

Embracing Randomness: Intriguing Role of Chance in Science

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Science Center Auditorium

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https://github.com/chenle02/2012_Science_Summer_Institute_Auburn_Probability_by_Le

Summer Science Institute 2023
Auburn University

What is chance

How to measure chance

Example one: Birthday problem

Example two: Rolling three dices

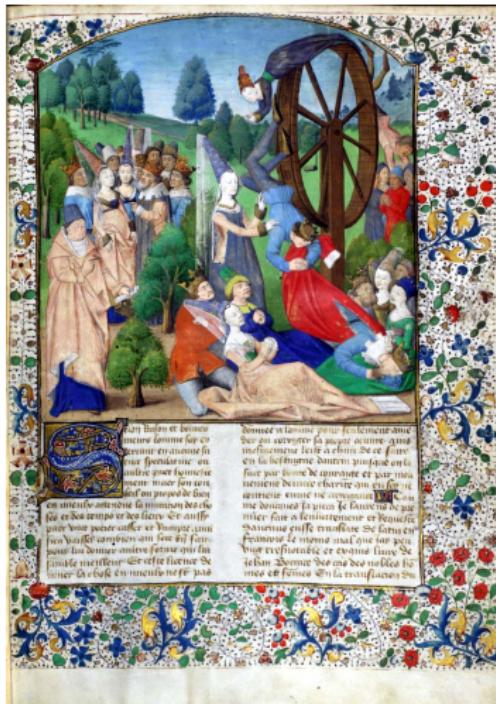
Intermittency

What is CHANCE?

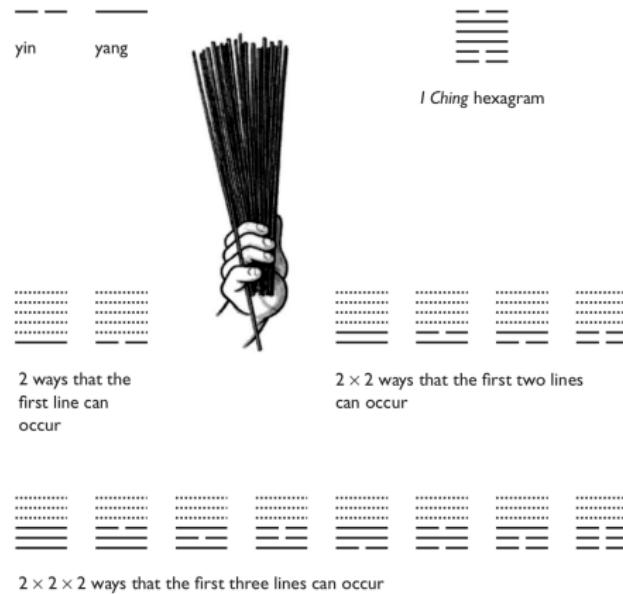
Tyche – The Greek goddess of chance



Fortuna – The goddess of chance in Roman religion



I Ching (~ 6th century B.C.) — A divination tool in ancient China



¹Image is from Bennett (1998), *Randomness*, Harvard University Press.

Games of chance — using knucklebones or dice



Known to Egyptians, Babylonians, Romans, ...

There was no qualitative theory of chance in these times.

How to measure chance?

How about measure length?



The determination of a “right and lawful rood” or rod in the early sixteenth century in Germany by measuring an essentially random selection of 16 men as they leave church².

²Stephen Stigler (1996). Statistics and the Question of Standards, *Journal of Research of the National Institute of Standards and Technology*, vol. 101.

The same for chance

To measure probability,

1. we first find or make equally probable cases,
2. then we count.

The probability of an event A , denoted by $\mathbb{P}(A)$, is then

$$\mathbb{P}(A) = \frac{\text{number of cases in which } A \text{ occurs}}{\text{total number of cases}}.$$

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*Girolamo Cardano** (1501 – 1576)



* An Italian polymath, whose interests and proficiencies ranged through those of mathematician, physician, biologist, physicist, chemist, astrologer, astronomer, philosopher, writer, and gambler. He was one of the most influential mathematicians of the Renaissance, and was one of the key figures in the foundation of probability and the earliest introducer of the binomial coefficients and the binomial theorem in the Western world.

Avid and serious gambler

"*Liber de ludo aleae*" (The Book on Games of Chance)

"equally likely outcomes"

Influencing later thinkers like *Pascal* and *Fermat*

Now we see that probability has to satisfy the following properties:

1. Probability should be never negative.
2. If A occurs in all cases, then $\mathbb{P}(A) = 1$.
3. If A and B never occur in the same case, then

$$\mathbb{P}(A \text{ or } B) = \mathbb{P}(A) + \mathbb{P}(B).$$

In particular, the probability of an event not occurring is equal to

$$\mathbb{P}(\text{not } A) = 1 - \mathbb{P}(A).$$

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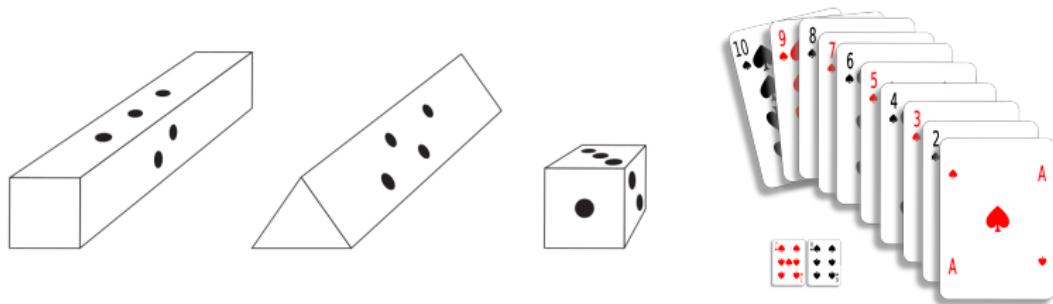
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How to generate the equi-probable cases?

Prim sticks (variations of dice)³ and deck of poker...

³Image is from Bennett (1998), *Randomness*, Harvard University Press.

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Prim sticks (variations of dice)³ and deck of poker...

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Example one: Birthday Problem

Question: How likely do two students have the same birth day if there are

- ▶ 2
- ▶ 5
- ▶ 15
- ▶ 23
- ▶ 46
- ▶ 64
- ▶ 366

students in the class?

Assuming that

1. each year has 365 days (i.e., neglecting leap years),
2. birthdays are equi-probable,
3. birthdays are independent (no twins in the class).

- ▶ Suppose $n = 5$.
- ▶ Let A be the event that there is a shared birthday among these n students.
- ▶ It is not easy to compute $\mathbb{P}(A)$ directly.
- ▶ However, one can compute $\mathbb{P}(\text{not } A)$ by counting:

the probability that no two students have the same birthday, or

all students have different birthday,

is equal to

$$\mathbb{P}(\text{not } A) = \frac{365}{365} \frac{364}{365} \frac{363}{365} \frac{362}{365} \frac{361}{365}$$

- ▶ Hence,

$$\mathbb{P}(A) = 1 - \mathbb{P}(\text{not } A) = 1 - \frac{365}{365} \frac{364}{365} \frac{363}{365} \frac{362}{365} \frac{361}{365} \approx 0.027.$$

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$$\mathbb{P}(A) = 1 - \frac{365 \times 364 \times \cdots \times (365 - n + 1)}{365^n}$$

n	2	5	15	23	46	64	366
$\mathbb{P}(A)$							1.0

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n	2	5	15	23	46	64	366
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n	2	5	15	23	46	64	366
$\mathbb{P}(A)$	0.0027	0.0271					1.0

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n	2	5	15	23	46	64	366
$\mathbb{P}(A)$	0.0027	0.0271	0.2529				1.0

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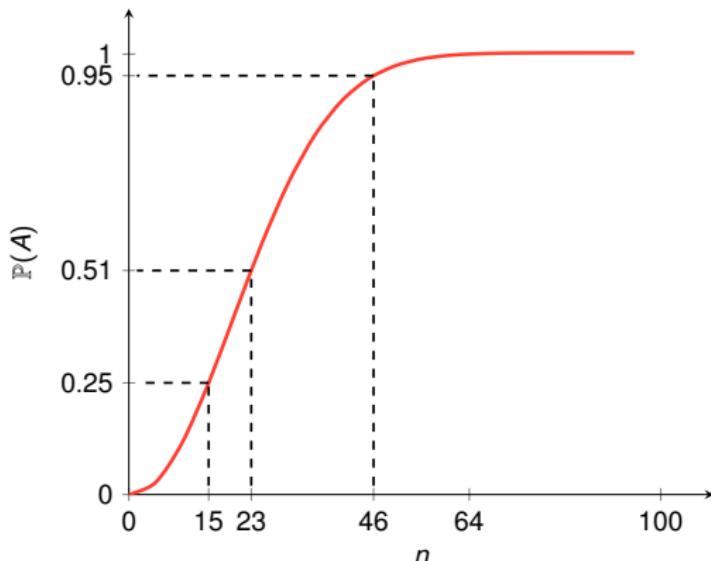
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$\mathbb{P}(A)$	0.0027	0.0271	0.2529	0.5073	0.9483		1.0

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Number of generations	Size of population to have about even odds	Examples (as of 2023)
1	23	A typical class
2	438	—
3	8,368	Princeton University ⁴
4	159,870	Tuscaloosa ⁵ ; Auburn ⁶
5	3,054,312	Atlanta ⁷ ; Chicago ⁸

Population rank of 500 cities in the United States:

https://en.wikipedia.org/wiki/List_of_United_States_urban_areas

⁴8,478

⁵Urban: 139,114, Metro: 235,628

⁶Metro: 158,991

⁷Urban: 4,999,259; Metro: 6,144,050

⁸City: 2,746,388; Urban: 8,671,746; Metro: 9,618,502

Another example: a question by *Grand Duke of Tuscany*
posed to *Galileo* in early seventh century

Three dice are thrown, such as

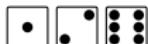


Counting combinations of numbers, 10 and 11 can be made in 6 ways, as can 9 and 12:

10

11

9



12



Yet it is known that long observation has made dice-players consider 10 and 11 to be more advantageous than 9 and 12. How can this be?

$$3 = \square + \square + \square$$

$$4 = \square + \square + \square$$

$$5 = \square + \square + \square = \square + \square + \square$$

$$6 = \square + \square + \blacksquare = \bullet + \circ + \circlearrowleft = \square + \circlearrowright + \circlearrowleft$$

$$7 = \square + \square + \blacksquare = \bullet + \square + \blacksquare = \square + \bullet + \blacksquare = \square + \blacksquare + \bullet$$

$$88 = \square + \square + \blacksquare = \square + \diamond + \blacksquare = \square + \diamond + \diamond = \blacksquare + \diamond + \diamond = \blacksquare + \diamond + \diamond$$

$$9 \equiv \blacksquare + \blacksquare + \blacksquare \equiv \blacksquare + \blacksquare + \blacksquare$$

$$10 = \square + \square + \square = \square + \square + \square$$

$$11 = \square + \square + \square = \square + \square + \square$$

$$12 = \square + \square + \square = \square + \square + \square$$

$$13 = \square + \square + \square = \square + \square + \square$$

$$14 = \square + \square + \square = \square + \square + \square = \square + \square + \square = \square + \square + \square$$

$$15 = \square + \square + \square - \square + \square + \square - \square + \square + \square$$

16 + = + =

17 + +

18 ■ ■ ■ ■

— — — —

$$3 = 1 + 1 + 1$$

$$4 = 1 + 1 + 2$$

$$5 = 1 + 1 + 3 = 1 + 2 + 2$$

$$6 = 1 + 1 + 4 = 1 + 2 + 3 = 2 + 2 + 2$$

$$7 = 1 + 1 + 5 = 1 + 2 + 4 = 2 + 2 + 3 = 3 + 3 + 1$$

$$8 = 1 + 1 + 6 = 1 + 2 + 5 = 1 + 3 + 4 = 2 + 2 + 4 = 2 + 3 + 3$$

$$9 = 1 + 2 + 6 = 1 + 3 + 5 = 1 + 4 + 4 = 2 + 2 + 5 = 2 + 3 + 4 = 3 + 3 + 3$$

$$10 = 1 + 3 + 6 = 1 + 4 + 5 = 2 + 2 + 6 = 2 + 3 + 5 = 2 + 4 + 4 = 3 + 3 + 4$$

$$11 = 1 + 4 + 6 = 1 + 5 + 5 = 2 + 3 + 6 = 2 + 4 + 5 = 3 + 3 + 5 = 3 + 4 + 4$$

$$12 = 1 + 5 + 6 = 2 + 4 + 6 = 2 + 5 + 5 = 3 + 3 + 6 = 3 + 4 + 5 = 4 + 4 + 4$$

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$$14 = 2 + 6 + 6 = 3 + 5 + 6 = 4 + 4 + 6 = 4 + 5 + 5$$

$$15 = 3 + 6 + 6 = 4 + 5 + 6 = 5 + 5 + 5$$

$$16 = 4 + 6 + 6 = 5 + 5 + 6$$

$$17 = 5 + 6 + 6$$

$$18 = 6 + 6 + 6$$

k	Probability of a sum of k	\approx
3	1/216	0.5%
4	3/216	1.4%
5	6/216	2.8%
6	10/216	4.6%
7	15/216	7.0%
8	21/216	9.7%
9	25/216	11.6%
10	27/216	12.5%
11	27/216	12.5%
12	25/216	11.6%
13	21/216	9.7%
14	15/216	7.0%
15	10/216	4.6%
16	6/216	2.8%
17	3/216	1.4%
18	1/216	0.5%

Game of rolling three dices dated back to Roman Empire.

3	18	Punctatura	1	Cadentia	1
4	17	Punctatura	1	Cadentia	3
5	16	Punctatura	2	Cadentia	6
6	15	Punctatura	3	Cadentia	10
7	14	Punctatura	4	Cadentia	15
8	13	Punctatura	5	Cadentia	21
9	12	Punctatura	6	Cadentia	25
10	11	Punctatura	6	Cadentia	27

Richard de Fournival discovered in 13th century the summary of
216 possible sequences ⁹
in his poem, *De Vetula*, written between 1220 to 1250.

⁹Image is from Bennett (1998), *Randomness*, Harvard University Press.

Additive v.s. Multiplicative

Let X_n be independent Bernoulli random variables with

$$\mathbb{P}(X_n = 1) = \mathbb{P}(X_n = 0) = 1/2.$$

$$\Sigma_n = X_1 + X_2 + \cdots + X_n$$

$$S_n = X_1 \times X_2 \times \cdots \times X_n$$

$$\mathbb{P}(S_n = 2^{2n}) = \frac{1}{2^n}$$

$$\frac{\Sigma_n - \mathbb{E}(\Sigma_n)}{\sqrt{\text{Var}(\Sigma_n)}} \rightarrow N(0, 1)$$

$$\mathbb{P}(S_n = 0) = 1 - \frac{1}{2^n}$$

$$\mathbb{E}[S_n] = 2^{2n} \times \frac{1}{2^n} + 0 \times \left(1 - \frac{1}{2^n}\right) = 2^n$$

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Embracing Randomness via Simulations

— Part I without interactions

1. Brownian motion on \mathbb{R}
2. Exponential Brownian motion on \mathbb{R}
3. Random walk on \mathbb{Z}^2
4. Random walk on \mathbb{R}^2

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Embracing Randomness via Simulations

— Part II with interactions

1. Self avoiding random walk on \mathbb{Z}^2
2. Random walk in a random environment on \mathbb{Z}^2

Embracing Randomness via Simulations

— Part II with interactions

1. Self avoiding random walk on \mathbb{Z}^2
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Matthew Effect

The rich get richer and the poor get poorer.

For to every one who has will more be given, and he will have abundance; but from him who has not, even what he has will be taken away.

—Matthew 25:29, RSV.

Intermittency

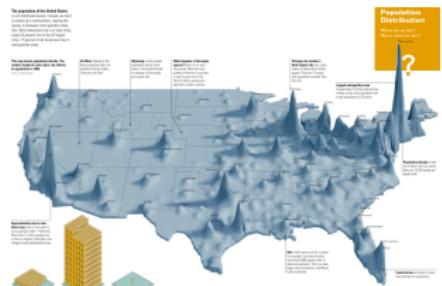
Intermittency is a very universal phenomenon which occurs practically irrespective of detailed properties of the background instability in a random medium provided only that the random field is of multiplicative type, ...

Zeldovich et al. The almighty chance. 1990

High peaks + highly concentrated on small islands | multiplicative noise

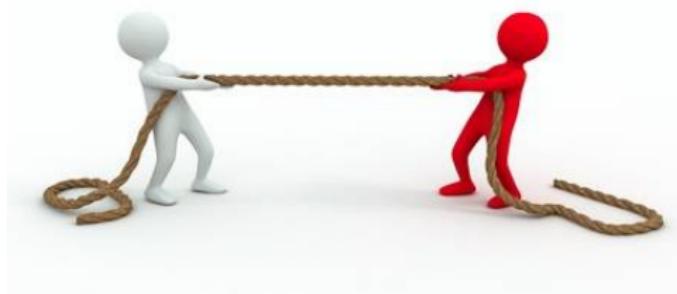
Intermittency

(Zeldovich *et al.* The almighty chance. 1990)



Tug war for stochastic heat equation (SHE)

$$\left(\frac{\partial}{\partial t} - \frac{1}{2} \Delta \right) u(t, x) = \rho(u(t, x)) \dot{W}(t, x)$$



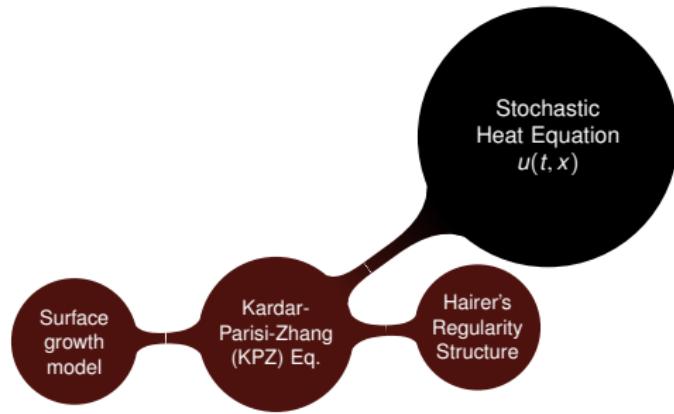
Δ

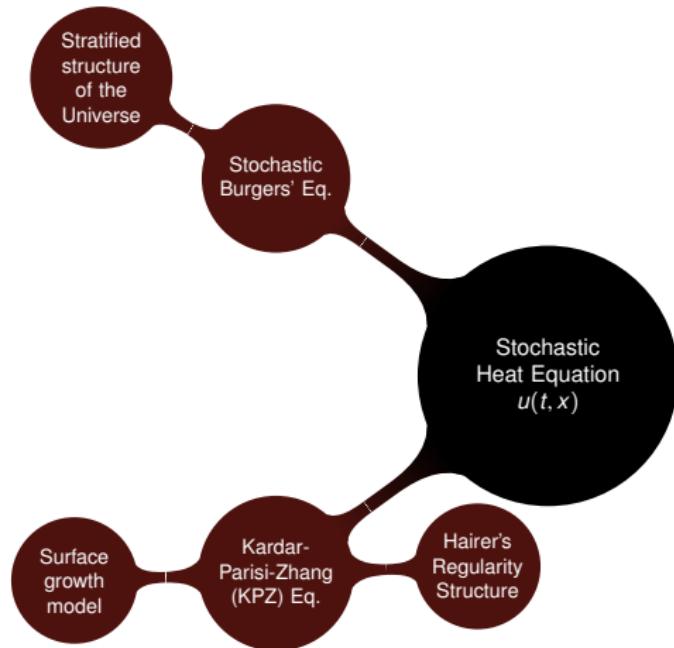
Smoothing

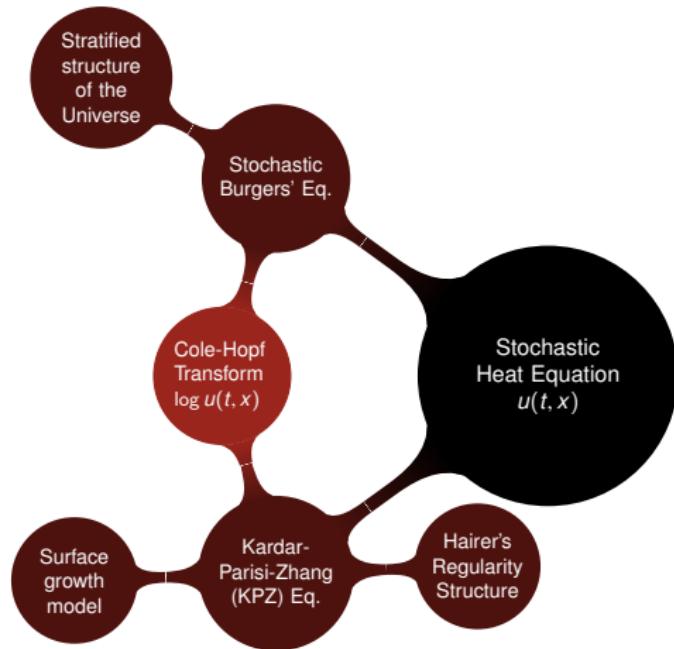
$\rho(u) \dot{W}$

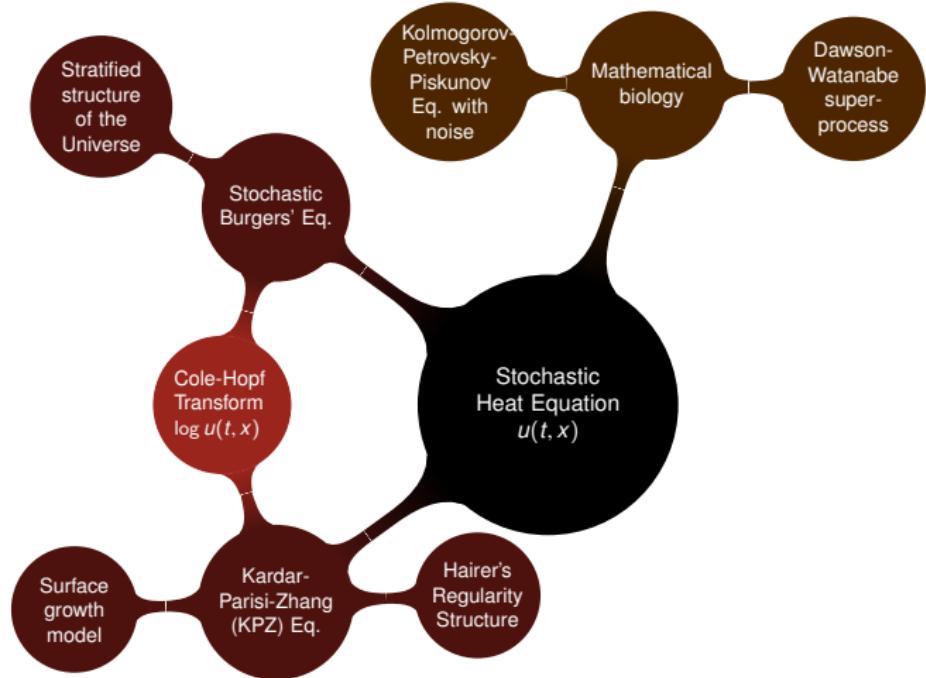
Roughening

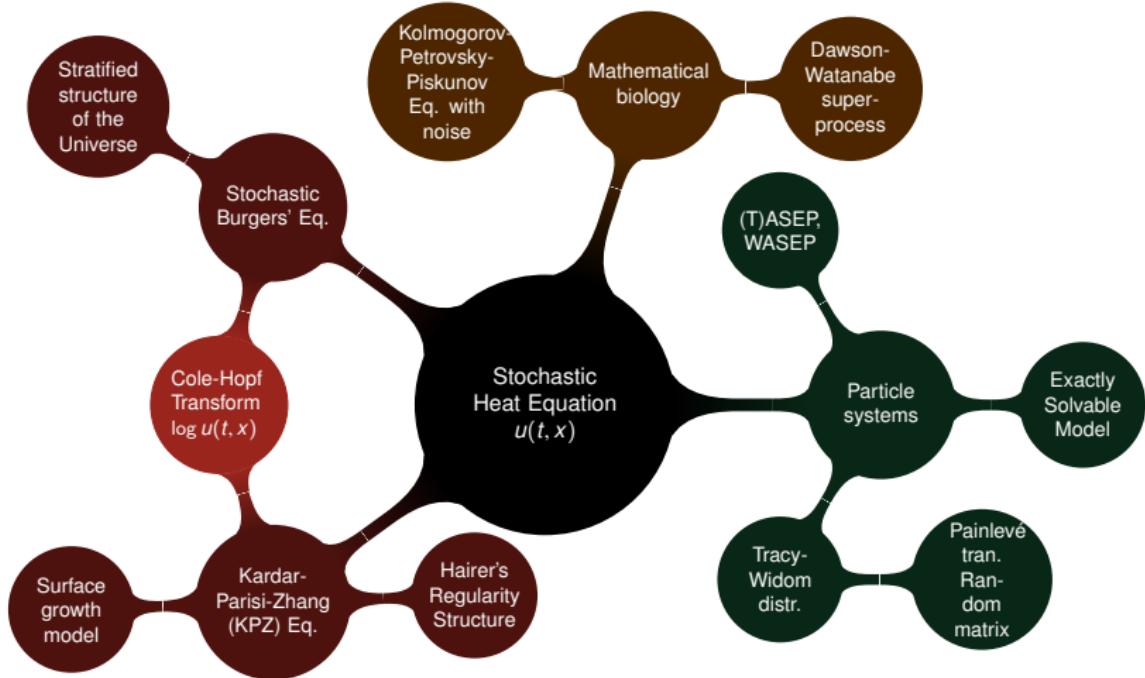
Stochastic
Heat Equation
 $u(t, x)$

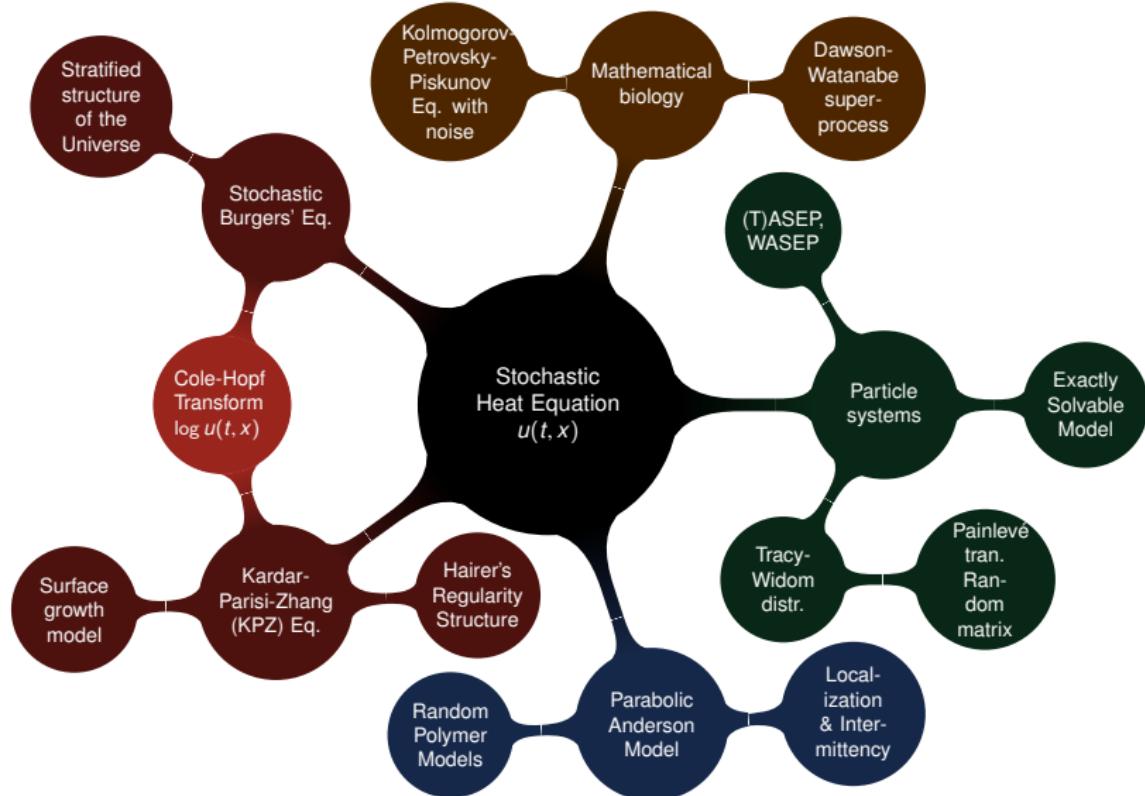












Embracing Randomness via Simulations

— Part III SHE

1. Stochastic heat equation in an interval
2. Stochastic heat equation on \mathbb{R} with localized initial data

Embracing Randomness via Simulations

— Part III SHE

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2. Stochastic heat equation on \mathbb{R} with localized initial data

Study of growing interfaces in a thin film

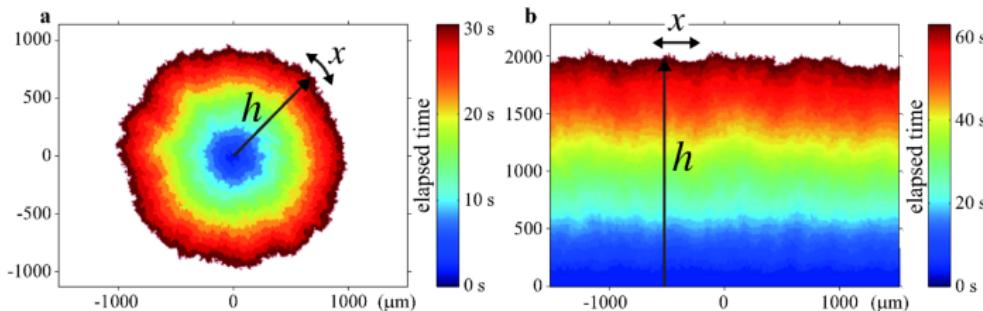
— Convection of nematic liquid crystal ¹⁰

Show movies !

¹⁰K. Takeuchi, M. Sano, T. Sasamoto *et al.* *Sci. Rep. (Nature)*, 1, 34 (2011).

Study of growing interfaces in a thin film

— Convection of nematic liquid crystal ¹⁰



Prediction from KPZ equation:

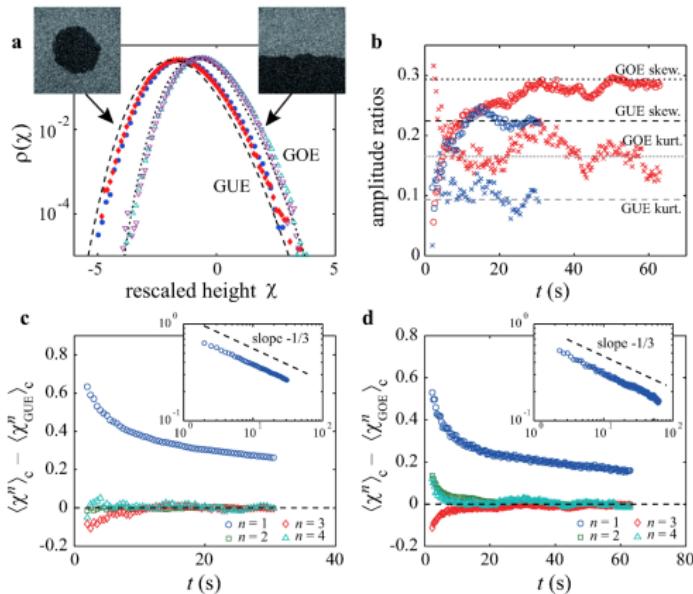
$$h \asymp v_\infty t + (\Gamma t)^{1/3} \xi$$

¹⁰K. Takeuchi, M. Sano, T. Sasamoto *et al.* *Sci. Rep. (Nature)*, 1, 34 (2011).

Study of growing interfaces in a thin film

— Convection of nematic liquid crystal ¹⁰

$$h \asymp v_\infty t + (\Gamma t)^{1/3} \xi$$



¹⁰K. Takeuchi, M. Sano, T. Sasamoto *et al.* *Sci. Rep. (Nature)*, 1, 34 (2011).

KPZ Equation '86¹¹



Mehran Kardar (1957 –) Giorgio Parisi (1948 –)



Yicheng Zhang

¹¹"Dynamic Scaling of Growing Interfaces". Physical Review Letters. 56 (9): 889–892, 1986.

Giorgio Parisi Facts



III. Niklas Elmehed © Nobel Prize Outreach

Giorgio Parisi
The Nobel Prize in Physics 2021

Born: 4 August 1948, Rome, Italy

Affiliation at the time of the award: Sapienza University of Rome, Rome, Italy

Prize motivation: "for the discovery of the interplay of disorder and fluctuations in physical systems from atomic to planetary scales."

Prize share: 1/2

<https://www.nobelprize.org/prizes/physics/2021/parisi/facts/>

<p>Sir Martin Hairer KBE FRS</p>  <p>Hairer at the Royal Society admissions day in London, July 2014</p>
Born 14 November 1975 (age 47) Geneva, Switzerland
Citizenship Austrian British
Education College Claparede, Geneva
Alma mater University of Geneva
Spouse Xue-Mei Li (m. 2003) ^[12]
Awards Whitehead Prize (2008) Philip Leverhulme Prize (2008) Wolfson Research Merit Award (2009) Fermat Prize (2013) Frohlich Prize (2014) Fields Medal (2014) Breakthrough Prize in Mathematics (2021) King Faisal Prize (2022)
Scientific career
Fields Probability theory ^[3] Analysis ^[3]
Institutions École Polytechnique Fédérale de Lausanne Imperial College London University of Warwick New York University ^[3]
Thesis Comportement Asymptotique d'Équations à Dérivées Partielles Stochastiques (2001)
Doctoral advisor Jean-Pierre Eckmann ^[4]
Website hairer.org ↗

- ▶ M. Hairer. Solving the KPZ equation. *Annals of Mathematics*, vol. 178, 2013.
 - ▶ M. Hairer. A theory of regularity structures. *Inventiones mathematicae*, vol. 198, 2014.
-

Fields Medal in 2014

Thank you for your
listening and participating !

References:

- ▶ Persi Diaconis and Brian Skyrms (2017). *The great ideas about chance*. Princeton University Press.
- ▶ Deborah J. Bennett (1998). *Randomness*. Harvard University Press.
- ▶ John D. McGervey (1986). *Probabilities in everyday life*. Nelson Hall Publishers.
- ▶ Ya. B. Zeldovich, A. A. Ruzmaikin, and D. D. Sokoloff (1987). *The almighty chance*. World Scientific.

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References:

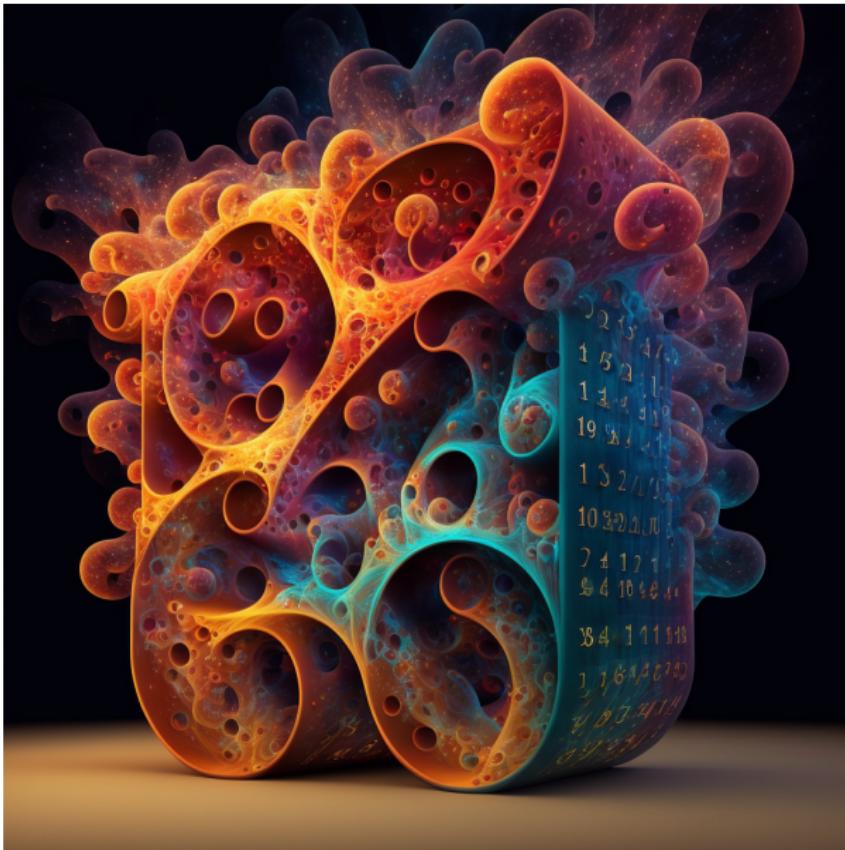
- ▶ Persi Diaconis and Brian Skyrms (2017). *The great ideas about chance*. Princeton University Press.
- ▶ Deborah J. Bennett (1998). *Randomness*. Harvard University Press.
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- ▶ Ya. B. Zeldovich, A. A. Ruzmaikin, and D. D. Sokoloff (1987). *The almighty chance*. World Scientific.

Chaotic stochastic heat flow on a torus...





Stochastic heat equation...



Intermittency parabolic Anderson model Brownian motion...



A gitar placed in the sand storm in a desert show...



Show rain drops on a small pond in a foggy raining day...



Lightning clouds dramatic light zigzag highly detailed...



Mushrooms in clusters in a forest with sun shades...



Was it nuclear explosion or cosmic forces beyond comprehension...



Standing on the planet Mars looking at home the earth...



A homesick guy looking back to earth from Mars...



A person in front of the whole universe galaxies...



Cosmic forces beyond comprehension...

