

Lecture Notes

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1 Lecture 1

1.1 Overview of This Course

“Ancient” history of mathematics

- Egyptian mathematics (c. 3200 BCE – 300 BCE): Number system in base 10, fractions.
- Babylonian mathematics (c. 3300 BCE – 500 BCE): Place-value sexagesimal number system, roots of algebra.
- Greek mathematics (c. 700 BCE – 400 CE): Deduction method, geometry, roots of number theory.
- Mathematics in Asia (c. 1100 BCE – 1200 CE): Roots of number theory and algebra.
- Polynomial equations.
- Development of calculus, infinite series (16th–17th centuries CE).

1.2 The Beginnings

What is “Mathematics”?

1. Logical-deductive mathematics (initiated by the Greeks). This is not the generally accepted view of “mathematics” anymore.
2. Abstract counting problems: “mathematical” exercises without a direct practical use.
3. Practical counting problems: Bookkeeping for bureaucracy, inventories of goods and harvest, calculations involving lengths and areas for farming purposes, etc.
4. Development of a number system.

Note. We will see later that 2–4 all occur almost simultaneously.

1.3 Egyptian Mathematics

Most writing was done on papyrus, which doesn’t preserve well, so we don’t have much evidence from this period.

1.3.1 Egyptian Number System

The Egyptians had a base 10 number system, with a new Hieroglyphic symbol for each power of 10. This number system is *not* place valued. One simply adds all the symbols to get the number. For instance $\cap\cap\cap||| = 34$. By comparison, our modern number system is place-valued, which means that the position of each digit matters, i.e. $254 \neq 452$.

1.3.2 Egyptian Arithmetic

Summation is extremely easy, you just write the numbers next to each other to get their sum. Multiplication was done via consecutive doubling and adding. We do this by decomposing one number into powers of 2, and then distributing the other number across this sum. Because of this method, Egyptians had tablets with powers of 2, and tablets with consecutive doublings of many numbers.

We also have sources of:

- Fractions—The Egyptians used almost exclusively fractions of the form $\frac{1}{n}$ (aside from $\frac{2}{3}$ and $\frac{3}{4}$) and used sums of these to express more general fractions.

- Notation—Since any fraction can be written as the sum of fractions of the form $\frac{1}{n}$, any general fraction could be written by just writing $\frac{1}{n}$ fractions next to each other.
- Algebra—We have evidence that they solved some linear and second order (quadratic) equations.
- Geometry—Though limited, we have evidence that the Egyptians could calculate areas and volumes of triangles, circles, pyramids, etc.

However we see no evidence for a general theory for solving these questions, and all of the problems that we know of are elementary and mostly practical. The earliest “advanced” mathematical resources from the Egyptians are from around 1900 BCE, and are predated by Babylonian mathematics.

2 Lecture 2

2.1 Babylonian Mathematics

The Babylonians, in comparison to the Egyptians:

- had a more advanced number system,
- solved more difficult problems,
- solved more abstract (“useless”) problems.

Hence people often view the Babylonians in Mesopotamia as being the starting point of “serious” mathematics.

Mesopotamia was located between the Tigris and Euphrates rivers, and its name means “the land between the rivers”. Historical texts from Mesopotamia are unusually well-preserved, because texts were made by making impressions on clay tablets, which hardened and preserve well.

2.1.1 Babylonian Number System

The Babylonian number system was a *sexagesimal* (base 60), place-valued system.

Note.

- The number zero didn’t exist just yet! So instead of writing “20”, they would just write “2”, and figure out what number it took from context.
- They also had fractions, but didn’t have a symbol for a decimal point, so they again guessed based on context.
- Furthermore, since there is no zero, there was no way of distinguishing between $1 \cdot 60^2 + 30 \cdot 1$, or $1 \cdot 60 + 30 \cdot \frac{1}{60}$, etc.

Later on in Mesopotamia, we see the first usage of the number zero (300 BCE), but only as a place holder to solve the aforementioned issues. This was also done by the Mayans around 400 CE. It was not until 600 CE that the number zero was invented in India, and carried its full weight as a “number”.

Note. There are still remnants of the Babylonian sexagesimal number system in the modern day.

- Time: Hours and minutes are divided into 60 pieces
- Angle measurements are still done in multiples/factors of 60, i.e. 360° .

2.1.2 Babylonian Algebra

This notation was also used to solve basic algebra questions, but we don’t know how exactly these problems were solved (probably the same method as the Egyptians, guess and check). It is believed that math problems were given to students in order to train them in literacy, numeracy, and applications to administration. The Babylonians also knew about the quadratic formula, although it was described in words as opposed to being given as an equation. Furthermore, although they knew of the quadratic formula, they did not have negative numbers, and so found only one solution to quadratic equations. This is the first instance we know of where a civilization has an “algorithmic” solution to a problem.

2.1.3 Babylonian Geometry

We have some sources of Babylonian geometry that indicate that they knew of the Pythagorean Theorem. One example of this is the “IM 67118” tablet, which gives the sides of a rectangle given its area and diagonal

length. There is a tablet called “Plimpton 322” that contains Pythagorean triples, or integer triplets a, b, c satisfying $a^2 + b^2 = c^2$.

3 Lecture 3

Another tablet titled “YBC7289” contains approximations for $\sqrt{2}$ and $\frac{1}{\sqrt{2}}$ that has an error of less than 1 in 2 million.

3.1 Greek Mathematics

Note. A lot of “Greek” mathematicians did not come from what is nowadays Greece, but rather the old Hellenistic empire (which was larger).

3.1.1 The Theorem of Pythagoras

Probably the oldest “mathematical theorem”, known (in some form) to:

- Egyptians
- Babylonians
- Chinese
- Indians
- Greeks

before Pythagoras.

What we know about Pythagoras with (quasi-)certainty

- He existed (~580 BCE–500 BCE)
- He was born in Samos (modern day Turkey)
- He left no writings himself
- He founded a school in Croton (c. 540 BCE)
 - We say “school” but it was more like a sect, with strict rules and secrecy
 - Their central belief was “All is number”, and that every number has a meaning
 - The number 10 was a “holy number”, often drawn as a triangle
 - Theory of music based on whole fractions
 - Largely responsible for introducing “rigorous” mathematics
 - They viewed “pure” mathematics as the opposite of “applied” mathematics

Theorem — *Pythagorean Theorem*

Given a right triangle with legs a and b and hypotenuse c , we have

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

Definition. *Pythagorean Triples*

Triples (a, b, c) that satisfy $a^2 + b^2 = c^2$ are called *Pythagorean triples*.

General Formula: For positive integers p, q, r such that $p \geq q$, we can use the following equations:

$$a = (p^2 - q^2)r$$

$$b = 2pqr$$

$$c = (p^2 + q^2)r$$

“Facts”:

- Less general formulas were known to Pythagoras’ school, Plato, Babylonians...
- The first statement *and* proof of this formula is from Euclid’s “Elements”, book 10

3.1.2 Rational points on the circle

Finding rational points on the unit circle with rational coordinates is actually very related to finding Pythagorean triples.

4 Lecture 4

4.1 Rational Points on the Circle

Observation. If $a^2 + b^2 = c^2$, then

$$\left(\frac{a}{c}\right)^2 + \left(\frac{b}{c}\right)^2 = 1.$$

Hence rational points on the unit circle correspond to Pythagorean triples.

4.2 Chord-Tangent Construction

- The idea is most likely due to Diophantos, circa 250 CE.
- Worked out in detail in the 17th century (Lagrange, Euler, etc.).
- Take a line through $(-1, 0)$ to (x, y) with slope t . The equation of this line is thus $y = t(x + 1)$.
- We claim that R has rational coordinates if and only if t is rational.

Proof. (\Rightarrow) Suppose $R = (x_0, y_0)$, with $x_0, y_0 \in \mathbb{Q}$. The slope of the line can be computed to be $\frac{y_0}{1+x_0} = t$. Thus t is rational.

(\Leftarrow) Suppose t is rational. Since the line intersects the unit circle, we have

$$\begin{aligned} x^2 + y^2 &= 1 \\ x^2 + t(x+1)^2 &= 1 \\ x^2 + tx^2 + 2tx + t &= 1 \\ (1+t)x^2 + (2t)x + (t-1) &= 0. \end{aligned}$$

Observation: If x_0, x_1 are solutions of $ax^2 + bx + c = 0$, then we know that we can factor into $a(x - x_0)(x - x_1) = 0$. Thus by equating coefficients, we see that x_0 is rational if x_1 is rational.

We already know that $x_1 = -1$ is a solution to our equation, so we know that x must be rational. Since $y = t(x + 1)$, it must be rational as well, so R has rational coordinates. \square

If we actually solve the equation, we get the point R has coordinates $(-1, 0)$ or $\left(\frac{1-t^2}{1+t^2}, \frac{2t}{1+t^2}\right)$. If we write $t = \frac{p}{q}$ for integers p, q , then we have

$$x_0 = \frac{p^2 - q^2}{p^2 + q^2}, y_0 = \frac{2pq}{p^2 + q^2}.$$

Thus we may convert this into a true Pythagorean triple via

$$\begin{aligned} a &= (p^2 - q^2)r \\ b &= 2pqr \\ c &= (p^2 + q^2)r \end{aligned}$$

Note. The general takeaway from this proof is that you can use “known” points to help you deduce properties of certain “unknown” points. In this case, we found an intersection point between a line and a circle, using that we are given the other intersection point.

5 Lecture 5

5.1 Irrational Numbers

Claim. The square root of 2 is irrational.

Lemma. If a^2 is even, then so is a .

Proof. We proceed via proof by contrapositive. Suppose a is odd, so $a = 2k + 1$ for some $k \in \mathbb{Z}$. Then

$$a^2 = (2k + 1)^2 = 4k^2 + 4k + 1 = 2(2k^2 + 2k) + 1.$$

Hence a^2 is odd. □

Proof. Suppose towards a contradiction that $\sqrt{2}$ is rational, so $\sqrt{2} = \frac{p}{q}$ for $p, q \in \mathbb{Z}$ where $q \neq 0$. We may also assume that the greatest common factor of p, q is 1, since we otherwise could have pulled the factor out. Hence

$$\left(\frac{p}{q}\right)^2 = 2$$

$$p^2 = 2q^2.$$

Since p^2 is even, p must be even, and so $p = 2k$ for some $k \in \mathbb{Z}$. Thus

$$(2k)^2 = 2q^2$$

$$4k^2 = 2q^2$$

$$2k^2 = q^2.$$

Since q^2 is even, so must q . However, this contradicts our assumption that the greatest common factor of p and q is 1. □

The original Greek conclusion was that “geometric quantities” were different from “numbers”. They used rational numbers to “describe” irrational numbers. This later led to the “theory of proportions” and the method of exhaustion, which inspired Dedekind cuts.

Note. The theorem of Pythagoras also gives a notion of *distance* between points in the plane, e.g.

$$d((x_1, y_1), (x_2, y_2)) = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}.$$

5.2 Greek Geometry

The most important resource for Greek geometry is Euclid’s “The Elements”.

- It was written circa 300 BCE
- It consists of 465 theorems and proofs in 13 books
- Mostly comprised of works from earlier mathematicians
- Main contributions:
 - The deductive method
 - Unified framework for “Euclidean geometry”.

Facts about Euclid:

- Lived in Alexandria
- Called the “father of geometry”

6 Lecture 6

6.1 Greek Geometry

6.1.1 The Deductive Method

The “Elements” from Euclid is the first mathematical text where statements are derived step by step, starting from axioms (“postulates”) following certain rules (“common notions”).

- (1) Definitions: It starts with 23 definitions, i.e. of “point”, “line”, “parallel lines”, “circle”, etc.
- (2) Postulates (“Ruler–Compass Construction”):
 - (a) To draw a straight line from any point to any point.
 - (b) To produce a finite straight line continuously into a straight line.
 - (c) To describe a circle with any center and distance (“radius”).
 - (d) All right angles are equal to each other.
 - (e) If a straight line falling on two straight lines makes the interior angles on the same sides less than two right angles, then the two straight lines, if produced indefinitely, meet on the side which the angles are less than two right angles.
- (3) Common Notions:
 - (a) Things which are equal to the same thing are also equal to each other (“Transitivity of equality”).
 - (b) If equals are added to equals, the wholes are equal.
 - (c) If equals are subtracted from equals, the remainders are equal.
 - (d) Things which coincide with one another are equal to one another.
 - (e) The whole is greater than the part.

Note. The word “equal” means “have the same length/area/volume”, whereas the word “coincide” is when two objects are “really the same”.

Note. Often, Euclid uses “visually obvious” assumptions that are not mentioned in the postulates.

Example. *Proposition I.35 of the “Elements”*

“Parallelograms with the same base and the same height are equal”.

Note. Some of the proofs are flawed because they make visual assumptions of the layouts of problems, rather than use equations and variables.

7 Lecture 7

In the 19th century, mathematicians started to develop “non-Euclidean” geometries by adjusting the 5th postulate.

Fact. Assuming the first four postulates, the fifth postulate is equivalent to the following: “In a plane, there exactly one line parallel to a given line through a given point”.

Adjustments

- 1) There are no such lines (spherical geometry)
- 2) There are more than one such lines (hyperbolic geometry)

7.1 The Regular Polyhedra (the Platonic Solids)

There are the:

- Tetrahedron
- Cube
- Octahedron
- Dodecahedron
- Icosahedron

As far as we know, they were the first entirely described and proven that they are the only regular solids by Theaetetos, circa 400 BCE.

Note. If you take a regular polyhedron and create new vertices at the center of each face, you can construct another regular polyhedron.

Via the above described method, you can construct the octahedron from the cube.

8 Lecture 8

8.1 Ruler and Compass Constructions

Even though it was “abstract”, Greek mathematics was largely guided by geometric intuition. Most of their geometry is built on constructions with ruler (straight lines) and compass (circles).

They typically constructed:

- Perpendicular lines
- Bisection of an angle
- Square root of a given length
- Circle through three points

Fact. Given points P_1, \dots, P_n in the plane, we can construct with ruler and compass exactly those points whose coordinates can be obtained from the P_i 's using $+$, $-$, \times , \div , $\sqrt{\cdot}$.

Famous impossible problems that the Greeks tried to solve:

- Doubling the cube
- Trisecting an angle
- Squaring the circle

All of the above were proven impossible in the 19th century with modern techniques.

8.2 Conic Sections

We obtain conic sections by finding the intersection between two cones (one inverted) and a plane. We think that these curves were invented by Menaechmos, circa 400 BCE. From this we get our equations for conic sections:

- Hyperbola: $\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$.
- Ellipse: $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$.
- Parabola: $y = ax^2$.

8.3 Higher Degree Curves

Note. The Greeks did not have “equations”.

8.3.1 Cissoid of Diocles

Another graph that has a nice mathematical description, but is impossible to construct with just a ruler and compass. It has the equation

$$y^2(1+x) = (1-x)^3. \quad (0 \leq x \leq 1)$$

Fact. Both conic sections and the cissoid can be used to solve the doubling of the cube, i.e. to construct $\sqrt[3]{2}$.

9 Lecture 9

9.1 Greek Number Theory

Fact. The basics of number theory are contained in the Elements, mostly connected to the “Euclidean algorithm”.

- The only other major advancement in the Greek empire: Diophantos (circa 250 AD, Alexandria), who studied Diophantine equations
- Later, there are much more advances in India, China, the Middle East, etc.

9.1.1 Polygonal, Prime, Perfect Numbers

Polygonal numbers were studied by the Pythagoreans. We start with triangular numbers, which are just equilateral triangles consisting of dots, like \therefore . They go $1, 3, 6, 10, \dots$. Square numbers are what you think they are, just perfect squares. The pentagonal numbers start $1, 5, 12, 22, \dots$.

Note. While interesting, the polygonal numbers don’t seem to have many uses. They are also given by quadratic equations, i.e. the n^{th} pentagonal number is given by

$$P_n = \frac{3n^2 - n}{2}.$$

9.1.2 Prime Numbers

Definition. *Prime*

A number is *prime* if it is only divisible by 1 and themselves.

Note. The Greeks called them “numbers with no rectangular representations”, where a rectangular representation was a drawing of n dots that wasn’t just a line of dots.

Euclid proved that there are infinitely many prime numbers, “Prime numbers are more than any assigned multitude of primes”.

Proof. Suppose towards a contradiction that there are finitely many primes, say p_1, \dots, p_n . Then observe that $p_1 p_2 \cdots p_n + 1$ is not divisible by any p_i for $i = 1, \dots, n$, and so must be prime. Hence there must be infinitely many primes. \square

9.1.3 Perfect Numbers

Definition. *Perfect Numbers*

A *perfect* number is a number that equals the sum of its divisors (excluding itself).

For example, $6 = 1 + 2 + 3$ and $28 = 1 + 2 + 7 + 14$.

Fact. We know that k is an even perfect number if and only if k takes the form

$$k = 2^{n-1}(2^n - 1)$$

for $n \in \mathbb{N}$ and $2^n - 1$ is prime (Mersenne prime).

Open Problems

- Are there any odd perfect numbers?
- Are there infinitely many even perfect numbers/Mersenne primes (51 known)?

10 Lecture 10

10.1 The Euclidean Algorithm

This algorithm is used to find the greatest common divisor of two numbers. It was most likely known before Euclid, but it first appears in the Elements.

10.1.1 Performing the Algorithm

We wish to find $\gcd(a, b)$ where $a, b \in \mathbb{Z}$.

- Construct $a_1 = \max(a, b) - \min(a, b)$ and $b_1 = \min(a, b)$. Note that $\gcd(a, b) = \gcd(a_1, b_1)$.
- Repeat this until $a_n = b_n$, at which point $\gcd(a, b) = a_n$.

10.1.2 Consequences of the Euclidean Algorithm

- Given $a, b \in \mathbb{Z}^+$, there exist integers $m, n \in \mathbb{Z}$ such that

$$am + bn = \gcd(a, b).$$

Note. If you “work backwards” through the Euclidean Algorithm, you see that $\gcd(a, b)$ is a linear combination of a and b .

- If a prime number p divides ab , then p divides a or p divides b .

Proof. Suppose p does not divide a . We claim that p divides b . Since p is prime and does not divide a , we have $\gcd(p, a) = 1$. Hence there exist $m, n \in \mathbb{Z}^+$ such that $mp + na = 1$. Multiplying both sides by b , we have

$$mpb + nab = b.$$

Since p divides ab , we have $ab = kp$ for some $k \in \mathbb{Z}$. Hence

$$\begin{aligned} mpb + nkp &= b \\ p(mb + nk) &= b. \end{aligned}$$

Therefore p divides b . □

- Each positive integer has a unique factorization into primes.

10.2 Greek Number Systems

- There were different number systems in different parts of the Hellenistic realm.
- They are usually decimal (base 10).
- They are usually *not* place-valued.

Example. *Acrophonic System*

- Symbols for 1, 5, 10, 100, 1000, and *sometimes* for 50, 500, etc.
- Not place-valued, just add symbols.
- Lead to “Roman numerals”, which were used in Europe till the late Middle Ages (~1500).

Example. *Alphabetic System (most common)*

- 27 letters of the alphabet were used for 1–9, 10–90, and 100–900.
- This was used for numbers up to 999, and it becomes similar to a place-valued system.
- The symbol **M** was used to represent “multiplication by 10000”.

11 Lecture 11

11.1 Infinity in Greek Mathematics

- Greek mathematicians (back then) were “afraid” of infinity.
- They did not believe that actual “infinite processes” exist.

Example. *Zeno’s Paradoxes*

- Attributed to Zeno of Elea (~450 BCE).
- Not clear what his intentions were.
- Sources: Aristotle.

Achilles and the Tortoise Paradox

- Achilles runs faster than the tortoise.
- For the race, the tortoise gets a head start.
- Intuitively, Achilles should catch up to the tortoise, but in order to catch up to the tortoise he first must reach where the tortoise currently is, and in that time the tortoise will have already moved on. Hence Achilles will never overtake the tortoise.

Dichotomy Paradox

- Motion cannot exist because what is moved has to first arrive at the halfway point before reaching the destination.
- Before reaching the halfway point, it must reach the halfway point to the halfway point, and so on and so forth.

Note. By trying to avoid ∞ , the Greeks laid the foundations of a rigorous treatment of it.

Eudoxus of Knidos

- Lived around 375 BCE.
- Developed both the “theory of proportions” and “method of exhaustion”.
- For example, he described a “quantity” (real number) by its position among rational numbers.
- His works are contained in Book V of the Elements.

11.2 Theory of Proportions

Example. *Describing the quantity $\sqrt{2}$ with rational numbers* Observe that $\sqrt{2}$ is determined by two sets:

$$L_{\sqrt{2}} = \{r \in \mathbb{Q} \mid r^2 < 2\},$$
$$U_{\sqrt{2}} = \{r \in \mathbb{Q} \mid r^2 > 2\}.$$

Namely, $\sqrt{2}$ is the *unique* quantity so that every rational number in $L_{\sqrt{2}}$ is smaller than it, and every rational number in $U_{\sqrt{2}}$ is larger than it.

Often used in the following way: “Two quantities λ_1 and λ_2 are equal if every rational length less than λ_1 is also less than λ_2 , and vice versa”. Using the notation from the example above, we have

$$L_{\lambda_1} = L_{\lambda_2}.$$

Note. If we only have one side of the inequality, we can define $\lambda_1 \leq \lambda_2$.

There are two main viewpoints for irrational numbers:

- Geometric: we find some way to express these values as a length or area.
- Arithmetic: we need some kind of “infinite” description of the quantity.

Until the 19th century, the overall belief was that “geometry is a better foundation for mathematics”. Later on, there were more rigorous definitions of convergence, which led to other non-geometric axiomatic systems and “set theory” became the foundation for mathematics.

12 Lecture 12

Note. In 1858, Dedekind used this theory of proportions to define the reals using “Dedekind cuts”. For example, he defined $\sqrt{2}$ to be $(L_{\sqrt{2}}, U_{\sqrt{2}})$.

12.1 Method of Exhaustion

This theory was also developed by Eudoxus, and generalizes the theory of proportions to higher dimensions. For example, you could approximate the area of a circle or volume of a pyramid via a bunch of intermediary steps, i.e. circumscribed polygons etc.

Theorem. The area of a circle of radius r is proportional to r^2 .

Proof. Assume by contradiction the area is *not* proportional to r^2 , then by taking a polygon “close enough” to the circle, it would fail for the polygon. Hence we have arrived at a contradiction. \square

Note.

- Rather than taking an infinite limit, such proofs by contradiction only need finitely many steps.
- This is very much reminiscent of modern (ε, δ) proofs.

Archimedes (250 BCE) from Syracuse (Sicily)

- Known for physics (particularly mechanics) and mathematics.
- Applied and refined the method of exhaustion with great success.
- Manuscript of him was discovered in 1906, revealing *how* he discovered many of his results.
 - “*not* with an immediate perfect proof, rather first with intuition and lots of trial and error”.
 - A document describing the philosophy of math.
- Approximated π to $3.1408 < \pi < 3.1429$.
- According to legend, he died during the Roman siege of Syracuse during in 212 BCE after angering a Roman soldier by refusing to leave his home until he finished his math problem, telling the soldier “Don’t disturb my circles!”.

13 Lecture 13

13.1 Ancient Chinese Mathematics

The ancient Chinese civilization centered around the “Yellow River”, which is the 6th longest river in the world.

13.1.1 Numbers and Patterns

- Compared to many other civilizations, the Chinese had a great interest in numbers and patterns.
- Numbers were believed to have cosmic significance. For instance, “1” is often related to water, and “9” to fire.
- Interesting patterns of numbers were also often given divine significance.
- One very famous example is the “Lo Shu Magic Square” (c. 650 BCE). Every row, column, and diagonal sums to the same number (15).
 - There are several legends surrounding this square, usually involving a turtle (an animal regarded as symbolizing the world, the universe, immortality, wisdom, etc.)
 - One such legend was that the river God kept flooding the Yellow River. It was due to a turtle with the magic square on its back that the emperor realized that he had to make 15 offerings to appease the river God.
 - The magic square is unique, aside from mirroring and rotating.

13.1.2 Chinese Number System

Already around 2000 BCE, the Chinese had a decimal place-value system!

They arranged bamboo rods to represent the numbers 1 to 9, and then placing them in columns, the different places corresponded to different powers of 10.

Note. There is still no “0”, so there’s no way to express numbers such as 102.

13.1.3 Resources

- The Chinese usually wrote on bamboo, so we have limited resources. Fortunately, we have *some* resources dating back to 200 BCE. We have “Jiuzhang Suanshu”, or “Nine Chapters on the Mathematical Art”, written most likely over a long period of time between 1000 BCE to 250 AD by many different authors.
- Most of the problems discussed in this book are practical, revolving around solving real-world problems. They found *general* methods for solving problems, rather than solutions to specific problems.
- The book covers:
 - Arithmetic operations with positive integers, fractions, and some “special” irrational numbers. We even see negative numbers (usually in the context of debt)!
 - It contains an approximation of $\pi \approx 3.14159$, using an approximation of the circle with a regular polygon of 192 vertices. We actually know the author for this part, Liu Hui (c. 250 AD).
 - The Pythagorean Theorem.
 - Solving linear systems of equations, with what is basically Gaussian elimination.

13.1.4 Chinese Remainder Theorem

Very useful for solving Diophantine equations and systems of congruence equations, which first appeared in “Sunzi Suanjing”, or “Mathematical Manual of Sun Zi”, c. 400 AD.

14 Lecture 14

The stated problem was: “Find a number that leaves remainders 2 on division by 3, 3 on division by 5, and 2 on division by 7”.

Explanation. If we count by threes and have remainder 2, put down 140. If we count by fives and have remainder 3, put down 63. If we count by sevens and have remainder 2, put down 30. Add them all to get 233, and subtract 210 to get the answer (23).

Observation.

$$\begin{aligned} 140 &\equiv 2 \pmod{3} \\ 140 &\equiv 0 \pmod{5} \\ 140 &\equiv 0 \pmod{7} \\ 63 &\equiv 0 \pmod{3} \\ 63 &\equiv 3 \pmod{5} \\ 63 &\equiv 0 \pmod{7} \\ 30 &\equiv 0 \pmod{3} \\ 30 &\equiv 0 \pmod{5} \\ 30 &\equiv 2 \pmod{7} \end{aligned}$$

Notice that each one of these numbers “takes care of” exactly one of the conditions. If we add all of them together, we get the correct remainders for each of the divisions. We can then just subtract as many of the products of all the numbers as many times as possible (since 105 is congruent to 0 mod 3, 5, and 7).

It remains to see how to get the values of 140, 63, and 30.

Explanation. If we count by threes and have remainder 1, put down 70. If we count by fives and have remainder 1, put down 21. If we count by sevens and have remainder 1, put down 15.

Observation. 70 is the smallest multiple of 5 and 7 with remainder 1 after division by 3. The same rule follows for 21 and 15 (3 and 7, 3 and 5). The numbers from before are simply multiples of these values.

14.1 General Method for Chinese Remainder Theorem

To find a number m such that:

$$\begin{aligned} m &\equiv a \pmod{p} \\ m &\equiv b \pmod{q} \\ m &\equiv c \pmod{r}, \end{aligned}$$

perform the following:

- (1)
 - Find a multiple of qr with remainder 1 on division by p .
 - Find a multiple of pr with remainder 1 on division by q .
 - Find a multiple of pq with remainder 1 on division by r .
- (2) Multiply these numbers by a , b , and c , respectively.
- (3) Sum the resulting numbers.
- (4) Subtract an appropriate multiple of pqr to get the *smallest* possible solution.

Note. It is entirely possible that there exists *no solution* for step 1!

Fact. Step 1 is possible if p , q , and r have no common divisors. In particular,

$$\gcd(p, q) = \gcd(p, r) = \gcd(q, r) = 1.$$

This was first solved in full generality in the “Shushu Jiuzhang” or the “Mathematical Treatise in Nine Sections” of Qin Jinshao, 1247 CE.

Idea. Via the Euclidean Algorithm, there exists m, n such that

$$mqr + np = 1,$$

if $\gcd(qr, p) = 1$. Hence $mqr \equiv 1 \pmod{p}$.

Fact. We can find m by “reversing” the Euclidean Algorithm.

15 Lecture 15

Theorem — Chinese Remainder Theorem

If p_1, \dots, p_k are relatively prime (i.e. $\gcd(p_i, p_j) = 1$ for all $i \leq i \neq j \leq k$) and $r_1 < p_1, \dots, r_k < p_k$, then there exists an integer n such that

$$n \equiv r_i \pmod{p_i}$$

for every i .

Example. Find n such that

$$n \equiv 2 \pmod{3},$$

$$n \equiv 2 \pmod{4},$$

$$n \equiv 3 \pmod{5}.$$

We first find a multiple of $4 \cdot 5$ with remainder 1 on division by 3. In this case, 40 suffices. We then find multiples of other pairs of numbers that result on a remainder by 1 when divided by the last number, which yields 45 and 36. We then scale by their respective multiples, which gives us 80, 90, 108. Their sum is 278, and then we take it mod $3 \cdot 4 \cdot 5$ to get 38 as our final answer.

15.1 Linear Diophantine Equations

“ $ax + by = c$ has an integer solutions in x, y if and only if $\gcd(a, b) \mid c$ ”.

This was observed and used a lot in China, India, etc.

15.2 Linear Equations and Elimination

In the “Nine Chapters of Mathematical Art”, (c. 200BCE–200CE), the method of Gaussian elimination (row reduction) is explained. It is used to solve *systems* of linear equations. The general form is

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n &= b_n \end{aligned}$$

Idea. Subtract a multiple of each equation from the ones below to get a “triangular” system.

Note. This is only possible if we don’t create rows with only zeroes, or if the matrix of coefficients is invertible.

Fact. Around the 12th century China, a similar method was applied to systems of polynomial equations (not necessarily linear) in two or more variables.

General Form in 2 Unknowns

$$\begin{aligned} a_0(x)y^m + a_1(x)y^{m-1} + \cdots + a_{m-1}(x)y + a_m(x) &= 0, \\ b_0(x)y^m + b_1(x)y^{m-1} + \cdots + b_{m-1}(x)y + b_m(x) &= 0, \end{aligned}$$

where $a_i(x), b_i(x)$ are polynomials in x .

16 Lecture 16

To solve a system of equations in many variables, keep reducing the highest-order term via Gaussian elimination, until you have an equation only in x .

Note. Using this method will simplify the problem to only one variable, but the degrees of the terms will be higher.

Recall that due to the anonymity of most early Chinese mathematicians, we are largely unsure who was the first to introduce these mathematical methods, and when they were introduced. Starting in the 12th and 13th century, we learn more.

Qin Jiushao (Daogu) c. 1202–1261

- Born in the Sichuan Province
- Main profession was *not* a mathematician
- First he joined the army, later studied astronomy and math, became a government employee, and eventually became governor
- There is still a bridge in Hangzhou over the Xixi river that bears his name, which he allegedly constructed after not being able to cross the river when coming home
- Allegedly very corrupt, accused of bribery and poisoning his enemies

He wrote the “Mathematical Treatise in Nine Sections” in 1247:

- In the form “Problem–numerical solution–general solution–description of the calculations using counting rods”
- Problems related to agriculture, astronomy, engineering, taxation, etc.
- Contents:
 - Chinese Remainder Theorem (first full solution)
 - Horner’s Method on polynomial evaluation, 570 years before Horner
 - Heron’s formula for the area of a triangle
 - Linear systems of equations
 - Introduced the number zero in *written* Chinese mathematics

Zhu Shijie (Hanqing) 1249–1314

- Born near Beijing
- Travelling teacher
- Wrote two books:
 - Suanxue Qimeng or “Introduction to Mathematical Science”, 1299
 - * Introductory textbook, mostly calculational
 - * Didactic textbook, not for research
 - Siyuan Yujian or “Jade Mirror of the Four Unknowns”, 1303
 - * Rewrites the usual “descriptions” of polynomial equations using 4 unknowns (Heaven, Earth, Person, Matter)
 - * Extends polynomial elimination to 4 variables
 - * Solves many quadratic and cubic equations
 - * Contains and uses “Pascal’s Triangle”.

17 Lecture 17

17.1 Ancient Indian Mathematics

They had a decimal place-value system, and the Hindu-Arabic numerals are the direct predecessors to our current numeral system. The oldest Indian Mathematical text that we know of is the “Sulba Sutras”, circa 8th century BCE.

- It was a Hinduism-related text (consisting of several books written by different authors) that describes geometry related to fire altar constructions
- Described the Pythagorean Theorem
- Lists many Pythagorean triples
- Not unlikely that Pythagoras learned his theorem from this text
- Contains geometric solutions to linear and quadratic equations
- Contains an approximation of $\sqrt{2}$, correct to 5 decimals

Other notions:

- They worked with absurdly large numbers, up to 10^{421}
- They were not scared of working with infinities, both geometric and numerical

17.1.1 The Golden Age

The period of 500–1200 CE is called the Golden Age of Indian Mathematics.

- Many geometric and astronomical advancements
 - Precise calculations of sine and cosine for many angles
 - Used this to establish that the Sun is 400 times further away from the Earth than the Moon
 - An astronomer used approximations of π to estimate the circumference of the Earth to within 70 miles of its actual value
- Brahmagupta (598–668 CE)
 - Born in Bhinmal, northwestern India
 - The number zero is usually attributed to him
 - He was the first to give rules for calculations with zero as a number, and with negative numbers (“debts”)
 - He abstracted the notion of numbers, and perhaps is the first to allow negative solutions to the quadratic
 - He established “Brahmagupta’s Formula” for the area of a cyclic quadrilateral
 - He was probably the first to study “rational triangles”
 - He used the initials of names of colors for unknown values
- Bhaskara II (1114–1185 CE)
 - Born in Bijapur, southwestern India
 - Famous astronomer and mathematician
 - Led a cosmic observatory at Ujjain, one of the main mathematical centers of ancient India
 - Nicknamed “greatest mathematician of medieval India”
 - Established solutions to quadratic, cubic, quartic equations

- First general method for finding integer solutions to $x^2 - ny^2 = 1$, the so-called “Pell’s equation”
- Solved general quadratic equations with more than one unknown, including negative and irrational solutions
- The first to give the meaning “infinity” to $\frac{1}{0}$, by observing that $\lim_{n \rightarrow 0^+} \frac{1}{n} \rightarrow \infty$
- Had preliminary concepts of differential and integral calculus
- Calculated derivatives and approximations of many functions
- Knew about “Rolle’s Theorem”
- Knew that at a point where a function reaches an extremum, the derivative is zero
- Worked with the concept of “infinitesimals”
- Because of the above, you can think of him as the world’s first “analyst”

18 Lecture 18

18.1 Pell's Equation in India

Recall that both the ancient Chinese and Indians found integer solutions to linear equations using Chinese remainder theorem

- Chinese found general (approximate) solutions to “more complicated equations” (systems of polynomial equations)
- Indians found integer solutions to other equations

Pell's equation takes the form

$$x^2 - ny^2 = 1,$$

where n is a positive integer and not a square. **Observation.** We may rewrite this equation to be

$$\begin{aligned} x^2 - ny^2 &= 1 \\ (x + y\sqrt{n})(x - y\sqrt{n}) &= 1 \end{aligned}$$

Hence if \sqrt{n} is an integer, then we have the trivial solution $x = \pm 1, y = 0$. If $\sqrt{n} \notin \mathbb{Z}$, there could be “non-trivial” solutions to this equation.

Why this equation? Solutions to this equation can give good approximations for $\sqrt{n} \approx \frac{x}{y}$.

Note. This equation with $n = 2$ appears already in Greece, China, etc.

Brahmagupta's Discovery Suppose we have $(x_1^2 - ny_1^2)(x_2^2 - ny_2^2) = (x_1x_2 + ny_1y_2)^2 - n(x_1y_2 + x_2y_1)^2 = 1$. Hence we can define a new pair (x_3, y_3) to be $x = x_1x_2 + ny_1y_2, y = x_1y_2 + x_2y_1$. Furthermore, if $x_1^2 - ny_1^2 = k_1$ and $x_2^2 - ny_2^2 = k_2$, then we have $x_3^2 - ny_3^2 = k_1k_2$.

We say that the triple (x_3, y_3, k_1k_2) is the *composition* of the (x_1, y_1, k_1) and (x_2, y_2, k_2) .

Observation. If we have any solution with $x, y \neq 0$, we can generate infinitely many solutions (since the composition is strictly larger than the previous solutions).

Example. We start with $n = 2$, and let $x = 3, y = 2$. We can find another solution by composing that solution with itself. We find that the composition of $(3, 2, 1)$ with itself is $(17, 12, 1)$.

Fact. Sometimes, we can find solutions to Pell's equation from solutions to $x^2 - ny^2 = k$ for some $k \in \mathbb{Z}$.

Example. If $k = -1$, then composing with itself yields a solution to Pell's equation.

19 Lecture 19

Note. If $k > 1$, we can sometimes use it to find solutions.

Suppose $x_1^2 - ny_1^2 = k$. Composing with itself, we get a solution (x_3, y_3) to $x^2 - ny^2 = k^2$, i.e.

$$\frac{x_3^2}{k^2} - \frac{ny_3^2}{k^2} = 1,$$

so $(\frac{x_3}{k}, \frac{y_3}{k})$ is a solution to the Pell equation.

Note. This is a *rational* solution to the Pell equation, but not necessarily an *integer* solution.

We hope that by composing a rational solution with itself enough times, we can find an integer solution.

Example. Consider the equation

$$x^2 - 92y^2 = 1.$$

We take our first guess to be “small”, so $(x_1, y_1) = (10, 1)$. Hence we have $x_1^2 - 92y_1^2 = 8$. Composing this solution with itself, we have $(10 \cdot 10 + 92 \cdot 1 \cdot 1, 10 \cdot 1 + 1 \cdot 10, 8^2) = (192, 20, 64)$. Dividing by 8^2 , we get the rational solution $(24, \frac{5}{2}, 1)$. We can then compose this new solution with itself, yielding $(24 \cdot 24 + 92 \cdot \frac{5}{2} \cdot \frac{5}{2}, 24 \cdot \frac{5}{2} + \frac{5}{2} \cdot 24, 1^2) = (1151, 120, 1)$. Therefore we have $(x, y, k) = (1151, 120, 1)$ is an integer solution to

$$x^2 - 92y^2 = 1.$$

Question. Does this method always work?

No, but it does if we can find x, y such that $x^2 - ny^2 = k$ for $k = \pm 1, \pm 2, \pm 4$.

500 years later, Bhaskara II discovered a new method, called the “cyclic process”, which always leads to a solution where $k = \pm 1, \pm 2, \pm 4$.

Note. A proof that this always works was only given in the 18th century by Lagrange.

19.1 Bhaskara’s Method

- Choose a, b that are co prime, so $\gcd(a, b) = 1$, and $k \geq 1$ such that $a^2 - nb^2 = k$. In other words, the triple (a, b, k) is a solution to the equation.
- Choose m and consider the triple $(m, 1, m^2 - n)$.
- We can then compose them to get the triple $(am + nb, a + bm, k(m^2 - n))$.
- Divide all sides of the equation by k^2 to get

$$\left(\frac{am + nb}{k}\right)^2 - n\left(\frac{a + bm}{k}\right)^2 = \frac{m^2 - n}{k}.$$

If we choose m such that $\frac{m^2 - n}{k}$ is an integer, then also $\frac{am + nb}{k}$ and $\frac{a + bm}{k}$ are integers as well.

Idea. Choose m in such a way that $\frac{m^2 - n}{k}$ is as small as possible.

Fact. Repeating this process eventually yields a solution with $\frac{m^2 - n}{k} = \pm 1, \pm 2, \pm 4$.

20 Lecture 20

20.1 Rational Triangles

Definition. *Rational Triangle*

A triangle is *rational* if the sides and area are both rational.

Note. Equivalently, if all sides and the height on any side is rational then the triangle is rational.

Not all triangles with rational sides have rational area, i.e. the unit equilateral triangle.

Note. Any three rational numbers a, b, c such that the sum of any two is larger than the third gives a triangle with rational sides.

Brahmagupta found that every rational triangle has sides that can be expressed in the following form:

$$\begin{aligned}a &= \frac{u^2 + v^2}{2} \\b &= \frac{u^2 + w^2}{2} \\c &= \frac{u^2 - v^2}{2} + \frac{u^2 - w^2}{2} \\h &= 2u,\end{aligned}$$

where u, v, w are rational.

Idea.

- (a) Use Pythagorean Theorem to show that c_1, c_2 are rational
- (b) Find a formula for *right-angled* rational triangles

21 Lecture 21

21.1 The Medieval Arabic World

21.1.1 The Golden Age

Mathematics flourished in the Arabic world during 750–1500 CE.

- They collected, translated, and combined the mathematical knowledge from Greece, India, Egypt, China.
- The centralization of resources encouraged people to study math and science, as well as advocacy of “Hindu-Arabic” numerals.
- New developments in algebra and geometry.
- Getting closer and closer to a “modern treatment” of mathematics.
- Paper became one of the main writing materials, which helped propagate mathematical knowledge.
- Around 800, the *House of Wisdom* was founded in Baghdad, and functioned as a knowledge center for many centuries, until it was destroyed in the Siege of Baghdad in 1258.
 - It was either a public academy, or private library, or both.
 - Attracted many mathematicians and contributed to a lot of progress.
 - A collection and translation of older mathematical texts into Arabic.
- Arabic became the standard language throughout the (large) Arabic world, and became the “unified” language among scientists (more communication leads to more progress).

21.1.2 Number Systems

They used the sexagesimal system from the Babylonians, mostly for astronomy, as well as the Hindu-Arabic numeral system which was soon being used for all sorts of mathematics.

21.2 Al-Khwarizmi

An early director of the House of Wisdom was Muhammad Al-Khwarizmi, who lived from 780–850 CE.

- His name is the origin of our word “algorithm”.
- He strongly advocated for the use of Hindu-Arabic numerals, and it soon became widely used throughout the Arabic world.
- Another book he wrote “The Compendious Book on Calculation by Completion and Balancing” (830 CE) or “Al-Jabr”, is the root of our word “algebra”.
- The original “Al-Jabr” means “reunion of broken parts”, “completion”, or “rejoining”.

21.2.1 Al-Jabr

It is the first book known to treat algebra in an elementary way, and for its own sake, and separating it from geometry.

- After being translated to Latin in the 12th century, it became one of the main mathematical textbooks at European universities for over 500 years
- The word “reduction” means to rewrite an expression in a simplified form, i.e. $x^2 + 4x + 4 \rightarrow (x + 2)^2$.
- The word “balancing” means to add or subtract the same quantity to both sides of an equation, and cancel common terms.

22 Lecture 22

22.1 Al-Karaji c. 953–1029

- Considered the first person to free algebra from geometric interpretations
- Defined the abstract monomials $\dots, x^{-2}, x^{-1}, x, x^2, \dots$
- He found the following rules:

$$x^n x^m = x^{n+m} \quad \text{for all integers } n, m.$$

Note. He most likely did not realize that $x^0 = 1$.

- He was the first to use (a rudimentary form of) proof by induction

Note. He usually just performed the computation for a few examples of small n , and then stated that it could be done similarly for all other n .

22.2 Omar Khayyam (1048–1131)

He was the first mathematician to solve the cubic equation in full generality!

- The method that he used was entirely geometric and relied on intersections of conic sections
- A purely algebraic method was found 500 years later by Italian mathematicians del Ferro and Tartaglia

22.3 Symmetries

There was significant progress in geometry, in particular relating to symmetry.

- One of the reasons for this was the Islamic prohibition on depicting the human form, so complex geometric structures were used as decorations.
- They established that there are exactly 17 symmetries in the plane, called wallpaper symmetries

23 Lecture 23

23.1 Medieval Europe

23.1.1 Leonardo di Pisa (Fibonacci), c. 1170–1250

- Not much is known, but we know he traveled through North Africa, learning Arabic mathematics
- He picked up the Hindu-Arabic number system, and promoted their use in his book “Liber Abaci”
- Still took a while for the number system to prevail over the Roman numerals
- The famous “Fibonacci sequence” plays only a very minor role in his works

The sequence is defined by

$$F_{n+1} = F_n + F_{n-1}.$$

- He was neither the first to describe “his” sequence, nor did he describe any special properties associated with it
- It was the first time an infinite, recursively defined sequence was studied in Europe
- He described the sequence as representing a hypothetical population of rabbits
- It has many interesting results, such as that it always has the pattern odd, odd, even
- It appears surprisingly often in nature, and is a popular ratio in art
- The sequence is intimately related with the *golden ratio*, given by

$$\lim_{n \rightarrow \infty} \frac{F_{n+1}}{F_n} = \varphi = \frac{1 + \sqrt{5}}{2}.$$

- There is a closed-form equation for the Fibonacci numbers:

$$F_n = \frac{(1 + \sqrt{5})^n - (1 - \sqrt{5})^n}{2^n \sqrt{5}}.$$

23.1.2 Early Renaissance

There were the first recorded uses of some standard modern notations, like \cdot for multiplication or $\sqrt{\quad}$ for taking roots.

The cubic and quartic were completely solved by Italian mathematicians Tartaglia, Cardano, and Ferrari.

23.1.3 Age of Reason

The 17th century saw a lot of mathematical and scientific progress across Europe.

- Scientists made many advancements in astronomy, like Kepler’s laws
- John Napier invented the logarithm in the early 17th century, which made many future accomplishments possible
- Other important names include Descartes, Fermat, Newton, Leibniz, etc.

24 Lecture 24

24.1 European Renaissance

24.1.1 Descartes

He was a mathematician and philosopher and lived from 1596–1650.

- Left France when rather young, and lived mostly in the Netherlands.
- He believed that the correct approach to philosophy was to be built on “the indisputable facts of mathematics”.
- He wrote several books, most famously “Discourse on Method”. One of the appendices “Geometry” led to coordinate geometry.
- Introduces the notation of x, y, z for unknown quantities, and a, b, c for known values.
- Showed the relationship between geometry and algebra, linking equations and curves (analytic geometry).
 - Allowed for people to “plot” the trajectories of the planets, making them easier to study.
 - Was a crucial step towards the development of calculus.
 - Allowed for generalizations to higher dimensions, which revolutionized physics and mathematics.

24.1.2 Fermat

He was a mathematician that lived from 1601–1665.

- He independently discovered analytic geometry, but didn’t pursue it as far.
- Laid down some of the foundations of calculus, calculating extrema and tangent lines with methods that resemble derivatives. He also expressed some integrals as infinite series.
- Many discoveries in number theory:
 - The Two Square Theorem: If a prime number p leaves remainder 1 on division by 4, then it can be written as the sum of two squares.
 - Fermat’s Little Theorem: If p is a prime number and a is not divisible by p , then a^{p-1} leaves remainder 1 on division by p .
 - Fermat’s Last Theorem: If $n \geq 3$, then there are no integers a, b, c such that $a^n + b^n = c^n$.
- Fermat very rarely included proofs for his claims.
- Most of the mathematics from Fermat come from letters to other mathematicians.
- Some of his correspondences with Blaise Pascal contain the fundamentals of probability theory.

24.1.3 Newton

He was a mathematician, astronomer, physicist that lived from 1642–1727, and is considered by many to be one of the most influential men in history.

- His book, Principia, was one of the most influential books in the history of science, and dominated the scientific view of the universe for more than 300 years (until Einstein).
- Founded the field of mechanics, discovered gravitation, showed that his laws of motion proved Kepler’s findings that planets move in elliptic orbits, and discovered calculus.
- Almost all of these discoveries were made in the span of just two years, from 1664–1666.
- It took a while for the mathematical society to recognize and accept his results, and took a lot of effort to get it published.

24.1.4 Leibniz

He was a German philosopher and politician that lived from 1646–1716.

- He developed calculus independently from Newton, a little later, but publishing earlier. We now mostly use notation that was developed by Leibniz.
- Made many contributions to philosophy and logic, and was one of the first to introduce and work with the binary number system.
- He also had rudimentary forms of formal logical principles, like conjunction, disjunction, negation, set inclusion, and the empty set.

24.2 Development of Calculus

Usually Newton and Leibniz are both credited with the invention of calculus, since they did so independently around the same time.

Question. How did both of them come up with the same ideas at around the same time?

We actually see this happen rather often, where multiple people come up with the same mathematical discoveries. Many previous mathematicians had already made partial progress, and all of these bits and pieces were just waiting to be cemented together into a consistent “general” theory.

Integration was developed before differentiation. Indeed, Archimedes had already calculated certain areas with the method of exhaustion. The idea to calculate areas using rectangles was later extended by several mathematicians:

- Al-Haytham, c. 965–1039 summed the series $1^k + 2^k + \cdots + n^k$ for $k = 1, 2, 3, 4$ and used it to calculate the volume of a rotated parabola.
- Cavalieri, 1635: Extended this sum for k up to 9, essentially obtaining the formula

$$\int_0^a x^k dx = \frac{a^{k+1}}{k+1},$$

and conjectured that this was true for all k .

Note. This conjecture was proven soon after by Fermat, Descartes, and Roberval. Fermat even proved it for k rational.

- Cavalieri introduced a “method of indivisibles”, thinking of areas as infinitely thin strips (think integrals).
- Torricelli discussed this method as well, and found that revolving $y = \frac{1}{x}$ is a solid with finite volume and infinite surface area.

25 Lecture 25

25.1 Differentiation

When differentiation was introduced in the early 17th century, the notion of a limit did not exist yet. Fermat introduced the idea of adding an E as an “infinitesimal”, and then just ignoring it later. Even though it wasn’t rigorous at the time, it was made much more rigorous later on.

Note. This method only really works for polynomials. It can also be extended to more variables, which is basically a form of implicit differentiation.

25.1.1 John Wallis 1616–1703

He was one of the first to try to completely “arithmetize” the theory of areas and volumes.

- He proved that $\int_0^1 x^p dx = \frac{1}{p+1}$.
- He considered a new approach towards fractional powers, by considering $x^{\frac{1}{n}}$ as complementary to x^n .
- He claimed a lot of results “by induction”, but didn’t show that much work.

25.2 Newton’s Calculus

Calculus is an algebra of infinite series.

- The main problem is to represent functions as infinite series (of polynomials).
- The starting point for a lot of Newton’s calculus was the binomial theorem for $(1+x)^n$, which he extended to fractional values of n .
- He learned of Fermat’s techniques for polynomial differentiation, which he considered to be basically complete, and so turned most of his efforts to integration.
- He introduced the chain rule.
- Motivated by infinite series, he was able to invert infinite series to find equations for other functions (i.e. using the series for $\ln x$ to compute a series for e^x).
- He also discovered the *fundamental theorem of calculus*, unifying the theories of differentiation and integration.

25.3 Leibniz’s Calculus

Leibniz developed his calculus independently from Newton. Here are some main differences:

- Leibniz had a different (and better) notation.
- His work was more on the level of “ideas”, rather than detailed proofs or computations. It lacks much of the depth and rigor of Newton’s works.
- Leibniz preferred “closed forms” over infinite series representations.

Modern calculus uses Leibniz’s ideas and notation, but Newton’s computations. He introduced the following ideas:

- He was the first to use the word “function”, and to think about calculus in terms of functions.
- Introduced the notation $\frac{dy}{dx}$, and actually thought of it as a real quotient of infinitesimals.
- Introduced the integral sign \int , and thought of it as an elongated “s” for “sum”.

Note. The notation

$$\int f(x) \, dx$$

actually means to multiply the function “height” by an infinitesimal width.

- He derived the fundamental theorem of calculus by observing that sums and differences cancel each other out.

Newton used \dot{x} for derivatives, while Leibniz introduced f' notation.

26 Lecture 26

As mentioned before, Newton was heavily motivated by the study of infinite series, which is related to “differences” and differentiation. Newton and another mathematician called Gregory both considered the *interpolation formula*

$$f(a+h) = f(a) + \frac{h}{b} \Delta f(a) + \frac{\frac{h}{b}(\frac{h}{b}-1)}{2!} \Delta^2 f(a) + \dots$$

When we cut off the series at level n , we get the unique n^{th} degree polynomial which has the same values as f at the points $a, a+b, \dots, a+nb$.

Note. Taking b to 0 led Taylor to his “Taylor series” later on.

26.1 A Brief History of Complex Numbers

Complex numbers were first considered when some Italians (Cardano, Tartaglia, etc.) were trying to find solutions to cubic equations. This is because the formulas can involve square roots of negative numbers, even if all the solutions are real. Only after this observation did Cardano realize that this could be applied to quadratic equations as well.

Note. Cardano was the first in Europe to systematically use and accept negative numbers.

26.1.1 Further Development of Complex Numbers

- After Cardano’s observations, Rafael Bombelli (1526–1572) was the first to systematically study complex numbers, writing any complex number in the form $a + b\sqrt{-1}$.
- In 1637, Descartes coins the term “imaginary number” in one of his books, meant as an insult since he didn’t believe that these “quantities” actually existed.
- In 1685, Wallis suggested the geometrical interpretation for negative numbers as being to the left of zero on the number line. He then also hints at the fact that complex numbers can be interpreted as being in a plane.
- In the 18th century, complex numbers gained more traction as mathematicians discovered their use in simplifying trigonometric functions.

- Abraham De Moivre (1667–1754) noted the formula

$$(\cos \theta + i \sin \theta)^n = \cos(n\theta) + i \sin(n\theta).$$

He indicated that he learned the formula from Newton.

- Leonhard Euler (1707–1783) defined the complex exponential to be

$$e^{i\theta} = \cos \theta + i \sin \theta.$$

He was also the first to use the notation i for $\sqrt{-1}$.

- The first to give a complete interpretation of complex numbers as vectors in a plane was Caspar Wessel (1745–1818).
- Jean-Robert Argand discovered this independently in 1806, and proved the Fundamental Theorem of Algebra.
- Carl Friedrich Gauss (1777–1855) had proved the Fundamental Theorem of Algebra already in 1797 using a different method, but didn’t publish until 1831 because of his doubts about the “true metaphysics of the square root of -1 ”.

- Gauss coined the term “complex number” for $a + bi$, and established complex numbers as a part of rigorous mathematics.
- It still took a lot of time for most people to accept complex numbers.