π value estimation

H.I. Park C. Hwang C.O. Hwang

Lab meeting presentation: 15th Sep 2017

Chord Summation With 2ⁿ-polygon

- Method Briefing
- Results of Method
- Error Analysis

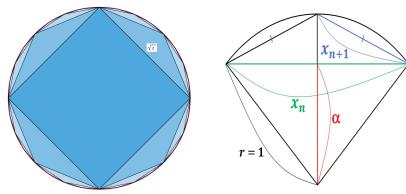
Chord Summation With 2ⁿ-polygon

- Method Briefing
- Results of Method
- Error Analysis

Chord Summation With 2ⁿ-polygon

- Method Briefing
- Results of Method
- Error Analysis

• Let x_n be the side length of 2^{n+1} -polygon



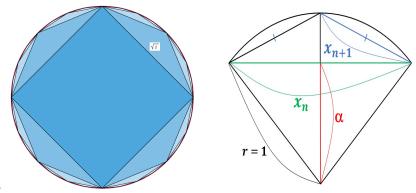
•
$$x_1 = \sqrt{2}$$

•
$$x_1 = \sqrt{2}$$
 and $x_{n+1} = \sqrt{2 - \sqrt{4 - x_n^2}}$

•
$$x_2 = \sqrt{2 - \sqrt{2}}$$
; $x_3 = \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; $x_4 = \sqrt{2 - \sqrt{2 + \sqrt{2} + \sqrt{2}}}$ and so on...



• Let x_n be the side length of 2^{n+1} -polygon



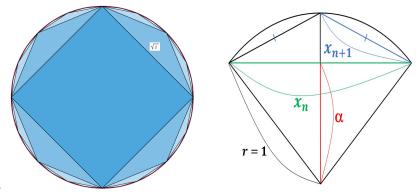
•
$$x_1 = \sqrt{2}$$

•
$$x_1 = \sqrt{2}$$
 and $x_{n+1} = \sqrt{2 - \sqrt{4 - x_n^2}}$

•
$$x_2 = \sqrt{2 - \sqrt{2}}$$
; $x_3 = \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; $x_4 = \sqrt{2 - \sqrt{2 + \sqrt{2} + \sqrt{2}}}$ and so on...



• Let x_n be the side length of 2^{n+1} -polygon

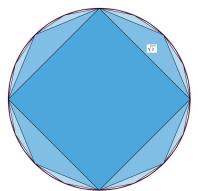


•
$$x_1 = \sqrt{2}$$
 and $x_{n+1} = \sqrt{2 - \sqrt{4 - x_n^2}}$

•
$$x_2 = \sqrt{2 - \sqrt{2}}$$
; $x_3 = \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; $x_4 = \sqrt{2 - \sqrt{2 + \sqrt{2} + \sqrt{2}}}$ and so on...







•
$$y_1 = 2^1 \sqrt{2}$$
 and $y_n = 2^n \times x_n$

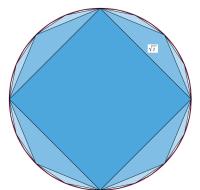
$$y_n = 2^n \times x_n$$

•
$$y_2 = 2^2 \sqrt{2 - \sqrt{2}}$$
; $y_3 = 2^3 \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; and so on...

$$\bullet \lim_{n\to\infty} y_n = \lim_{n\to\infty} 2^n x_n = \pi$$





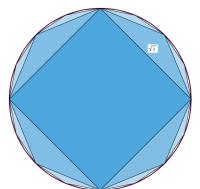


•
$$y_1 = 2^1 \sqrt{2}$$
 and $y_n = 2^n \times x_n$

•
$$y_2 = 2^2 \sqrt{2 - \sqrt{2}}$$
; $y_3 = 2^3 \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; and so on...





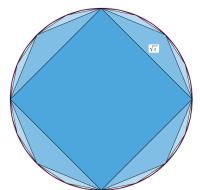


•
$$y_1 = 2^1 \sqrt{2}$$
 and $y_n = 2^n \times x_n$

•
$$y_2 = 2^2 \sqrt{2 - \sqrt{2}}$$
; $y_3 = 2^3 \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; and so on...

$$\bullet \lim_{n\to\infty} y_n = \lim_{n\to\infty} 2^n x_n = \pi$$





- $y_1 = 2^1 \sqrt{2}$ and $y_n = 2^n \times x_n$

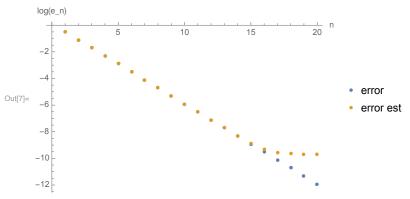
$$y_n = 2^n \times x_n$$

•
$$y_2 = 2^2 \sqrt{2 - \sqrt{2}}$$
; $y_3 = 2^3 \sqrt{2 - \sqrt{2 + \sqrt{2}}}$; and so on...

$$\bullet \lim_{n\to\infty} y_n = \lim_{n\to\infty} 2^n x_n = \pi$$



- Let e_n be an error defined as $e_n = \pi y_n$
- Let $\hat{x}_1 = 1.4142135623$ (orange)
- Let $x_1 = \sqrt{2}$ (blue). Exact value from Mathematica.

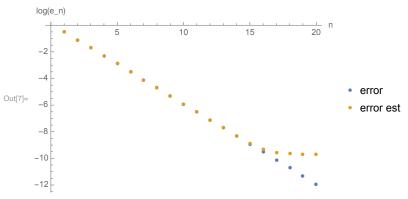


- Straight line with slope of $e_{n+1}/e_n \approx 0.25$
- Let's prove why with the following diagram.





- Let e_n be an error defined as $e_n = \pi y_n$
- Let $\hat{x}_1 = 1.4142135623$ (orange)
- Let $x_1 = \sqrt{2}$ (blue). Exact value from Mathematica.

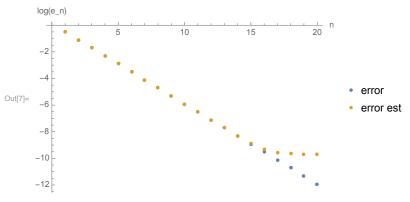


- Straight line with slope of $e_{n+1}/e_n \approx 0.25$
- Let's prove why with the following diagram.





- Let e_n be an error defined as $e_n = \pi y_n$
- Let $\hat{x}_1 = 1.4142135623$ (orange)
- Let $x_1 = \sqrt{2}$ (blue). Exact value from Mathematica.

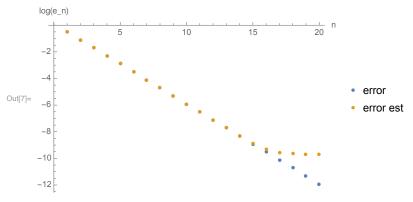


- Straight line with slope of $e_{n+1}/e_n \approx 0.25$
- Let's prove why with the following diagram.





- Let e_n be an error defined as $e_n = \pi y_n$
- Let $\hat{x}_1 = 1.4142135623$ (orange)
- Let $x_1 = \sqrt{2}$ (blue). Exact value from Mathematica.

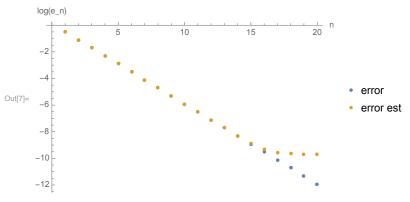


- Straight line with slope of $e_{n+1}/e_n \approx 0.25$
- Let's prove why with the following diagram.

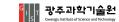




- Let e_n be an error defined as $e_n = \pi y_n$
- Let $\hat{x}_1 = 1.4142135623$ (orange)
- Let $x_1 = \sqrt{2}$ (blue). Exact value from Mathematica.

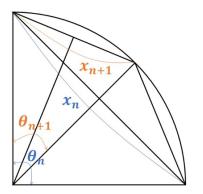


- Straight line with slope of $e_{n+1}/e_n \approx 0.25$
- Let's prove why with the following diagram.



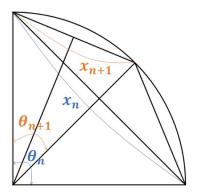


• It is observed that $e_{n+1}/e_n \approx 0.25$



$$e_n = \frac{e_n}{e_{n+1}} = \frac{\pi - 2^n x_n}{\pi - 2^{n+1} x_{n+1}} = \frac{\pi - 2^n \times 2\sin(\theta_n/2)}{\pi - 2^{n+1} \times 2\sin(\theta_{n+1}/2)}$$

• It is observed that $e_{n+1}/e_n \approx 0.25$



- •
- $\bullet \ \ \frac{\mathbf{e}_n}{\mathbf{e}_{n+1}} = \frac{\pi 2^n \mathsf{x}_n}{\pi 2^{n+1} \mathsf{x}_{n+1}} = \frac{\pi 2^n \mathsf{x} 2 \sin(\theta_n/2)}{\pi 2^{n+1} \mathsf{x} 2 \sin(\theta_{n+1}/2)}$

$$\bullet \ \frac{e_n}{e_{n+1}} = \frac{\pi - 2^n x_n}{\pi - 2^{n+1} x_{n+1}} = \frac{\pi - 2^n \times 2\sin(\theta_n/2)}{\pi - 2^{n+1} \times 2\sin(\theta_{n+1}/2)}$$

- Using Taylor series: $\sin(\theta) \approx \theta \frac{\theta^3}{3!} = 0.785 0.0807 + (0.0025...)$

$$\bullet \ \frac{e_n}{e_{n+1}} = \frac{\pi - 2^n x_n}{\pi - 2^{n+1} x_{n+1}} = \frac{\pi - 2^n \times 2\sin(\theta_n/2)}{\pi - 2^{n+1} \times 2\sin(\theta_{n+1}/2)}$$

- Using Taylor series: $\sin(\theta) \approx \theta \frac{\theta^3}{3!} = 0.785 0.0807 + (0.0025...)$
- $\bullet \ \frac{e_n}{e_{n+1}} = 4$

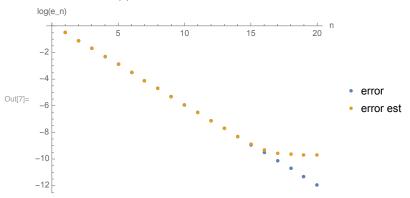
$$\bullet \ \frac{e_n}{e_{n+1}} = \frac{\pi - 2^n x_n}{\pi - 2^{n+1} x_{n+1}} = \frac{\pi - 2^n \times 2\sin(\theta_n/2)}{\pi - 2^{n+1} \times 2\sin(\theta_{n+1}/2)}$$

- Using Taylor series: $\sin\left(\theta\right) \approx \theta \frac{\theta^3}{3!} = 0.785 0.0807 + (0.0025...)$
- $\bullet \ \frac{e_n}{e_{n+1}} = 4$



Error analysis. Why deviation?

• Because we used approximate value of $\sqrt{2} = 1.41421...$

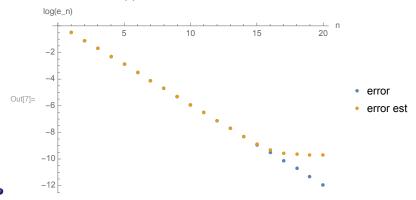


• Rounding error of $\hat{x}_1 = 1.41421$ will cumulate and cause the pinch point.



Error analysis. Why deviation?

• Because we used approximate value of $\sqrt{2} = 1.41421...$

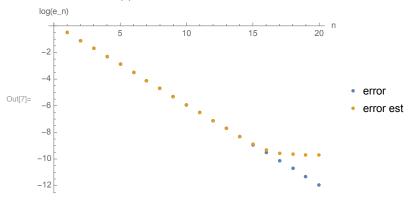


• Rounding error of $\hat{x}_1 = 1.41421$ will cumulate and cause the pinch point.



Error analysis. Why deviation?

• Because we used approximate value of $\sqrt{2} = 1.41421...$

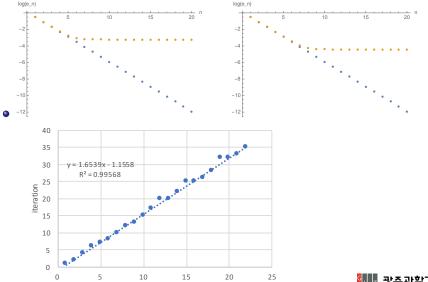


• Rounding error of $\hat{x}_1 = 1.41421$ will cumulate and cause the pinch point.



Error analysis. Observation

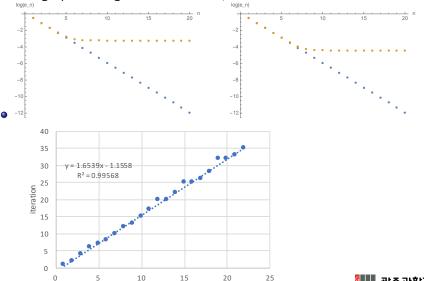
• Using up to n digit of $\sqrt{2} = 1.414, 1.4142$



n digit

Error analysis. Observation

• Using up to n digit of $\sqrt{2} = 1.414, 1.4142$



n digit



- Let \hat{x}_1 be an approximate value of $\sqrt{2}$ up to k digit.
- Let $\delta = \sqrt{2} \hat{x}_1$
- Example: $\hat{x}_1 = 1.414$, $\delta = 2.... \times 10^{-4}$
- $1.0 \times 10^{k+1} < \delta < 10.0 \times 10^{k+1}$
- $\hat{x}_{n+1} = f(\hat{x}_n) = \sqrt{2 \sqrt{4 \hat{x}_n^2}}$
- $f'(x) = \frac{x}{2\sqrt{4-x^2}f(x)}$

- Let \hat{x}_1 be an approximate value of $\sqrt{2}$ up to k digit.
- Let $\delta = \sqrt{2} \hat{x}_1$
- Example: $\hat{x}_1 = 1.414, \ \delta = 2..... \times 10^{-4}$
- $1.0 \times 10^{k+1} < \delta < 10.0 \times 10^{k+1}$
- $\hat{x}_{n+1} = f(\hat{x}_n) = \sqrt{2 \sqrt{4 \hat{x}_n^2}}$
- $f'(x) = \frac{x}{2\sqrt{4-x^2}f(x)}$

- Let \hat{x}_1 be an approximate value of $\sqrt{2}$ up to k digit.
- Let $\delta = \sqrt{2} \hat{x}_1$
- Example: $\hat{x}_1 = 1.414$, $\delta = 2.... \times 10^{-4}$
- $1.0 \times 10^{k+1} < \delta < 10.0 \times 10^{k+1}$

•
$$\hat{x}_{n+1} = f(\hat{x}_n) = \sqrt{2 - \sqrt{4 - \hat{x}_n^2}}$$

•
$$f'(x) = \frac{x}{2\sqrt{4-x^2}f(x)}$$

- Let \hat{x}_1 be an approximate value of $\sqrt{2}$ up to k digit.
- Let $\delta = \sqrt{2} \hat{x}_1$
- Example: $\hat{x}_1 = 1.414$, $\delta = 2..... \times 10^{-4}$
- $1.0 \times 10^{k+1} < \delta < 10.0 \times 10^{k+1}$
- $\hat{x}_{n+1} = f(\hat{x}_n) = \sqrt{2 \sqrt{4 \hat{x}_n^2}}$

•
$$f'(x) = \frac{x}{2\sqrt{4-x^2}f(x)}$$



- Let \hat{x}_1 be an approximate value of $\sqrt{2}$ up to k digit.
- Let $\delta = \sqrt{2} \hat{x}_1$
- Example: $\hat{x}_1 = 1.414$, $\delta = 2.... \times 10^{-4}$
- $1.0 \times 10^{k+1} < \delta < 10.0 \times 10^{k+1}$
- $\hat{x}_{n+1} = f(\hat{x}_n) = \sqrt{2 \sqrt{4 \hat{x}_n^2}}$
- $f'(x) = \frac{x}{2\sqrt{4-x^2}f(x)}$



•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5)\alpha = \hat{y}_6 + 32\alpha$ and so on...



•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5)\alpha = \hat{y}_6 + 32\alpha$ and so on...

•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5) \alpha = \hat{y}_6 + 32\alpha$ and so on...

•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5)\alpha = \hat{y}_6 + 32\alpha$ and so on...

•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5) \alpha = \hat{y}_6 + 32\alpha$ and so on...

•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5) \alpha = \hat{y}_6 + 32\alpha$ and so on...



•
$$x_2 = f(x_1) = f(\hat{x}_1 + \delta) \approx f(\hat{x}_1) + f'(\hat{x}_1) \delta = \hat{x}_2 + f'(\hat{x}_1) \delta$$

•
$$x_3 = f(x_2) = f(\hat{x}_2 + f'(\hat{x}_1)\delta) \approx f(\hat{x}_2) + f'(\hat{x}_2)f'(\hat{x}_1)\delta = \hat{x}_3 + f'(\hat{x}_2)f'(\hat{x}_1)\delta$$

- and so on until
- $x_5 = \hat{x}_5 + f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta$
- Define $\alpha = f'(\hat{x}_4) f'(\hat{x}_3) f'(\hat{x}_2) f'(\hat{x}_1) \delta = const$
- $2 \times f'(\hat{x}_5) = 1.0008$ and $2 \times f'(\hat{x}_n) \to 1$ for further iteration of n
- $y_5 = \hat{y}_5 + 32\alpha$
- $y_6 = \hat{y}_6 + 64f'(\hat{x}_5)\alpha = \hat{y}_6 + 32\alpha$ and so on...

- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$e_n = e_1 \left(rac{1}{4}
ight)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid..

iteration
$$n = \left[log_4 \left(\frac{e_1}{128\alpha} \right) \right]$$



- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$e_n = e_1 \left(\frac{1}{4}\right)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid..

iteration n
$$=\left[\log_4\left(rac{e_1}{128lpha}
ight)
ight]$$



- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$\mathsf{e}_n = \mathsf{e}_1 \left(\frac{1}{4}\right)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid..

iteration n
$$=\left[extit{log_4}\left(rac{e_1}{128lpha}
ight)
ight]$$



- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$e_n = e_1 \left(\frac{1}{4}\right)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid..

iteration n
$$=\left[extit{log_4}\left(rac{e_1}{128lpha}
ight)
ight]$$



- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$e_n = e_1 \left(\frac{1}{4}\right)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid...

iteration
$$n = \left[log_4 \left(\frac{e_1}{128\alpha} \right) \right]$$





- $e_n = \pi y_n$
- using the fact that $y_n = \hat{y}_n + 32\alpha$ for n > 5
- $\hat{e}_n = e_n + 32\alpha$
- Theoretical error is given by the following formula:

$$e_n = e_1 \left(\frac{1}{4}\right)^{n-1}$$

• $\frac{32\alpha}{e_n}$ < 0.2 for \hat{e}_n to be valid...

iteration n
$$= \left[log_4 \left(\frac{e_1}{128 \alpha} \right) \right]$$



Orange: modelling as shown

Blue: Observation.

• Peaks: 0 digit of $\sqrt{2} = 1.4142135623730950488016887242096980$

