MA1521 CALCULUS FOR COMPUTING

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Roots of Quadratic Equations

Solve the quadratic equation: $x^2 + bx + c = 0$.

1.
$$\left(x + \frac{b}{2}\right)^2 - \frac{b^2}{4} + c = 0.$$

2.
$$\left(x + \frac{b}{2}\right)^2 = \frac{b^2 - 4c}{4}$$
.

3.
$$x + \frac{b}{2} = \pm \frac{\sqrt{b^2 - 4c}}{2}$$
.

4.
$$x = -\frac{b \pm \sqrt{b^2 - 4c}}{2}$$
.

☐ Remove the linear term by substitution.

$$\qquad \text{Let } t=x+\frac{b}{2} \text{, i.e., } x=t-\frac{b}{2}.$$

■ The equation becomes $t^2 + d = 0$.

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Roots of Cubic Equations

Solve the cubic equation: $x^3 + bx^2 + cx + d = 0$.

1. Use Cardano's method (1545): x = t - b/3.

$$\Box \quad t^3 + pt + q = 0.$$

2. Set t = u + v:

$$\Box (u^3 + v^3) + (3uv + p)(u + v) + q = 0.$$

3. Suppose 3uv + p = 0.

$$u^3 + v^3 = -q$$
, $u^3v^3 = -p^3/27$.

4. u^3 and v^3 are roots of

$$\Box z^2 + qz - p^3/27 = 0.$$

5. Solve the equation above to get u and v.

$$\Box x = t - b/3 = u + v - b/3.$$

Roots of Cubic Equations

- Solve the cubic equation: $x^3 + bx^2 + cx + d = 0$.
 - 1. Set x = t b/3.
 - $\Box t^3 + pt + q = 0.$
 - 2. Solve $z^2 + qz p^3/27 = 0$.
 - $\Box z_1 = u^3 \text{ and } z_2 = v^3.$
 - 3. $x = u + v b/3 = \sqrt[3]{z_1} + \sqrt[3]{z_2} b/3$.
 - \Box $t^3 + pt + q = 0$ is called the depressed form.
 - $\blacksquare \quad \text{The discriminant } \Delta = 4p^3 + 27q^2.$
 - \triangle > 0: 3 distinct real roots.
 - $\triangle = 0$: multiple real roots.
 - $\triangle < 0$: 1 real and 2 nonreal conjugate roots.

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Example

- Solve $x^3 6x^2 + 9x 4 = 0$.
 - 1. b = -6. Set x = t b/3 = t + 2.
 - \Box Depressed form: $t^3 3t 2 = 0$.
 - 2. p = -3 and q = -2. Solve $z^2 + qz p^3/27 = 0$:
 - $\Box z^2 2z + 1 = 0 \Rightarrow z_1 = z_2 = 1.$
 - 3. $u = \sqrt[3]{z_1} = 1$ and $v = \sqrt[3]{z_2} = 1$.
 - \Box $x_1 = u + v + 2 = 1 + 1 + 2 = 4.$
 - 4. Factorize $x^3 6x^2 + 9x 4 = (x 4)(x^2 2x + 1)$.
 - 5. Solve $x^2 2x + 1 = 0$: $x_2 = x_3 = 1$.
 - 6. Therefore, the roots are $x_1 = 4, x_2 = 1, x_3 = 1$.
 - $x^3 6x^2 + 9x 4 = (x 4)(x 1)^2.$

Roots of Quartic Equations

- **Quartic equation:** $x^4 + bx^3 + cx^2 + dx + e = 0$.
 - 1. Ferrari method (1522–1565): Set x = t b/4.
 - $\ \ \, \square \ \ \, {\bf Depressed \ form:} \ \ \, t^4+pt^2+qt+r=0.$
 - 2. Solve a cubic equation in z:

$$\Box z^3 + \frac{5}{2}pz^2 + (2p^2 - r)z + \left(\frac{p^3}{2} - \frac{pr}{2} - \frac{q^2}{8}\right) = 0.$$

3.
$$x = \frac{\pm\sqrt{p+2z} \pm \sqrt{-\left(3p+2z\pm\frac{2q}{\sqrt{p+2z}}\right)}}{2} - \frac{b}{4}.$$

 \Box The first and the third \pm are both positive or negative.

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Example

- Solve $x^4 12x^3 + 43x^2 24x 80 = 0$.
 - 1. Set x = t + 3.
 - $\Box t^4 11t^2 + 18t 8 = 0.$
 - 2. Solve a cubic equation in z:

$$\Box \quad z^3 - \frac{55}{2}z^2 + 250z - 750 = 0.$$

• Use Cardano's method to get z = 15/2.

3.
$$z = \frac{\pm 2 \pm \sqrt{-(-18 \pm 18)}}{2}$$
.

 \Box z = 1, 1, -4, 2.

Roots of Quintic Equations

- **Quintic equation:** $x^5 + bx^4 + cx^3 + dx^2 + ex + f = 0$.
 - ☐ Évariste Galois (1811 1832) French
 - □ Niels Henrik Abel (1802 1829) Norwegian
- Abel's Impossibility Theorem.
 - ☐ There is **no** general **algebraic** solution
 - that is, expression using $+, -, \times, \div, \sqrt[n]{}$,

to polynomial equations of degree ≥ 5 .

- Remarks.
 - ☐ Approximated solution may be found using **Newton-Raphson's method**.
 - ☐ Johann Carl Friedrich Gauss (1777 1855)
 - lacktriangle Fundamental Theorem of Algebra (1799): A polynomial equation of degree n has n roots in complex numbers.

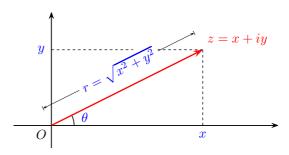
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Complex Numbers

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Complex Numbers

- Complex numbers: $\mathbb{C} = \{x + iy \mid x, y \in \mathbb{R}\}, i^2 = -1.$
 - \square \mathbb{C} is identified with the Cartesian plane \mathbb{R}^2 :
 - $x + iy \leftrightarrow (x, y)$.
 - \Box Polar coordinate: $z = r(\cos \theta + i \sin \theta)$.
 - $z = re^{i\theta}, \quad r = |z|, \quad \theta = \arg z.$



Complex Functions

- For any real number x,
 - $\Box \quad e^{ix} = \cos x + i \sin x,$
 - $\Box \quad e^{-ix} = \cos(-x) + i\sin(-x) = \cos x i\sin x.$

We solve that

- $\qquad \qquad \square \quad \cos x = \frac{e^{ix} + e^{-ix}}{2} \text{ and } \sin x = \frac{e^{ix} e^{-ix}}{2i}, x \in \mathbb{R}.$
- **Definition**. For any **complex** number z, define

$$\qquad \qquad \square \quad \cos z = \frac{e^{iz} + e^{-iz}}{2} \text{ and } \sin z = \frac{e^{iz} - e^{-iz}}{2i}.$$

We can verify that all the trigonometric identities still hold:

- $\Box \quad \cos^2 z + \sin^2 z = 1;$
- \Box $\sin 2z = 2\sin z\cos z$;
- $\Box \cos 2z = \cos^2 z \sin^2 z;$

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Complex Functions

- Recall that $\cos z = \frac{e^{iz} + e^{-iz}}{2}$ and $\sin z = \frac{e^{iz} e^{-iz}}{2i}$.
 - $\Box \cos^2 z + \sin^2 z = \left(\frac{e^{iz} + e^{-iz}}{2}\right)^2 + \left(\frac{e^{iz} e^{-iz}}{2i}\right)^2.$
 - $\Box \quad \cos^2 z + \sin^2 z = 1.$
- Definition. $\tan z = \frac{\sin z}{\cos z} = \frac{i(e^{iz} e^{-iz})}{e^{iz} + e^{-iz}}$.
 - \Box $\cot z = \frac{\cos z}{\sin z}$, $\sec z = \frac{1}{\cos z}$, $\csc z = \frac{1}{\sin z}$.

Complex Functions

- Recall that $\cos z = \frac{e^{iz} + e^{-iz}}{2}$ and $\sin z = \frac{e^{iz} e^{-iz}}{2i}$.

 - $\Box \quad \cos i = \frac{e^{i \cdot i} + e^{-i \cdot i}}{2} = \frac{e^{-1} + e}{2} = \frac{e + e^{-1}}{2} \approx 1.543.$ $\Box \quad \sin i = \frac{e^{i \cdot i} e^{-i \cdot i}}{2i} = \frac{e^{-1} e}{2i} = \frac{i(e e^{-1})}{2} \approx 1.175i.$
- The **exponential function** a^x is extendable for any $a, x \in \mathbb{C}$.
 - □ Examples.
 - $(-1)^i = e^{-\pi}; \quad i^i = e^{-\pi/2}.$
- The **logarithmic function** $\ln z$ is also extendable to $\mathbb{C} \setminus \{0\}$.
 - Examples.
 - $\log(-1) = \pi i$; $\log i = \frac{\pi i}{2}$; $\log(-i) = -\frac{\pi i}{2}$.

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Example

Let $z = \cos x + i \sin x = e^{ix}$. Let

$$S = 1 + z + \dots + z^n = \frac{1 - z^{n+1}}{1 - z}.$$

$$S = \frac{1 - [\cos(n+1)x + i\sin(n+1)x]}{1 - (\cos x + i\sin x)}$$
$$= \frac{1}{2} + \frac{1}{2} \frac{\sin\frac{(n+1)x}{2}}{\sin\frac{x}{2}} + \frac{\sin\frac{(n+1)x}{2}\sin\frac{nx}{2}}{\sin\frac{x}{2}}i$$

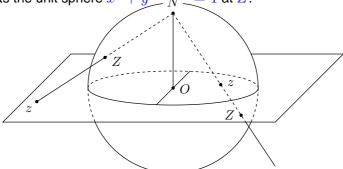
$$Re(S) = 1 + \cos x + \cos 2x + \dots + \cos nx$$

$$= \frac{1}{2} + \frac{1}{2} \frac{\sin \frac{(n+1)x}{2}}{\sin \frac{x}{2}}$$

$$\operatorname{Im}(S) = \sin x + \sin 2x + \dots + \sin nx$$
$$= \frac{\sin \frac{(n+1)x}{2} \sin \frac{nx}{2}}{\sin \frac{x}{2}}.$$

Stereographic Projection

- For any $z = x + iy \leftrightarrow (x, y)$, connect z to N(0, 0, 1).
 - $\Box \quad \text{Line } Nz \text{ intersects the unit sphere } x^2 + \underbrace{y^2}_{N} \underbrace{^2}_{=} 1 \text{ at } Z.$



- \square $S^2 := \{(x, y, z) \mid x^2 + y^2 + z^2 = 1\}$ the unit sphere.

 - \blacksquare $\mathbb{C} \cup \{\infty\} \leftrightarrow S^2 \text{ via } z \leftrightarrow Z \text{ and } \infty \leftrightarrow N(0,0,1).$

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Matrix Representation

- **A complex number** can be identified with a 2×2 real **matrix**:
 - $\Box \quad z = x + iy \leftrightarrow \begin{pmatrix} x & -y \\ y & x \end{pmatrix} = M_z.$
- All the **arithmetic properties** are preserved:
 - \square Addition: Let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$.

 - $z_1 + z_2 = (x_1 + x_2) + i(y_1 + y_2).$ $M_{z_1} + M_{z_2} = \begin{pmatrix} x_1 + x_2 & -(y_1 + y_2) \\ y_1 + y_2 & x_1 + x_2 \end{pmatrix} = M_{z_1 + z_2}$
 - \square Multiplication: Let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$.
 - $z_1 z_2 = (x_1 x_2 y_1 y_2) + i(x_1 y_2 + x_2 y_1).$

$$\begin{aligned} M_{z_1} M_{z_2} &= \begin{pmatrix} x_1 & -y_1 \\ y_1 & x_1 \end{pmatrix} \begin{pmatrix} x_2 & -y_2 \\ y_2 & x_2 \end{pmatrix} \\ &= \begin{pmatrix} x_1 x_2 - y_1 y_2 & -(x_1 y_2 + y_1 x_2) \\ x_1 y_2 + y_1 x_2 & x_1 x_2 - y_1 y_2 \end{pmatrix} = M_{z_1 z_2} \end{aligned}$$

Matrix Representation

- **A complex number** can be identified with a 2×2 real **matrix**:
 - $\Box \quad z = x + iy \leftrightarrow \begin{pmatrix} x & -y \\ y & x \end{pmatrix} = M_z.$
- All the arithmetic properties are preserved:
 - \Box Modulus: $|z|^2 = x^2 + y^2 = \det(M_z)$.
 - $\Box \quad \textbf{Conjugate: } z^* = x iy \leftrightarrow \begin{pmatrix} x & y \\ -y & x \end{pmatrix} = (M_z)^T.$
 - \square Quotient: Let z=x+iy. Then $1/z=z^{-1}=\frac{x-iy}{x^2+u^2}$.
 - $M_{z^{-1}} = \frac{1}{x^2 + y^2} \begin{pmatrix} x & y \\ -y & x \end{pmatrix} = \dots = (M_z)^{-1}.$
 - \square Power: $M_{z^n} = (M_z)^n$.

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Evaluation of π 19 / 34

Liu Hui's Algorithm

- Recall that Archimedes, Liu Hui and Zu Chongzhi used regular polygons to approximation π , the area of unit circle.
- Liu Hui's (220 ?) algorithm for π :
 - 1. Let $M_N = \text{length of the side of regular } N$ -sided polygon inscribed in the unit circle. $M_6 = 1$.
 - 2. Let $A_N=$ area of the regular N-sided polygon inscribed in the unit circle. $A_6\approx 3M_6=3$.
 - 3. Let $L(n) = 2 M_{3 \times 2^n}^2$.
 - \Box $L(n+1) = \sqrt{2 + L(n)}, L(1) = 2 1^2 = 1.$
 - 4. $\pi \approx A_{3 \times 2^n} \approx 3 \times 2^{n-1} \times M_{3 \times 2^n}$.
- Remark.
 - \square Liu Hui evaluated up to 96-sided polygon, and used a shortcut to generate the result for 1536-sided polygon.

Liu Hui's Algorithm

Liu Hui's Algorithm for π :

Iteration	Sides	Approximation of π
1	6	3.
2	12	3.1
3	24	3.13
4	48	3.14
5	96	3.141
9	1536	3.14159
12	12288	3.1415926
15	98304	3.141592653
20	1572864	3.141592653589
30	1610612736	3.141592653589793238

■ Remarks: $\pi \approx 22/7$ and $\pi \approx 355/113$.

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Integration

- For all $0 \le x \le 1$, $\frac{1}{2} \le \frac{1}{1+x^2} \le 1$.

$$\Box \int_0^1 \frac{x^4 (1-x)^4}{2} \, dx \le \int_0^1 \frac{x^4 (1-x)^4}{1+x^2} \, dx \le \int_0^1 x^4 (1-x)^4 \, dx.$$

$$\therefore \quad \frac{22}{7} \text{ is a bigger approximation of } \pi \text{ with error} \leq \frac{1}{630} < 0.0016.$$

Integration

$$\int_0^1 \frac{x^8(1-x)^8}{8} \, dx \le \int_0^1 \frac{x^8(1-x)^8}{4(1+x^2)} \, dx \le \int_0^1 \frac{x^8(1-x)^8}{4} \, dx.$$

$$\therefore \quad \frac{47171}{15015} \approx 3.14159174 \cdots \text{ is a smaller approximation for } \pi$$

with error
$$\leq \frac{1}{875160} \approx 10^{-6}$$
.

$$\Box \quad \frac{1}{2163324800} \le \frac{431302721}{137287920} - \pi \le \frac{1}{1081662400}.$$

$$\therefore \ \, \frac{431302721}{137287920} \approx 3.141592654 \cdots \ \, \text{is a bigger approximation for } \pi$$

with error
$$\leq \frac{1}{1081662400} \approx 10^{-9}$$
.

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Integration

 \blacksquare Approximate π using

$$\Box \int_0^1 \frac{x^{4n}(1-x)^{4n}}{4^{n-1}(1+x^2)} dx \le \int_0^1 \frac{x^{4n}(1-x)^{4n}}{4^{n-1}} dx < \frac{1}{2^{10n-2}}$$

\overline{n}	Fraction	Decimal
1	$\frac{22}{7}$	3.14
3	$\frac{431302721}{137287920}$	3.141592654
5	$\frac{26856502742629699}{8548690331301120}$	3.141592653589793
10	$\frac{89293478252053341114758995682016773}{28422996899365886608045972478361600}$	3.141592653589793238462643383279

Power Series

Recall that a **power series** has the form:

$$\Box \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + \dots + c_n x^n + \dots$$

It plays an important role in approximation theory.

Examples.

•
$$e \approx 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{10!} \approx 2.718281801.$$

$$\Box \sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots.$$

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Integration

1.
$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \frac{x^{11}}{11!} + \cdots$$

2.
$$\sin(x^2) \approx x^2 - \frac{x^6}{3!} + \frac{x^{10}}{5!} - \frac{x^{14}}{7!} + \frac{x^{18}}{9!} - \frac{x^{22}}{11!}$$

3. Approximate
$$\int_0^1 \sin(x^2) dx$$
 by

4.
$$\int_0^1 \sin(x^2) \, dx \approx 0.3102683017174579.$$

■ The exact value is $0.31026830172338110 \cdots$.

Ordinary Differential Equation

- **Suppose** $f(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots + c_n x^n + \dots$
 - \Box Term by term differentiation: f'(x):
 - $c_1 + 2c_2x + 3c_3x^2 + \dots + nc_nx^{n-1} + \dots$
- **Example.** Suppose $\frac{dy}{dx} = y$ and y = 1 at x = 0.
 - \Box Let $f(x) = y = c_0 + c_1 x + c_2 x^2 + \dots + c_n x^n + \dots$
 - $f'(x) = c_1 + 2c_2x + 3c_3x^2 + \dots + nc_nx^{n-1} + \dots$
 - □ Compare coefficients:
 - $c_0 = 1, c_1 = c_0, 2c_2 = c_1, 3c_3 = c_2, 4c_4 = c_3, \dots$
 - $c_0 = 1, c_1 = 1, c_2 = 1/2, c_3 = 1/6, c_4 = 1/24, \dots$
 - $y = f(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \cdots$

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Term by Term Integration

- Suppose $f(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots + c_n x^n + \dots$
 - \Box Term by term integration: $\int f(x) dx$:
 - $c_0x + \frac{c_1}{2}x^2 + \frac{c_2}{3}x^3 + \dots + \frac{c_n}{n+1}x^{n+1} + \dots$
- Examples.
 - $\Box \frac{1}{1-x} = 1 + x + x^2 + x^3 + x^4 + \dots + x^n + \dots$

 - $x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots + \frac{x^n}{n} + \frac{x^{n+1}}{n+1} + \dots$
 - $\Box -\ln|1-x| = x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots + \frac{x^n}{n} + \frac{x^{n+1}}{n+1} + \dots$

Term by Term Integration

- Suppose $f(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots + c_n x^n + \dots$
 - \Box Term by term integration: $\int f(x) dx$:
 - $c_0x + \frac{c_1}{2}x^2 + \frac{c_2}{3}x^3 + \dots + \frac{c_n}{n+1}x^{n+1} + \dots$
- Examples
 - - $x \frac{x^3}{3} + \frac{x^5}{5} \frac{x^7}{7} + \dots + (-1)^n \frac{x^{2n+1}}{2n+1} + \dots$
 - $\Box \tan^{-1} x = x \frac{x^3}{3} + \frac{x^5}{5} \frac{x^7}{7} + \dots + (-1)^n \frac{x^{2n+1}}{2n+1} + \dots$

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Some Special Series

- - \Box Let x=1/2. Then
 - \Box Let x=-1. Then
 - $-\ln 2 = -1 + \frac{1}{2} \frac{1}{3} + \frac{1}{4} \dots + \frac{(-1)^n}{n} + \dots$
 - \therefore The alternating Harmonic series converges to $\ln 2$.

Warning: The convergency of alternating Harmonic series is very slow!

Some Special Series

- - \square Note that R=1. Take $x=\frac{1}{\sqrt{3}}$:

 - $\frac{\pi}{6} = \frac{1}{\sqrt{3}} \frac{1}{3(\sqrt{3})^3} + \frac{1}{5(\sqrt{3})^5} \frac{1}{7(\sqrt{3})^7} + \cdots$ $\frac{\pi}{6} \approx \frac{1}{\sqrt{3}} \frac{1}{3(\sqrt{3})^3} + \frac{1}{5(\sqrt{3})^5} + \cdots + \frac{1}{41(\sqrt{3})^{41}}$
 - $\frac{\pi}{6} \approx 0.52359877559927 \cdots$
 - $\pi \approx 3.14159265359563\cdots$
 - $\pi = 2\sqrt{3}\sum_{n=0}^{\infty} \frac{(-3)^{-n}}{2n+1}$ is the Madhava-Leibniz series.
 - It is **efficient** in evaluating π .

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Some Special Series

- - \square Note that R=1. Take x=1:
 - $\frac{\pi}{4} = 1 \frac{1}{3} + \frac{1}{5} \frac{1}{7} + \frac{1}{9} \dots + \frac{(-1)^n}{2n+1} + \dots$

This is known as the **Leibniz formula** for π .

- □ Warning: The convergency is very slow.
- Srinivasa Ramanujan (1887–1920) Indian mathematician.

$$\Box \quad \frac{1}{\pi} = \frac{2\sqrt{2}}{9801} \sum_{n=0}^{\infty} \frac{(4n)!(1103 + 26390n)}{(n!)^4 394^{4n}}.$$

- $\qquad \text{The first term gives } \frac{1}{\pi} \approx \frac{2\sqrt{2}}{9801} \cdot 1103.$
- $\pi \approx \frac{9801\sqrt{2}}{4412} = 3.14159273\cdots.$

Some Special Series

 \square Note that R=1. Take x=1:

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \dots + \frac{(-1)^n}{2n+1} + \dots$$

This is known as the **Leibniz formula** for π

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$$\Box \quad \frac{1}{\pi} = 12 \sum_{n=0}^{\infty} \frac{(-1)^n (6n)! (13591409 + 545140134n)}{(3n)! (n!)^3 640320^{3n+3/2}}.$$

 $\qquad \text{First term gives } \frac{1}{\pi} \approx 12 \cdot \frac{13591409}{640320^{3/2}}.$

$$\pi \approx \frac{640320^{3/2}}{12 \cdot 13591409} = 3.141592653589793 \cdot \cdot \cdot .$$