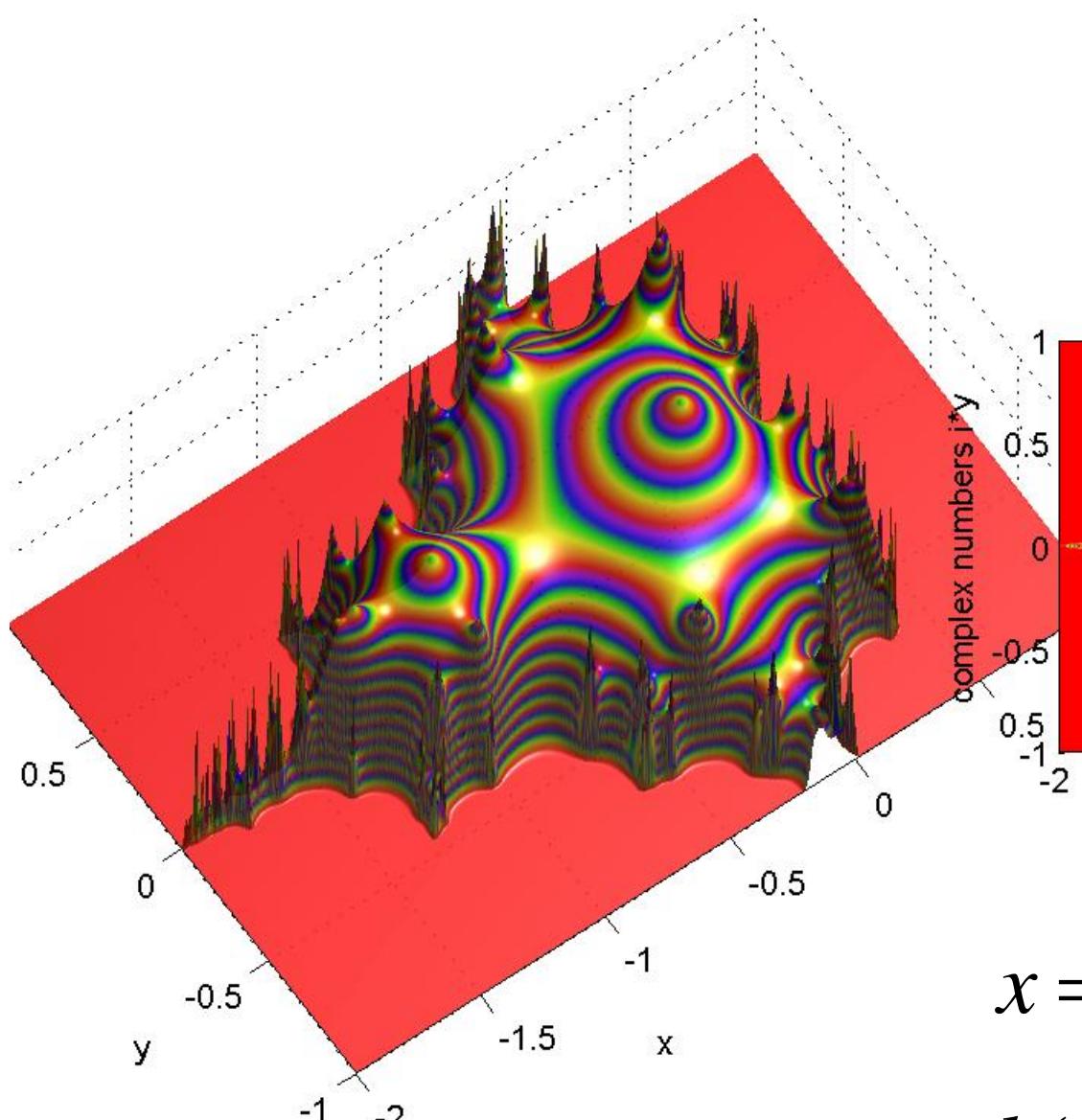
Mandlebrot surface: iteration 1



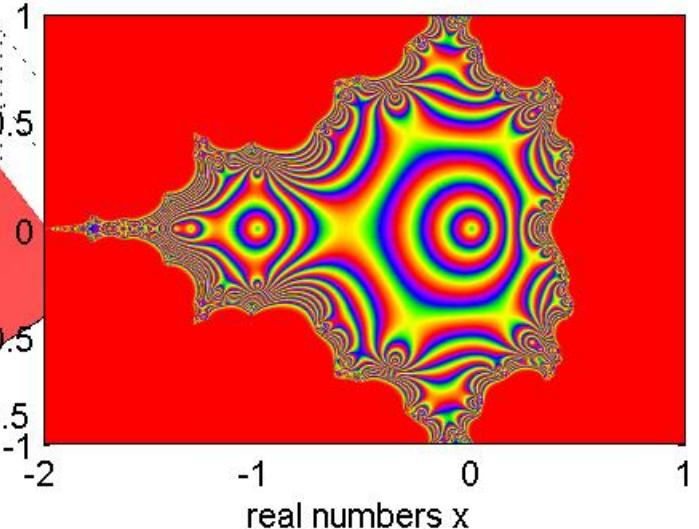
$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$

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



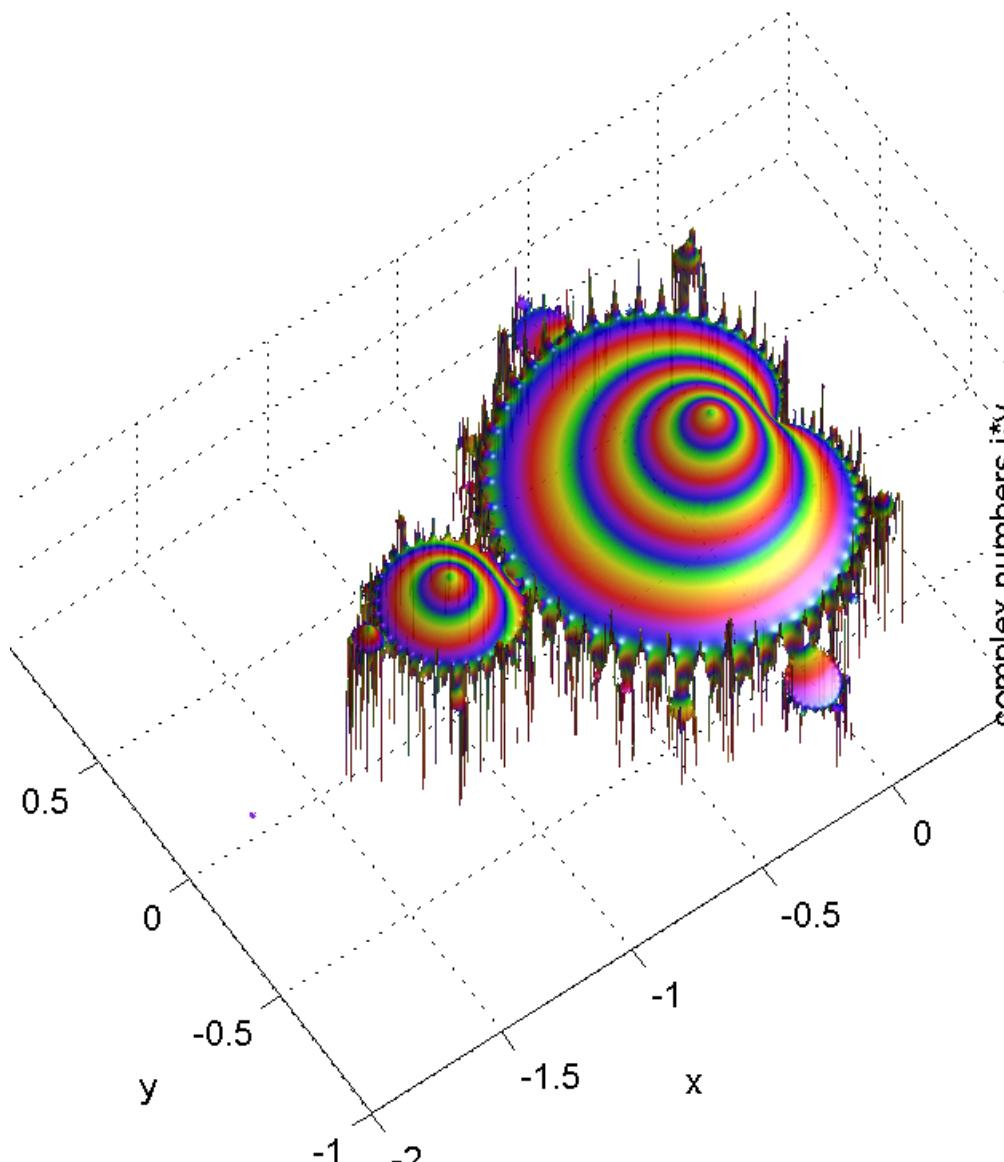
Mandlebrot surface: iteration 8



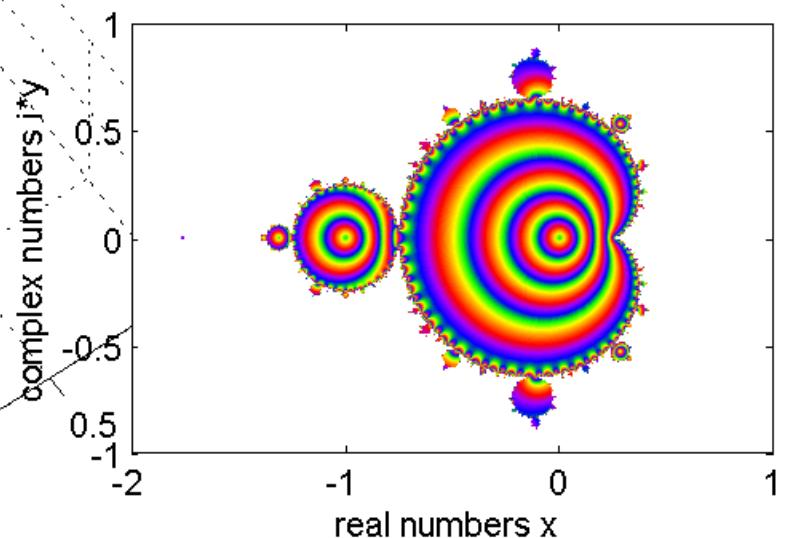
$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$

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

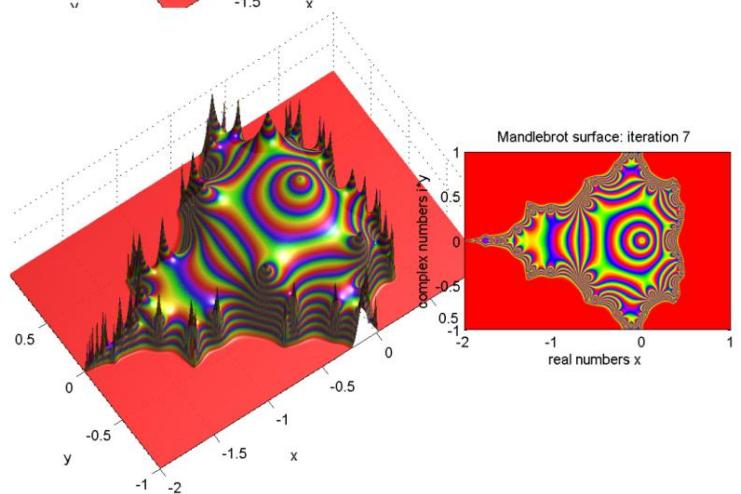
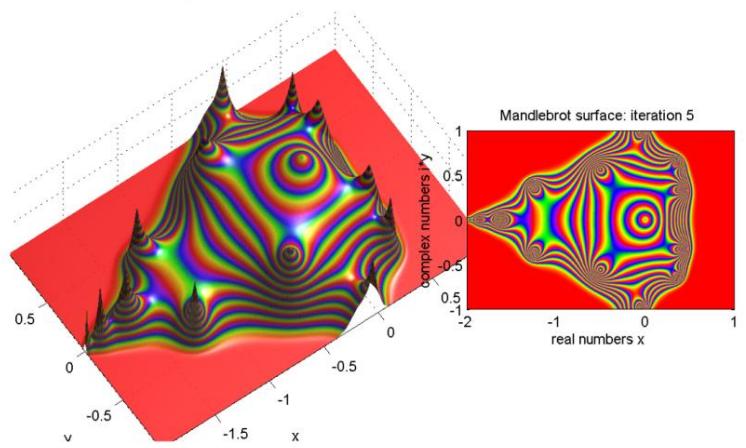
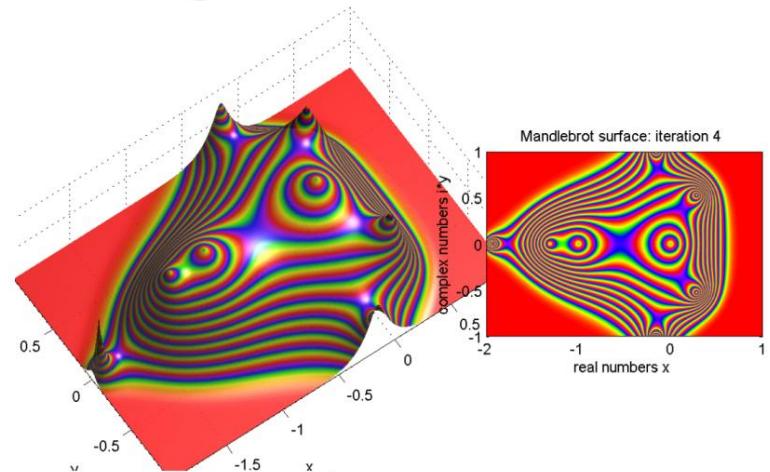
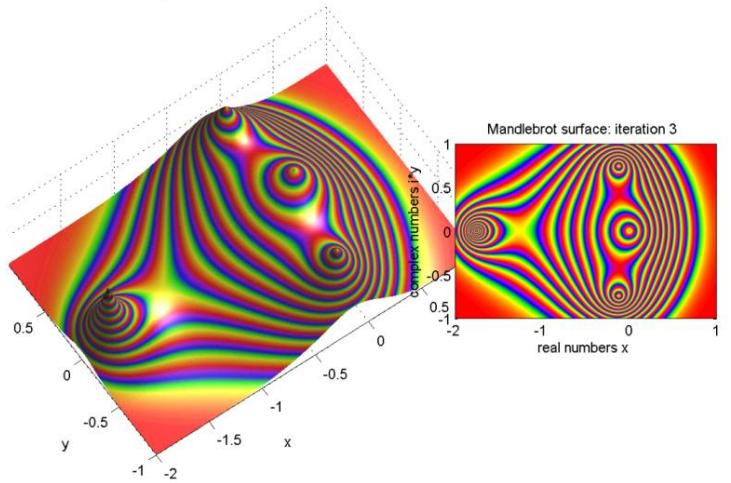
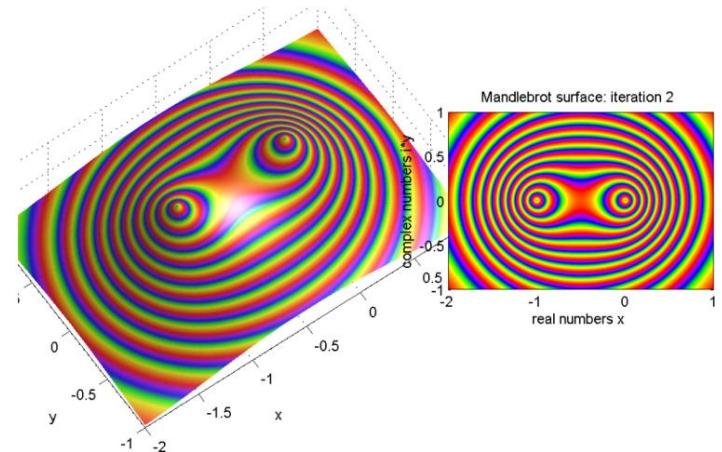
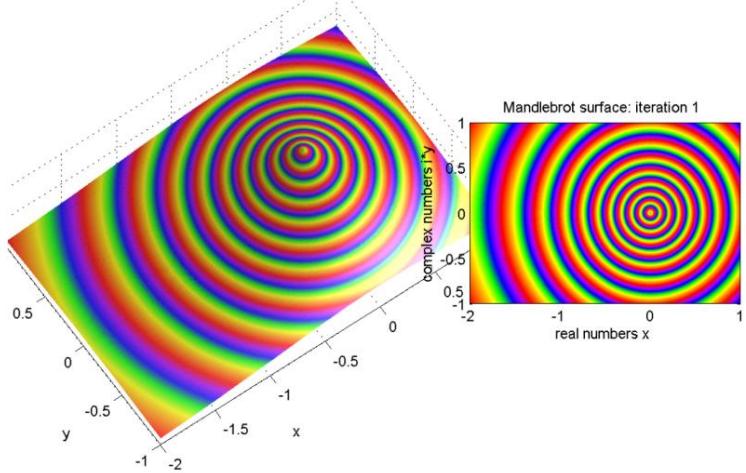


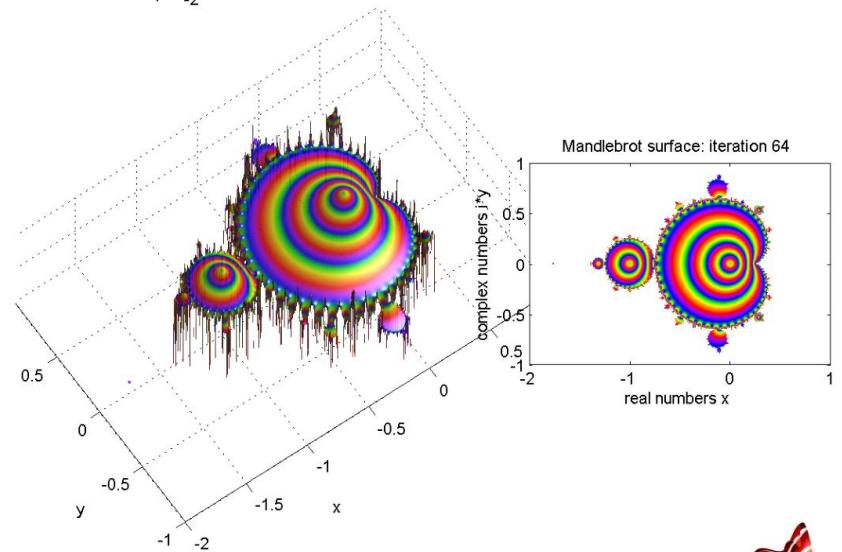
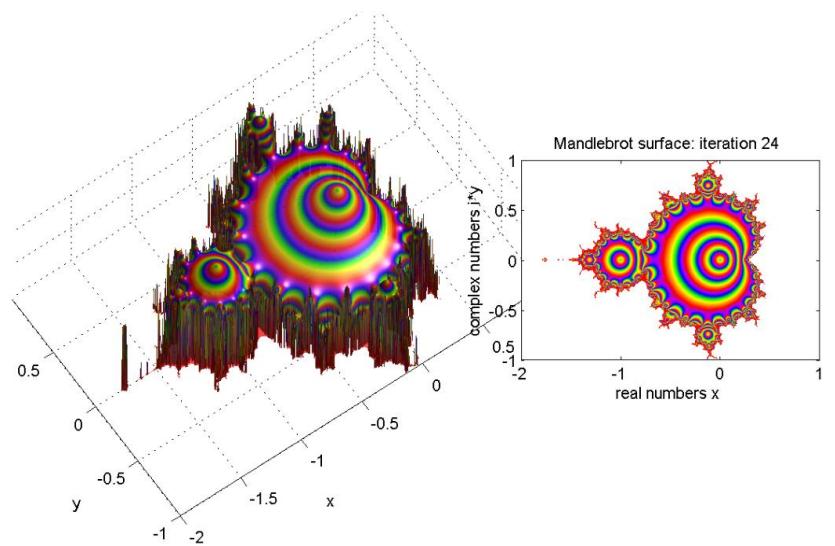
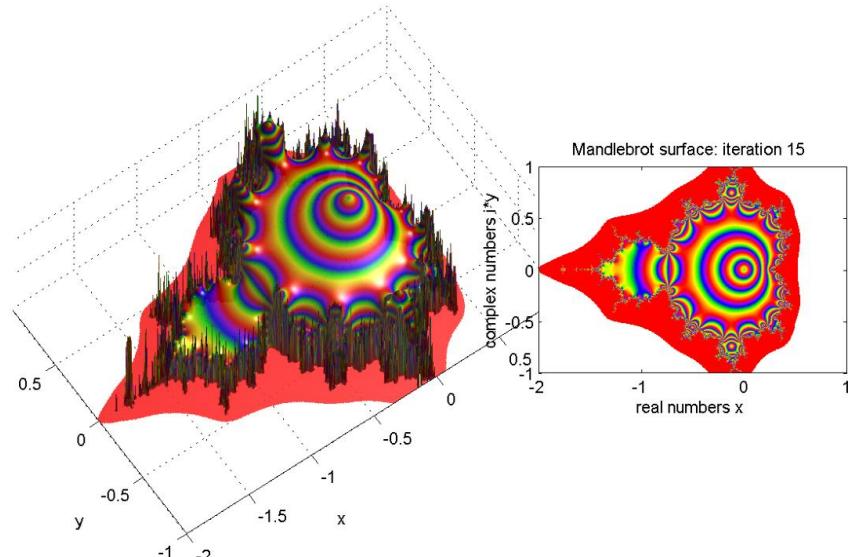
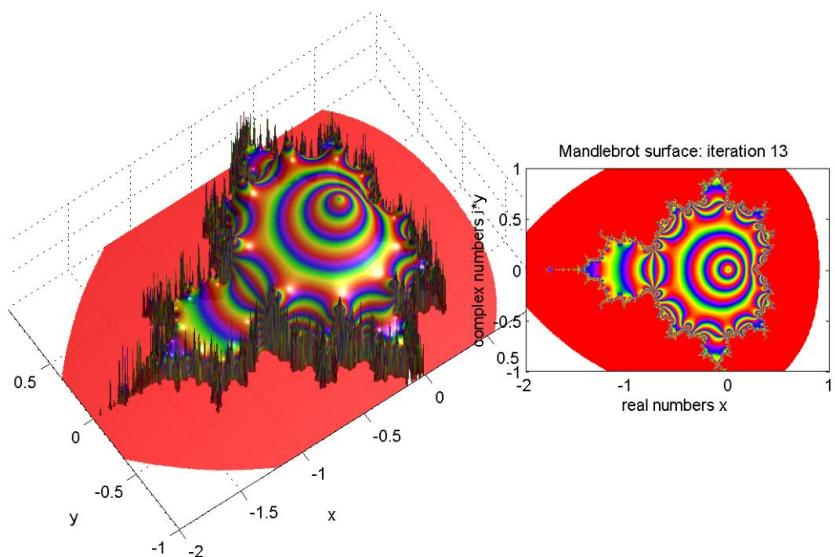
Mandlebrot surface: iteration 64



$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$





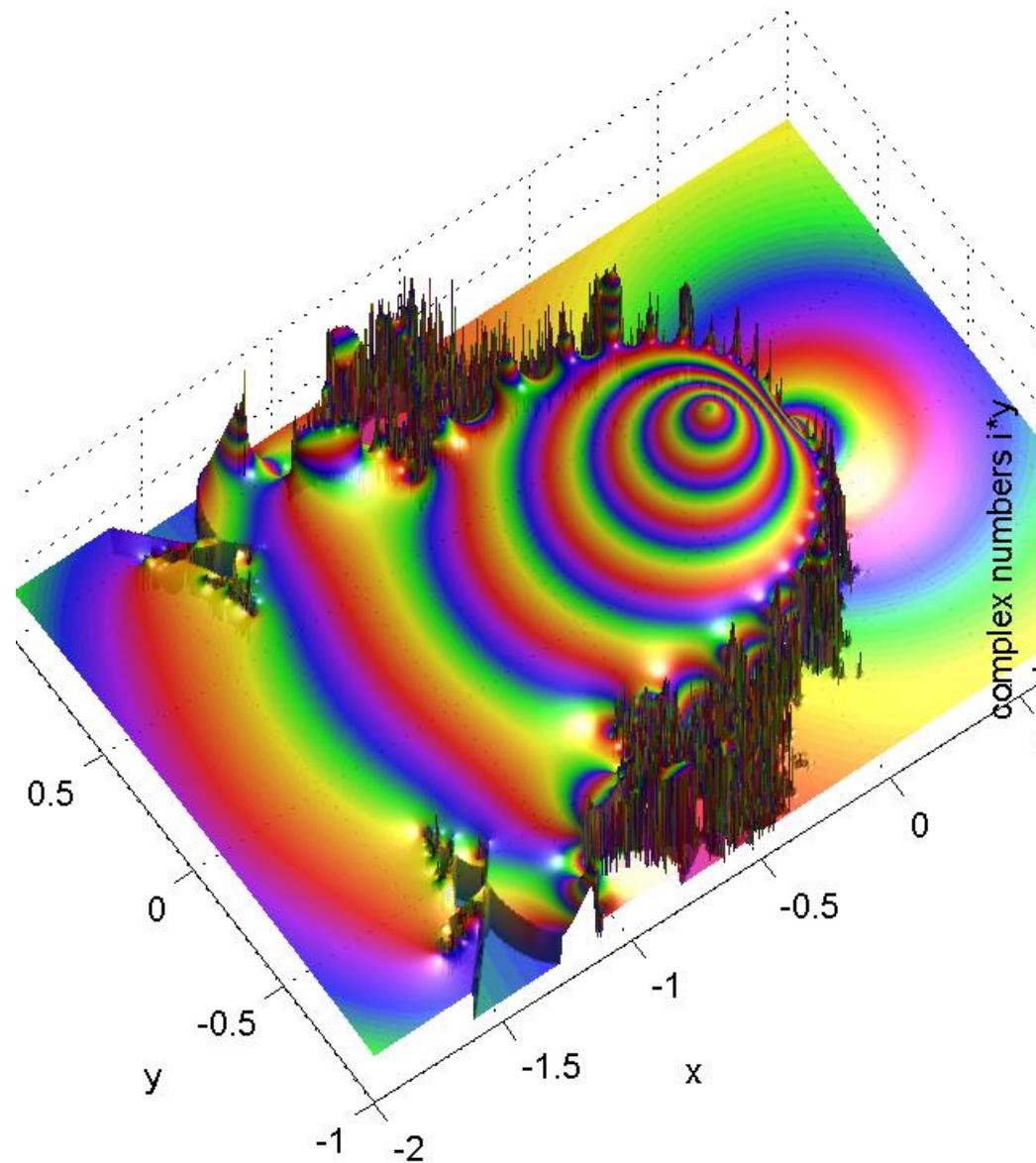
Selection from *Day of Julia*.
Mathematicon Exhibition, 2014



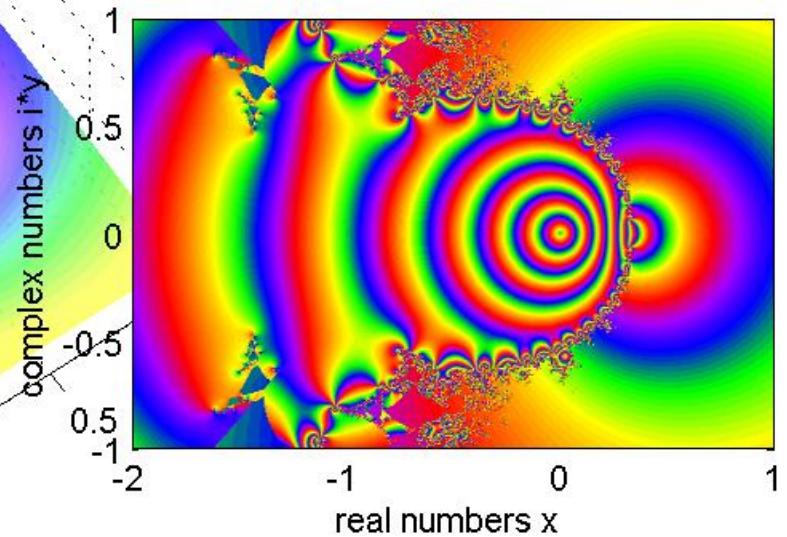
μ athematicon

7 steps to enlightenment

$$z_{n+1} = \tan^{-1}(z_n^2 + z_0)$$



Mandlebrot surface: iteration 24

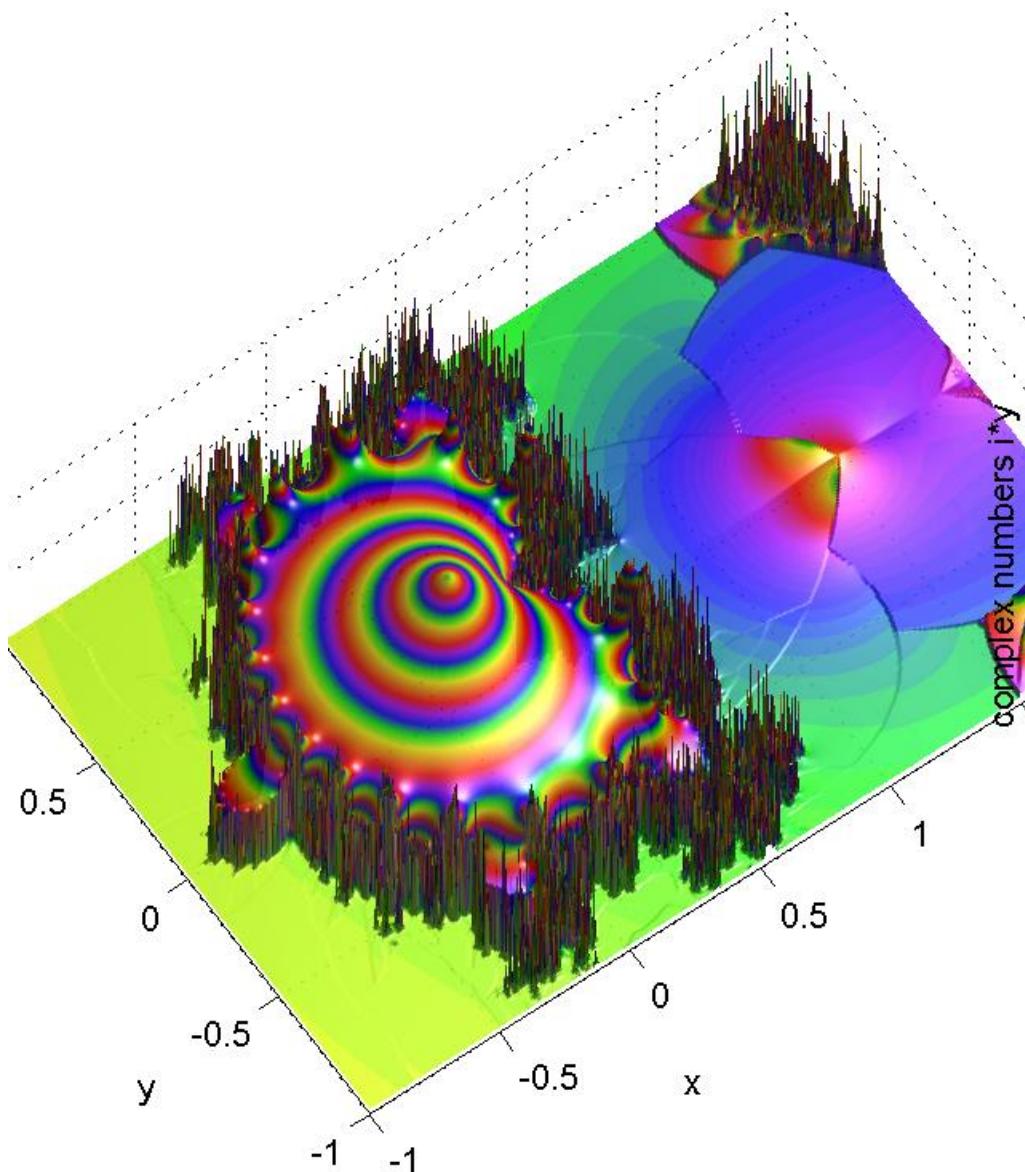


$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

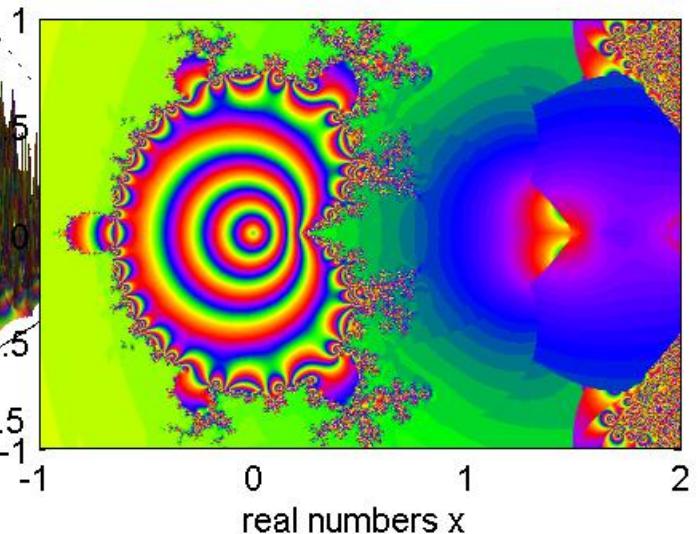
$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$

The Mandlerocket

$$z_{n+1} = \sin^{-1}(z_n^2 + z_0)$$

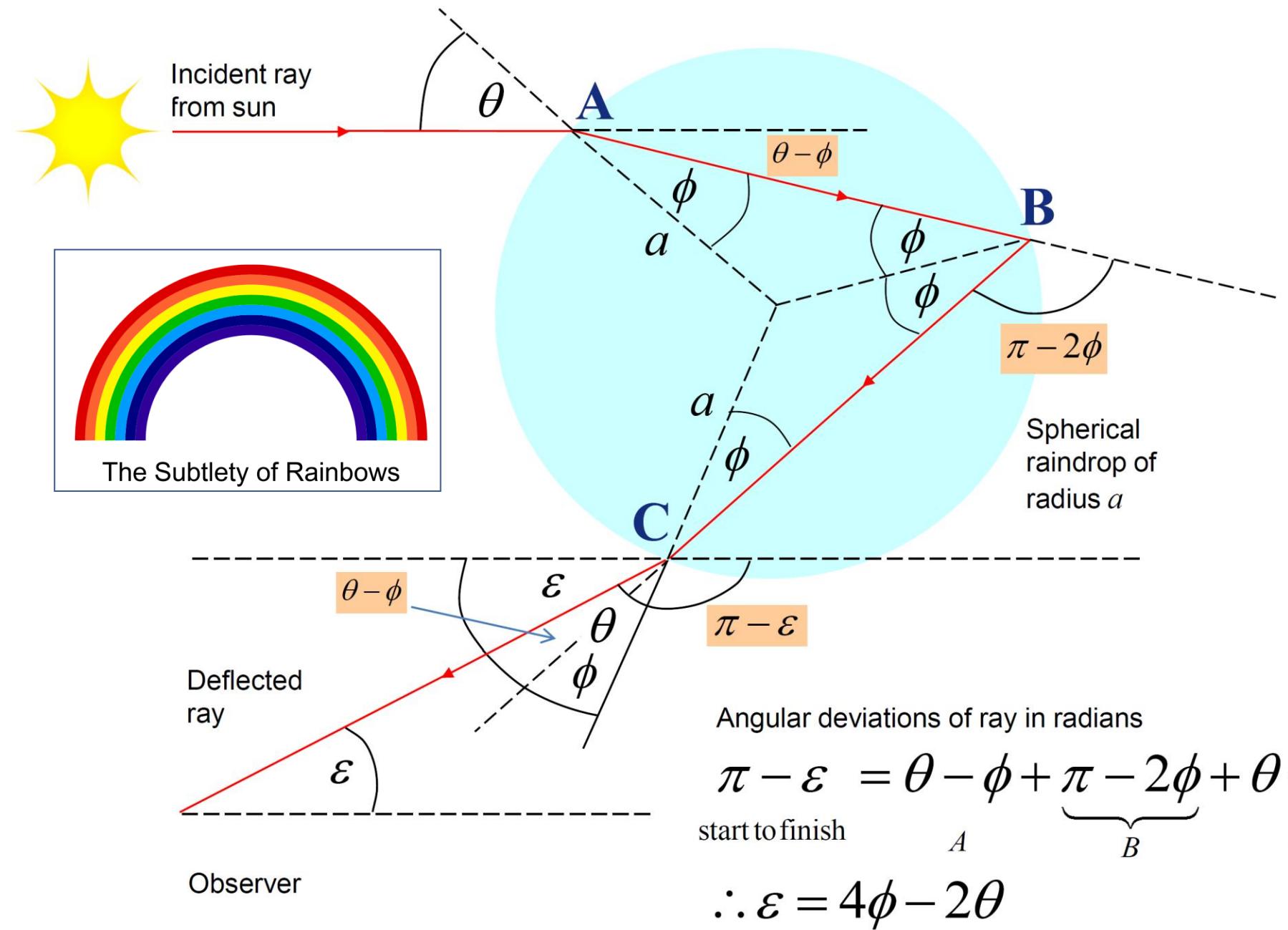


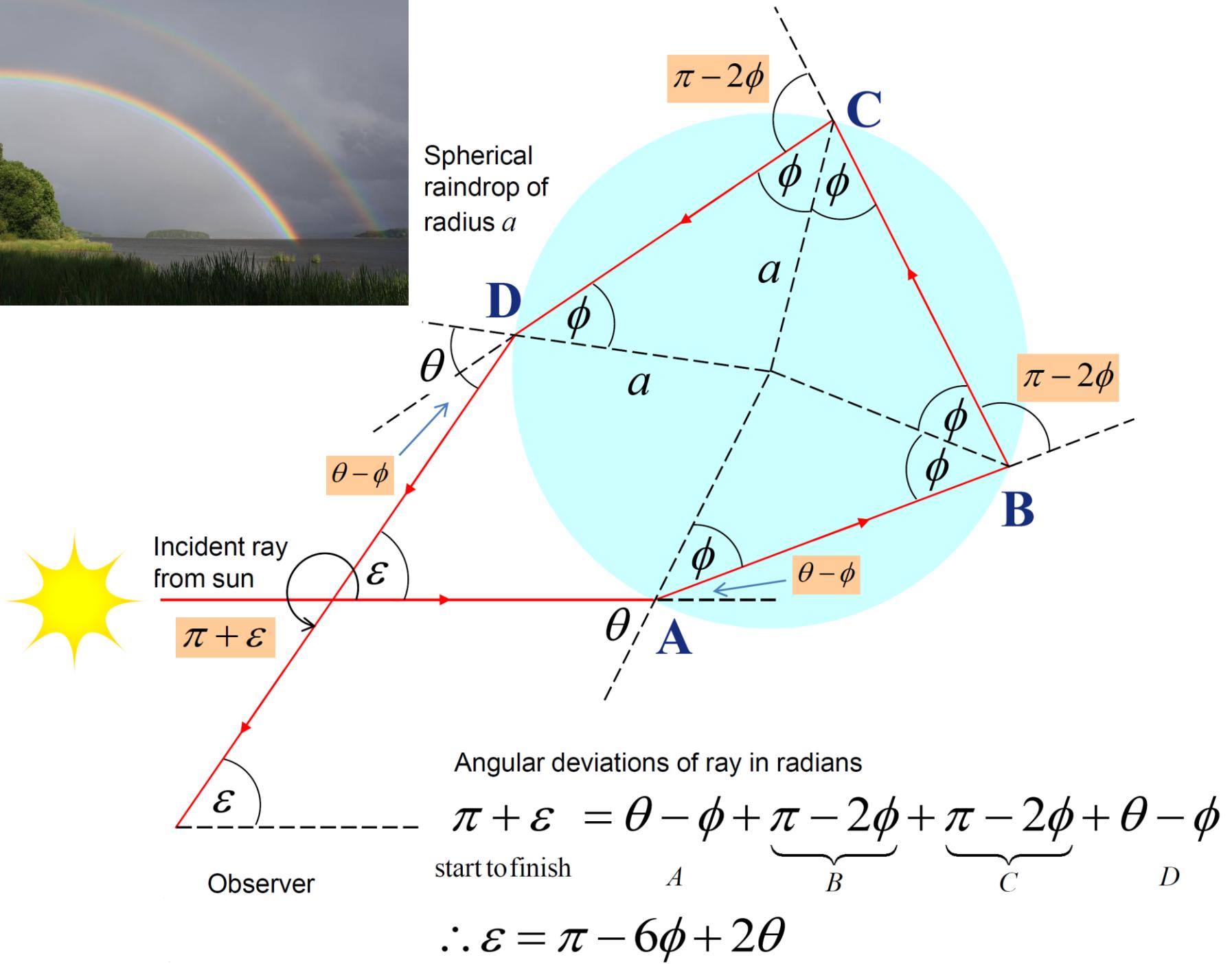
Mandlebrot surface: iteration 25

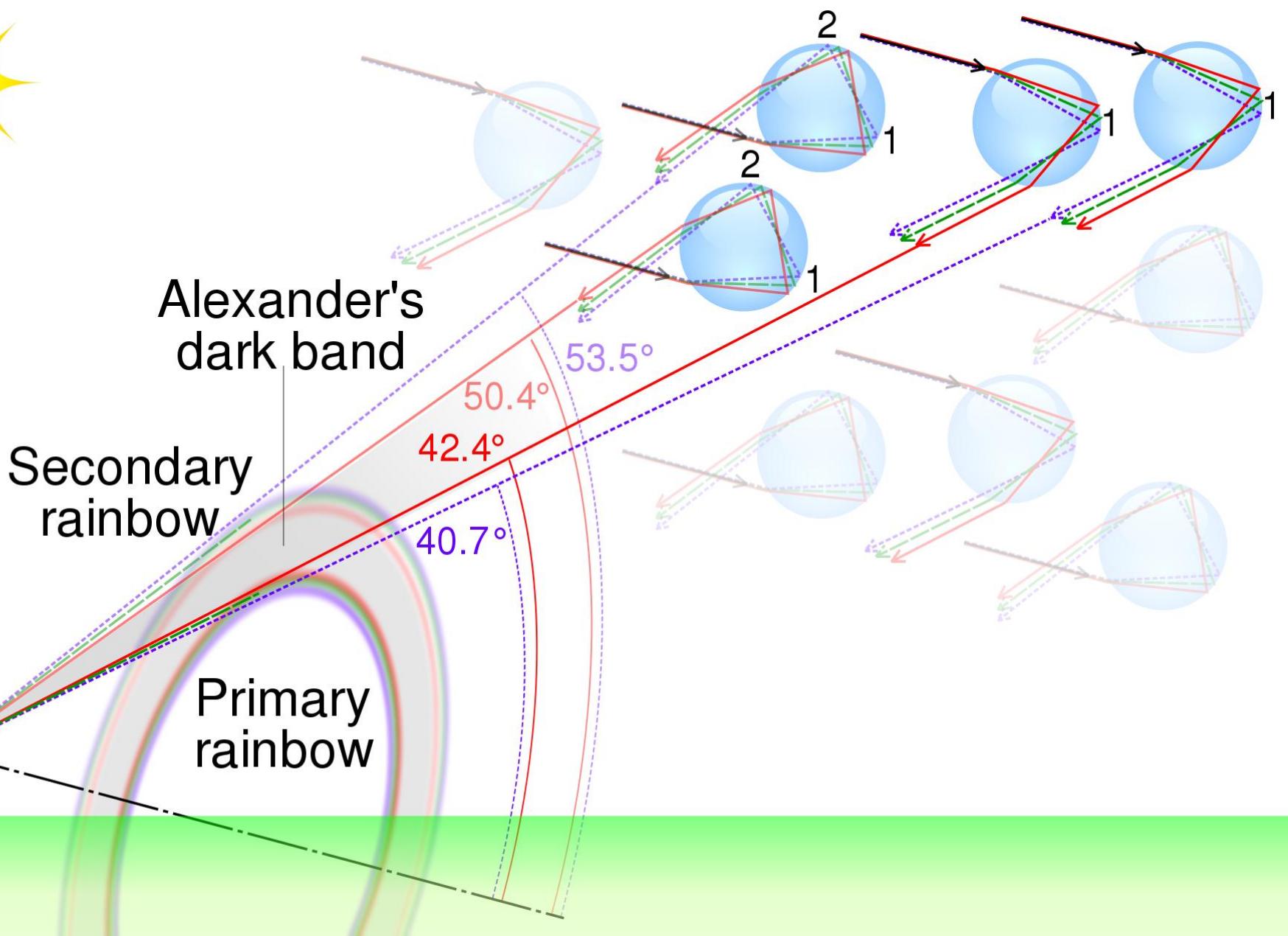
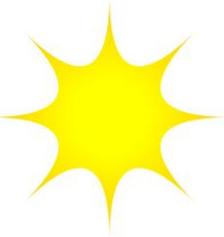


$$x = \operatorname{Re}(z), \quad y = \operatorname{Im}(z)$$

$$h(x, y) = e^{-\sqrt{x^2 + y^2}}$$

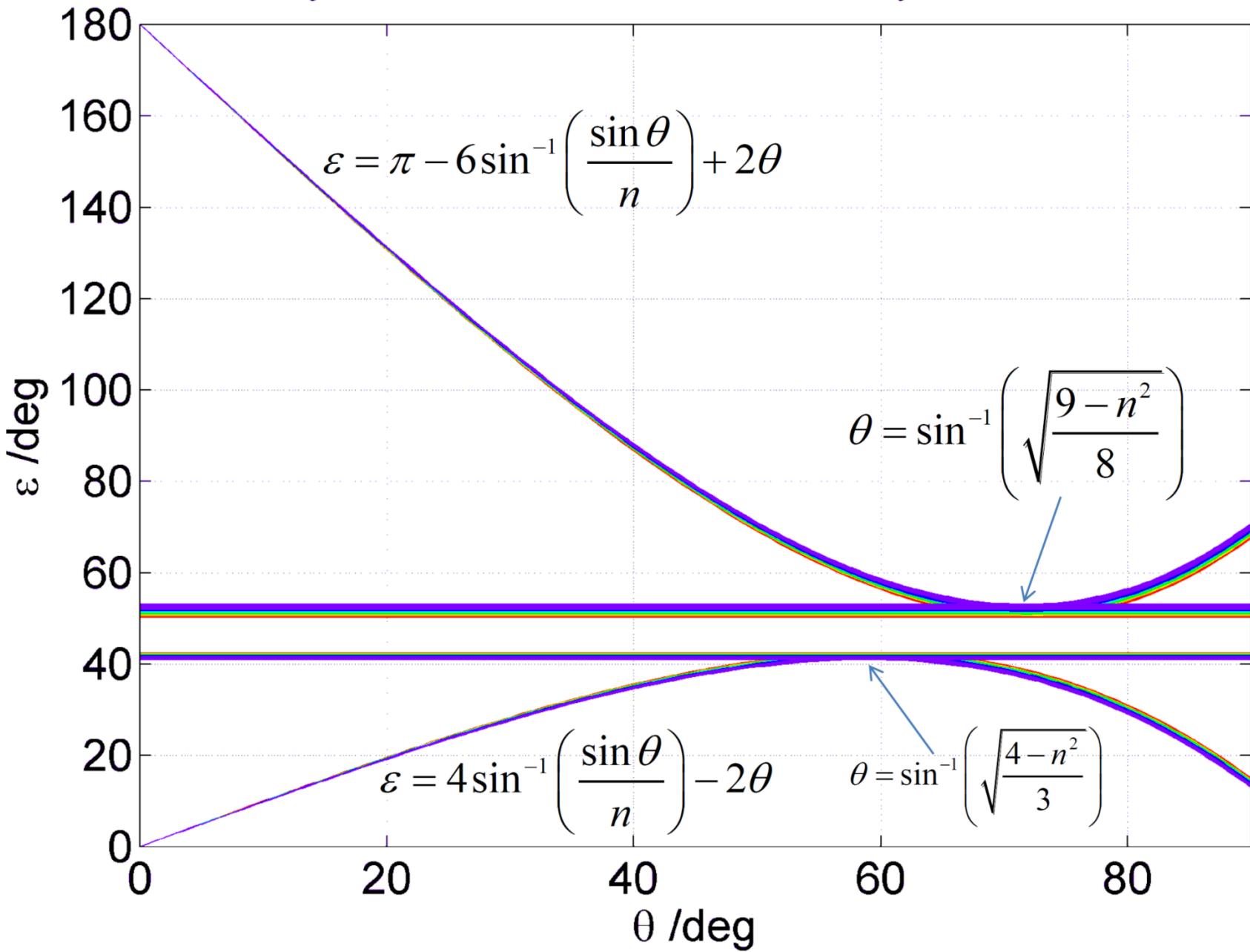




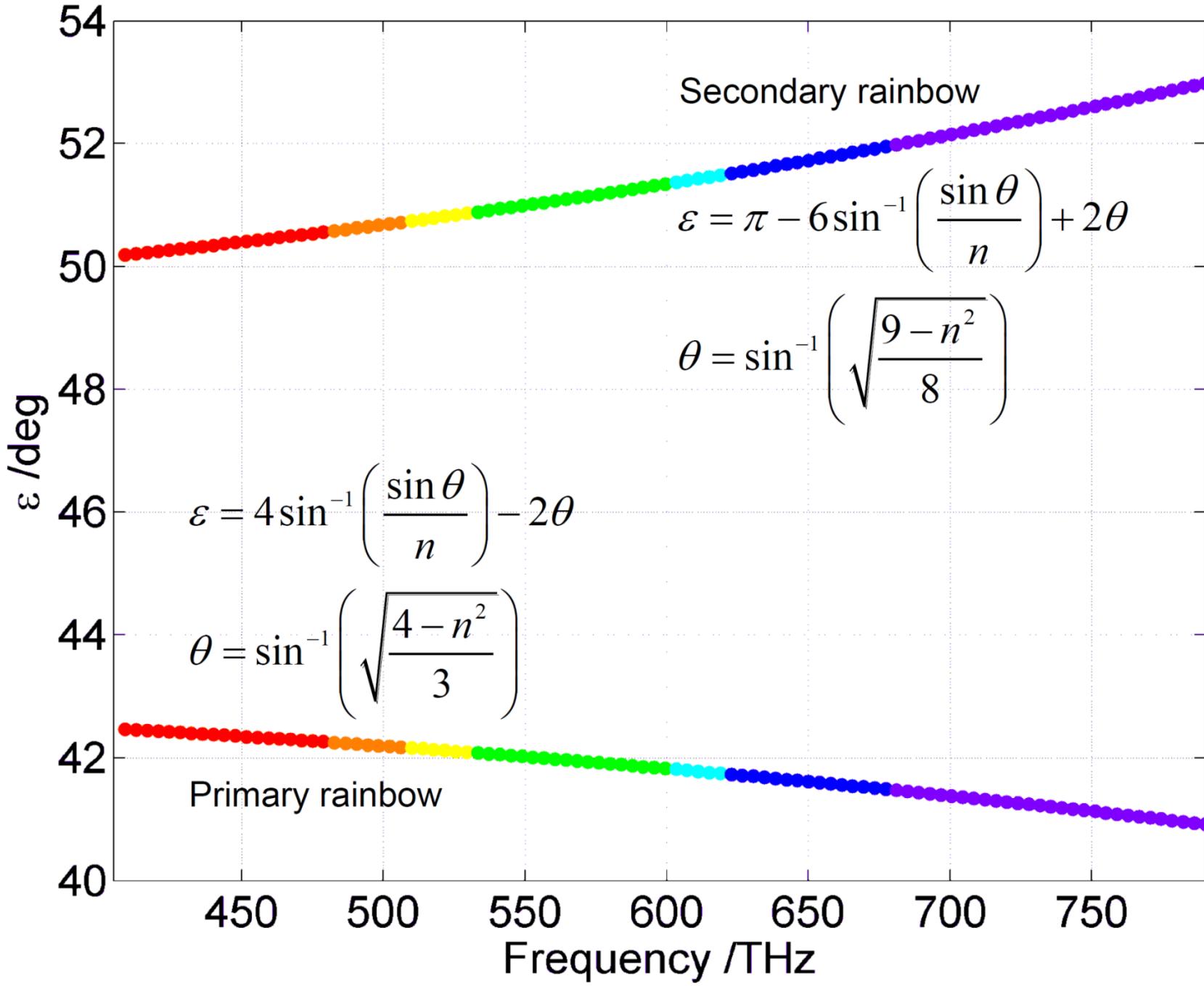


Elevation of deflected beam /deg

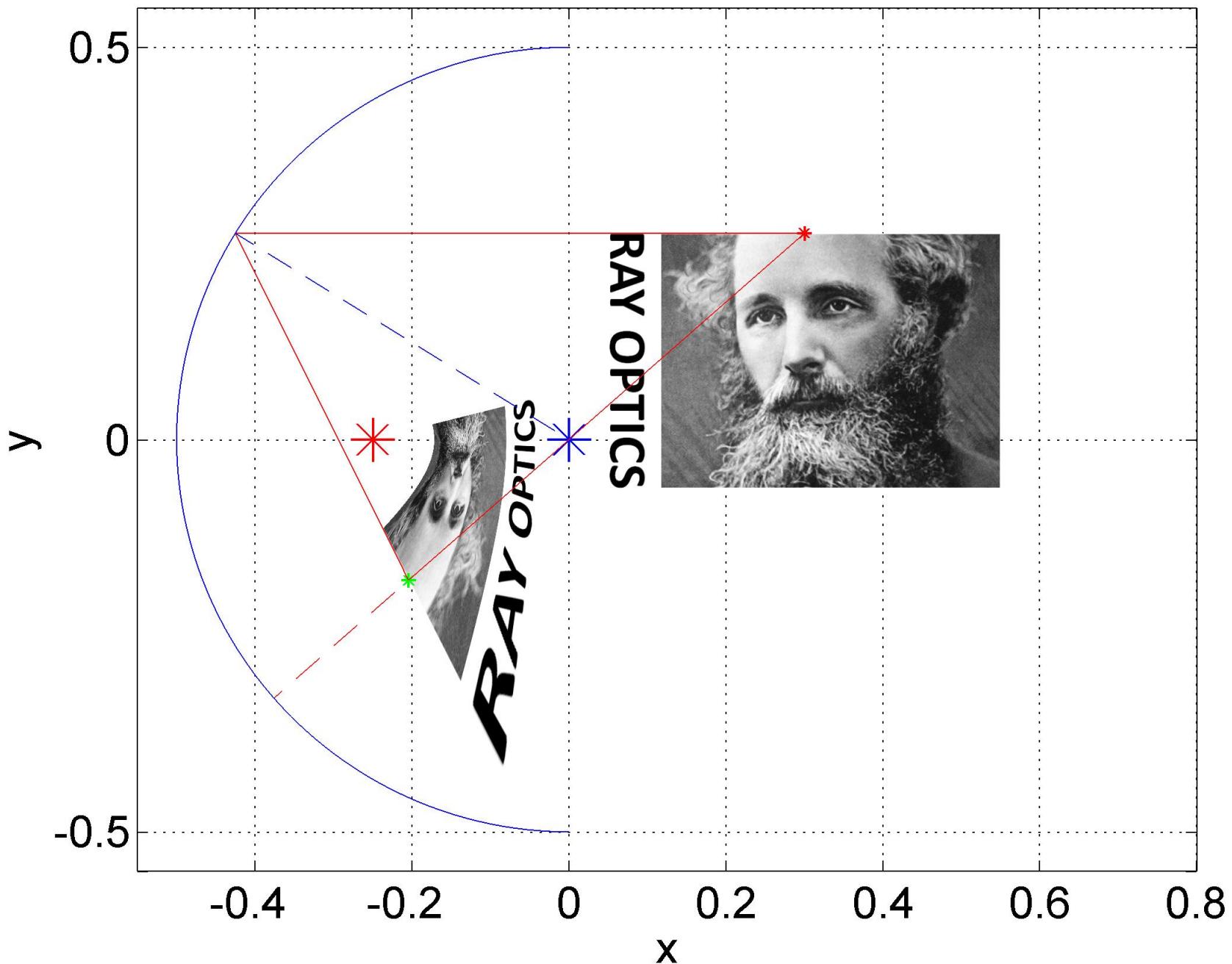
Primary $\varepsilon=40.9^\circ$ to 42.5° , Secondary $\varepsilon=50.2^\circ$ to 53°



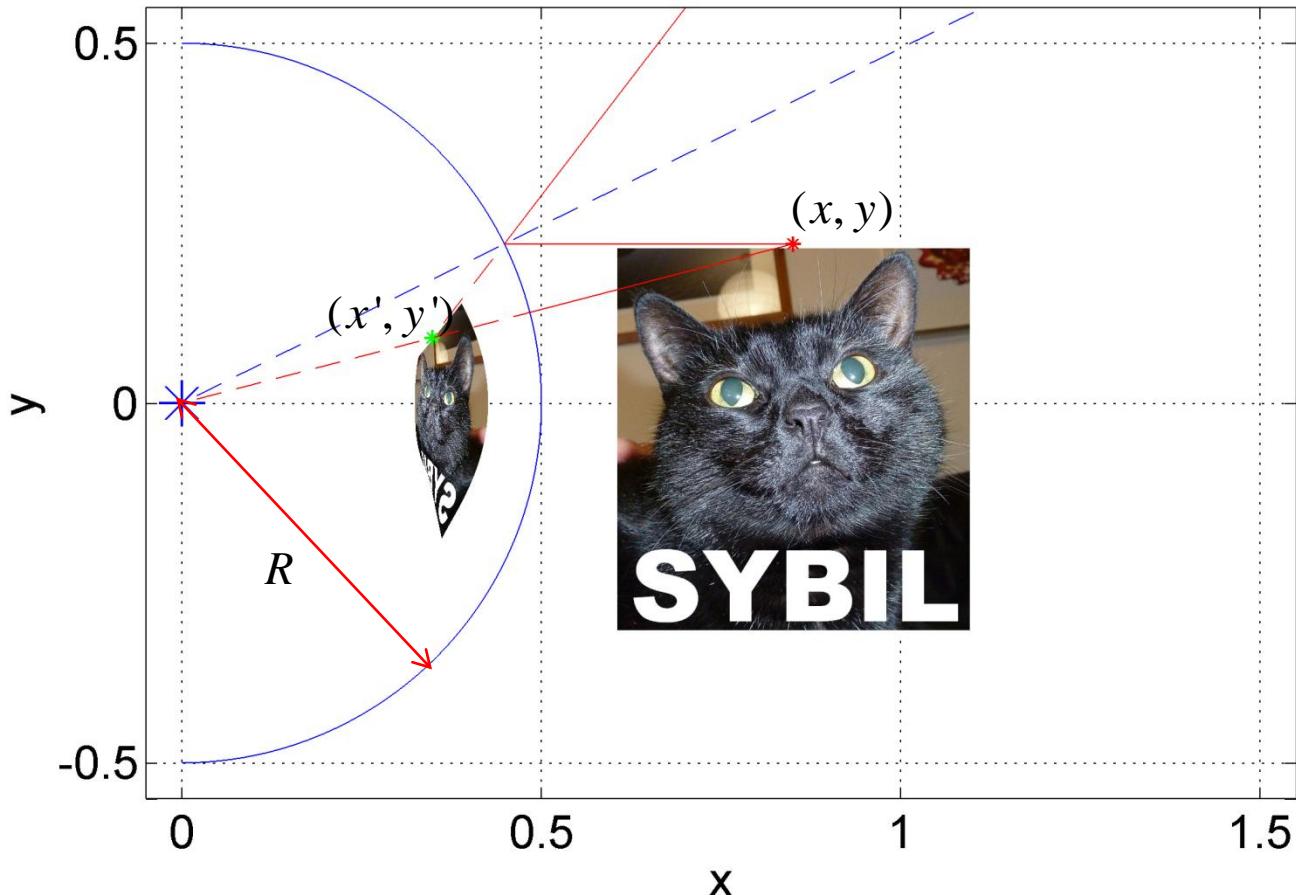
Elevation of single and double rainbows



Reflection in a concave mirror



Reflection in a convex mirror



We see an upright, distorted *virtual image* in a cylindrical mirror.

$$\alpha = \frac{1}{2} \tan^{-1} \left(\frac{y}{x} \right)$$

$$k = \frac{x}{\cos(2\alpha)}$$

$$y' = \frac{k \sin \alpha}{\frac{k}{R} - \cos \alpha + \frac{x}{y} \sin \alpha}$$

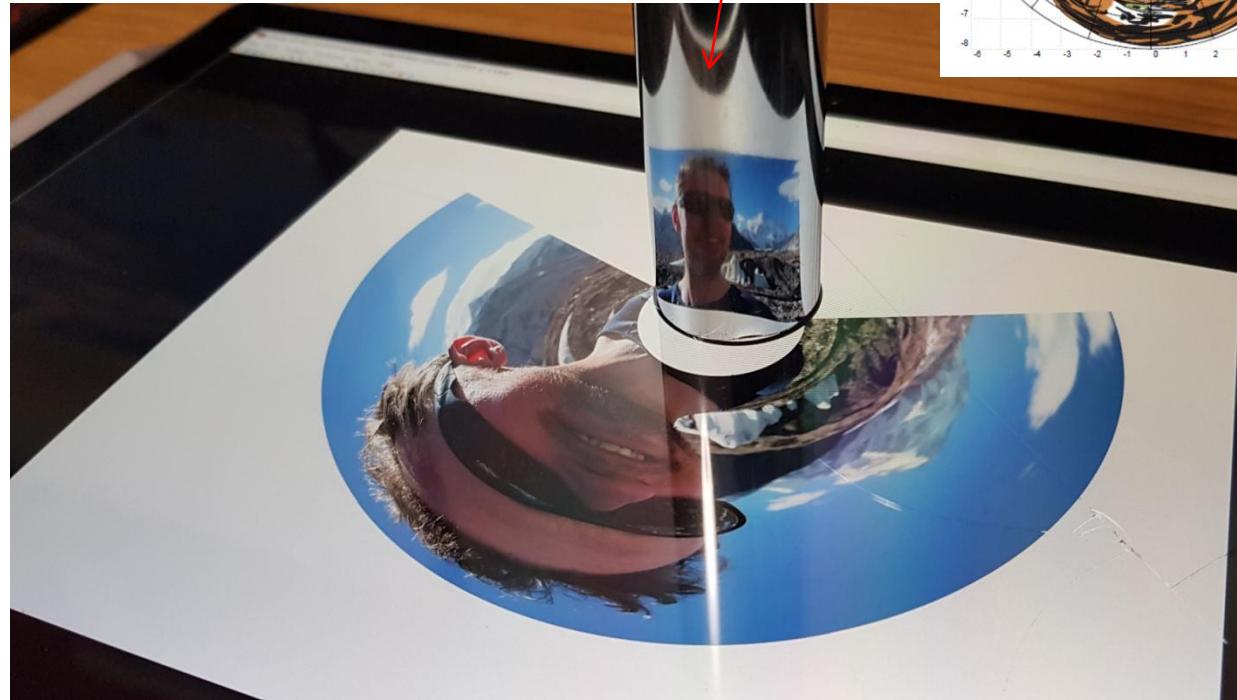
$$x' = x \frac{y'}{y}$$

Virtual
image from
object
coordinates

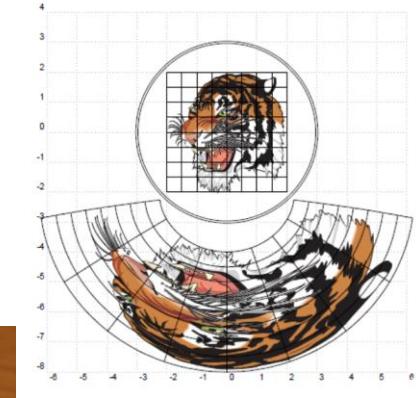
i.e. the *apparent source* of
(diverging) light rays from
the mirror

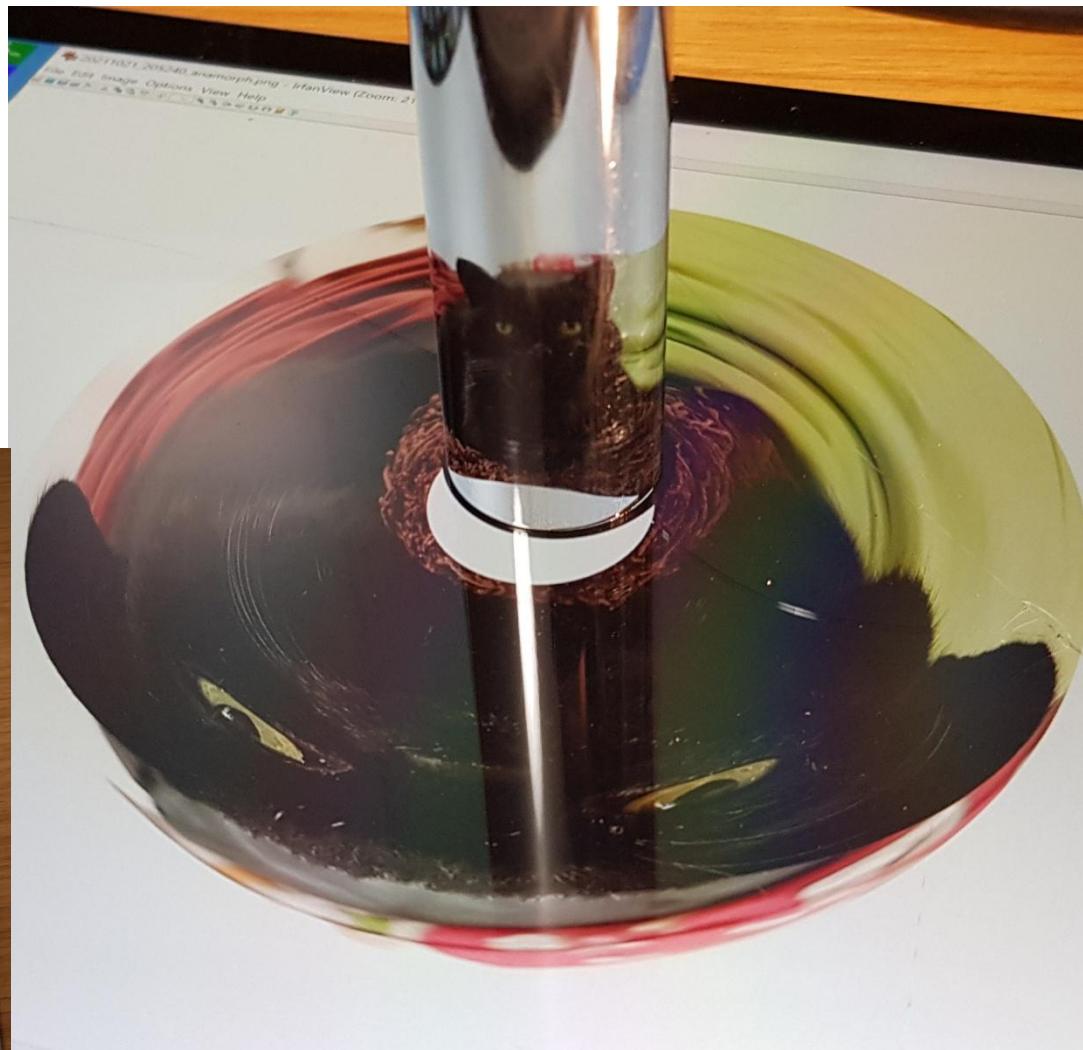


If you load the image onto a flat tablet screen and zoom until a polished cylinder fits into the black circle, the virtual image is of the correct proportions! You also don't have to print...



A MATLAB program `anamorph.m` fits *any* bitmap image into a unit circle, and then calculates an anamorphic projection based upon a mapping of a rectangular grid inside the black circle to a circle sector beyond.

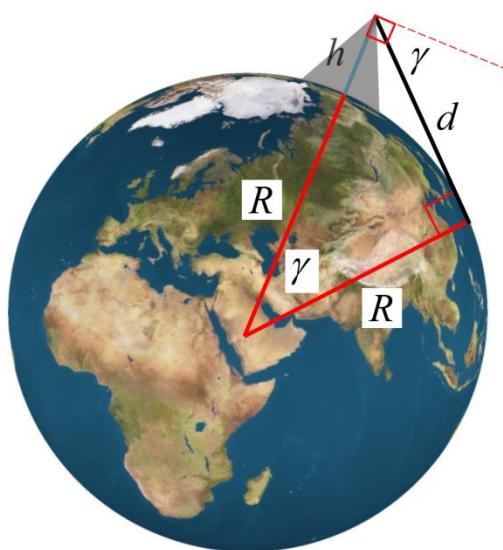
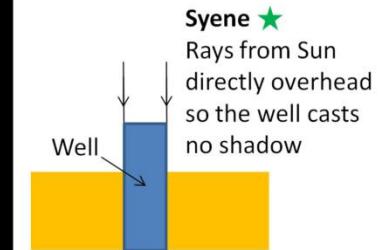
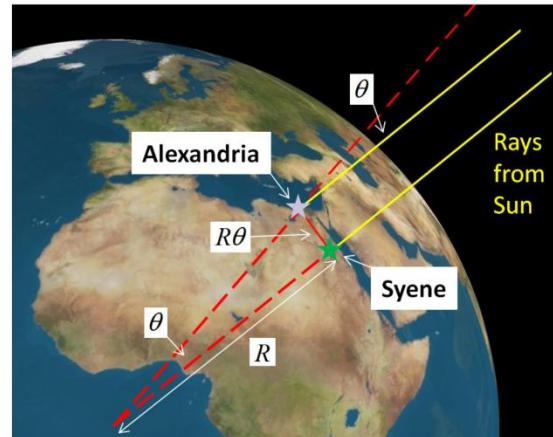
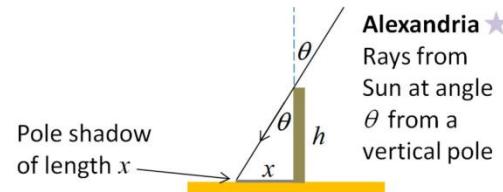
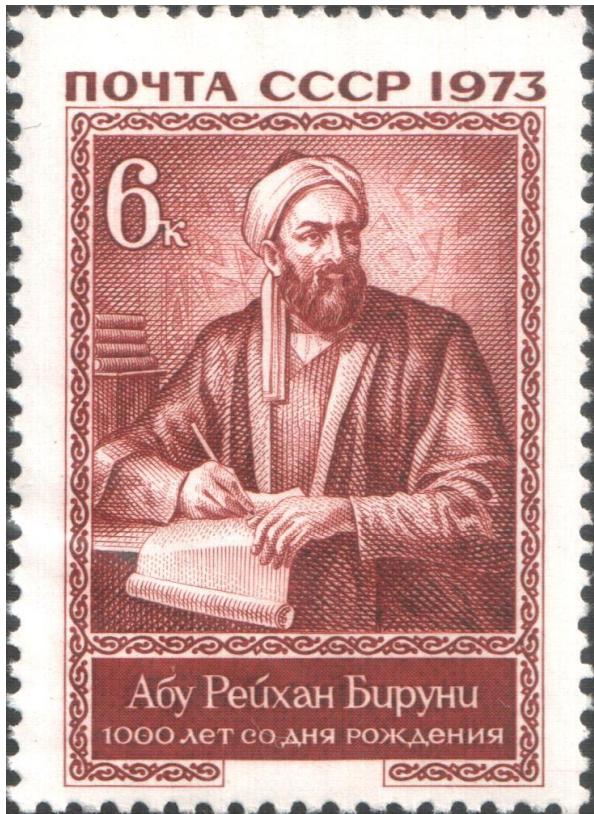




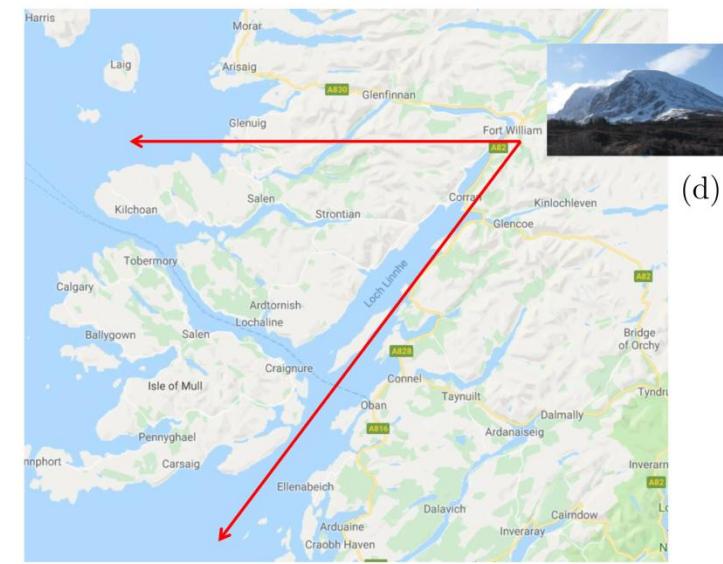
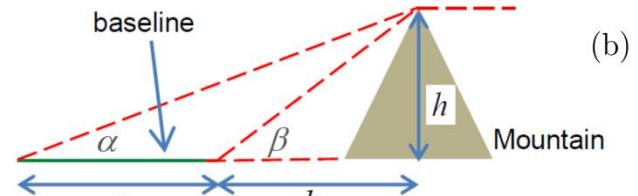
Sybil the cat was unperturbed by this anamorphic transformation.



Eratosthenes of Cyrene

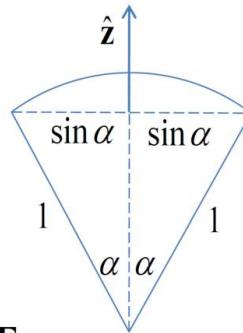
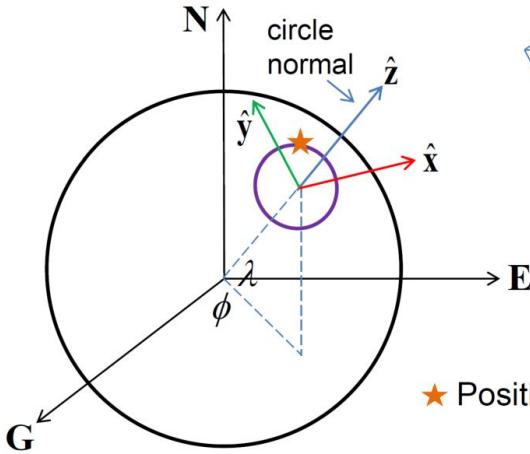


(c)

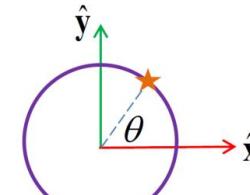


Navigating the Sphere

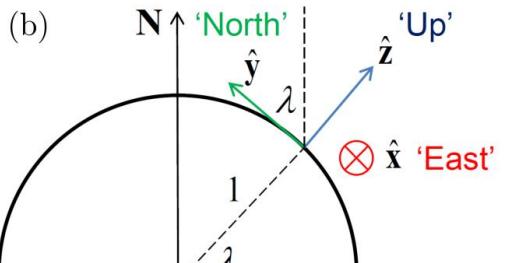
(a) Circle on a unit sphere



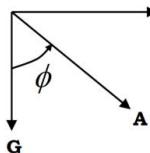
The radius of the circle is $\sin \alpha$



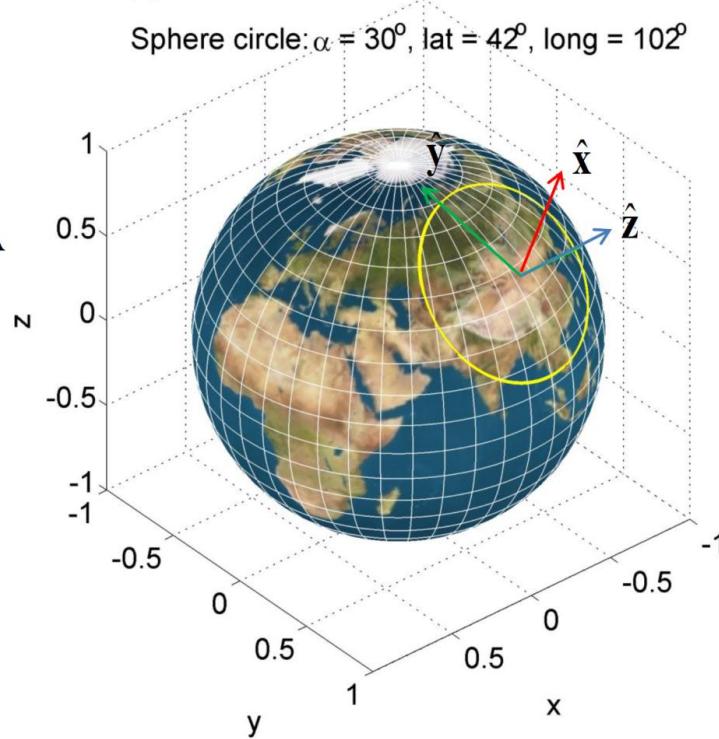
★ Position vector (from origin of sphere*)



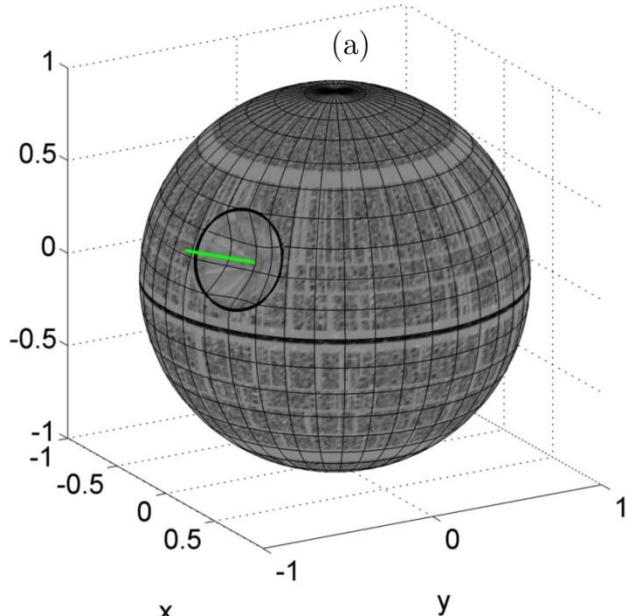
$$\mathbf{A} = \mathbf{G} \cos \phi + \mathbf{E} \sin \phi$$



(c)

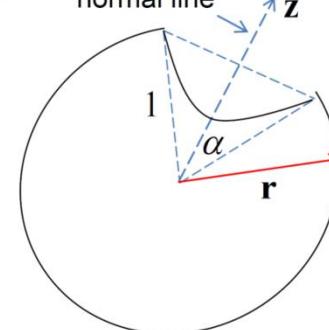


Death Star: $\alpha = 15^\circ$, lat = 21.2° , long = -63° , $k = 0.2$



(c)

normal line $\hat{\mathbf{z}}$



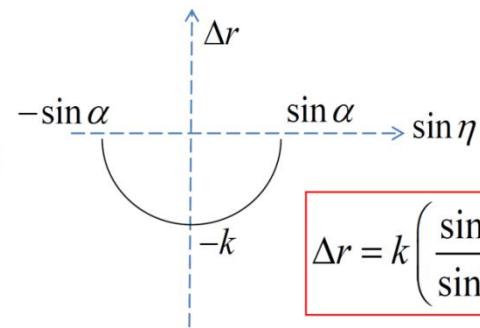
(b)

$$\mathbf{r} = X\mathbf{G} + Y\mathbf{E} + Z\mathbf{N}$$

$$X = \cos \lambda \cos \phi$$

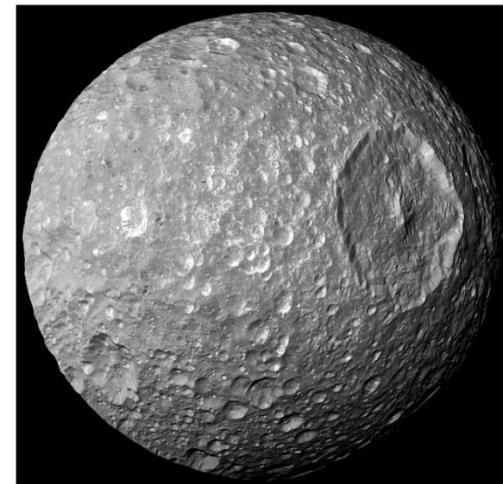
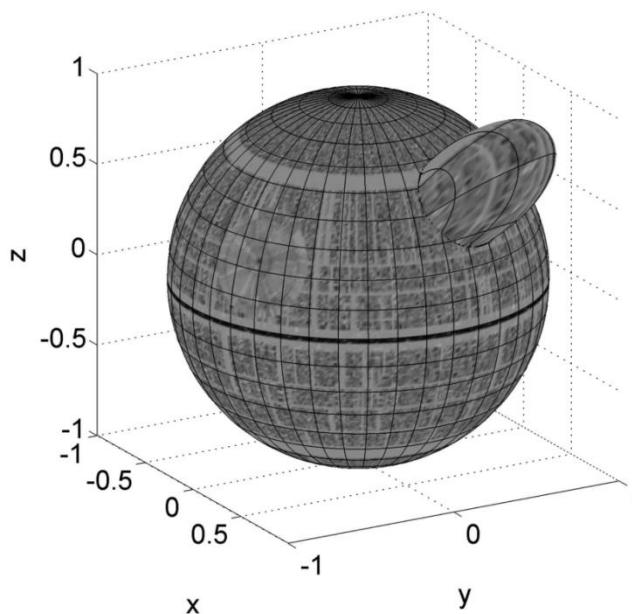
$$Y = \cos \lambda \sin \phi$$

$$Z = \sin \lambda$$

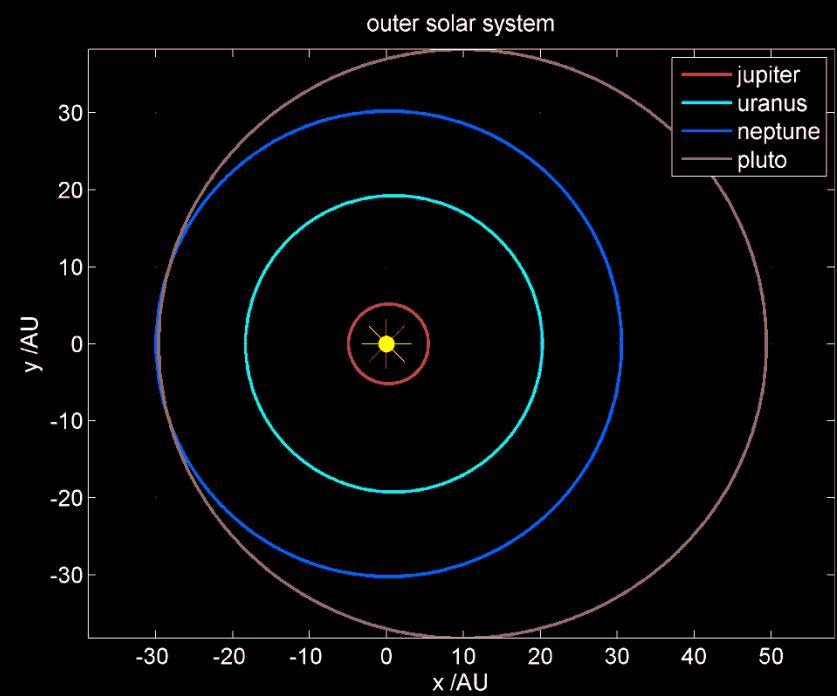
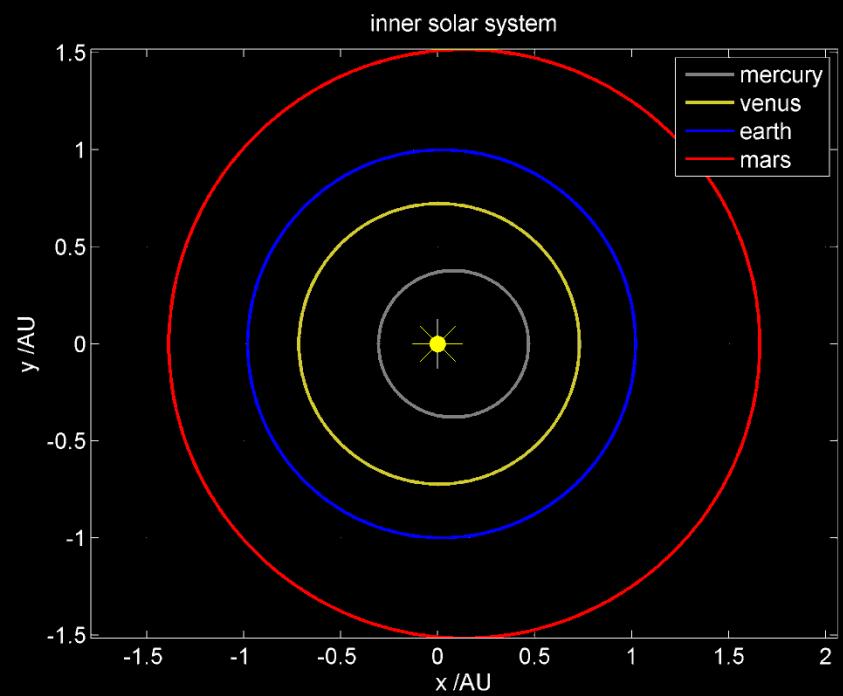
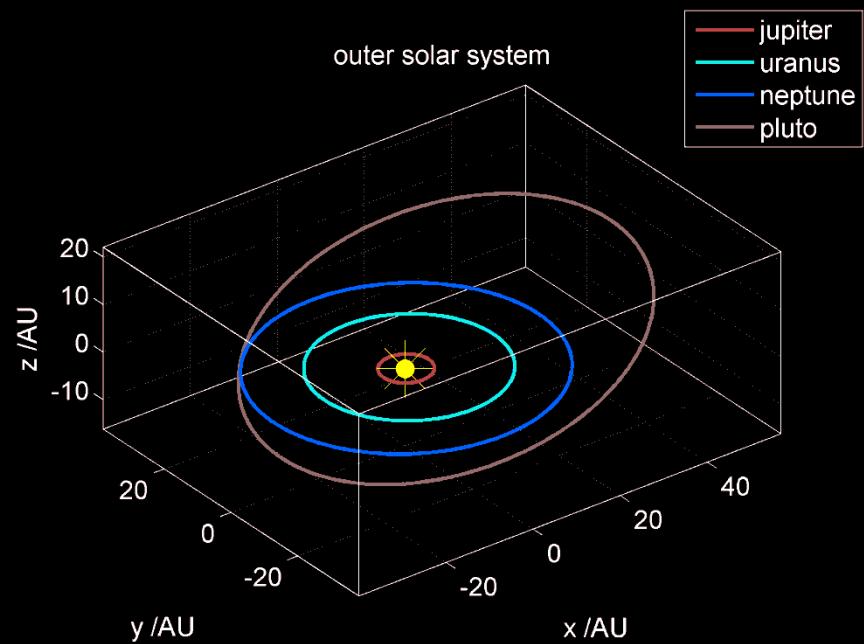
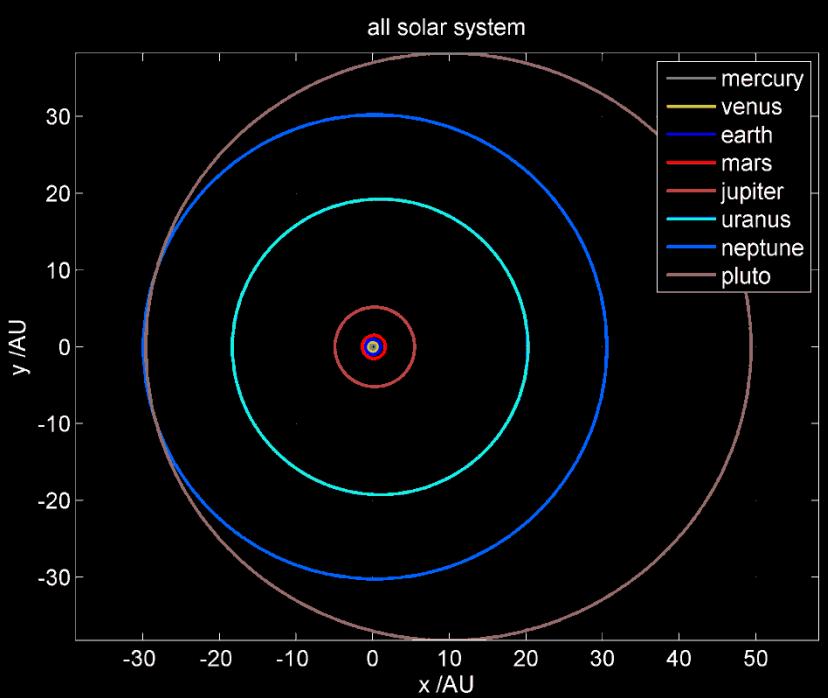


$$\Delta r = k \left(\frac{\sin^2 \eta}{\sin^2 \alpha} - 1 \right)$$

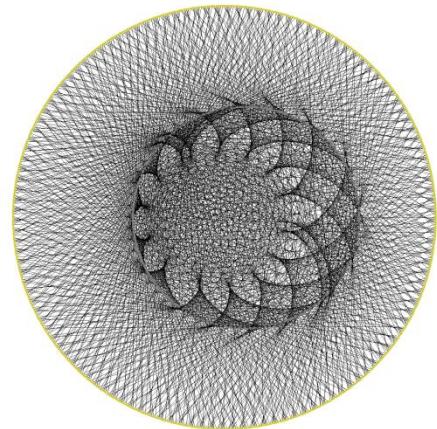
Death Star: $\alpha = 15^\circ$, lat = -21° , long = 195° , $k = -0.75$



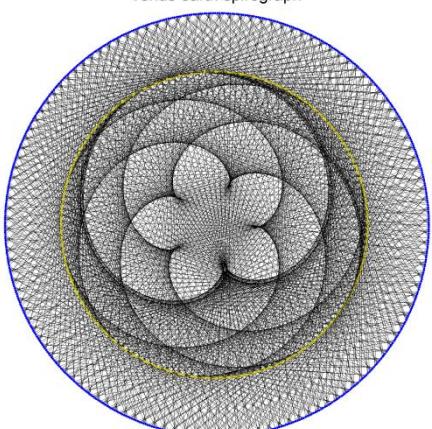
(d)



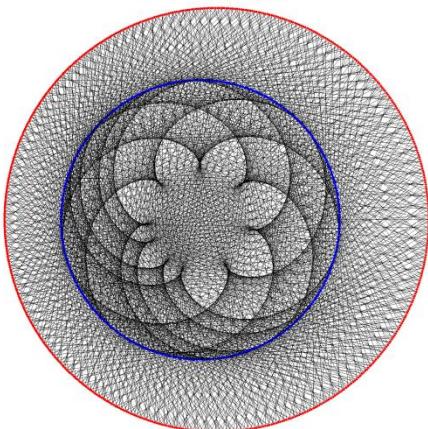
mercury venus spirograph



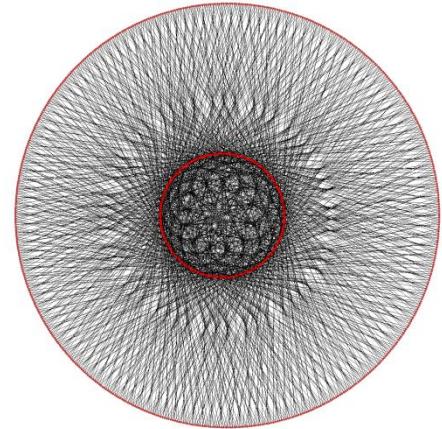
venus earth spirograph



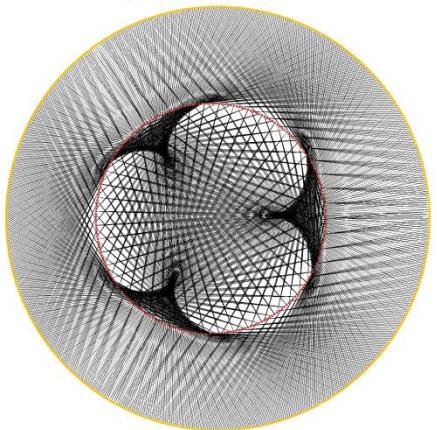
earth mars spirograph



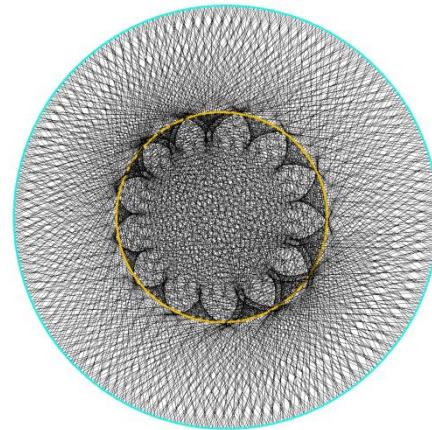
mars jupiter spirograph



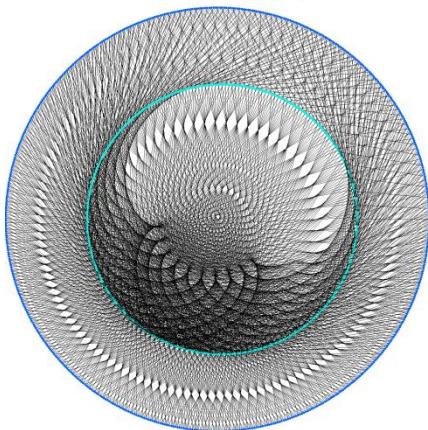
jupiter saturn spirograph



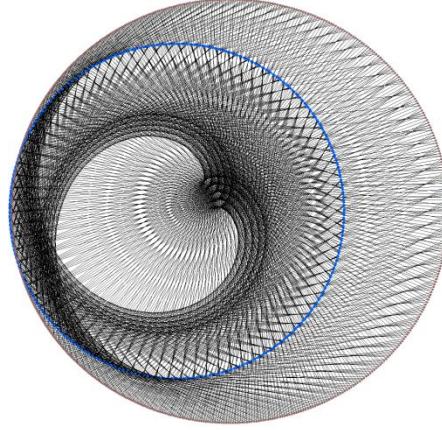
saturn uranus spirograph



uranus neptune spirograph



neptune pluto spirograph

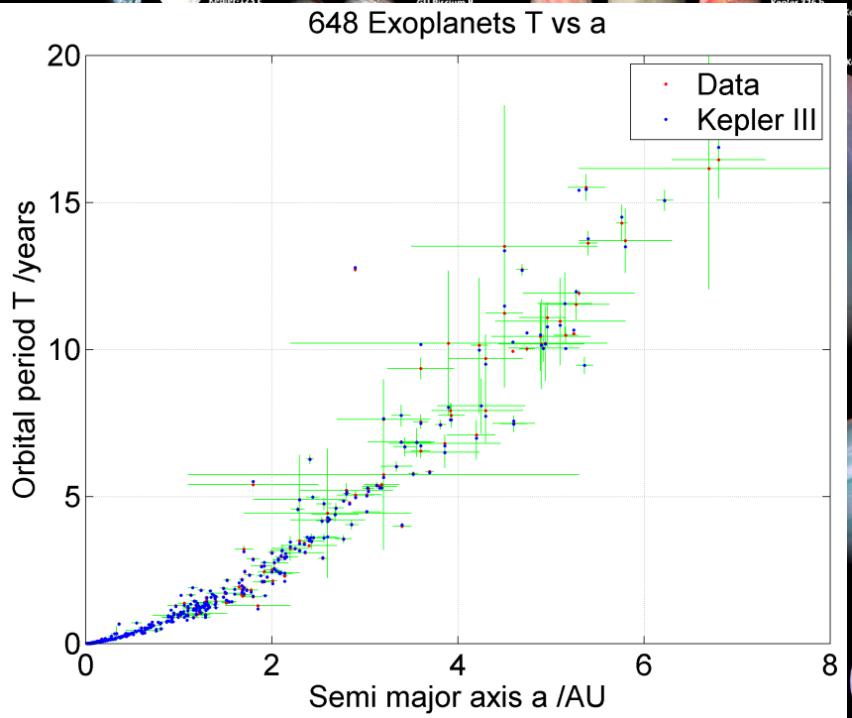


Solar system spirograph!

Image by Martin Vargic

Extrasolar Planets and Kepler's Third Law

$$T^2 = \frac{4\pi^2}{G(M + m)} a^3$$



LINE OF BEST FIT CALCULATOR $y = mx$

Dr Andy French. March 2019

paste as values x,y data here

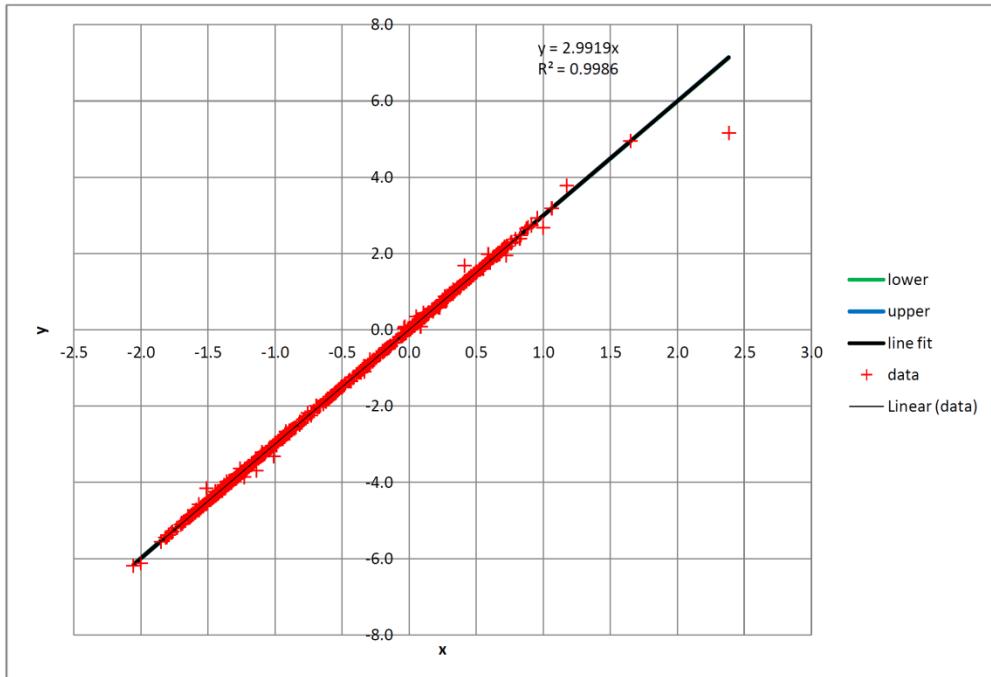
x	y	x^2	y^2	xy	xfit	yfit	$(y\text{-fit})^2$	ylower	yupper
0.111	0.336	0.012	0.113	0.037	0.111	0.331	0.000	0.330	0.331
0.188	0.558	0.035	0.312	0.105	0.188	0.561	0.000	0.560	0.562
0.442	1.329	0.196	1.766	0.588	0.442	1.324	0.000	1.322	1.326
0.225	0.685	0.051	0.470	0.154	0.225	0.674	0.000	0.673	0.675
0.591	1.980	0.349	3.922	1.171	0.591	1.768	0.045	1.766	1.771
0.125	0.375	0.016	0.140	0.047	0.125	0.373	0.000	0.373	0.374
0.318	0.955	0.101	0.911	0.304	0.318	0.952	0.000	0.950	0.953
0.462	1.380	0.213	1.904	0.637	0.462	1.382	0.000	1.380	1.384
-0.036	-0.108	0.001	0.012	0.004	-0.036	-0.108	0.000	-0.108	-0.109
0.548	1.602	0.300	2.567	0.878	0.548	1.639	0.001	1.637	1.641
0.651	1.953	0.424	3.814	1.272	0.651	1.949	0.000	1.946	1.951
-0.002	0.015	0.000	0.000	0.000	-0.002	-0.007	0.000	-0.007	-0.007
-0.060	-0.171	0.004	0.029	0.010	-0.060	-0.181	0.000	-0.181	-0.181
0.076	0.229	0.006	0.052	0.017	0.076	0.226	0.000	0.226	0.226
0.322	0.954	0.104	0.910	0.307	0.322	0.964	0.000	0.963	0.965
0.556	1.645	0.309	2.706	0.915	0.556	1.664	0.000	1.662	1.667
1.064	3.181	1.133	10.117	3.386	1.064	3.185	0.000	3.180	3.189
-0.945	-2.836	0.894	8.045	2.682	-0.945	-2.829	0.000	-2.824	-2.833
-0.619	-1.875	0.383	3.515	1.161	-0.619	-1.853	0.000	-1.850	-1.855
0.760	2.268	0.578	5.145	1.725	0.760	2.275	0.000	2.272	2.278
-1.807	-5.434	3.265	29.530	9.819	-1.807	-5.406	0.001	-5.398	-5.414
-0.107	-0.336	0.012	0.113	0.036	-0.107	-0.321	0.000	-0.321	-0.322
-1.299	-3.898	1.688	15.193	5.064	-1.299	-3.887	0.000	-3.882	-3.893
-0.663	-1.987	0.439	3.950	1.317	-0.663	-1.982	0.000	-1.979	-1.985
-0.322	-0.968	0.104	0.936	0.312	-0.322	-0.965	0.000	-0.963	-0.966
0.279	0.822	0.078	0.676	0.229	0.279	0.834	0.000	0.833	0.835
0.623	1.884	0.388	3.548	1.174	0.623	1.865	0.000	1.862	1.867
-1.369	-4.104	1.873	16.843	5.617	-1.369	-4.095	0.000	-4.089	-4.101
-0.362	-1.080	0.131	1.166	0.390	-0.362	-1.082	0.000	-1.080	-1.083
-1.252	-3.760	1.567	14.134	4.706	-1.252	-3.745	0.000	-3.740	-3.751
-0.167	-0.504	0.028	0.254	0.084	-0.167	-0.501	0.000	-0.500	-0.502
0.358	1.076	0.128	1.157	0.385	0.358	1.071	0.000	1.069	1.072
0.127	0.380	0.016	0.145	0.048	0.127	0.380	0.000	0.380	0.381
0.415	1.684	0.172	2.835	0.699	0.415	1.242	0.195	1.240	1.243
-1.595	-4.790	2.545	22.941	7.640	-1.595	-4.773	0.000	-4.766	-4.780
-0.977	-2.931	0.954	8.589	2.863	-0.977	-2.922	0.000	-2.918	-2.927
-1.361	-3.979	1.853	15.831	5.417	-1.361	-4.073	0.009	-4.067	-4.079
-1.396	-4.189	1.949	17.550	5.849	-1.396	-4.177	0.000	-4.171	-4.183
-1.292	-3.876	1.670	15.020	5.009	-1.292	-3.867	0.000	-3.861	-3.873
-1.569	-4.710	2.461	22.185	7.388	-1.569	-4.693	0.000	-4.686	-4.700
-1.209	-3.627	1.462	13.157	4.385	-1.209	-3.617	0.000	-3.612	-3.623
-1.336	-3.955	1.786	15.641	5.285	-1.336	-3.998	0.002	-3.992	-4.004
-1.530	-4.588	2.341	21.053	7.021	-1.530	-4.578	0.000	-4.572	-4.585
-1.286	-3.861	1.653	14.904	4.963	-1.286	-3.847	0.000	-3.841	-3.852
-1.551	-4.654	2.407	21.663	7.220	-1.551	-4.641	0.000	-4.635	-4.648

N 660

xbar	ybar	x^2 bar	y^2 bar	xy bar
-0.572	-1.716	0.950	8.508	2.841

Vx	Vy	Cov[x,y]	s
0.623	5.563	1.860	0.089

r	r^2	m	dm
0.999	0.999	2.992	0.004

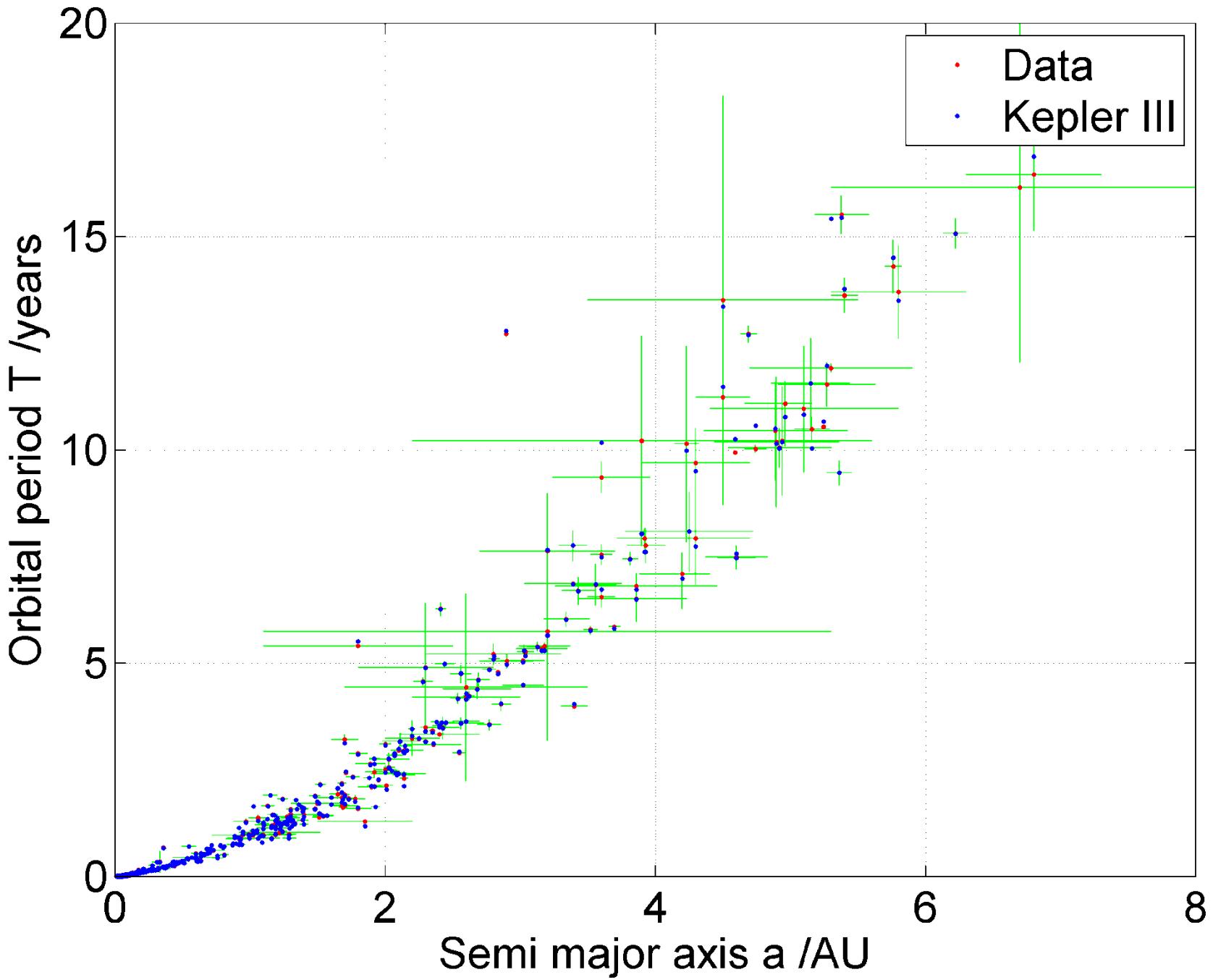


Note bug in old versions fo Excel (<2003), that will give an incorrect R^2 value for the built-in trend line function when 'set intercept at 0,0' is chosen

$$y = 2 \log\left(\frac{T}{Yr}\right) + \log\left(\frac{M}{M_{\odot}} + \frac{m}{M_{\odot}}\right), \quad x = \log\left(\frac{a}{AU}\right)$$

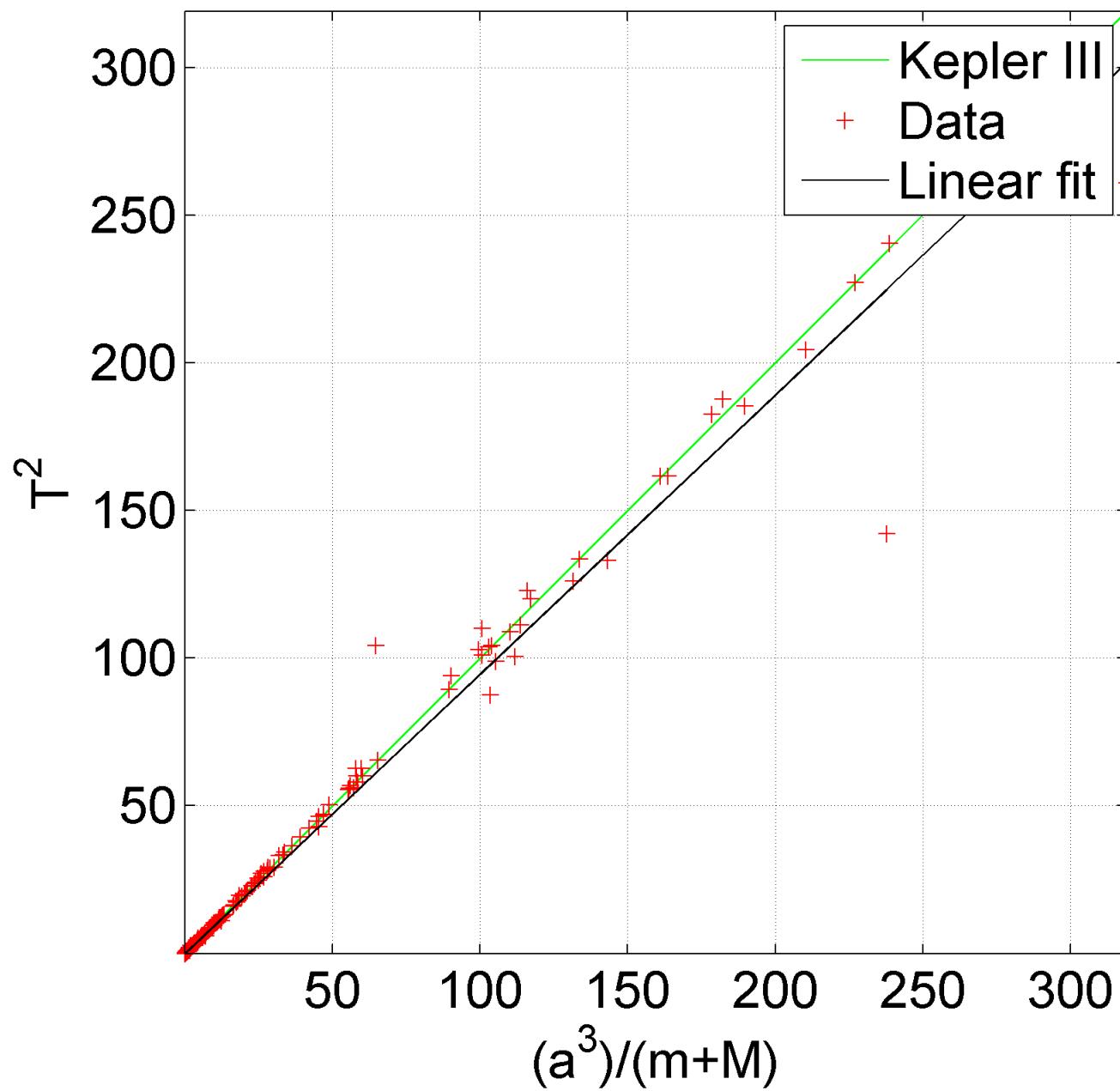
$$y = (2.992 \pm 0.004)x$$

648 Exoplanets T vs a



648 Exoplanets T^2 vs $(a^3)/(m+M)$

$y = 0.9455x$



Verlet method

$$\mathbf{a}_n = f(t_n, \mathbf{r}_n, \mathbf{v}_n)$$

$$t_{n+1} = t_n + \Delta t$$

$$\mathbf{r}_{n+1} = \mathbf{r}_n + \mathbf{v}_n \Delta t + \frac{1}{2} \mathbf{a}_n \Delta t^2$$

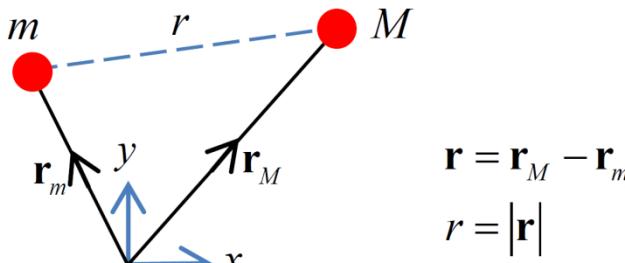
$$\mathbf{V} = \mathbf{v}_n + \mathbf{a}_n \Delta t$$

$$\mathbf{A} = f(t_{n+1}, \mathbf{r}_{n+1}, \mathbf{V})$$

$$\mathbf{v}_{n+1} = \mathbf{v}_n + \frac{1}{2} (\mathbf{a}_n + \mathbf{A}) \Delta t$$

Newton's Law of Gravitation

$$\mathbf{a}_{n,i} = -G \sum_{j \neq i}^N M_j \frac{\mathbf{r}_i - \mathbf{r}_j}{|\mathbf{r}_i - \mathbf{r}_j|^3}$$



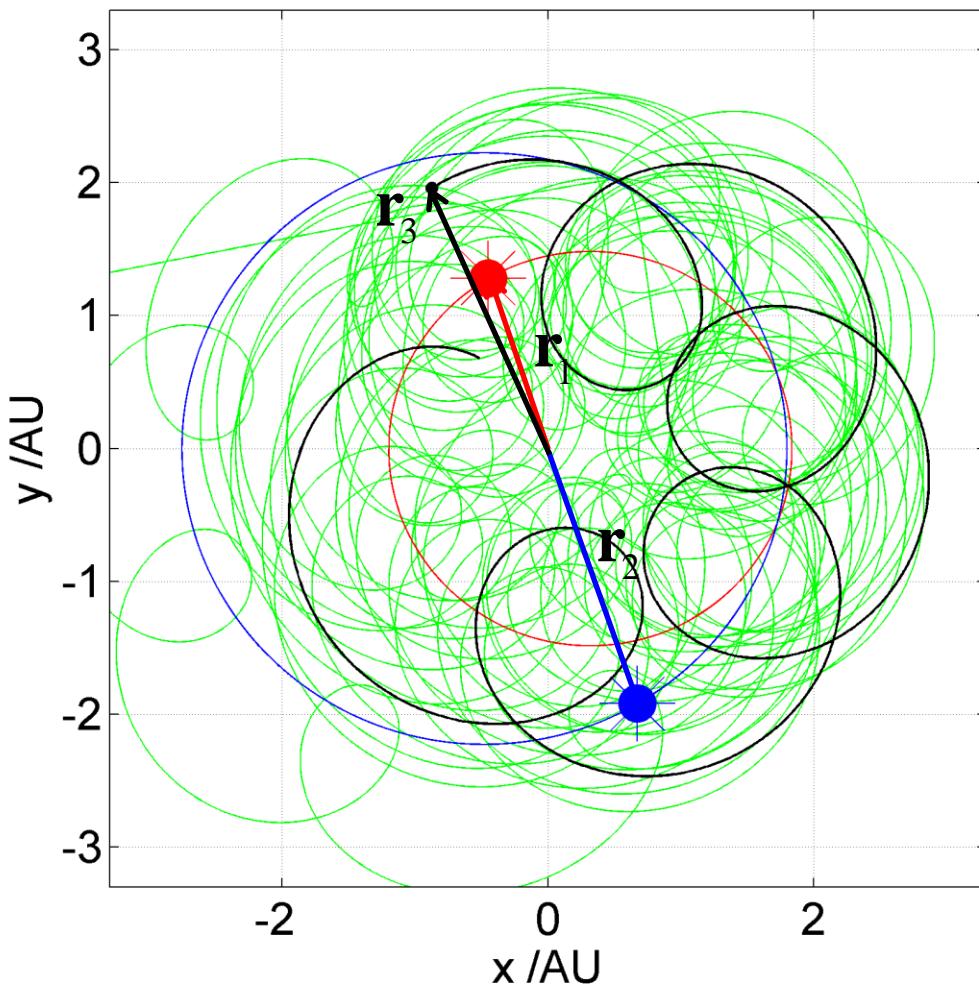
In this simulation:

$$M_1 = 3M_\odot$$

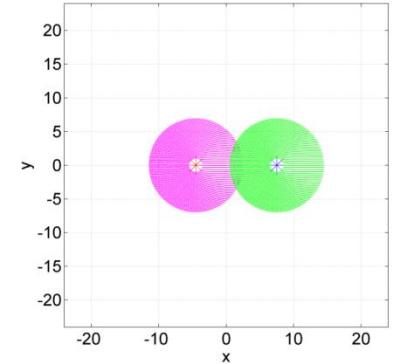
$$M_2 = 2M_\odot$$

$$M_3 \ll M_\odot$$

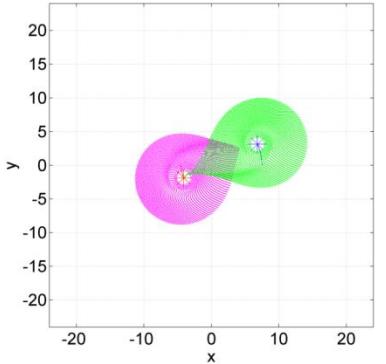
$M1=3$, $M2=2$ $T=2.32$ years, $a=3\text{AU}$, $k=1.1$, $a_p=0.965\text{AU}$.



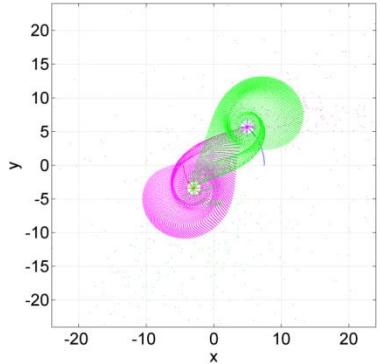
M1=5, M2=3, T=14.7, t=0



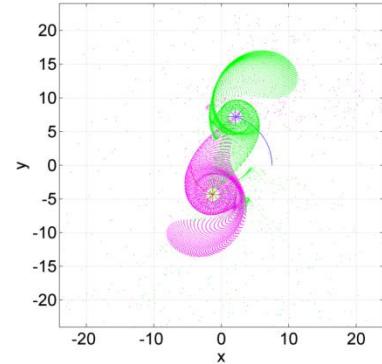
M1=5, M2=3, T=14.7, t=1



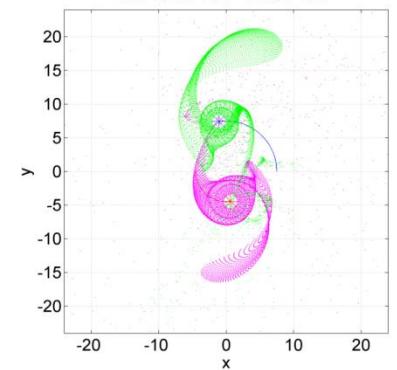
M1=5, M2=3, T=14.7, t=2



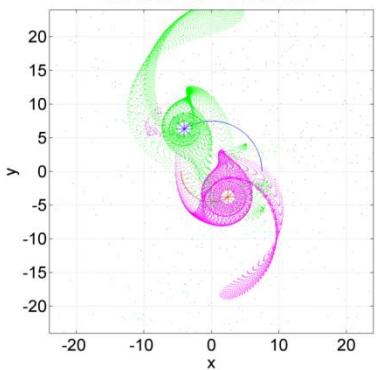
M1=5, M2=3, T=14.7, t=3.01



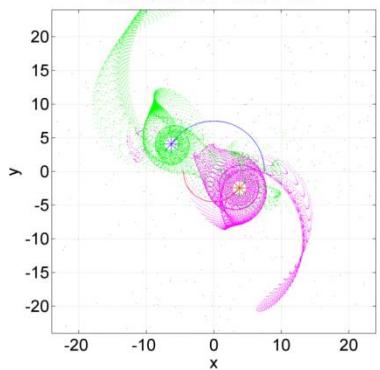
M1=5, M2=3, T=14.7, t=4.01



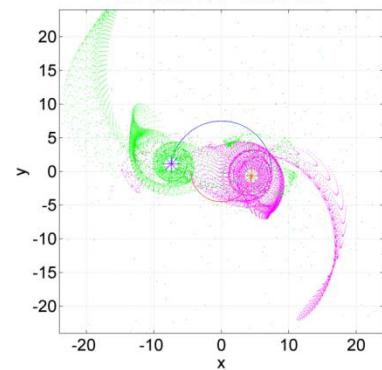
M1=5, M2=3, T=14.7, t=5.01



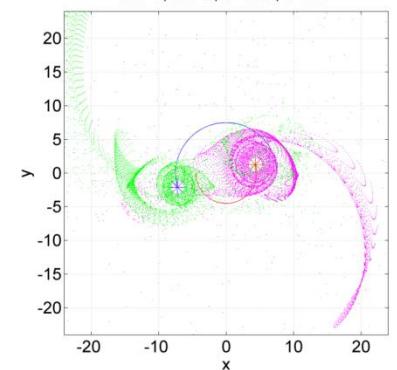
M1=5, M2=3, T=14.7, t=6.01



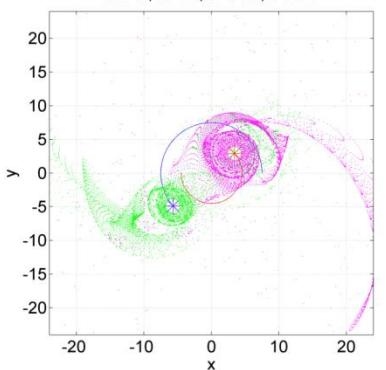
M1=5, M2=3, T=14.7, t=7.01



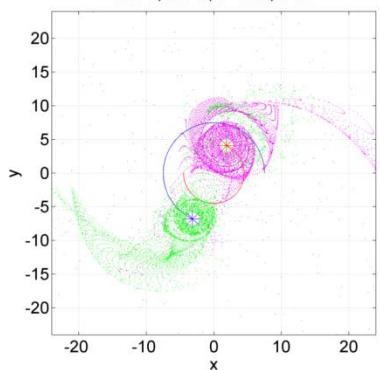
M1=5, M2=3, T=14.7, t=8.01



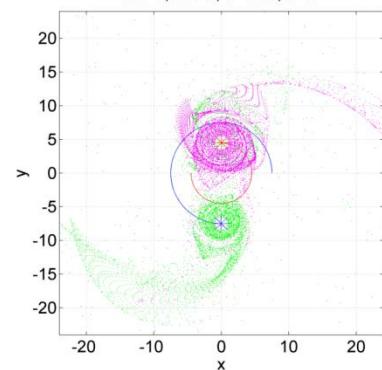
M1=5, M2=3, T=14.7, t=9.01



M1=5, M2=3, T=14.7, t=10



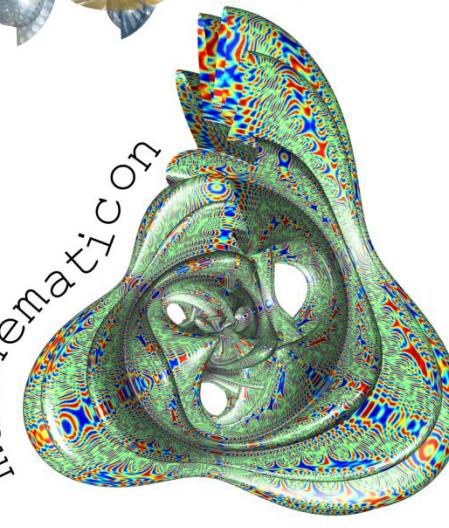
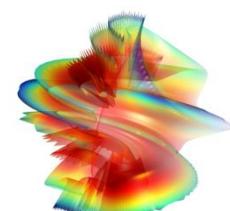
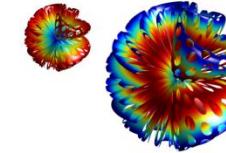
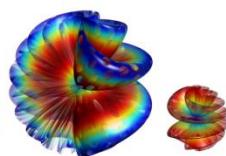
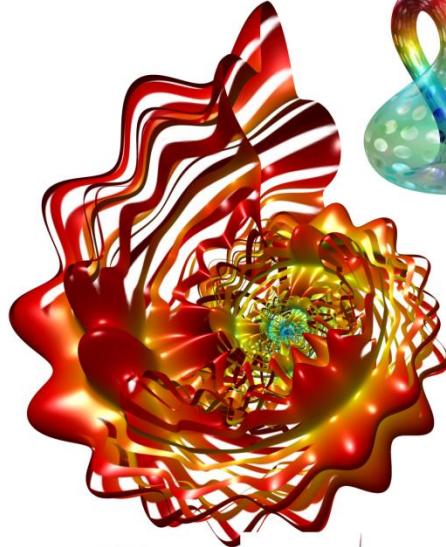
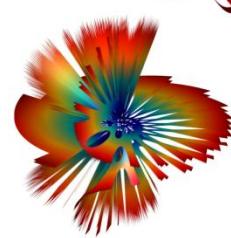
M1=5, M2=3, T=14.7, t=11



A possible explanation for common spiral galactic forms



mathematicon



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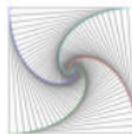
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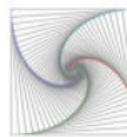
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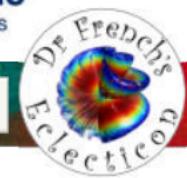
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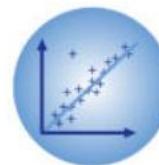
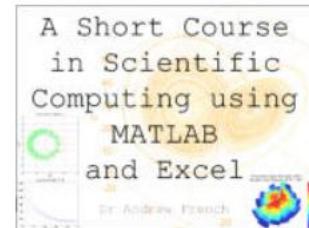
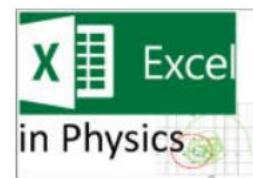
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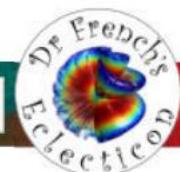
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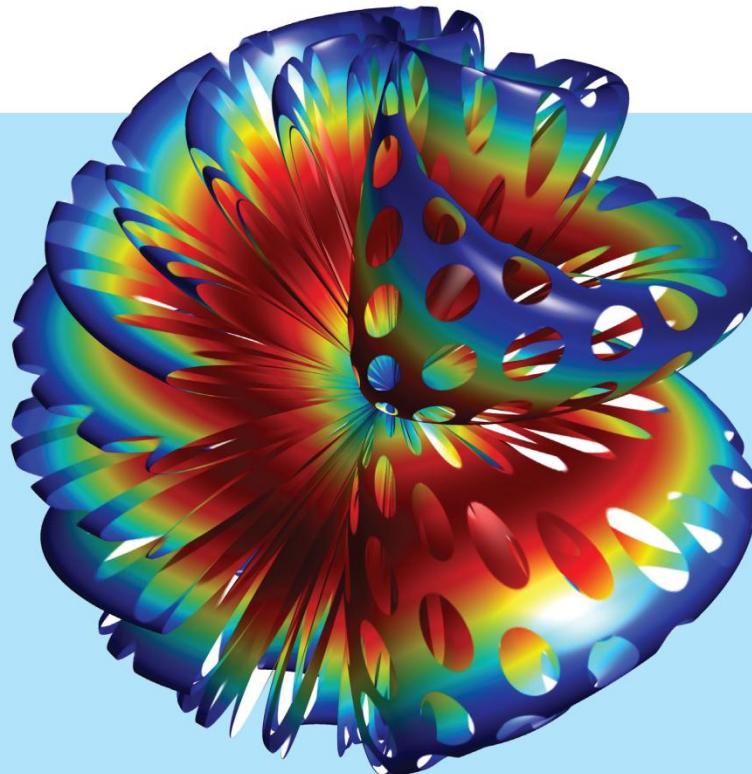
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