

# The Emergence of Patterns in Nature and Chaos Theory

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## 1 Introduction

RYAN

- Fractals occur in nature
  - The definition of a fractal is greatly concerned with its dimension so we discuss that
  - Linear Regression can be used to measure dimension so we implement that
- My Fractal is an example of why these things occur in nature
- Prove the Fibonacci Numbers, show the relationship between
  - MCT approach
  - ODEs
- The Fibonacci numbers (Veritasium), by logistic regression, are connected with:
- Julia Set
  - Mandelbrot
  - So we solve the fractal dimension of these

## 2 Fractals

### 2.1 Definition of a Fractal

RYAN

Benoît Mandelbrot coined the term fractal in 1975 [12] and defined it his 1982 book *The Fractal Geometry of Nature* [25, p. 15] :

*A fractal is by definition a set for which the Hausdorff Besicovitch dimension strictly exceeds the topological dimension.*

*a Every set with a noninteger  $D$  is a fractal.*

The topological dimension is a strictly integer value that describes the natural dimension used to describe a shape [33], for example the *Koch Snowflake* (shown in figure 2) is composed of just a line, so its topological dimension would simply be 1, its *fractal dimension* however is shown to be  $\frac{\ln(4)}{\ln(3)}$  at (??) in §2.3.1.

Many authors seem to accept this earlier definition (see e.g. [37, §2.2] and [36, §2.1]), this definition however does not capture many edge-case fractals [4, p. VII] and in reprints of *The Fractal Geometry of Nature* Mandelbrot himself commented that in hindsight it may have been more appropriate [25, p. 459]:

/to leave the term “fractal” without a pedantic definition, to use “fractal dimension” as a generic term applicable to all the variants in Chapter 39, and to use in each specific case whichever definition is the most appropriate./

Gerald Edgar, in his 2008 book *Measure, topology, and fractal geometry* rejected this view because “a term without a ‘pedantic definition’ cannot be studied mathematically” [4, p. VII] and presented a more robust definition in Ch. 6 of that book, it was however accepted that the loose definition of fractal dimension is convenient and was indeed adopted in that work.

Although reviewing the precise definition of a fractal would have been very interesting, without a cursory knowledge of fractals generally this would have been very time consuming and outside the scope of this report <sup>1</sup>. no strict definition will be used for fractals, but, guiding principles implemented by other authors will be used.

Some authors simply define a fractal as a shape that *shows irregularities at all scales* [13, p. 1] and in his 2003 book, *Fractal Geometry*, Falconer it is more convenient to describe a fractal by a list of properties characteristic of such shapes <sup>2</sup> because of the difficulty in defining a fractal in a way that can encompass all edge cases [6, p. xxv]:

- Detail at all scales
- Cannot be described in a traditional geometric way
- May have some form of approximate self similarity
- Usually the fractal dimension is greater than its topological dimension
- In many cases defined very simply, perhaps recursively

This will be the approach adopted in this report.

It’s interesting to note that many authors to refer to complex natural shapes as fractals, such as coastlines (see e.g. [16, 39, 38]) much in the spirit of Mandelbrot’s paper *How long*

<sup>1</sup>Mandelbrot also discussed fractals of a Euclidean and Reimannian nature, [25, p. 361], this again is interesting but too specific for the broad nature of our investigation

<sup>2</sup>Much like the definition of life in the field of biology

is the *Coastline of Britain* [24], although he coined the term fractal many years after this paper, presumably he might have had this in mind <sup>3</sup> when framing the definition so this issue in clearly defining what a fractal is appears on the surface to be a purely mathematical one (as opposed to a practical or applied one).

The Wikipedia page on fractals [9] also points out that a fractal is nowhere differentiable, this would be because a fractal is nowhere smooth, which I think personally is quite a distinguishing feature.

## 2.2 Fractals Generally

JAMES

Dimension is the main defining property of a fractal. As aforementioned above, the Hausdorff dimension is a unique number in that, if we take some shape in  $\mathbb{R}^n$ , and the Hausdorff dimension converges to some number, then the dimension of the shape is given by that number. Otherwise, it will equal 0 or  $\infty$ . For example, if we want to evaluate the dimension of a square and we use a 1-Dimensional shape as the cover set to calculate the Hausdorff dimension, we will get  $\infty$ . On the other hand, if we do the same with a 3-Dimensional shape, we will get 0. And finally if we use a 2-Dimensional shape, the Hausdorff dimension will evaluate to 2. This same notion is important when computing the dimension of a more complex shape such as the Koch snowflake.

To define a fractal, we must define its dimension. Whilst some research states that a fractal has a non-integer dimension, this is not true for all fractals. Although, most fractals like the Koch snowflake do in fact have non-integer dimensions, we can easily find a counter example namely, the Mandelbrot set. The Mandelbrot set lies in the same dimension as a square, a 2-Dimensional shape. However, we give recognition to the complexity and roughness of the Mandelbrot set which clearly distinguishes itself from a square. Beneath the Mandelbrot set's complexity are exact replicates of the largest scaled Mandelbrot set, i.e a self similar shape. Furthermore, although the Mandelbrot set has an integer dimension, the self similarity and complexity is what also defines its fractal nature.

## 2.3 Fractal Dimension

The concept of a non-integer dimension may at first seem odd, particularly given that the familiar definition from linear algebra (concerned with the number of vectors within a basis for a vector space [19]) is strictly an integer value, but in the early 20<sup>th</sup> century mathematicians recognised the shortcomings of this definition [25, Ch. 3].

In this section we hope to convince the reader that there is grounds for extending the definition of dimension and as a matter of fact many definitions for non-integer dimensions of a shape have been proposed (see generally [25, Ch. 39] and [13, §1.3]) of these the *Hausdorff Dimension* (and corresponding *Hausdorff Measure*) is considered to be the most

<sup>3</sup>Mandelbrot also spent much time looking at the roughness of financial markets and so presumably may have had that in mind as well, see e.g. [12, 26]

important and mathematically robust [6, p. 27], while the box counting dimension has the most practical applications in science [31, p. 192].

The Hausdorff dimension is more like counting balls than boxes and is identical to the Hausdorff dimension in many cases, it's more general but harder to define [33]. An extension to the work of this report would be to show the mathematical connections between the Hausdorff Dimension and box counting dimension with respect to the fractals generated and measured.

### 2.3.1 Topological Equivalence

Topology is an area of mathematics concerned with ideas of continuity through the study of figures that are preserved under homeomorphic transformations [11], where two figures are said to be homeomorphic if there is a continuous bijective mapping between the two shapes [31, p. 105].<sup>4</sup>

So for example deforming a cube into a sphere would be homeomorphic, but deforming a sphere into a torus would not, because the the surface of the shape would have to be compromised to acheive that.

As mentioned above, historically, the concept of dimension was a difficult problem with a tenuous definition. Although an inuitive definition related the dimension of a shape to the number of parameters needed to describe that shape, this definition is not sufficient to be preserved under a homeomorphic transform.

Consider the koch fractal and snowflake in figures 1 and 2, at each iteration the perimeter is given by  $p_n = \left(\frac{4}{3}\right) p_{n-1}$  and the number of edges by:

$$N_n = N_{n-1} \cdot 4 \quad (1)$$

$$= 3 \cdot 4^n \quad (2)$$

If the length of any individual side was given by  $l$  and scaled by some value  $s$  then the length of each individual edge would be given by:

$$l = \frac{s \cdot l_0}{3^n} \quad (3)$$

The total perimeter would be given by:

---

<sup>4</sup>For further reading on this topic see [31, p. 106]

$$p_n = N_n \times l \quad (4)$$

$$= 3 \cdot 4^n \times \frac{s \cdot l_o}{3^n} \quad (5)$$

$$= 3 \cdot s \cdot l_o \left(\frac{4}{3}\right)^n \quad (6)$$

$$\Rightarrow p_n \cdot s \propto \left(\frac{4}{3}\right)^n \quad (7)$$

$$\Rightarrow n = \frac{\log(4)}{\log(3)} \approx 1.26 \quad (8)$$

This means that if the koch snowflake is scaled by any factor, the resulting perimeter of the snowflake will not be linearly proportional to the scaling factor, as would be the case with an ordinary shape such as a square or a circle, it will instead be proportional to 1.26, this should hopefully motivate the need to more clearly define both the concept of measure (in this case the perimeter<sup>5</sup>) and dimension.

To clarify the koch snowflake, is defined such that there are no edges, every point on the “curve” is the vertex of an equilateral triangle, this shape has no smooth edges.

See [35, p. 414] for working.

This approach of considering the scaling factor of a deterministic fractal is known as the similarity dimension [35, p. 413] and should be equal to the Hausdorff and box counting dimensions for most fractals. For fractals that aren’t so obviously self similar it won’t be feasible however, [22, p. 393] for example with the julia set or the fractal or a coastline it is not immediately clear if the the dimension would be constant at all scales<sup>6</sup>.

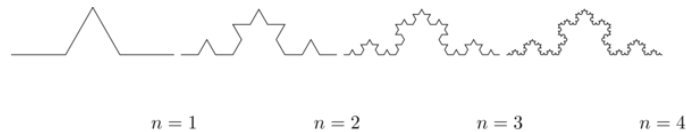


Figure 1: Progression of the Koch Snowflake

### 2.3.2 Hausdorff Dimension

RYAN

### 2.3.3 Hausdorff Measure

<sup>5</sup>Grant Sanderson equates the measure of a fractal as analogous to mass, which is a very helpful way comparison [33]

<sup>6</sup>It is indeed shown to be mostly constant at all scales in section §2.5.1

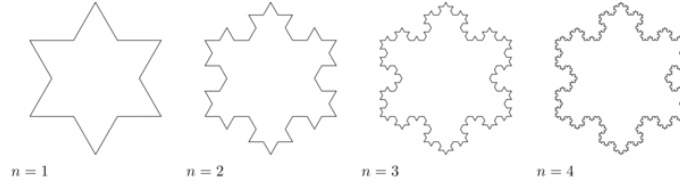


Figure 2: Progression of the Koch Snowflake

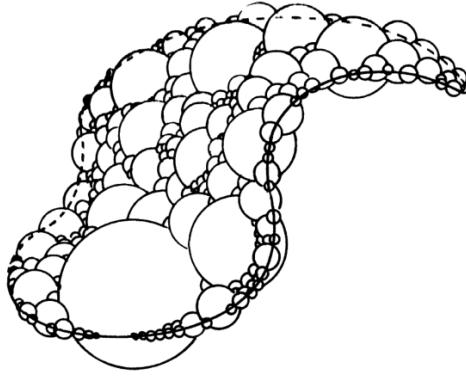


Figure 3: The Hausdorff Measure, in this case area, of an arbitrary surface approximated by the cross section of little balls of diameter  $< \delta$ , this is reproduced from *Measure, Topology and Fractal Geometry* [4, p. 166] because it so elegantly illustrates the concept of the Hausdorff Measure.

is said to be a  $\delta$ -cover of  $F$ , more rigorously,  $G$  is a  $\delta$ -cover of  $F$  if: <sup>9</sup>

$$F \subset \bigcup_{U \in B} (U) \quad : \quad 0 \leq |U| \leq \delta \quad (9)$$

<sup>7</sup>See §7.3 for further reading.

<sup>8</sup>A subset of euclidean space could be interpreted as an uncountable set containing all points describing that region

<sup>9</sup>Falconer defines this as  $\bigcup_{i=1}^{\infty} [6, \S 2.1]$ , presumably treating any index value greater than the cardinality of the set as  $\emptyset$ , this is particularly ambiguous and we have avoided it, an alternative way to present that might be  $\bigcup_{i=0}^{\#G}$  where  $\#G$  denotes the cardinality of  $G$  (or  $\infty$  if it is uncountable). The use of  $\#\square$  to denote cardinality was introduced by Knuth in *Concrete Mathematics* [14] and is convenient in that it avoids any ambiguity with diameter ( $|\square|$ ).

The Hausdorff dimension depends first on a rigorous definition of measure, this is distinct from the box counting approach in that it is more mathematically rigorous, it is however complex and in practice this report will be concerned with implementing the box counting dimension. <sup>7</sup>

Let  $F$  be some arbitrary subset of euclidean space  $\mathbb{R}^n$ , <sup>8</sup>

Let  $U$  be a subset of euclidean space  $\mathbb{R}^n$  such that the diameter is defined as the greatest distance between any of the points:

$$|U| = \sup (\{|x - y| : x, y \in U\})$$

Consider a collection of these sets,  $G = \{U_i : i \in \mathbb{Z}^+\}$  such that each element has a diameter less than  $\delta$ .

The motivating idea is that if the elements of  $G$  can be laid on top of  $F$  then  $G$



An example of this covering is provided in figure 4, in that example the figure on the right is covered by squares, which each could be an element of  $\{U_i\}$ , it is important to note, by this definition, that the shapes represented by  $U$  could be any arbitrary figure [6, §2.1] the size of which may vary in size so long as the diameter is less than  $\delta$ .

So for example:

- $F$  could be some arbitrary 2D shape, and  $U_i$  could be a collection of identical squares, OR
- $F$  could be the outline of a coastline and  $U_i$  could be a set of circles, OR
- $F$  could be the surface of a sheet and  $U_i$  could be a set of spherical balls as shown in figure 3
  - Some authors suggest that the Hausdorff Measure is concerned primarily with round covering objects (see e.g. [33]), this is well illustrated by figure 3, however in truth it is merely more convenient to use round shapes for most fractals.
  - The use of balls is a simpler but equivalent approach to the theory [6, §2.4] because any set of diameter  $r$  can be enclosed in a ball of radius  $\frac{r}{2}$  [5, p. 166]
- $F$  could be a more abstracted figure like figures 4 or 5 and  $\{U_i\}$  a collection of various different lines, shapes or 3d objects.

The Hausdorff measure is concerned with only the diameter of each element of  $\{U_i\}$  and considers  $\sum_{U \in G} [|U|^s]$  where each element  $U \in G$  is arranged so as to minimize the value of the summation [6, p. 27], the  $\delta$ -Hausdorff is hence defined, for various dimensions  $s$ :

$$\mathcal{H}_\delta^s(F) = \inf \left\{ \sum_{U \in G} |U|^s : \{U_i\} \text{ is a } \delta\text{-cover of } F \right\}, \quad \delta, s > 0 \quad (10)$$

The value of  $s$  can be different regardless of the dimension of  $F$ , for example if  $F$  was an arbitrary 2D shape the value of  $\mathcal{H}_\delta^2(F)$  is equivalent to considering the number of shapes  $U \in G$  (e.g. boxes, discs etc.), of diameter  $\leq \delta$  that will cover over a shape as shown in figure 4, the delta Hausdorff measure  $\mathcal{H}_\delta^2(F)$  will be the area of the boxes when arranged in such a way that minimises the area.

As  $\delta$  is made arbitrarily small  $\mathcal{H}_\delta^s$  will approach some limit, in the case of figures 4 and 5 the value of  $\mathcal{H}_\delta^2$  will approach the area of the shape as  $\delta \rightarrow 0$  and so the  $s^{th}$  dimensional Hausdorff measure is given by:

$$\mathcal{H}^s = \lim_{\delta \rightarrow 0} (\mathcal{H}_\delta^s) \quad (11)$$

This is defined for all subsets of  $\mathbb{R}^n$  for example the value of  $\mathcal{H}^2$  corresponding to figure 5 will be limit that boxes would approach when covering that area, which would be the area of the shape  $(4 \times 1^2 + 4 \times \pi \times \frac{1}{2^2} + \frac{1}{2} \times 1 \times \sin \frac{\pi}{3})$ .

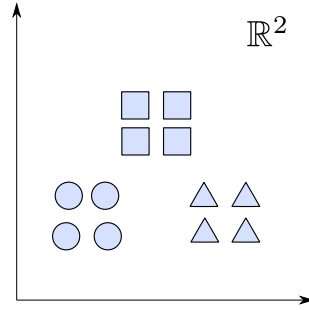


Figure 5: A disconnected subset of  $\mathbb{R}^2$ , the squares have a diameter of  $\sqrt{2}$ , the circles 1 and the equilateral triangles 1.

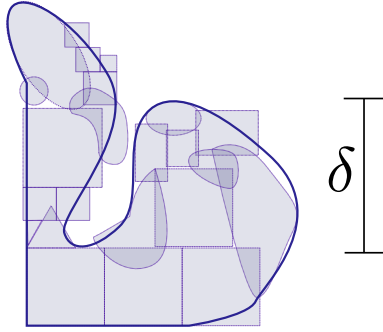


Figure 4: The blue outline corresponds to some  $F \subset \mathbb{R}^2$ , covered by various grey objects, each of which represent an element from the set  $U_i$ . The grey shapes all have a diameter less than  $\delta$  and so this  $\bigcup [U_i]$  would be a  $\delta$ -covering of  $F$ .

### Lower Dimension Hausdorff Measurements

**Examples** Consider again the example of a 2D shape, the value of  $\mathcal{H}^1$  would still be defined by (10), but unlike  $\mathcal{H}^2$  in §2.3.3 the value of  $|U_i|^1$  would be considered as opposed to  $|U_i|^2$  (i.e. the diameter as opposed to the diameter squared).

As  $\delta$  is made arbitrarily small the boxes<sup>10</sup> that cover the shape are made also to be arbitrarily small. Although the area of the boxes must clearly be bounded by the shape of  $F$ , if one imagines an infinite number of infinitely dense lines packing into a 2D shape with an infinite density it can be seen that the total length of those lines will be infinite and so the limit in (11)

will increase without bound.

To build on that same analogy, another way to imagine this is to pack a 2D shape with straight lines, the total length of all lines will approach the same value as the length of the lines of the squares as they are packed infinitely densely. Because lines cannot fill a 2D shape, as the density of the lines increases, the overall length will increase without bound.

This is consistent with fractals as well, consider the koch snowflake introduced in section 2.3.1 and shown in figure 1, the dimension of this shape, as shown in §2.3.1 is greater

<sup>10</sup>Even though  $U$  may contain a variety of shapes, (10) is concerned only with the power of there diameter, so in this sense the limit is concerned only with boxes corresponding to the diameter of the elements of  $U$

than 1, and the number of lines necessary to describe that shape is also infinite because every point of the “curve” is a point of an equilateral triangle.

**Formally** If the dimension of  $F$  is less than  $s$ , the Hausdorff Measure will be given by:

$$\dim(F) < s \implies \mathcal{H}^s(F) = \infty \quad (12)$$

**Higher Dimension Hausdorff Dimension** For small values of  $s$  (i.e. less than the dimension of  $F$ ), the value of  $\mathcal{H}^s$  will be  $\infty$ .

Consider some value  $s$  such that the Hausdorff measure is not infinite, i.e. values of  $s$ :

$$\mathcal{H}^s = L \in \mathbb{R}$$

Consider a dimensional value  $t$  that is larger than  $s$  and observe that:

$$\begin{aligned} 0 < s < t \implies \sum_i [U_i]^t &= \sum_i [U_i]^{t-s} \cdot [U_i]^s \\ &\leq \sum_i [\delta^{t-s} \cdot [U_i]^s] \\ &= \delta^{t-s} \sum_i [[U_i]^s] \end{aligned}$$

Now if  $\lim_{\delta \rightarrow 0} [\sum_i [U_i]^s]$  is defined as a non-infinite value:

$$\lim_{\delta \rightarrow 0} \left( \sum_i [U_i]^t \right) \leq \lim_{\delta} \left( \delta^{t-s} \sum_i [[U_i]^s] \right) \quad (13)$$

$$\leq \lim_{\delta \rightarrow 0} (\delta^{t-s}) \cdot \lim_{\delta \rightarrow 0} \left( \sum_i [[U_i]^s] \right) \quad (14)$$

$$\leq 0 \quad (15)$$

and so we have the following relationship:

$$\mathcal{H}^s(F) \in \mathbb{R}^+ \implies \mathcal{H}^t(F) = 0 \quad \forall t > s \quad (16)$$

Hence the value of the  $s$ -dimensional *Hausdorff Measure*,  $s$  is only a finite, non-zero value, when  $s = \dim_H(F)$ .

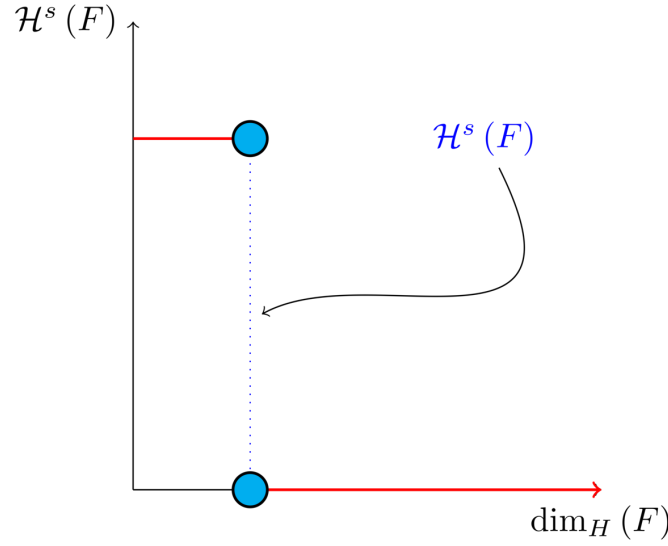


Figure 6: The value of the  $s$ -dimensional *Hausdorff Measure* of some subset of *Euclidean space*  $F \in \mathbb{R}^n$  is 0 or  $\infty$  when the dimension of  $F$  is not equal to  $s$ .

### 2.3.4 Hausdorff Dimension

The value  $s$  at which  $\mathcal{H}^s$  (16) changes from  $\infty$  to 0, shown in figure 6, is the defined to be the *Hausdorff Dimension* [6, §2.2], it is a generalisation of the idea of dimension that is typically understood with respect to ordinary figures.

### 2.3.5 Box Counting Dimension

JAMES

While the Hausdorff dimension is the first formal definition to measure the roughness of a fractal, there are several other definitions of dimension that have stemmed from this. Namely, the box-counting dimension. The box counting method is widely used as it is relatively easy to calculate [6, p. 41] and in many cases is equal to the *Hausdorff Dimension* [27, p. 11] (see generally [23]). The box-counting dimension is defined as the following from [7]:

Let  $F$  be any non-empty bounded subset of  $\mathbb{R}^n$  and let  $N_\delta(F)$  be the smallest number of sets of diameter at most  $\delta$  which can cover  $F$ . The *lower* and *upper* box-counting dimensions of  $F$  respectively are defined as

$$\underline{\dim}_B F = \liminf_{\delta \rightarrow 0} \frac{\ln N_\delta(F)}{-\ln \delta}$$

$$\overline{\dim}_B F = \limsup_{\delta \rightarrow 0} \frac{\ln N_\delta(F)}{-\ln \delta}$$

When the *lower* and *upper* box-counting dimensions of  $F$  are equal, then

$$\dim_B F = \lim_{\delta \rightarrow 0} \frac{\ln N_\delta(F)}{-\ln \delta}$$

For example, suppose we had a square with side length 1 and we use smaller squares of side length  $\frac{1}{\delta}$  to cover the larger square. This would mean that one side of the large square would need  $\delta \frac{1}{\delta}$  small squares, and so to cover the entire square, one would need  $n^2$  small squares, i.e.  $N_{\frac{1}{n}}(F) = n^2$ . Now, substituting these values into the box-counting definition, we get:

$$\begin{aligned} \dim_B F &= \lim_{\frac{1}{\delta} \rightarrow 0} \frac{\ln(\delta^2)}{-\ln(\frac{1}{\delta})} \\ &= \lim_{\frac{1}{\delta} \rightarrow 0} \frac{\ln(\delta^2)}{\ln(\delta)} \\ &= \lim_{\frac{1}{\delta} \rightarrow 0} 2 \frac{\ln(\delta)}{\ln(\delta)} \\ &= 2 \end{aligned}$$

Which is expected, because we know that a square is a 2-Dimensional shape. We can apply this same concept to fractals. Consider another example, the Koch Curve, a self similar fractal which we can calculate its dimension and provide a measure of roughness of the curve. If we take a close look at the curve progression in figure 1, the pattern begins with one line segment and the middle third of the line is replaced with two sides of an equilateral triangle with side length  $\frac{1}{3}$ . After this first iteration, the line segment now becomes four line segments. Thus, if we use a square of length  $\frac{1}{3^\delta}$  to cover the  $\delta^{th}$  iteration of the curve, there will be  $4^\delta$  line segments covered.

Let  $F$  be the Koch Curve.

$$\begin{aligned} \dim_B F &= \lim_{\frac{1}{3^\delta} \rightarrow 0} \frac{\ln(4^\delta)}{-\ln(\frac{1}{3^\delta})} \\ &= \lim_{\frac{1}{3^\delta} \rightarrow 0} \frac{\ln(4^\delta)}{\ln(3^\delta)} \\ &= \lim_{\frac{1}{3^\delta} \rightarrow 0} \frac{\ln(4)}{\ln(3)} \\ &= \frac{\ln(4)}{\ln(3)} \end{aligned}$$

## 2.4 Generating Self Similar Fractals

RYAN

See generally [35, Ch. 11] Three ways to generate

1. Chaos Game

2. Iteration Like Matrices and Turtles
3. Testing if each region Belongs
  - (a) Like Julia Set

### 2.4.1 Examples

**Vicsek Fractal** The Vicsek Fractal is self similar, thus we can use it to test our box counting method <sup>11</sup>. The Vicsek Fractal involves a pattern of iterating boxes:

```

1  #-----
2  #--- Function -----
3  #-----
4
5  # n_i+1 = 3n_i ==> n = 3^n
6  function selfRep(ICMat, width)
7      B = ICMat
8      h = size(B)[1]
9      w = size(B)[2]
10     Z = zeros(1, h, w)
11     B = [B Z B ;
12          Z B Z ;
13          B Z B]
14     if (3*w)<width
15         B = selfRep(B, width)
16     end
17     return B
18 end
19
20 #-----
21 #-- Plot -----
22 #-----
23 (mat = selfRep(fill(1, 1, 1), 27)) |> size
24 GR.imshow(mat)
25
26 #-----
27 #-- Similarity Dimension -----
28 #-----
29 # Each time it iterates there are 5 more
30 # but the overall dimensions of the square increases by a factor of 3
31 # so 3^D=5 ==> log_3(5) = log(5)/log(3) = D
32
33 mat2 = selfRep(fill(1, 1, 1), 1000)
34 l2 = sum(mat2)
35 size2 = size(mat2)[1]
36 mat1 = selfRep(fill(1, 1, 1), 500)
37 l1 = sum(mat1)
38 size1 = size(mat1)[1]
39

```

<sup>11</sup>Since the Vicsek fractal is self similar, we know that the dimension will be constant, as opposed to a dimension that slightly varies, hence there is no need for linear regression which would be necessary to measure something like a coastline.

```

40 log(l2/l1)/log(size2/size1)
41 # https://en.wikipedia.org/wiki/Vicsek\_fractal#Construction
42 log(5)/log(3)
43
44
45 ## julia> log(l2/l1)/log(size2/size1)
46 ## 1.4649735207179269

```

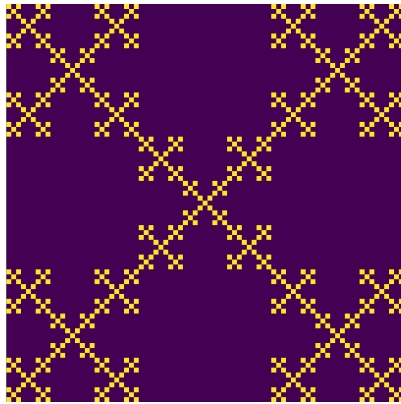


Figure 7: TODO

The above program demonstrates the construction of the Vicsek Fractal and its self-similarity dimension. To do this, we define a recursive function that begins with a 3x3 matrix, where the four corner squares and middle square are set to 1 and the rest is set to 0. The function repeats until it reaches some arbitrary set width. Each time the function iterates, 5 more squares are created, increasing by a factor of 3. We can use this information to calculate the dimension of the Vicsek fractal. Using the box counting method, we get:

$$\begin{aligned}
 5 &= 3^D \\
 D \ln 3 &= \ln 5 \\
 D &= \frac{\ln 5}{\ln 3}
 \end{aligned}$$

**Sierpinski's Carpet** Explained more in the book <sup>12</sup>

**Triangle** Producing the triangle was more difficult

**Chaos Game** This would be more accurate than pascals because there would be know **bias** and the model would be more accurate :

<sup>12</sup>See Ch. 2.7 of [31, Ch. 2.7]

By modifying listing we can get patterns like the cantor dust and sierpinski's carpet shown in figures and .

```
1 if (require("pacman")) {  
2   library(pacman)  
3 }else{  
4   install.packages("pacman")  
5   library(pacman)  
6 }  
7 pacman::p_load(tidyverse)  
  
8  
9  
10 n <- 50000  
11 df <- data.frame("xval"=1:n, "yval"=1:n)  
12  
13 x <- c(runif(1), runif(1))  
14 A <- c(0, 0)  
  
15 B <- c(1, 0)  
16 C <- c(0.5, sin(pi/3))  
17 points <- list()  
18 points <- list(points, x)  
19  
20  
21 for (i in 1:n) {  
  
22   dice = sample(1:3, 1)  
23   if (dice == 1) {  
24     x <- (x + A)/2  
25     df[i,] <- x  
26   } else if (dice == 2) {  
27     x <- (x + B)/2  
28     df[i,] <- x  
  
29   } else {  
30     x <- (x + C)/2  
31     df[i,] <- x  
32   }  
33 }  
34  
35 # df  
  
36  
37 ggplot(df, aes(x = xval, y = yval)) +  
38   geom_point(size = 1, col = "cadet blue") +  
39   theme_classic()
```

Listing 1: R code to construct Sierpinski's triangle through the Chaos Game concept.



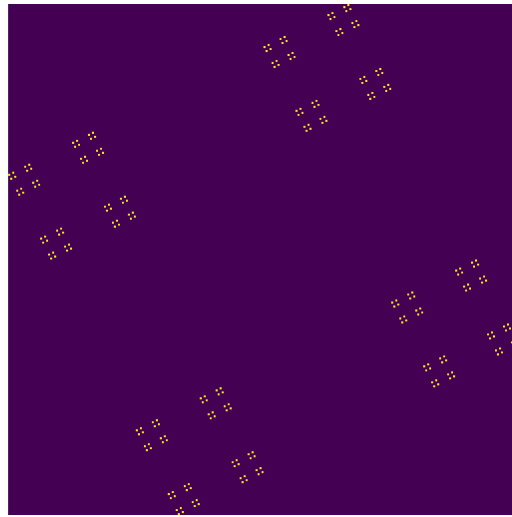
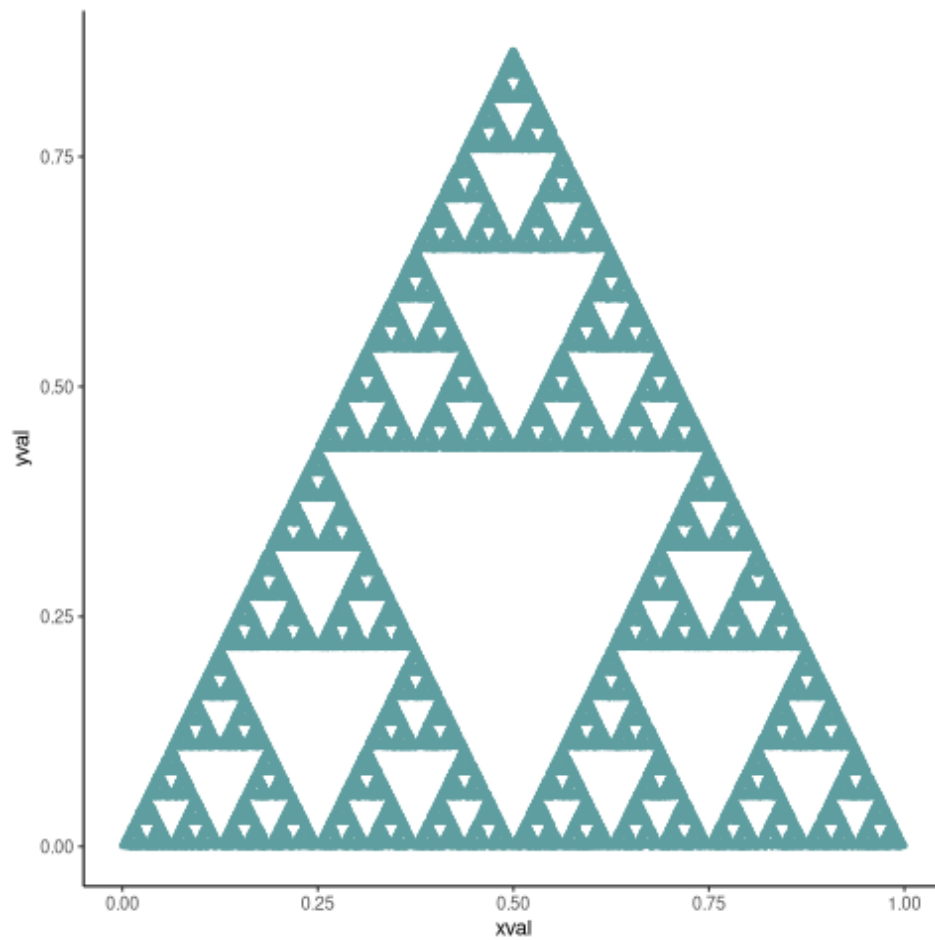


Figure 9: Cantor Dust



```

1 function pascal(n)
2     mat = [isodd(binomial(BigInt(j+i), BigInt(i))) for i in 0:n, j in 0:n]
3     return mat
4 end
5 GR.imshow(pascal(999))
6 GR.savefig("../Report/media/pascal-sierpinsky-triangle.png")
7
8 #-----
9 #-- Calculate Dimension -----
10 #-----
11
12 mat2 = pascal(3000)
13 l2 = sum(mat2)
14 size2 = size(mat2)[1]
15 mat1 = pascal(2000)
16 l1 = sum(mat1)
17 size1 = size(mat1)[1]
18 log(l2/l1)/log(size2/size1)
19 # https://en.wikipedia.org/wiki/Sierpi%C5%84ski_triangle
20 log(3)/log(2)

```

Listing 2: Julia code demonstrating Sierpinski's triangle

### Pascals Triangle

JAMES

1. Motivation Over many centuries, mathematicians have been able to produce a range of patterns from Pascal's triangle. One of which is relevant to the emergence of Sierpinski's triangle. To construct Pascal's triangle it begins with a 1 in the 0<sup>th</sup> (top) row, then each row underneath is made up of the sum of the numbers directly above it, see figure 11. Alternatively, the  $n^{\text{th}}$  row and  $k^{\text{th}}$  column can be written in combinatorics form,  $\binom{n}{k} = \binom{n-1}{k-1} + \binom{n-1}{k}$ .
2. The connection As mentioned before there is one pattern that produces the Sierpinski triangle, namely highlighting all odd numbers in Pascal's triangle. This is equivalent to considering all the numbers in the triangle modulo 2, shown in figure 2.

In figure 2, we can observe that all the highlighted odd numbers begin to form the Sierpinski triangle. Note that this is not the complete Sierpinski's triangle, that would require an infinite number of iterations. Now, we also notice that there are three identical Sierpinski triangles within the larger triangle, each containing the same value modulo 2, at each corresponding row and column.

To prove this, we need to split the triangle into two parts,  $P_n$  denoting the first  $2^n$  rows, i.e. the top "Sierpinski triangle" in figure 2 and  $P_{n+1}$  representing the entire triangle. We must show that any chosen square in  $P_n$  is equal to the corresponding row and column in the lower two triangles of  $P_{n+1}$ , shown in figure 12. This requires an identity that allows us to work with combinations in modulo 2, namely Lucas' Theorem.

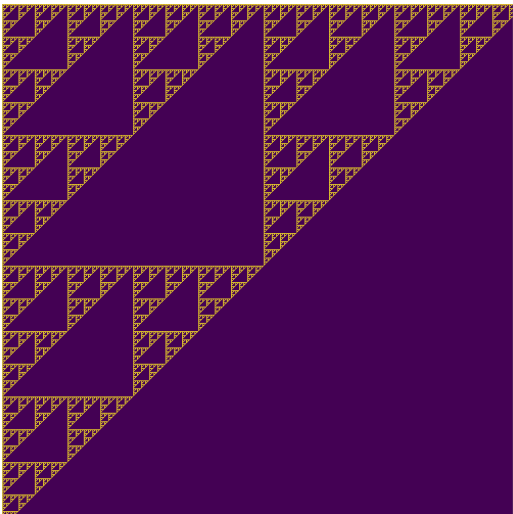


Figure 10: TODO

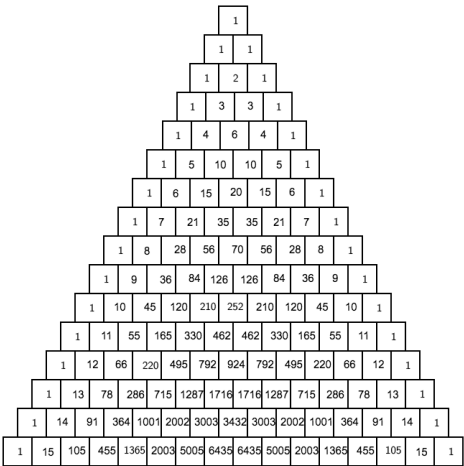


Figure 11: Pascal's triangle

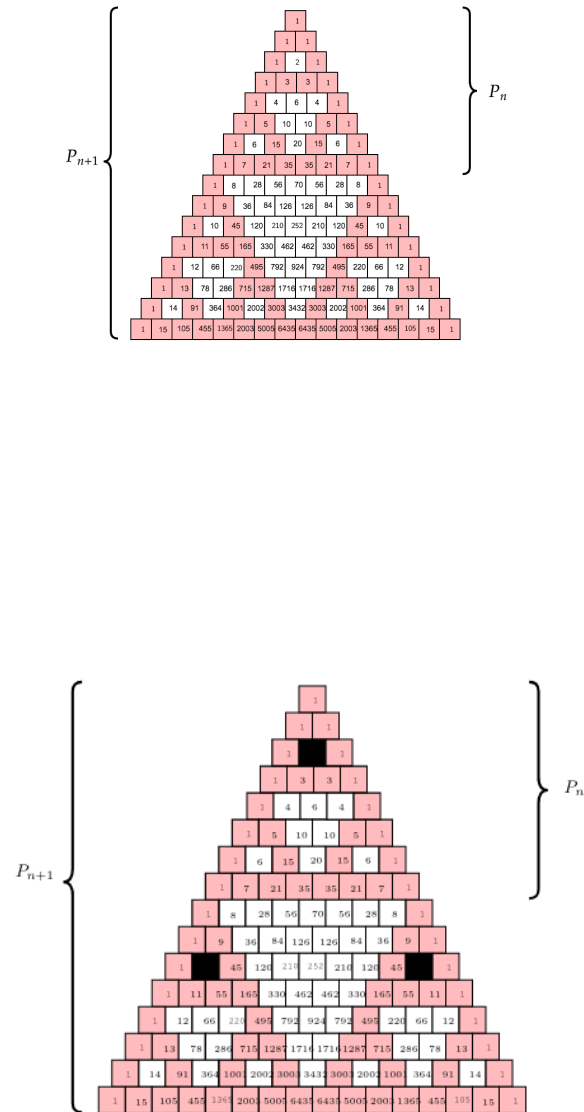


Figure 12: The black squares represent one example of a position on Pascal's triangle that are equivalent modulo 2

**Lucas' Theorem** Let  $n, k \geq 0$  and for some prime  $p$ , we get:

$$\binom{n}{k} = \prod_{i=0}^m \binom{n_i}{k_i} \pmod{p} \quad (17)$$

where,

$$\begin{aligned} n &= n_m p^m + n_{m-1} p^{m-1} + \cdots + n_1 p + n_0, \\ k &= k_m p^m + k_{m-1} p^{m-1} + \cdots + k_1 p + k_0 \end{aligned}$$

are the expansions in radix  $p$ <sup>13</sup>. This uses the convention that  $\binom{n}{k} = 0$  if  $k < n$

Take some arbitrary row  $r$  and column  $c$  in the triangle  $P_n$ . If we add  $2^n$  rows to  $r$ , we will reach the equivalent row and column in the lower left triangle of  $P_{n+1}$ , since there are  $2^n$  rows in  $P_n$ . In the same way, if we add  $2^n$  columns to  $c$  we reach the equivalent row and column in the lower right triangle of  $P_{n+1}$ , leaving us with:

$$\begin{aligned} \text{Top Triangle:} & \quad \binom{r}{c} \\ \text{Bottom-left Triangle:} & \quad \binom{r + 2^n}{c} \\ \text{Bottom-right Triangle:} & \quad \binom{r + 2^n}{c + 2^n} \end{aligned}$$

Using Lucas' theorem, we can prove that the above statements are equivalent.

We can rewrite  $r$  and  $c$  in base 2 notation as follows:

$$\begin{aligned} r &= r_i 2^i + r_{i-1} 2^{i-1} + \cdots + r_1 2 + r_0 = [r_i r_{i-1} \cdots r_1 r_0]_2 \\ c &= c_i 2^i + c_{i-1} 2^{i-1} + \cdots + c_1 2 + c_0 = [c_i c_{i-1} \cdots c_1 c_0]_2 \end{aligned}$$

---

<sup>13</sup>Radix refers to a numerical system which uses some number of digits. Since we are working in modulo 2 for Pascal's triangle, we are only concerned with the numbers 0 or 1, i.e. a radix 2 or a binary numeric system.

$$\begin{aligned}
\binom{2^n + r}{c} \pmod{2} &= \binom{1r_{i-1}r_{i-2} \cdots r_0}{0c_{i-1}c_{i-2} \cdots c_0} \pmod{2} \\
&= \binom{1}{0} \binom{r_{i-1}}{c_{i-1}} \binom{r_{i-2}}{c_{i-2}} \cdots \binom{r_0}{c_0} \pmod{2} \\
&= \binom{r_{i-1}}{c_{i-1}} \binom{r_{i-2}}{c_{i-2}} \cdots \binom{r_0}{c_0} \pmod{2} \\
&= \binom{r}{c} \pmod{2}
\end{aligned}$$

$$\begin{aligned}
\binom{2^n + r}{2^n + c} \pmod{2} &= \binom{1r_{i-1}r_{i-2} \cdots r_0}{1c_{i-1}c_{i-2} \cdots c_0} \pmod{2} \\
&= \binom{1}{1} \binom{r_{i-1}}{c_{i-1}} \binom{r_{i-2}}{c_{i-2}} \cdots \binom{r_0}{c_0} \pmod{2} \\
&= \binom{r_{i-1}}{c_{i-1}} \binom{r_{i-2}}{c_{i-2}} \cdots \binom{r_0}{c_0} \pmod{2} \\
&= \binom{r}{c} \pmod{2}
\end{aligned}$$

Thus,  $\binom{r}{c} = \binom{2^n + r}{2^n + c} \pmod{2}$ , which concludes the proof

3. Comment on the dimension lining up Using the box-counting method, we can evaluate the dimension of Sierpinski's triangle.
4. Fix the value

```
julia> log(l2/l1)/log(size2/size1)
2.082583161459976
```

```
julia> # https://en.wikipedia.org/wiki/Sierpi%C5%84ski_triangle
log(3)/log(2)
1.5849625007211563
```

### 2.4.2 Turtle

Matrices can't explain all patterns, Turtles are useful

#### Dragon Curve

```

1  using Shapefile
2  using Luxor
3  using Pkg
4
5
6  #-----
7  #-- Dragon Curve -----
8  #-----
9
10
11 function snowflake(length, level, Δ, s)
12     scale(s)
13
14     if level == 0
15         Forward(Δ, 100)
16         Turn(Δ, -90)
17         Rotate(90)
18
19     #         Rectangle(□, length, length)
20     return
21     end
22     length = length/9
23
24     snowflake(length, level-1, Δ)
25     Turn(Δ, -60)
26     snowflake(length, level-1, Δ)
27     Turn(Δ, 2*60)
28
29     snowflake(length, level-1, Δ)
30     Turn(Δ, -180/3)
31     snowflake(length, level-1, Δ)
32 end
33
34 @png begin
35     Δ = Turtle()
36     Pencolor(Δ, 1.0, 0.4, 0.2)
37     Penup(Δ)
38
39     Turn(Δ,180)
40     Forward(Δ, 200)
41     Turn(Δ,180)
42     Pendown(Δ)
43
44     levels = 10
45     snowflake(9^(levels), levels, Δ, 1)
46 end 800 800 "./snowFlat600.png"
47
48 #-----
49 #-- Flat Snowflake -----
50 #-----
51
52 function snowflake(length, level, Δ, s)
53     scale(s)

```

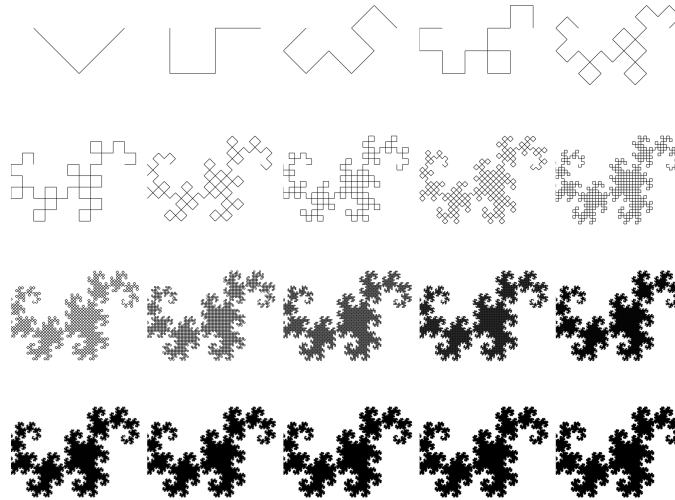


Figure 13: TODO

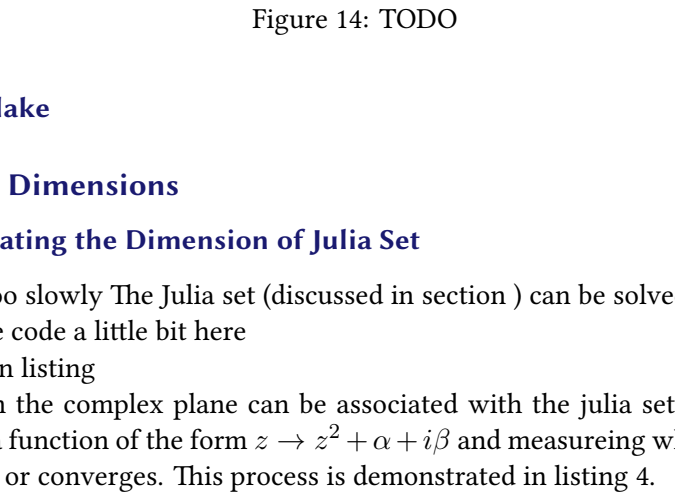


Figure 14: TODO

### Koch Snowflake

## 2.5 Fractal Dimensions

RYAN

### 2.5.1 Calculating the Dimension of Julia Set

It converges too slowly The Julia set (discussed in section ) can be solved by ...

explain the code a little bit here

as shown in listing

A value on the complex plane can be associated with the julia set by iterating that value against a function of the form  $z \rightarrow z^2 + \alpha + i\beta$  and measuring whether or not that value diverges or converges. This process is demonstrated in listing 4.

By associating each value on the complex plane with an element of a matrix an image of this pattern may be produced, see for example figure RABBIT

So I run the code shown in listing ?? which calls a file `./Julia-Set-Dimensions-functions.jl` which is shown in listing ?? which returns the values shown in table 1.

```
1 @time include("./Julia-Set-Dimensions-functions.jl")
2
3 #####
4 #### Investigate Plot #####
5 #####
6
```



```

1  #!/bin/julia
2  function juliaSet(z, num, my_func, boolQ=true)
3      count = 1
4      # Iterate num times
5      while count ≤ num
6          # check for divergence
7          if real(z)^2+imag(z)^2 > 2^2
8              if(boolQ) return 0 else return Int(count) end
9          end
10
11         #iterate z
12         z = my_func(z) # + z
13         count=count+1
14     end
15     #if z hasn't diverged by the end
16     if(boolQ) return 1 else return Int(count) end
end

```

Listing 4: Function that returns how many iterations of a function of is necessary for a complex value to diverge, the julia set is concerned with the function  $z \rightarrow z^2 + \alpha + i\beta$

```

7  f(z) = z^2 -1
8
9  test_mat = make_picture(800,800, z -> z^2 + 0.37-0.2*im)
10 test_mat = make_picture(800,800, z -> z^2 + -0.123+0.745*im)
11 test_mat = make_picture(800,800, f)
12 GR.imshow(test_mat) # PyPlot uses interpolation = "None"
13
14
15 test_mat = outline(test_mat)
16 GR.imshow(test_mat) # PyPlot uses interpolation = "None"
17 # GR.savefig("/home/ryan/Dropbox/Studies/2020Spring/QuantProject/Current/Python-Quant/Problems/fractal-dimensions/media/outline-Julia-set.png")
18
19 ## Return the perimeter
20 sum(test_mat)
21
22
23
24 mat2 = outline(make_picture(9000,9000, f))
25 l2 = sum(mat2)
26 size2 = size(mat2)[1]
27 mat1 = outline(make_picture(10000,10000, f))
28 l1 = sum(mat1)
29 size1 = size(mat1)[1]
30 log(l2/l1)/log(size2/size1)
31 # https://en.wikipedia.org/wiki/Vicsek_fractal#Construction
32 # 1.3934 Douady Rabbit
33 #
34
35
36
37

```

```

38
39 using CSV
40
41 @time data=scaleAndMeasure(9000, 10000 , 4, f)
42 # CSV.read("./julia-set-dimensions.csv", data)
43 # data = CSV.read("./julia-set-dimensions.csv")
44 data.scale = [log(i) for i in data.scale]
45 data.mass = [log(i) for i in data.mass]
46 mod = lm(@formula(mass ~ scale), data)
47 p = Gadfly.plot(data, x=:scale, y=:mass, Geom.point)
48
49 print("the slope is $(round(coef(mod)[2], sigdigits=4))")
50 print(mod)
51 print("\n")
52 return mod
53
54 a = SharedArray{Float64}(10)
55 @distributed for i = 1:10
56     a[i] = i
57 end
58
59 # import Gadfly
60 #
61 # iris = dataset("datasets", "iris")
62 # p = Gadfly.plot(iris, x=:SepalLength, y=:SepalWidth, Geom.point);
63 # img = SVG("iris_plot.svg")
64 # draw(img, p)
65
66
67 # The trailing `;` supresses output, equivalently:
68
69
70
71 ## Other Fractals to look at for this maybe?
72 # GR.imshow(test_mat) # PyPlot uses interpolation = "None"
73 # GR.imshow(make_picture(500, 500, z -> z^2 + 0.37-0.2*im)) # PyPlot uses
74   ↳ interpolation = "None"
75 # GR.imshow(make_picture(500, 500, z -> z^2 + 0.38-0.2*im)) # PyPlot uses
76   ↳ interpolation = "None"
77 # GR.imshow(make_picture(500, 500, z -> z^2 + 0.39-0.2*im)) # PyPlot uses
78   ↳ interpolation = "None"

```

```

1 using GR
2 using DataFrames
3 using Gadfly
4 using GLM
5 using SharedArrays
6 using Distributed
7
8 #####
9 ### Julia / MandelBrot Functions #####
10 #####
11
12 """
13 # Julia Set
14 Returns how many iterations it takes for a value on the complex plane to diverge
15 under recursion. if `boolQ` is specified as true a 1/0 will be returned to

```

```

16 indicate divergence or convergence.
17
18 ## Variables
19 - `z`
20   - A value on the complex plane within the unit circle
21 - `num`
22   - A number of iterations to perform before conceding that the value is not
23     divergent.
24 - `my_func`
25   - A function to perform on `z`, for a julia set the function will be of the
26     form `z -> z^2 + a + im*b`
27   - So for example the Douady Rabbit would be described by `z -> z^2
    ↪ -0.123+0.745*im`
    """
28
29 function juliaSet(z, num, my_func, boolQ=true)
30     count = 1
31     # Define z1 as z
32     z1 = z
33     # Iterate num times
34     while count ≤ num
35         # check for divergence
36         if real(z1)^2+imag(z1)^2 > 2^2
37             if(boolQ) return 0 else return Int(count) end
38         end
39         #iterate z
40         z1 = my_func(z1) # + z
41         count=count+1
42     end
43     #if z hasn't diverged by the end
44     if(boolQ) return 1 else return Int(count) end
45 end
46
47
48 """
49 # Mandelbrot Set
50 Returns how many iterations it takes for a value on the complex plane to diverge
51 under recursion of \ $z \rightarrow z^2 + z_0$.
52
53 Values that converge represent constants of the julia set that lead to a
54 connected set. (TODO: Have I got that Vice Versa?)
55
56
57 ## Variables
58 - `z`
59   - A value on the complex plane within the unit circle
60 - `num`
61   - A number of iterations to perform before conceding that the value is not
62     divergent.
63 - `boolQ`
64   - `true` or `false` value indicating whether or not to return 1/0 values
65     indicating divergence or convergence respectively or to return the number of
66     iterations performed before conceding no divergence.
67 """
68 function mandelbrot(z, num, boolQ = true)
69     count = 1
70     # Define z1 as z
71     z1 = z
72     # Iterate num times

```

```

73     while count ≤ num
74         # check for divergence
75         if real(z1)^2+imag(z1)^2 > 2^2
76             if(boolQ) return 0 else return Int(count) end
77         end
78         #iterate z
79         z1 = z1^2 + z
80         count=count+1
81     end
82     #if z hasn't diverged by the end
83     return 1 # Int(num)
84     if(boolQ) return 1 else return Int(count) end
85 end
86
87 function test(x, y)
88     if(x<1) return x else return y end
89 end
90
91 #####
92 ##### Build a Matrix Image #####
93 #####
94 #####
95
96 """
97 # Make a Picture
98
99 This maps a function on the complex plane to a matrix where each element of the
100 matrix corresponds to a single value on the complex plane. The matrix can be
101 interpreted as a greyscale image.
102
103 Inside the function is a `zoom` parameter that can be modified for different
104 fractals, for the julia and mandelbrot sets this shouldn't need to be adjusted.
105
106 The height and width should be interpreted as resolution of the image.
107
108 - `width`
109   - width of the output matrix
110 - `height`
111   - height of the output matrix
112 - `myfunc`
113   - Complex Function to apply across the complex plane
114 """
115 function make_picture(width, height, my_func)
116     pic_mat = zeros(width, height)
117     zoom = 0.3
118     for j in 1:size(pic_mat)[2]
119         for i in 1:size(pic_mat)[1]
120             x = (j-width/2)/(width*zoom)
121             y = (i-height/2)/(height*zoom)
122             pic_mat[i,j] = juliaSet(x+y*im, 256, my_func)
123         end
124     end
125     return pic_mat
126 end
127
128 #####
129 ### Make the Outline #####
130 #####

```

```

131 # TODO this should be inside a function
132
133 """
134 # Outline
135
136 Sets all elements with neighbours on all sides to 0.
137
138 - `mat`
139 - A matrix
140   - If this matrix is the convergent values corresponding to a julia set the
141     output will be the outline, which is the definition of the julia set.
142 """
143 function outline(mat)
144     work_mat = copy(mat)
145     for col in 2:(size(mat)[2]-1)
146         for row in 2:(size(mat)[1]-1)
147             ## Make the inside 0, we only want the outline
148             neighbourhood = mat[row-1:row+1,col-1:col+1]
149             if sum(neighbourhood) >= 9 # 9 squares
150                 work_mat[row,col] = 0
151             end
152         end
153     end
154     return work_mat
155 end
156
157 #####
158 ##### Return many Scaled Values #####
159 #####
160
161
162
163
164 function scaleAndMeasure(min, max, n, func)
165     # The scale is equivalent to the resolution, the initial resolution could be
166     # set as 10, 93, 72 or 1, it's arbitrary (previously I had res and scale)
167     # #TODO: Prove this
168
169     scale = [Int(ceil(i)) for i in range(min, max, length=n) ]
170     mass = pmap(s -> sum(outline(make_picture(Int(s), Int(s), func))) , scale)
171
172     data = DataFrame(scale = scale, mass = mass)
173     return data
174 end

```

This returns the Values:

### Using Linear Regression

- Avoiding **Abs** is twice as fast
- Column wise is faster in fortran/julia/R slower in C/Python We have no evidence to show that the dimension will be stable, this is good for coastlines and stuff.

This approach is layed out in [37, p. 30].

scale	mass
500	4834.0
563	5754.0
625	6640.0
688	7584.0
750	8418.0
813	9550.0
875	10554.0
938	11710.0
1000	12744.0

Table 1: TODO

### Performance

- Switching from `abs()` to `sqaured` help
- Taking advantage of multi core processing in loops
- `pmap` was chosen because it scales better for expensive jobs.

Comparison

```

1 function tme()
2   start = time()
3   data = scaleAndMeasure(900, 1000, 9)
4   length = time() - start
5   print(length, "\n")
6   return length
7 end
8 times = [tme() for i in 1:10 ]

```

Function	Mean Time
<code>pmap</code>	2.2825

## 3 Connecting Fractals to Natural Processes

RYAN

My fractal really shows many unique patterns

If it is scaled by  $\varphi$  then the boxes increase two fold.

We know the dimension will be constant because the figure is self similar, so we have:

$$\dim(\text{my\_fractal}) = \log_{\varphi} = \frac{\log \varphi}{\log 2}$$

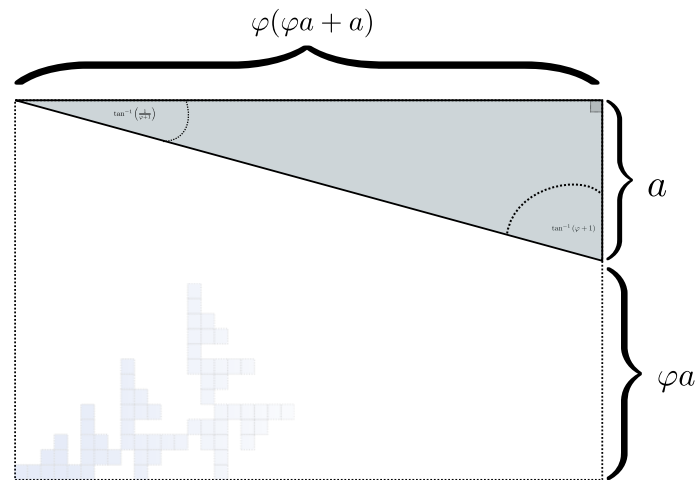


Figure 15: TODO

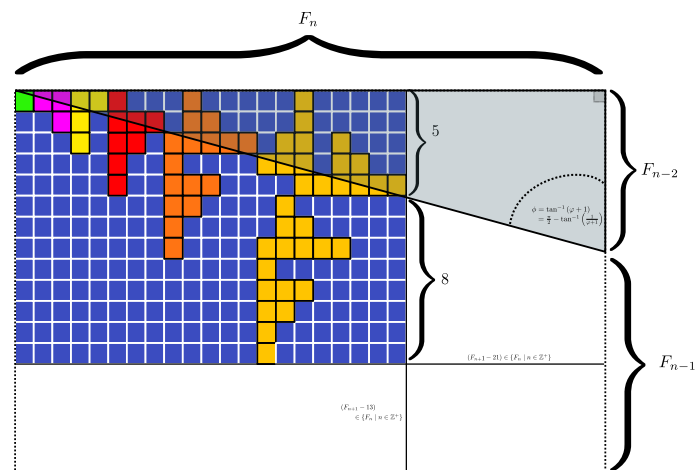


Figure 16: TODO

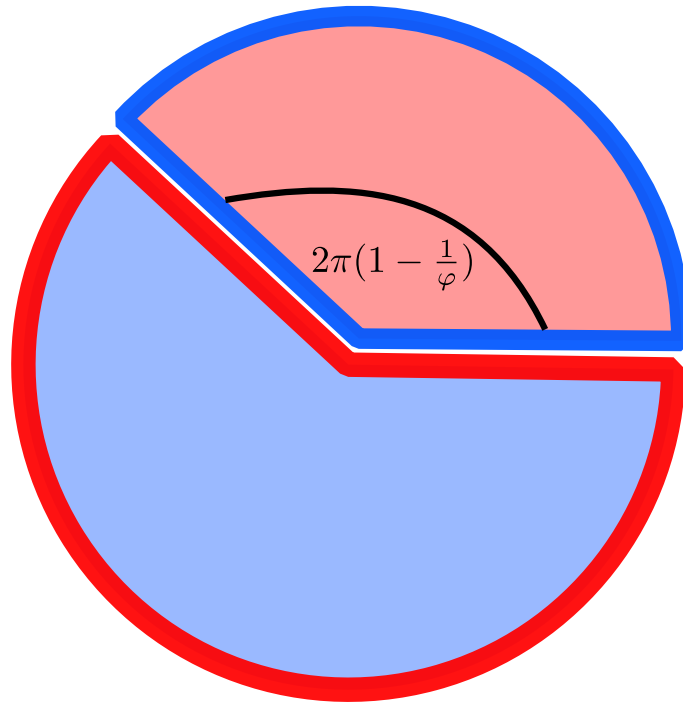


Figure 17: TODO

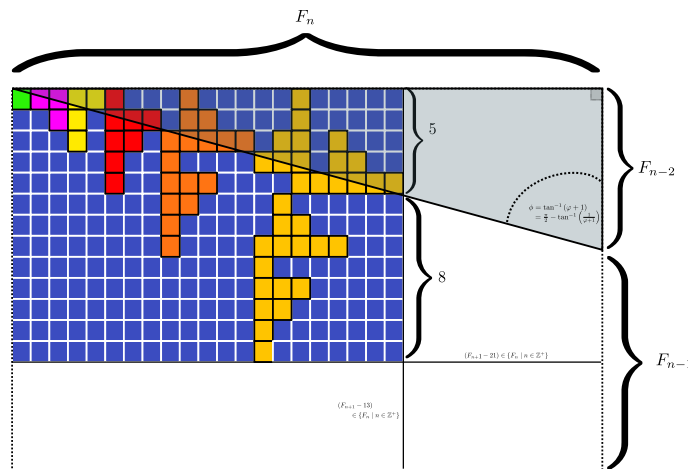


Figure 18: TODO



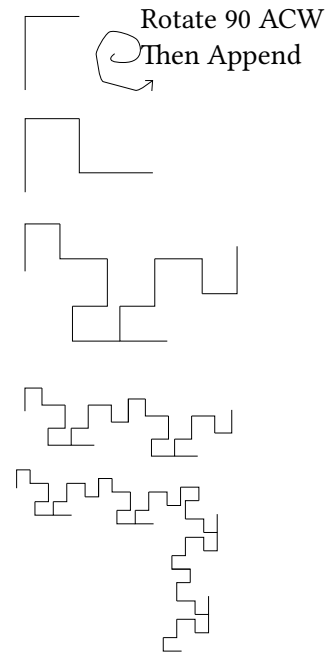


Figure 19: TODO

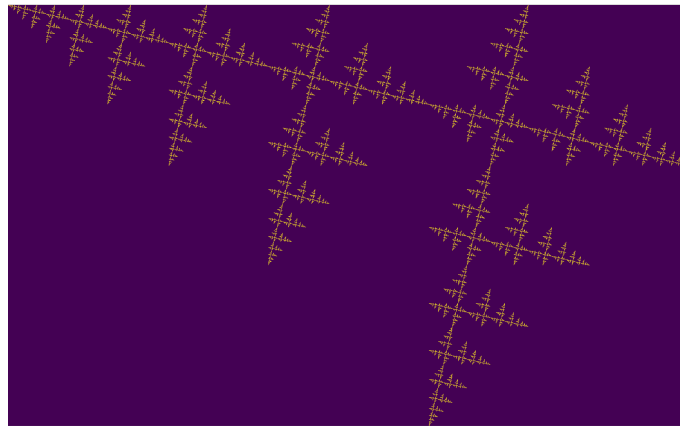


Figure 20: Fractal that emerges by Rotating and appending boxes, this demonstrates the relationship between the Fibonacci numbers and golden ratio very well

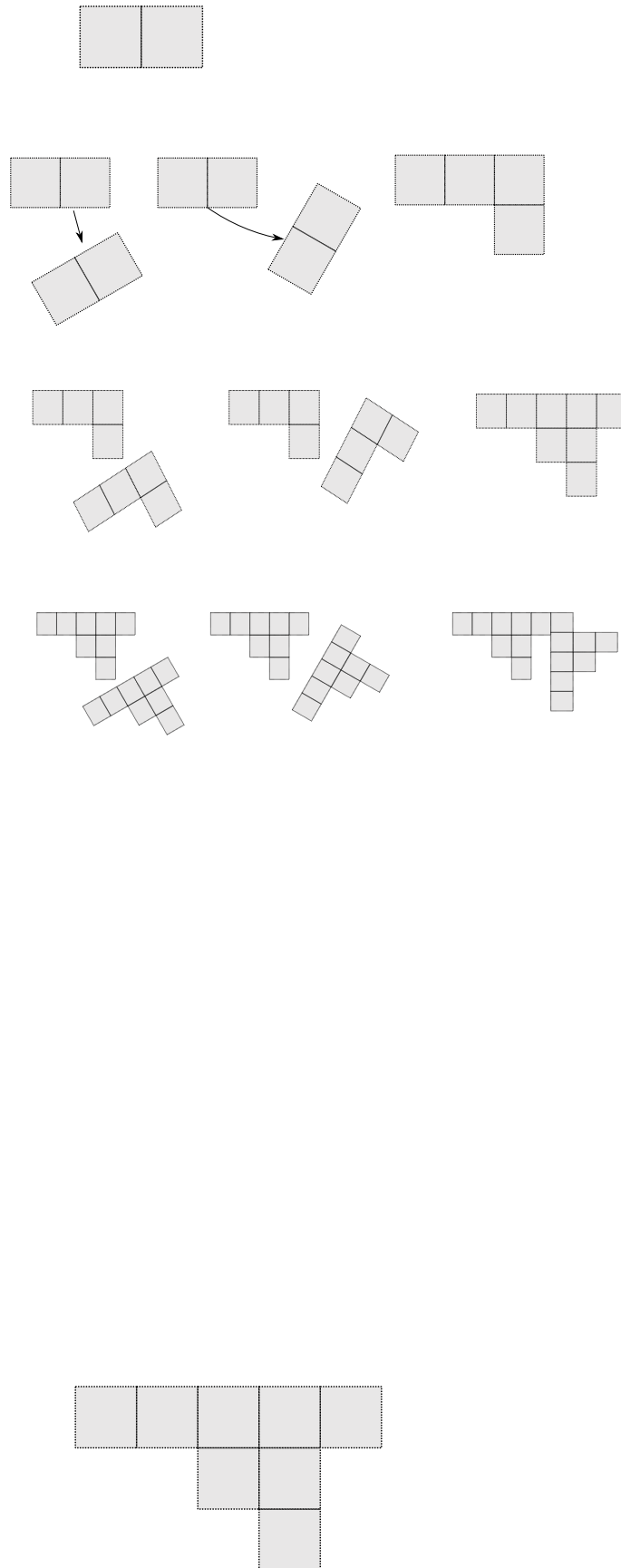


Figure 21: Fractal that emerges by Rotating and appending boxes, this demonstrates the relationship between the Fibonacci numbers and golden ratio very well

### 3.1 Graphics

### 3.2 Discuss Pattern shows Fibonacci Numbers

#### 3.2.1 Angle Relates to Golden Ratio

### 3.3 Prove Fibonacci using Monotone Convergence Theorem

Consider the series:

$$G_n = \frac{F_n}{F_{n-1}}$$

Such that:

$$F_n = F_{n-1} + F_{n-2}; \quad F_1 = F_2 = 1$$

#### 3.3.1 Show that the Series is Monotone

$$\begin{aligned} F_n &> 0 \\ 0 &< F_n \\ \implies 0 &< F_{n-2} + F_{n-1} \quad \forall n > 2 \\ F_{n-2} &< F_{n-1} \\ \implies F_n &< F_{n+1} \\ F_n &> 0 \\ 0 &< F_n \\ \implies 0 &< F_{n-2} + F_{n-1} \quad \forall n > 2 \\ F_{n-2} &< F_{n-1} \\ \implies F_n &< F_{n+1} \end{aligned}$$

#### 3.3.2 Show that the Series is Bounded

#### 3.3.3 Find the Limit

$$\begin{aligned} G &= \frac{F_n + F_{n+1}}{F_{n+1}} \\ &= 1 + \frac{F_{n-1}}{F_n} \end{aligned}$$

Recall that  $F_n > 0 \forall n$

$$\begin{aligned} &= 1 + \frac{1}{|G|} \\ \implies 0 &= G^2 - G + 1; \quad G > 0 \\ \implies G &= \varphi = \frac{\sqrt{5} - 1}{2} \quad \square \end{aligned}$$

### 3.3.4 Comments

The Fibonacci sequence is quite unique, observe that:

This can be rearranged to show that the Fibonacci sequence is itself when shifted in either direction, it is the sequence that does not change during recursion.

$$F_{n+1} - F_n = F_{n-1} \quad \forall n > 1$$

This is analogous to how  $e^x$  doesn't change under differentiation:

$$\frac{d}{dx}(e^x) \dots$$

or how 0 is the additive identity and it shows why generating functions are so useful. Observe also that

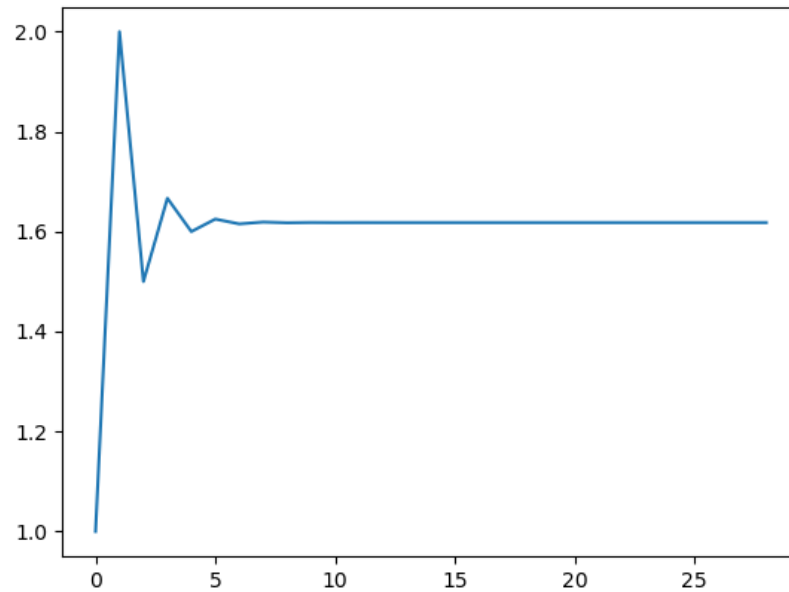
$$\begin{aligned} \lim_{n \rightarrow \infty} \left[ \frac{F_n}{F_{n-1}} \right] &= \varphi \\ \lim_{n \rightarrow \infty} \left[ \frac{F_n}{F_{n-1}} \right] &= \psi \\ \varphi - \psi &= 1 \\ \varphi \times \psi &= 1 \\ \frac{\psi}{\varphi} &= \frac{1}{\varphi^2} = \frac{1}{1 - \varphi} = \frac{1}{2 - \varphi} = \frac{2}{3 - \sqrt{5}} \end{aligned}$$

### 3.3.5 Python

```

1  #+begin_src python
2  import matplotlib.pyplot as plt
3  import sympy
4
5  plt.plot([ sympy.N(sympy.fibonacci(n+1)/sympy.fibonacci(n)) for n in range(1, 30)])
6  plt.savefig("./a.png")

```



### 3.4 Angle is $\tan^{-1} \left( \frac{1}{1-\varphi} \right)$

#### 3.4.1 Similar to Golden Angle $2\pi \left( \frac{1}{1-\varphi} \right)$

### 3.5 Dimension of my Fractal

$\log_{\varphi}(2)$

### 3.6 Code should be split up or put into appendix

```

1 function matJoin(A, B)
2     function nrow(X)
3         return size(X)[1]
4     end
5     function ncol(X)
6         return size(X)[2]
7     end
8     emptymat = zeros(Bool, max(size(A)[1], size(B)[1]), sum(ncol(A) + ncol(B)) )
9     emptymat[1:nrow(A), 1:ncol(A)] = A
10    emptymat[1:nrow(B), (ncol(A)+1):ncol(emptymat)] = B
11    return emptymat
12 end
13
14 function mywalk(B, n)
15     for i in 1:n
16         B = matJoin(B, rotl90(B));

```

```

17     end
18     return B
19 end
20
21 #####
22 ##### Use Plot for themes #####
23 #####
24
25 using Plots
26 # SavePlot
27 ## Docstring
28 """
29 # MakePlot
30 Saveplot will save a plot of the fractals
31
32 - `n`
33   - Is the number of iterations to produce the fractal
34   - ``\\frac{n!}{k!(n - k)!} = \\binom{n}{k}``
35 - `filename`
36   - Is the File name
37 - `backend`
38   - either `gr()` or `pyplot()`
39   - Gr is faster
40   - pyplot has lines
41   - Avoiding this entirely and using `GR.image()` and
42     `GR.savefig` is even faster but there is no support
43     for changing the colour schemes
44
45 """
46 function makePlot(n, backend=pyplot())
47     backend
48     plt = Plots.plot(mywalk([1 1], n),
49                     st=:heatmap, clim=(0,1),
50                     color=:coolwarm,
51                     colorbar_title="", ticks = true, legend = false, yflip = true,
52                     ↪ fmt = :svg)
53
54     return plt
55 end
56 plt = makePlot(5)
57
58 """
59 # savePlot
60 Saves a Plot created with `Plots.jl` to disk (regardless of backend) as both an
61 svg, use ImageMagick to get a PNG if necessary
62
63 - `filename`
64   - Location on disk to save image
65 - `plt`
66   - A Plot object created by using `Plot.jl`
67 """
68 function savePlot(filename, plt)
69     filename = replace(filename, " " => "_")
70     path = string(filename, ".svg")
71     Plots.savefig(plt, path)
72     print("Image saved to ", path)
73 end
74
75 #-----

```

```

74  #-- Dimension -----
75  #-----
76  # Each time it iterates the image scales by phi
77  # and the number of pixels increases by 2
78  # so log(2)/log(1.618)
79  # lim(F_n/F_{n-1})
80  # but the overall dimensions of the square increases by a factor of 3
81  # so 3^D=5 ==> log_3(5) = log(5)/log(3) = D
82  using DataFrames
83  function returnDim()
84      mat2 = mywalk(fill(1, 1, 1), 10)
85      l2 = sum(mat2)
86      size2 = size(mat2)[1]
87      mat1 = mywalk(fill(1, 1, 1), 11)
88      l1 = sum(mat1)
89      size1 = size(mat1)[1]
90      df = DataFrame
91      df.measure = [log(l2/l1)/log(size2/size1)]
92      df.actual = [log(2)/log(1.618) ]
93      return df
94  end
95
96  #####
97  ### Main Functions #####
98  #####
99  # Usually Main should go into a separate .jl filename
100 # Then a combination of import, using, include will
101 # get the desired effect of top down programming.
102 # Combine this with using a tmp.jl and tst.jl and you're set.
103 # See https://stackoverflow.com/a/24935352/12843551
104 # http://ryansnotes.org/mediawiki/index.php/Workflow\_Tips\_in\_Julia
105
106 # Produce and Save a Plot
107 #=
108 filename = "my-self-rep-frac";
109 filename = string(pwd(), "/", filename);
110 savePlot(filename, makePlot(5))
111 ;convert $filename.svg $filename.png
112 makePlot(5, pyplot())
113 =#
114 # Return the Dimensions
115 returnDim()
116
117
118 #####
119 #### Render Image #####
120 #####yellow and purple#####
121 using GR
122 GR.imshow(mywalk([1 1], 5))

```

## 4 The Fibonacci Sequence

The Fibonacci Sequence occurs in my example from the §3, let's investigate it

## 4.1 Introduction

RYAN

The *Fibonacci Sequence* and *Golden Ratio* share a deep connection<sup>14</sup> and occur in patterns observed in nature very frequently (see [34, 1, 28, 29, 18, 32]), an example of such an occurrence is discussed in section 4.5.1.

In this section we lay out a strategy to find an analytic solution to the *Fibonacci Sequence* by relating it to a continuous series and generalise this approach to any homogeneous linear recurrence relation.

This details some open mathematical work for the project and our hope is that by identifying relationships between discrete and continuous systems generally we will be able to draw insights with regard to the occurrence of patterns related to the *Fibonacci Sequence* and *Golden Ratio* in nature.

## 4.2 Computational Approach

RYAN

Given that much of our work will involve computational analysis and simulation we begin with a strategy to solve the sequence computationally.

The *Fibonacci Numbers* are given by:

$$F_n = F_{n-1} + F_{n-2} \quad (18)$$

This type of recursive relation can be expressed in *Python* by using recursion, as shown in listing 5, however using this function will reveal that it is extraordinarily slow, as shown in listing 6, this is because the results of the function are not cached and every time the function is called every value is recalculated<sup>15</sup>, meaning that the workload scales in exponential as opposed to polynomial time.

The `functools` library for python includes the `@functools.lru_cache` decorator which will modify a defined function to cache results in memory [10], this means that the recursive function will only need to calculate each result once and it will hence scale in polynomial time, this is implemented in listing 7.

```
1 start = time.time()
2 rec_fib(6000)
3 print(str(round(time.time() - start, 9)) + "seconds")
4
5 ## 8.3923e-05seconds
```

Restructuring the problem to use iteration will allow for even greater performance as demonstrated by finding  $F_{10^6}$  in listing 8. Using a compiled language such as *Julia* however would be thousands of times faster still, as demonstrated in listing 9.

<sup>14</sup>See section

<sup>15</sup>Dr. Hazrat mentions something similar in his book with respect to *Mathematica*® [15, Ch. 13]



```
1 def rec_fib(k):
2     if type(k) is not int:
3         print("Error: Require integer values")
4         return 0
5     elif k == 0:
6         return 0
7     elif k <= 2:
8         return 1
9     return rec_fib(k-1) + rec_fib(k-2)
```

Listing 5: Defining the *Fibonacci Sequence* (18) using Recursion

```
1 start = time.time()
2 rec_fib(35)
3 print(str(round(time.time() - start, 3)) + "seconds")
4
5 ## 2.245seconds
```

Listing 6: Using the function from listing 5 is quite slow.

```
1 from functools import lru_cache
2
3 @lru_cache(maxsize=9999)
4 def rec_fib(k):
5     if type(k) is not int:
6         print("Error: Require Integer Values")
7         return 0
8     elif k == 0:
9         return 0
10    elif k <= 2:
11        return 1
12
13    return rec_fib(k-1) + rec_fib(k-2)
14
15 start = time.time()
16 rec_fib(35)
17 print(str(round(time.time() - start, 3)) + "seconds")
18 ## 0.0seconds
```

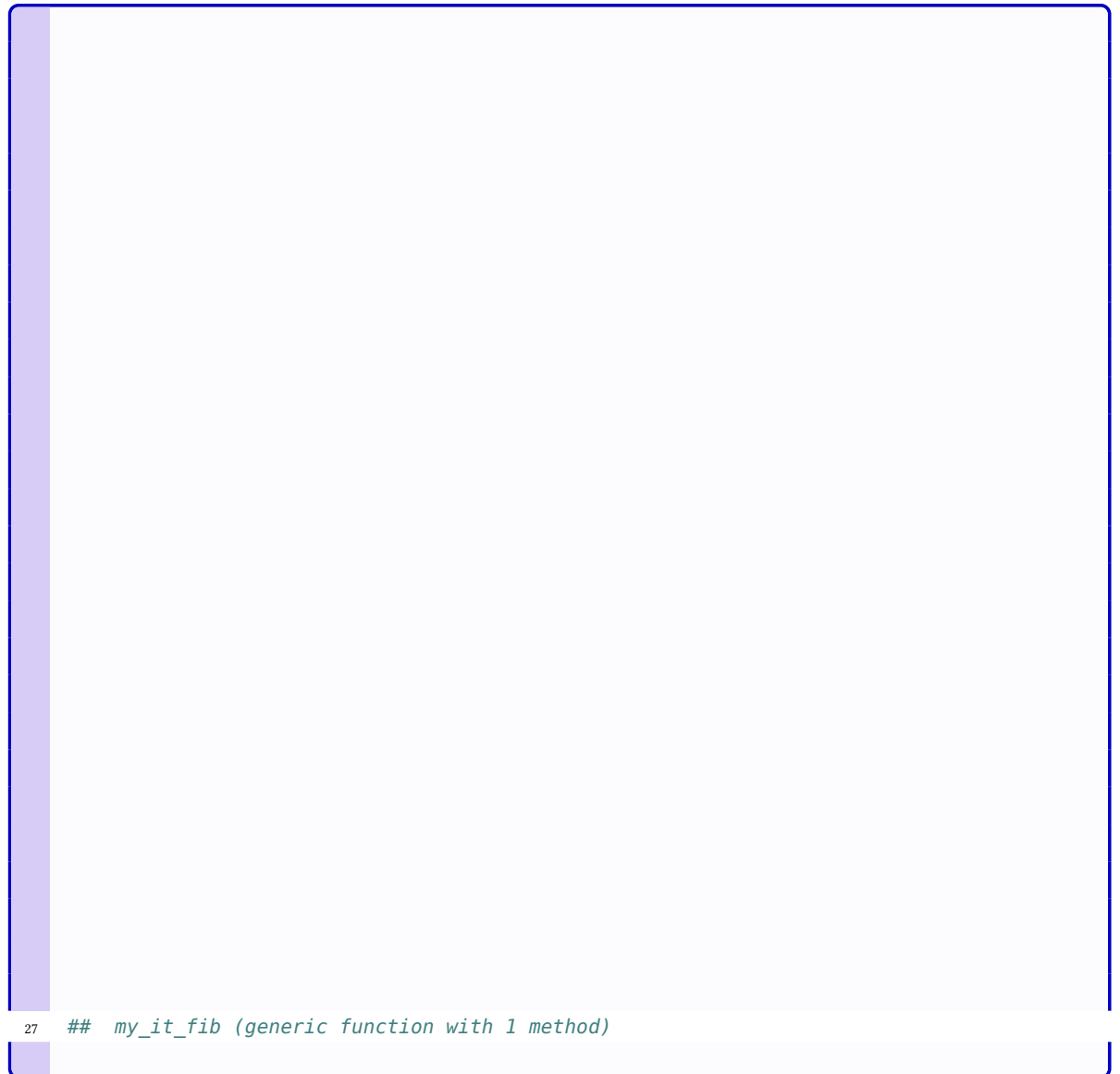
Listing 7: Caching the results of the function previously defined 6



26

27 Listing 8: Using Iteration to Solve the Fibonacci Sequence

## 6.9756995 seconds



```
27  ## my_it_fib (generic function with 1 method)
```

Listing 9: Using Julia with an iterative approach to solve the 1 millionth fibonacci number

```
28  ## 0.000450 seconds
```

In this case however an analytic solution can be found by relating discrete mathematical problems to continuous ones as discussed below at section .

### 4.3 Exponential Generating Functions

#### Motivation

**RYAN** Consider the *Fibonacci Sequence* from (18):

$$\begin{aligned} a_n &= a_{n-1} + a_{n-2} \\ \Leftrightarrow a_n + 2 &= a_n + 1 + a_n \end{aligned}$$

from observation, this appears similar in structure to the following *ordinary differential equation*, which would be fairly easy to deal with:

$$f''(x) - f'(x) - f(x) = 0$$

By ODE Theory we have  $y \propto e^{m_i x}$ ,  $i = 1, 2$ :

$$f(x) = e^{mx} = \sum_{n=0}^{\infty} \left[ r^m \frac{x^n}{n!} \right]$$

So using some sort of a transformation involving a power series may help to relate the discrete problem back to a continuous one.

#### Example

**RYAN** Consider using the following generating function, (proof of the generating function derivative as in (20) and (21) is provided in section 4.3)

$$f(x) = \sum_{n=0}^{\infty} \left[ a_n \cdot \frac{x^n}{n!} \right] \quad (19)$$

$$\Rightarrow f'(x) = \sum_{n=0}^{\infty} \left[ a_{n+1} \cdot \frac{x^n}{n!} \right] \quad (20)$$

$$\Rightarrow f''(x) = \sum_{n=0}^{\infty} \left[ a_{n+2} \cdot \frac{x^n}{n!} \right] \quad (21)$$

So the Fibonacci recursive relation from (4.3) could be expressed :

$$\begin{aligned} a_{n+2} &= a_{n+1} + a_n \\ \frac{x^n}{n!} a_{n+2} &= \frac{x^n}{n!} (a_{n+1} + a_n) \\ \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} a_{n+2} \right] &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} a_{n+1} \right] + \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} a_n \right] \end{aligned}$$

And hence by applying (19), (20) and (21):

$$f''(x) = f'(x) + f(x) \quad (22)$$

Using the theory of higher order linear differential equations with constant coefficients it can be shown:

$$f(x) = c_1 \cdot \exp\left[\left(\frac{1-\sqrt{5}}{2}\right)x\right] + c_2 \cdot \exp\left[\left(\frac{1+\sqrt{5}}{2}\right)x\right]$$

By equating this to the power series:

$$f(x) = \sum_{n=0}^{\infty} \left[ \left( c_1 \left( \frac{1-\sqrt{5}}{2} \right)^n + c_2 \left( \frac{1+\sqrt{5}}{2} \right)^n \right) \cdot \frac{x^n}{n!} \right]$$

Now given that:

$$f(x) = \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right]$$

We can conclude that:

$$a_n = c_1 \cdot \left( \frac{1-\sqrt{5}}{2} \right)^n + c_2 \cdot \left( \frac{1+\sqrt{5}}{2} \right)^n$$

By applying the initial conditions:

$$\begin{aligned} a_0 &= c_1 + c_2 \implies c_1 = -c_2 \\ a_1 &= c_1 \left( \frac{1+\sqrt{5}}{2} \right) - c_1 \left( \frac{1-\sqrt{5}}{2} \right) \implies c_1 = \frac{1}{\sqrt{5}} \\ &\therefore c_1 = \frac{1}{\sqrt{5}}, c_2 = -\frac{1}{\sqrt{5}} \end{aligned}$$

And so finally we have the solution to the *Fibonacci Sequence* 4.3:

$$\begin{aligned} a_n &= \frac{1}{\sqrt{5}} \left[ \left( \frac{1+\sqrt{5}}{2} \right)^n - \left( \frac{1-\sqrt{5}}{2} \right)^n \right] \\ &= \frac{\varphi^n - \psi^n}{\sqrt{5}} \\ &= \frac{\varphi^n - \psi^n}{\varphi - \psi} \end{aligned} \quad (23)$$

where:

- $\varphi = \frac{1+\sqrt{5}}{2} \approx 1.61 \dots$
- $\psi = 1 - \varphi = \frac{1-\sqrt{5}}{2} \approx 0.61 \dots$

### Derivative of the Exponential Generating Function

**Base RYAN** Differentiating the exponential generating function has the effect of shifting the sequence once to the left: [20]

$$f(x) = \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right] \quad (24)$$

$$\begin{aligned} f'(x) &= \frac{d}{dx} \left( \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right] \right) \\ &= \frac{d}{dx} \left( a_0 \frac{x^0}{0!} + a_1 \frac{x^1}{1!} + a_2 \frac{x^2}{2!} + a_3 \frac{x^3}{3!} + \dots \frac{x^k}{k!} \right) \\ &= \sum_{n=0}^{\infty} \left[ \frac{d}{dx} \left( a_n \frac{x^n}{n!} \right) \right] \\ &= \sum_{n=0}^{\infty} \left[ \frac{a_n}{(n-1)!} x^{n-1} \right] \\ \implies f'(x) &= \sum_{n=1}^{\infty} \left[ \frac{x^n}{n!} a_{n+1} \right] \end{aligned} \quad (25)$$

**Bridge JAMES** This can be shown for all derivatives by way of induction, for

$$f^{(k)}(x) = \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot x^n}{n!} \quad \text{for } k \geq 0 \quad (26)$$

Assume that  $f^{(k)}(x) = \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot x^n}{n!}$

Using this assumption, prove for the next element  $k+1$

We need  $f^{(k+1)}(x) = \sum_{n=k+1}^{\infty} \frac{a_{n+k+1} \cdot x^n}{n!}$

$$\begin{aligned}
\text{LHS} &= f^{(k+1)}(x) \\
&= \frac{d}{dx} \left( f^{(k)}(x) \right) \\
&= \frac{d}{dx} \left( \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot x^n}{n!} \right) \quad \text{by assumption} \\
&= \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot n \cdot x^{n-1}}{n!} \\
&= \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot x^{n-1}}{(n-1)!} \\
&= \sum_{n=k+1}^{\infty} \frac{a_{n+k+1} \cdot x^n}{n!} \\
&= \text{RHS}
\end{aligned}$$

Therefore, by mathematical induction  $f^{(k)}(x) = \sum_{n=k}^{\infty} \frac{a_{n+k} \cdot x^n}{n!}$  for  $k \geq 0$

Furthermore, if the first derivative of the exponential generating function shown in (25) shifts the sequence across, then every derivative thereafter does so as well.

### Homogeneous Proof

**RYAN:JAMES** An equation of the form:

$$\sum_{i=0}^n [c_i \cdot f^{(i)}(x)] = 0 \quad (27)$$

is said to be a homogenous linear ODE: [40, Ch. 2]

**Linear** because the equation is linear with respect to  $f(x)$

**Ordinary** because there are no partial derivatives (e.g.  $\frac{\partial}{\partial x}(f(x))$ )

**Differential** because the derivatives of the function are concerned

**Homogenous** because the **RHS** is 0

- A non-homogeneous equation would have a non-zero RHS

There will be  $k$  solutions to a  $k^{\text{th}}$  order linear ODE, each may be summed to produce a superposition which will also be a solution to the equation, [40, Ch. 4] this will be considered as the desired complete solution (and this will be shown to be the only solution for the recurrence relation (28). These  $k$  solutions will be in one of two forms:

$$1. f(x) = c_i \cdot e^{m_i x}$$

$$2. f(x) = c_i \cdot x^j \cdot e^{m_i x}$$

where:

- $\sum_{i=0}^k [c_i m^{k-i}] = 0$ 
  - This is referred to the characteristic equation of the recurrence relation or ODE [21]
- $\exists i, j \in \mathbb{Z}^+ \cap [0, k]$ 
  - These are often referred to as repeated roots [21, 41] with a multiplicity corresponding to the number of repetitions of that root [30, §3.2]

### Unique Roots of Characteristic Equation

RYAN

1. Example An example of a recurrence relation with all unique roots is the fibonacci sequence, as described in section 4.3.
2. Proof Consider the linear recurrence relation (28):

$$\sum_{i=0}^n [c_i \cdot a_i] = 0, \quad \exists c \in \mathbb{R}, \quad \forall i < k \in \mathbb{Z}^+$$

This implies:

$$\sum_{n=0}^{\infty} \left[ \sum_{i=0}^k \left[ \frac{x^n}{n!} c_i a_n \right] \right] = 0 \quad (28)$$

$$\sum_{n=0}^{\infty} \sum_{i=0}^k \frac{x^n}{n!} c_i a_n = 0 \quad (29)$$

$$\sum_{i=0}^k c_i \sum_{n=0}^{\infty} \frac{x^n}{n!} a_n = 0 \quad (30)$$

By implementing the exponential generating function as shown in (19), this provides:

$$\sum_{i=0}^k [c_i f^{(i)}(x)] \quad (31)$$



Now assume that the solution exists and all roots of the characteristic polynomial are unique (i.e. the solution is of the form  $f(x) \propto e^{m_i x} : m_i \neq m_j \forall i \neq j$ ), this implies that [40, Ch. 4] :

$$f(x) = \sum_{i=0}^k [k_i e^{m_i x}], \quad \exists m, k \in \mathbb{C}$$

This can be re-expressed in terms of the exponential power series, in order to relate the solution of the function  $f(x)$  back to a solution of the sequence  $a_n$ , (see section for a derivation of the exponential power series **#TODO make section on to prove exponential power series using taylor series expansion if we get time**):

$$\begin{aligned} \sum_{i=0}^k [k_i e^{m_i x}] &= \sum_{i=0}^k \left[ k_i \sum_{n=0}^{\infty} \frac{(m_i x)^n}{n!} \right] \\ &= \sum_{i=0}^k \sum_{n=0}^{\infty} k_i m_i^n \frac{x^n}{n!} \\ &= \sum_{n=0}^{\infty} \sum_{i=0}^k k_i m_i^n \frac{x^n}{n!} \\ &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} \sum_{i=0}^k [k_i m_i^n] \right], \quad \exists k_i \in \mathbb{C}, \quad \forall i \in \mathbb{Z}^+ \cap [1, k] \end{aligned} \quad (32)$$

Recall the definition of the generating function from (19), by equating this to (32):

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} a_n \right] \\ &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} \sum_{i=0}^k [k_i m_i^n] \right] \\ \implies a_n &= \sum_{i=0}^k [k_i m_i^n] \end{aligned}$$

□

This can be verified by the fibonacci sequence as shown in section 4.3, the solution to the characteristic equation is  $m_1 = \varphi, m_2 = (1 - \varphi)$  and the corresponding solution to the linear ODE and recursive relation are:

$$\begin{aligned} f(x) &= c_1 e^{\varphi x} + c_2 e^{(1-\varphi)x}, \quad \exists c_1, c_2 \in \mathbb{R} \subset \mathbb{C} \\ \iff a_n &= k_1 n^\varphi + k_2 n^{1-\varphi}, \quad \exists k_1, k_2 \in \mathbb{R} \subset \mathbb{C} \end{aligned}$$

### Repeated Roots of Characteristic Equation

RYAN

1. Example Consider the following recurrence relation:

$$\begin{aligned} a_{n+2} - 10a_{n+1} + 25a_n &= 0 \quad (33) \\ \implies \sum_{n=0}^{\infty} \left[ a_{n+2} \frac{x^n}{n!} \right] - 10 \sum_{n=0}^{\infty} \left[ a_{n+1} \frac{x^n}{n!} \right] + 25 \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right] &= 0 \end{aligned}$$

By applying the definition of the exponential generating function at (19) :

$$f''(x) - 10f'(x) + 25f(x) = 0 \quad (34)$$

By implementing the already well-established theory of linear ODE's, the characteristic equation for (34) can be expressed as:

$$\begin{aligned} m^2 - 10m + 25 &= 0 \\ (m - 5)^2 &= 0 \\ m &= 5 \end{aligned} \quad (35)$$

Herein lies a complexity, in order to solve this, the solution produced from (35) can be used with the *Reduction of Order* technique to produce a solution that will be of the form [41, §4.3].

$$f(x) = c_1 e^{5x} + c_2 x e^{5x} \quad (36)$$

(36) can be expressed in terms of the exponential power series in order to try and relate the solution for the function back to the generating function, observe however the following power series identity (proof in section 3):

$$x^k e^x = \sum_{n=k}^{\infty} \left[ \frac{x^n}{(n-k)!} \right], \quad \exists k \in \mathbb{Z}^+ \quad (37)$$

by applying identity (37) to equation (36)

$$\begin{aligned} \Rightarrow f(x) &= \sum_{n=0}^{\infty} \left[ c_1 \frac{(5x)^n}{n!} \right] + \sum_{n=1}^{\infty} \left[ c_2 n \frac{(5x)^n}{n(n-1)!} \right] \\ &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} (c_1 5^n + c_2 n 5^n) \right] \end{aligned}$$

Given the definition of the exponential generating function from (19)

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right] \\ \Leftrightarrow a_n &= c_1 5^n + c_2 n 5^n \end{aligned}$$

□

2. Proof Consider a recurrence relation of the form:

$$\begin{aligned} \sum_{n=0}^k [c_i a_n] &= 0 \\ \Rightarrow \sum_{n=0}^{\infty} \sum_{i=0}^k c_i a_n \frac{x^n}{n!} &= 0 \\ \sum_{i=0}^k \sum_{n=0}^{\infty} c_i a_n \frac{x^n}{n!} & \end{aligned}$$

By substituting for the value of the generating function from (19):

$$\sum_{i=0}^k [c_i f^{(k)}(x)] \tag{38}$$

Assume that (38) corresponds to a characteristic polynomial with only 1 root of multiplicity  $k$ , the solution would hence be of the form:

$$\begin{aligned} \sum_{i=0}^k [c_i m^i] &= 0 \wedge m = B, \exists! B \in \mathbb{C} \\ \Rightarrow f(x) &= \sum_{i=0}^k [x^i A_i e^{mx}], \quad \exists A \in \mathbb{C}^+, \forall i \in [1, k] \cap \mathbb{N} \end{aligned} \tag{39}$$

If we assume the identity from (37):

$$x^k e^x = \sum_{n=k}^{\infty} \left[ \frac{x^n}{(n-k)!} \right]$$

See section 3 for proof.

We can apply identity (37) to (39), which gives:

$$\begin{aligned} f(x) &= \sum_{i=0}^k \left[ A_i \sum_{n=i}^{\infty} \left[ \frac{(xm)^n}{(n-i)!} \right] \right] \\ &= \sum_{n=0}^{\infty} \left[ \sum_{i=0}^k \left[ \frac{x^n}{n!} \frac{n!}{(n-i)!} A_i m^n \right] \right] \\ &= \sum_{n=0}^{\infty} \left[ \frac{x^n}{n!} \sum_{i=0}^k \left[ \frac{n!}{(n-i)!} A_i m^n \right] \right] \end{aligned}$$

Recall the generating function that was used to get (38):

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} \left[ a_n \frac{x^n}{n!} \right] \\ \implies a_n &= \sum_{i=0}^k \left[ A_i \frac{n!}{(n-i)!} m^n \right] \\ &= \sum_{i=0}^k \left[ m^n A_i \prod_{j=0}^{i-1} [n - (j-1)] \right] \end{aligned} \tag{40}$$

$$\because i \leq k$$

$$= \sum_{i=0}^k \left[ A_i^* m^n n^i \right], \quad \exists A_i \in \mathbb{C}, \quad \forall i \in \mathbb{Z}^+$$

□

3. Proof

JAMES In this section the proof of

## (a) Motivation

Consider the function  $f(x) = xe^x$ . Using the Taylor series formula we get the following:

$$\begin{aligned} xe^x &= 0 + \frac{1}{1!}x + \frac{2}{2!}x^2 + \frac{3}{3!}x^3 + \frac{4}{4!}x^4 + \frac{5}{5!}x^5 + \dots \\ &= \sum_{n=0}^{\infty} \frac{nx^n}{n!} \\ &= \sum_{n=1}^{\infty} \frac{x^n}{(n-1)!} \end{aligned}$$

Similarly,  $f(x) = x^2e^x$  will give:

$$\begin{aligned} x^2e^x &= \frac{0}{0!} + \frac{0x}{1!} + \frac{2x^2}{2!} + \frac{6x^3}{3!} + \frac{12x^4}{4!} + \frac{20x^5}{5!} + \dots \\ &= \frac{2 \cdot 1x^2}{2!} + \frac{3 \cdot 2x^3}{3!} + \frac{4 \cdot 3x^4}{4!} + \frac{5 \cdot 4x^5}{5!} + \dots \\ &= \sum_{n=2}^{\infty} \frac{n(n-1)x^n}{n!} \\ &= \sum_{n=2}^{\infty} \frac{x^n}{(n-2)!} \end{aligned}$$

We conjecture that if we continue this on, we get:

$$x^k e^x = \sum_{n=k}^{\infty} \frac{x^n}{(n-k)!} \quad \text{for } k \in \mathbb{Z}^+ \cap 0$$

**General Proof** In sections 4.3 and 4.3 it was shown that a recurrence relation can be related to an ODE and then that solution can be transformed to provide a solution for the recurrence relation. This was shown in two separate cases, one with unique roots and the other with repeated roots. However, in many circumstances the solutions to the characteristics equation are a combination of both unique and repeated roots. Hence, in general the solution to a linear ODE will be a superposition of solutions for each root, repeated or unique and so a goal of our research will be to put this together to find a general solution for homogenous linear recurrence relations.

Sketching out an approach for this:

- Use the Generating function to get an ODE
- The ODE will have a solution that is a combination of the above two forms
- The solution will translate back to a combination of both above forms

## 1. Power Series Combination

#### 4.4 Proving with the Monotone Convergence Theorem

RYAN

By Solving the Fibonacci Sequence using the Monotone Converge Theorem we can show that it is related to  $e$

#### 4.5 Fibonacci Sequence and the Golden Ratio

RYAN

The *Fibonacci Sequence* is actually very interesting, observe that the ratios of the terms converge to the *Golden Ratio*:

$$\begin{aligned}
 F_n &= \frac{\varphi^n - \psi^n}{\varphi - \psi} = \frac{\varphi^n - \psi^n}{\sqrt{5}} \\
 \iff \frac{F_{n+1}}{F_n} &= \frac{\varphi^{n+1} - \psi^{n+1}}{\varphi^n - \psi^n} \\
 \iff \lim_{n \rightarrow \infty} \left[ \frac{F_{n+1}}{F_n} \right] &= \lim_{n \rightarrow \infty} \left[ \frac{\varphi^{n+1} - \psi^{n+1}}{\varphi^n - \psi^n} \right] \\
 &= \frac{\varphi^{n+1} - \lim_{n \rightarrow \infty} [\psi^{n+1}]}{\varphi^n - \lim_{n \rightarrow \infty} [\psi^n]} \\
 \text{because } |\psi| < 0 \ n \rightarrow \infty \implies \psi^n &\rightarrow 0: \\
 &= \frac{\varphi^{n+1} - 0}{\varphi^n - 0} \\
 &= \varphi
 \end{aligned}$$

We'll come back to this later on when looking at spirals and fractals.

We hope to demonstrate this relationship between the ratio of successive terms of the fibonacci sequence without relying on ODEs and generating functions and by instead using limits and the *Monotone Convergence Theorem*, the hope being that this will reveal deeper underlying relationships between the *Fibonacci Sequence*, the *Golden Ratio* and there occurrences in nature (such as the example in section 4.5.1 given that the both appear to occur in patterns observed in nature).

We also hope to find a method to produce the the diagram shown in figure computationally, ideally by using the Turtle function in *Julia*.

##### 4.5.1 Fibonacci Sequence in Nature (This may be Removed)

RYAN

The distribution of sunflower seeds is an example of the *Fibonacci Sequence* occuring in a pattern observed in nature (see Figure 24).

Imagine that the process a sunflower follows when placing seeds is as follows: <sup>16</sup>

1. Place a seed
2. Move some small unit away from the origin
3. Rotate some constant angle  $\theta$  (or  $\theta$ ) from the previous seed (with respect to the origin).
4. Repeat this process until a seed hits some outer boundary.

This process can be simulated in Julia [2] as shown in listing 10,<sup>17</sup> which combined with *ImageMagick* (see e.g. ??), produces output as shown in figure 22 and 23.

A distribution of seeds under this process would be optimal if the amount of empty space was minimised, spirals, stars and swirls contain patterns compromise this.

To minimize this, the proportion of the circle traversed in step 3 must be an irrational number, however this alone is not sufficient, the decimal values must also be not to approximated by a rational number, for example [29]:

- $\pi \bmod 1 \approx \frac{1}{7} = 0.7142857142857143$
- $e \bmod 1 \approx \frac{5}{7} = 0.14285714285714285$

It can be seen by simulation that  $\phi$  and  $\psi$  (because  $\phi \bmod 1 = \psi$ ) are solutions to this optimisation problem as shown in figure 23, this solution is unstable, a very minor change to the value will result in patterns re-emerging in the distribution.

Another interesting property is that the number of spirals that appear to rotate clockwise and anti-clockwise appear to be fibonacci numbers. Connecting this occur with the relationship between the *Fibonacci Sequence* as discussed in section 4.5 is something we hope to look at in this project. Illustrating this phenomena with *Julia* by finding the mathematics to colour the correct spirals is also something we intend to look at in this project.

The bottom right spiral in figure 22 has a ratio of rotation of  $\frac{1}{\pi}$ , the spirals look similar to one direction of the spirals occurring in figure 23, it is not clear if there is any significance to this similarity.

## 4.6 Relating The Fibonacci Sequence to the Julia Set

RYAN

See [this link](#).

<sup>16</sup>This process is simply conjecture, other than seeing a very nice example at [MathsFun.com](#) [29], we have no evidence to suggest that this is the way that sunflowers distribute there seeds.

However the simulations performed within *Julia* are very encouraging and suggest that this process isn't too far off.

<sup>17</sup>Emojis and UTF8 were used in this code, and despite using *xelatex* with *fontspec* they aren't rendering properly, we intend to have this rectified in time for final submission.

```

1  φ = 1.61803398875
2  ψ = φ^-1

3  ψ = 0.61803398875
4  function sfSeeds(ratio)

5      Δ = Turtle()
6      for θ in [(ratio*2*π)*i for i in 1:3000]

7          gsave()
8          scale(0.05)

9          rotate(θ)
10         # Pencolor(Δ, rand(1)[1], rand(1)[1], rand(1)[1])

11         Forward(Δ, 1)
12         Rectangle(Δ, 50, 50)

13         grestore()
14     end

15     label = string("Ratio = ", round(ratio, digits = 8))
16     textcentered(label, 100, 200)

17 end
18 @svg begin

19     sfSeeds(φ)
20 end 600 600

```

Listing 10: Simulation of the distribution of sunflowers as described in section 4.5.1

Figure 22: Simulated Distribution of Sunflower seeds as described in section 4.5.1 and listing 10

Figure 23: Optimisation of simulated distribution of Sunflower seeds occurs for  $\theta = 2\varphi\pi$  as described in section 4.5.1 and listing 10

Figure 24: Distribution of the seeds of a sunflower (see [3] licenced under CC)



## 5 Julia Sets

RYAN

The julia set is the outline [31, Ch. 14].

The mandelbrot has to do with whether or not it's connected. ,\*\* TODO The math behind it ,\*\*\* TODO Like Escaping after 2 I cannot figure this out, I need more time, look around Ch. 12 of falconer [7] There is a relationship between the fibonacci sequence, modelling population growth and the mandelbrot curve, I would like to use that to tie some of the discussion together, see [this video from Veritasium to get an idea of what i mean](#).

### 5.1 Introduction

Julia sets are a very interesting fractal and we hope to investigate them further in this project.

### 5.2 Motivation

Consider the iterative process  $x \rightarrow x^2$ ,  $x \in \mathbb{R}$ , for values of  $x > 1$  this process will diverge and for  $x < 1$  it will converge.

Now Consider the iterative process  $z \rightarrow z^2$ ,  $z \in \mathbb{C}$ , for values of  $|z| > 1$  this process will diverge and for  $|z| < 1$  it will converge.

Although this seems trivial this can be generalised.

Consider:

- The complex plane for  $|z| \leq 1$
- Some function  $f_c(z) = z^2 + c$ ,  $c \leq 1 \in \mathbb{C}$  that can be used to iterate with

Every value on that plane will belong to one of the two following sets

- $P_c$ 
  - The set of values on the plane that converge to zero (prisoners)
  - Define  $Q_c^{(k)}$  to be the the set of values confirmed as prisoners after  $k$  iterations of  $f_c$ 
    - \* this implies  $\lim_{k \rightarrow \infty} [Q_c^{(k)}] = P_c$
- $E_c$ 
  - The set of values on the plane that tend to  $\infty$  (escapees)

In the case of  $f_0(z) = z^2$  all values  $|z| \leq 1$  are bounded with  $|z| = 1$  being an unstable stationary circle, but let's investigate what happens for different iterative functions like  $f_1(z) = z^2 - 1$ , despite how trivial this seems at first glance.

### 5.3 Plotting the Sets

Although the convergence of values may appear simple at first, we'll implement a strategy to plot the prisoner and escape sets on the complex plane.

Because this involves iteration and *Python* is a little slow, We'll denote complex values as a vector<sup>18</sup> and define the operations as described in listing 11.<sup>19</sup>

To implement this test we'll consider a function called `escape_test` that applies an iteration (in this case  $f_0 : z \rightarrow z^2$ ) until that value diverges or converges.

While iterating with  $f_c$  once  $|z| > \max(\{c, 2\})$ , the value must diverge because  $|c| \leq 1$ , so rather than record whether or not the value converges or diverges, the `escape_test` can instead record the number of iterations ( $k$ ) until the value has crossed that boundary and this will provide a measurement of the rate of divergence.

Then the `escape_test` function can be mapped over a matrix, where each element of that matrix is in turn mapped to a point on the cartesian plane, the resulting matrix can be visualised as an image<sup>20</sup>, this is implemented in listing 12 and the corresponding output shown in 25.

with respect to listing 12:

- Observe that the `magnitude` function wasn't used:
  1. This is because a `sqr` is a costly operation and comparing two squares saves an operation

Figure 25: Circle of Convergence for  $f_0 : z \rightarrow z^2$

This is precisely what we expected, but this is where things get interesting, consider now the result if we apply this same procedure to  $f_1 : z \rightarrow z^2 - 1$  or something arbitrary like  $f_{\frac{1}{4} + \frac{i}{2}} : z \rightarrow z^2 + (\frac{1}{4} + \frac{i}{2})$ , the result is something remarkably unexpected, as shown in figures 26 and 27.

Figure 26: Circle of Convergence for  $f_0 : z \rightarrow z^2 - 1$

Figure 27: Circle of Convergence for  $f_{\frac{1}{4} + \frac{i}{2}} : z \rightarrow z^2 + \frac{1}{4} + \frac{i}{2}$

<sup>18</sup>See figure for the obligatory XKCD Comic

<sup>19</sup>This technique was adapted from Chapter 7 of *Math adventures with Python* [8]

<sup>20</sup>these cascading values are much like brightness in Astronomy

```

1 from math import sqrt
2 def magnitude(z):
3     # return sqrt(z[0]**2 + z[1]**2)
4     x = z[0]
5     y = z[1]
6     return sqrt(sum(map(lambda x: x**2, [x, y])))
7
8 def cAdd(a, b):
9     x = a[0] + b[0]
10    y = a[1] + b[1]
11    return [x, y]
12
13
14 def cMult(u, v):
15    x = u[0]*v[0]-u[1]*v[1]
16    y = u[1]*v[0]+u[0]*v[1]
17    return [x, y]

```

Listing 11: Defining Complex Operations with vectors

To investigate this further consider the more general function  $f_{0.8e^{\pi i \tau}} : \mathbb{C} \rightarrow \mathbb{C}$  defined by  $z \mapsto z^2 + 0.8e^{\pi i \tau}$ ,  $\tau \in \mathbb{R}$ , many fractals can be generated using this set by varying the value of  $\tau$ <sup>21</sup>.

*Python* is too slow for this, but the *Julia* programming language, as a compiled language, is significantly faster and has the benefit of treating complex numbers as first class citizens, these images can be generated in *Julia* in a similar fashion as before, with the specifics shown in listing 13. The *GR* package appears to be the best plotting library performance wise and so was used to save corresponding images to disc, this is demonstrated in listing 14 where 1200 pictures at a 2.25 MP resolution were produced.<sup>22</sup>

A subset of these images can be combined using *ImageMagick* and *bash* to create a collage, *ImageMagick* can also be used to produce an animation but it often fails and a superior approach is to use *ffmpeg*, this is demonstrated in listing 15, the collage is shown in figure ?? and a corresponding animation is [available online](#)<sup>23</sup>.

[\\_20200826\\_005334a.png](#)

## 6 MandelBrot Set

RYAN

Investigating these fractals, a natural question might be whether or not any given  $c$  value will produce a fractal that is an open disc or a closed disc.

So pick a value  $|\gamma| < 1$  in the complex plane and use it to produce the julia set  $f_\gamma$ , if the corresponding prisoner set  $P$  is closed we this value is defined as belonging to the *Mandelbrot* set.

<sup>21</sup>This approach was inspired by an animation on the *Julia Set* Wikipedia article [17]

<sup>22</sup>On my system this took about 30 minutes.

<sup>23</sup><https://dl.dropboxusercontent.com/s/rbu25urfg8sbwfu/out.gif?dl=0>

```

1  %matplotlib inline
2  %config InlineBackend.figure_format = 'svg'
3  import numpy as np
4  def escape_test(z, num):
5      ''' runs the process num amount of times and returns the count of
6      divergence'''
7      c = [0, 0]
8      count = 0
9      z1 = z #Remember the original value that we are working with
10     # Iterate num times
11     while count <= num:
12         dist = sum([n**2 for n in z1])
13         distc = sum([n**2 for n in c])
14         # check for divergence
15         if dist > max(2, distc):
16             #return the step it diverged on
17             return count
18         #iterate z
19         z1 = cAdd(cMult(z1, z1), c)
20         count+=1
21         #if z hasn't diverged by the end
22
23     return num
24
25
26 p = 0.25 #horizontal, vertical, pinch (zoom)
27 res = 200
28 h = res/2
29 v = res/2
30
31 pic = np.zeros([res, res])
32 for i in range(pic.shape[0]):
33     for j in range(pic.shape[1]):
34         x = (j - h)/(p*res)
35         y = (i-v)/(p*res)
36         z = [x, y]
37         col = escape_test(z, 100)
38         pic[i, j] = col
39
40 import matplotlib.pyplot as plt
41
42 plt.axis('off')
43
44 plt.imshow(pic)
45 # plt.show()

```

Listing 12: Circle of Convergence of  $z$  under recursion

```

1  # * Define the Julia Set
2  """
3  Determine whether or not a value will converge under iteration
4  """
5  function juliaSet(z, num, my_func)
6      count = 1
7      # Remember the value of z
8      z1 = z
9      # Iterate num times
10     while count ≤ num
11         # check for divergence
12
13         if abs(z1)>2
14             return Int(count)
15         end
16         #iterate z
17         z1 = my_func(z1) # + z
18         count=count+1
19     end
20     #if z hasn't diverged by the end
21     return Int(num)
22 end
23
24 # * Make a Picture
25 """
26 Loop over a matrix and apply apply the julia-set function to
27 the corresponding complex value
28 """
29 function make_picture(width, height, my_func)
30     pic_mat = zeros(width, height)
31     zoom = 0.3
32     for i in 1:size(pic_mat)[1]
33         for j in 1:size(pic_mat)[2]
34             x = (j-width/2)/(width*zoom)
35
36             y = (i-height/2)/(height*zoom)
37             pic_mat[i,j] = juliaSet(x+y*im, 256, my_func)
38         end
39     end
40     return pic_mat
41 end

```

Listing 13: Produce a series of fractals using julia

```

1  # * Use GR to Save a Bunch of Images
2  ## GR is faster than PyPlot
3  using GR
4  function save_images(count, res)
5      try
6          mkdir("/tmp/gifs")
7      catch
8      end
9      j = 1
10     for i in (1:count)/(40*2*π)
11         j = j + 1

12         GR.imshow(make_picture(res, res, z -> z^2 + 0.8*exp(i*im*9/2))) # PyPlot
13         ↳ uses interpolation = "None"
14         name = string("/tmp/gifs/j", lpad(j, 5, "0"), ".png")
15         GR.savefig(name)
16     end
17 end
18 save_images(1200, 1500) # Number and Res

```

Listing 14: Generate and save the images with GR

```

1  # Use montage multiple times to get recursion for fun
2  montage (ls *.png | sed -n '1p;0~600p') 0a.png
3  montage (ls *.png | sed -n '1p;0~100p') a.png
4  montage (ls *.png | sed -n '1p;0~50p') -geometry 1000x1000 a.png
5
6  # Use ImageMagick to Produce a gif (unreliable)
7  convert -delay 10 *.png 0.gif
8
9  # Use FFMpeg to produce a Gif instead
10 ffmpeg
11     -framerate 60 \
12
13     -pattern_type glob \
14     -i '*.png' \
15     -r 15 \
16     out.mov

```

Listing 15: Using `bash`, `ffmpeg` and `ImageMagick` to combine the images and produce an animation.

It can be shown (and I intend to show it generally), that this set is equivalent to re-implementing the previous strategy such that  $z \rightarrow z^2 + z_0$  where  $z_0$  is unchanging or more clearly as a sequence:

$$z_{n+1} = z_n^2 + c \quad (41)$$

$$z_0 = c \quad (42)$$

This strategy is implemented in listing and produces the output shown in figure 28.

```

1 %matplotlib inline
2 %config InlineBackend.figure_format = 'svg'
3 def mandelbrot(z, num):
4     ''' runs the process num amount of times and returns the count of
5     divergence'''
6     count = 0
7     # Define z1 as z
8     z1 = z
9     # Iterate num times
10    while count <= num:
11        # check for divergence
12        if magnitude(z1) > 2.0:
13            #return the step it diverged on
14            return count
15        #iterate z
16        z1 = cAdd(cMult(z1, z1),z)
17        count+=1
18        #if z hasn't diverged by the end
19    return num
20
21 import numpy as np
22
23
24 p = 0.25 # horizontal, vertical, pinch (zoom)
25 res = 200
26 h = res/2
27 v = res/2
28
29 pic = np.zeros([res, res])
30 for i in range(pic.shape[0]):
31     for j in range(pic.shape[1]):
32         x = (j - h)/(p*res)
33         y = (i-v)/(p*res)
34         z = [x, y]
35         col = mandelbrot(z, 100)
36         pic[i, j] = col
37
38 import matplotlib.pyplot as plt
39 plt.imshow(pic)
40 # plt.show()

```

Listing 16: All values of  $c$  that lead to a closed *julia-set*

Figure 28: Mandelbrot Set produced in *Python* as shown in listing 16

This output although remarkable is however fairly undetailed, by using *Julia* a much larger image can be produced, in *Julia* producing a 4 GB, 400 MP image can be done in little time (about 10 minutes on my system), this is demonstrated in listing and the corresponding FITS image is [available-online](https://www.dropbox.com/s/jd5qf1pi2h68f2c/mandelbrot-400mpx.fits?dl=0).<sup>24</sup>

```

1  function mandelbrot(z, num, my_func)
2      count = 1
3      # Define z1 as z
4      z1 = z
5      # Iterate num times
6      while count ≤ num
7          # check for divergence
8          if abs(z1)>2
9              return Int(count)
10         end
11         #iterate z
12         z1 = my_func(z1) + z
13         count=count+1
14     end
15     #if z hasn't diverged by the end
16     return Int(num)
17 end
18
19 function make_picture(width, height, my_func)
20     pic_mat = zeros(width, height)
21     for i in 1:size(pic_mat)[1]
22         for j in 1:size(pic_mat)[2]
23             x = j/width
24             y = i/height
25             pic_mat[i,j] = mandelbrot(x+y*im, 99, my_func)
26         end
27     end
28     return pic_mat
29 end
30
31
32 using FITSIO
33 function save_picture(filename, matrix)
34     f = FITS(filename, "w");
35     # data = reshape(1:100, 5, 20)
36     # data = pic_mat
37     write(f, matrix) # Write a new image extension with the data
38
39     data = Dict{"col1"=>[1., 2., 3.], "col2"=>[1, 2, 3]};
40     write(f, data) # write a new binary table to a new extension
41
42     close(f)
43 end

```

<sup>24</sup><https://www.dropbox.com/s/jd5qf1pi2h68f2c/mandelbrot-400mpx.fits?dl=0>



```

44
45 # * Save Picture
46 #-----
47 my_pic = make_picture(20000, 20000, z -> z^2) 2000^2 is 4 GB
48 save_picture("/tmp/a.fits", my_pic)

```

Figure 29: Screenshot of Mandelbrot FITS image produced by listing

## 7 Appendix

So unless code contributes directly to the discussion we'll put it in the appendix.

### 7.1 Finding Material

```

1 recoll -c
  ↳ /home/ryan/Dropbox/Books/Textbooks/Mathematics/Chaos_Theory/chaos_books_recoll
  ↳ & disown

```

### 7.2 Font Lock

```

1 ;; match:
2 ;;; \scite:key\s
3 (add-to-list 'font-lock-extra-managed-props 'display)
4 (font-lock-add-keywords nil
5   '("(" \\(cite:[a-z0-9A-Z]\\+\\)" 1 '(face nil display "□"))))
6
7
8 ;; match
9 ;;; [[cite:key][p. num]]
10 (add-to-list 'font-lock-extra-managed-props 'display)
11 (font-lock-add-keywords nil
12   '("(" \\(\\[[cite:[a-z0-9A-Z]\\+\\]\\[\\.\\*\\]\\]\\)" 1 '(face nil display "□"))))

```

### 7.3 Resources Used for the Hausdorff Dimension

Research for §2.3.2 on the Hausdorff Dimension proved actually to be quite difficult, while much information is available online, precise and clear explanations of the Hausdorff dimension are difficult to find without scouring texts, the following proved very helpful generally in preparing for this topic and I would strongly recommend these chapters as a starting point for further reading on this topic:

- Edgar, G. A., *Measure, topology, and fractal geometry* [4, Ch. 6]

- Falconer, K. J., *Fractal geometry: mathematical foundations and applications* [6, Ch. 2]
- Gouyet, J., *Physics and fractal structures* [13, §1.3]
- Vicsek, T., *Fractal Growth Phenomena* [37, Ch. 4]
  - See also p 14 specifically
- Tél, T., Gruiz, M., & Kulacsy, K., *Chaotic dynamics: an introduction based on classical mechanics* [36, §2.1.2]
- Peitgen, H., Jürgens, H., & Saupe, D., *Chaos and fractals: new frontiers of science* [31, §4.3]

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- [8] Peter Farrell. *Math Adventures with Python: An Illustrated Guide to Exploring Math with Code*. Drawing polygons with Turtle – Doing arithmetic with lists and loops – Guessing and checking with conditionals – Solving equations graphically – Transforming shapes with geometry – Creating oscillations with trigonometry – Complex numbers – Creating 2D/3D graphics using matrices – Creating an ecosystem with classes – Creating fractals using recursion – Cellular automata – Solving problems using genetic algorithms  
Includes index. San Francisco: No Starch Press, 2019. 276 pp. ISBN: 978-1-59327-867-0 (cit. on p. 58).
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