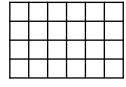


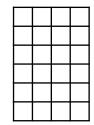
Python Meets Mathematics: Calculus

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Building Mathematical Intuition

- **1. Imagine** (or visualize)
 - e.g. Numberblocks (by BBC) [YouTube]
 - e.g. Why $4 \times 6 = 6 \times 4$? (for kids without knowledge of a multiplication table and commutativity)





2. Ask why (or think about their applications)

– e.g. Why did I learn about a matrix?

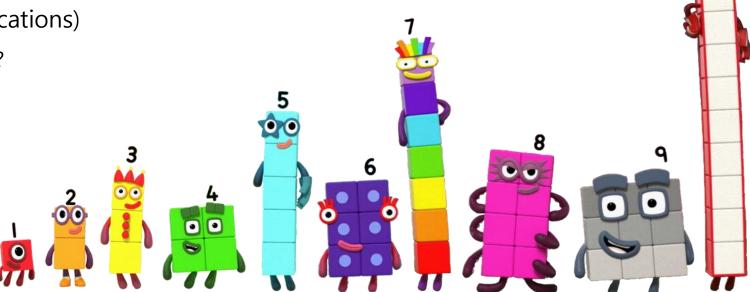
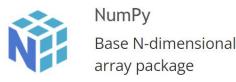


Image: Pinterest

Tools

SciPy

- A Python-based open-source ecosystem for mathematics, science, and engineering.
 - An open-source <u>computing tool</u> as an alternative to commercial software such as <u>MATLAB</u>
 - Included in <u>Anaconda</u> by default
- Major components





SciPy library Fundamental library for scientific computing



Matplotlib
Comprehensive 2-D
plotting



IPython Enhanced interactive console



SymPy
Symbolic mathematics



pandasData structures & analysis

- Online references: <u>MINT Lab's Know-where</u>
 - Please refer Programming (Python) category, especially about P3. NumPy, SciPy, and Matplotlib section.

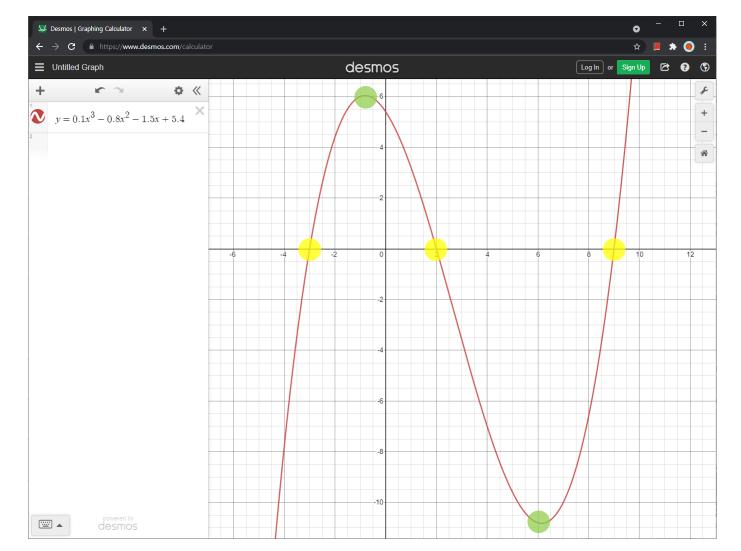
Image: SciPy

Programming Python with SciPy Meets Mathematics

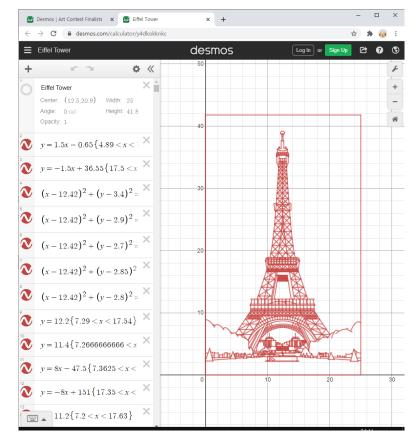
- Calculus
- Linear Algebra
- Optimization
- Probability
- Information Theory

Getting Started with Drawing an Equation

- Example) Drawing $y = 0.1x^3 0.8x^2 1.5x + 5.4$
- Visualization with <u>Desmos Graphing Calculator</u>



<u>Desmos Global Math Art Contest</u> (Ages 13-14)



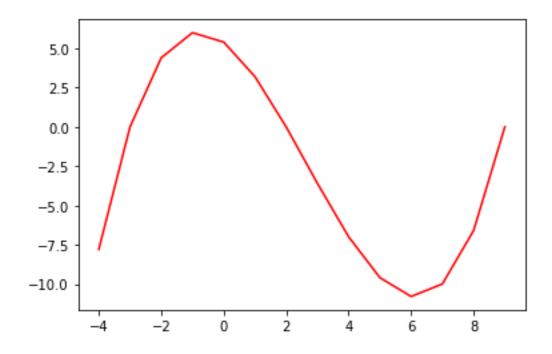
Getting Started with Drawing an Equation

- Example) Drawing $y = 0.1x^3 0.8x^2 1.5x + 5.4$
- Visualization with <u>Matplotlib</u>

```
import matplotlib.pyplot as plt

xs = [x for x in range(-4, 10)]
ys = [0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4 for x in xs]

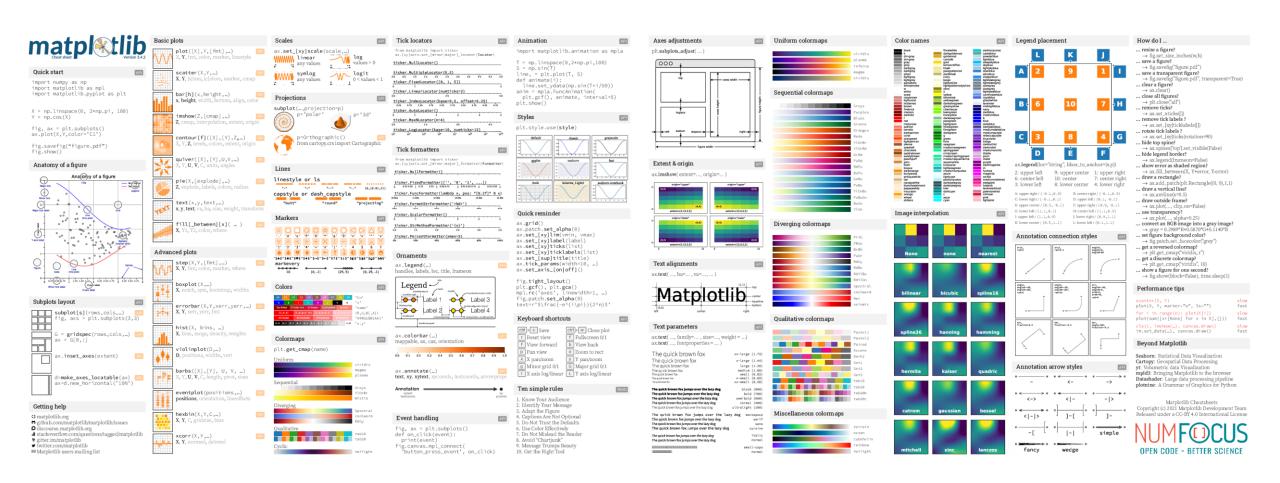
plt.plot(xs, ys, 'r-')
plt.show()
```



Further improvement)

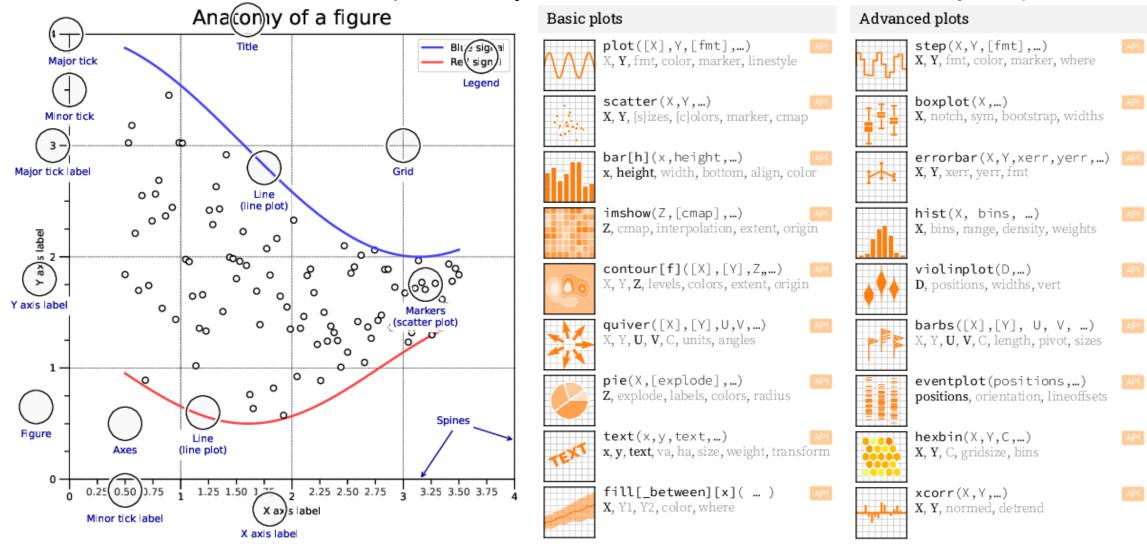
- How to make the graph smooth?
- How to draw the grid?
- How to display labels on X and Y axes?
- How to make its aspect ratio equal?

- Matplotlib is a plotting library for creating static, animated, and interactive visualization in Python.
- References: <u>Documentation</u>, <u>Examples</u> (Gallery), <u>Tutorials</u>, and <u>Cheatsheets</u> (made by Matplotlib)



Matplotlib is a plotting library for creating static, animated, and interactive visualization in Python.

References: <u>Documentation</u>, <u>Examples</u> (Gallery), <u>Tutorials</u>, and <u>Cheatsheets</u> (created by Matplotlib)

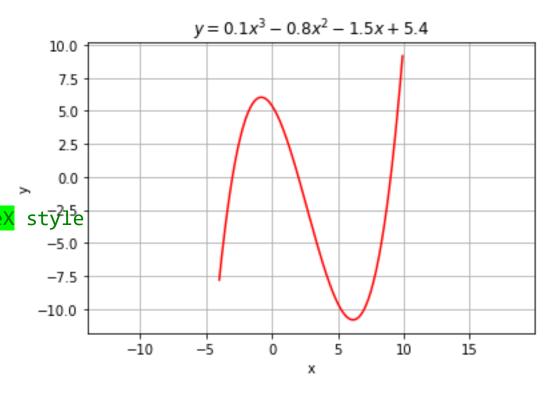


- Matplotlib is a plotting library for creating static, animated, and interactive visualization in Python.
- References: <u>Documentation</u>, <u>Examples</u> (Gallery), <u>Tutorials</u>, and <u>Cheatsheets</u> (made by Matplotlib)
- API examples @ matplotlib.pyplot module (a state-based interface; ~ MATLAB)
 - plot([x], y, [fmt], ...): Plot y versus x as lines and/or markers
 - hist(x, bins=None, range=None, ...): Plot a <u>histogram</u>
 - contour([X, Y,] Z, [levels], ...): Plot contour lines
 - imshow(X, cmap=None, ...): Display data as an image (a 2D regular <u>raster</u>)
 - title(label, ...): Set a title for the Axes
 - axis(...): Get or set axis properties (e.g. 'on'/'off', 'equal', and range of X/Y axes)
 - legend(...): Place a legend on the Axes
 - grid(...): Configure the grid lines
 - xlabel(label, ...), xlim(left, right), ...: Set the label and limit for the x-axis
 - figure(num=None, ...): Create a new figure or activate an existing figure
 - show(...): Display all open figures
 - savefig(filename, ...): Save the current figure

• Usage example) Drawing $y = 0.1x^3 - 0.8x^2 - 1.5x + 5.4$ import matplotlib.pyplot as plt

```
scale = 10
xs = [x/scale for x in range(-4*scale, 10*scale)]
ys = [0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4 for x in xs]

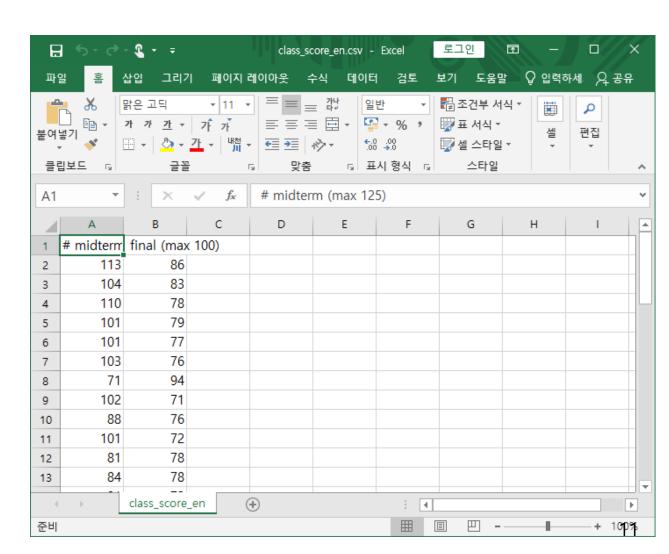
plt.title('y = 0.1x^3 - 0.8x^2 - 1.5x + 5.4') # LaTeX style
plt.plot(xs, ys, 'r-')
plt.xlabel('x')
plt.ylabel('y')
plt.grid()
plt.axis('equal')
plt.show()
```



Further improvement)

- ✓ How to make the graph smooth?
- ✓ How to draw the grid?
- ✓ How to display labels on X and Y axes?
- ✓ How to make its aspect ratio equal?

- Example) Plotting midterm and final scores
 - The given data (file: data/class_score_en.csv) # midterm (max 125), final (max 100) 113, 86 104, 83 110, 78 101, 79 101, 77 103, 76 71, 94 102, 71 88, 76 101, 72 81, 78 84, 78



- Example) Plotting midterm and final scores
 - Analysis using representative values (e.g. mean, median, ...; <u>대표값</u> in Korean)
 - Midterm

Mean: **74.209**

Variance: 632.817

Median: **72.000**

- Min/Max: (21.000, 117.000)

Final

Mean: 58.674

Variance: 618.545

Median: 66.000

Min/Max: (0.000, 94.000)

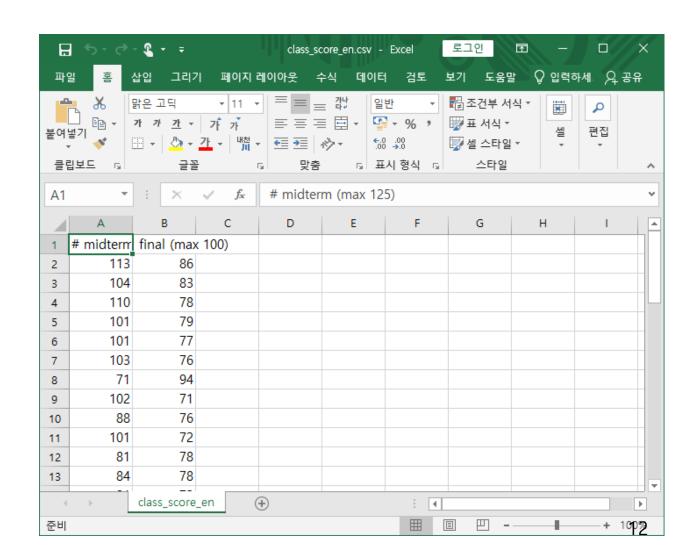
Total

- Mean: **58.952**

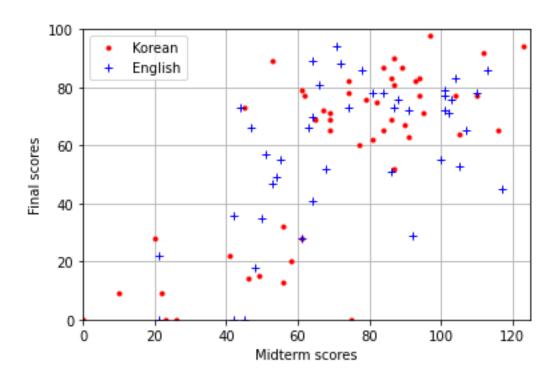
Variance: 423.546

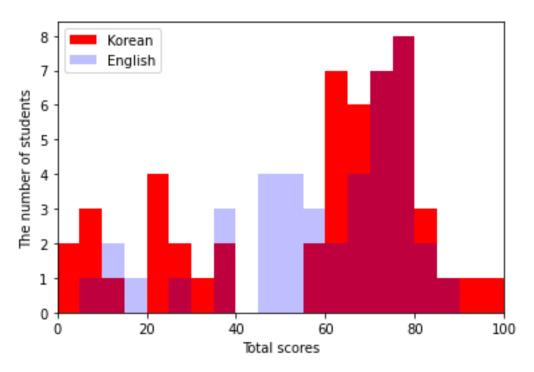
Median: **65.000**

Min/Max: (6.720, 87.760)



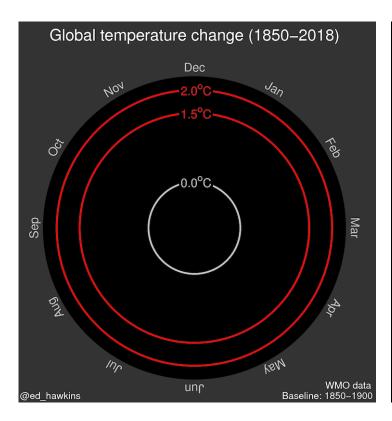
- Example) Plotting midterm and final scores
 - Practice) Plot the <u>scatter plot</u> of midterm and final scores
 - Practice) Plot the <u>histogram</u> of total scores
 - What can you discover from two graphs?

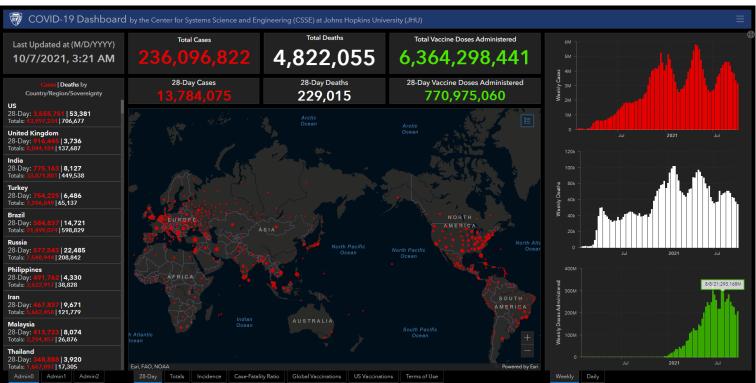




Visualization

Visualization is very important not only for your <u>data</u> but also for your <u>programs</u>, <u>systems</u>, and <u>society</u>.





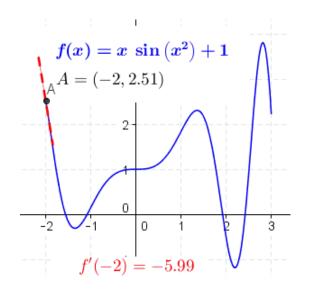
14

Calculus

- <u>Calculus</u> (originally called *infinitesimal calculus*, 미적분학 in Korean) is the mathematical study of continuous change.
- Two major tools

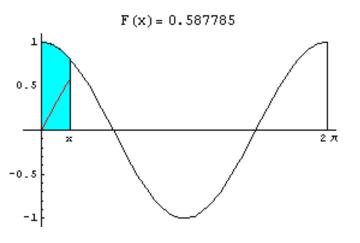
Differentiation:

Finding a <u>derivative</u> of a function



Integration:

Calculating numbers to a function by combining infinitesimal increments

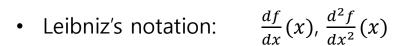


Calculus Differentiation

- <u>Differentiation</u> is the process of finding a derivative of a function.
- Derivative [Wikipedia]
 - Definition
 - <u>Change</u> of the function value (**output value**) with respect to the <u>change</u> in its argument (**input value**)

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

- Meaning
 - The **slope** of a tangent line (plane) to the given function
 - The tangent line ~ a linear approximation (Note: 1st-order <u>Tayor series</u>)
- Notation



- Largrange's notation: f'(x), f''(x)
- Newton's notation: \dot{y} , \ddot{y} where y = f(x)
- Euler's notation: $D_x f(x)$, $D_x^2 f(x)$

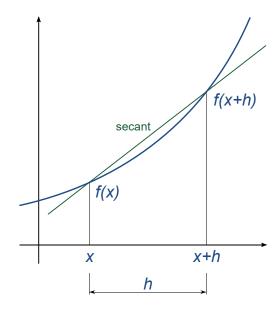


Image: Wikipedia

- Rules of computing a derivative [Wikipedia]
 - The polynomial functions such as $f(x) = x^n$
 - $f'(x) = nx^{n-1}$
 - Logarithmic and exponential functions
 - $\frac{d}{dx} \ln x = \frac{1}{x}$
 - $\frac{d}{dx}(e^x) = e^x$ (Note: e Euler's number, 자연상수 in Korean)
 - Too many functions ...
 - Differentiation is linear.
 - (f(x) + g(x))' = f'(x) + g'(x) and (af(x))' = af'(x)
 - The **product rule** of h(x) = f(x)g(x)
 - h'(x) = f'(x)g(x) + f(x)g'(x)
 - The **chain rule** of h(x) = f(g(x))

•
$$h'(x) = \frac{dh(x)}{dx} = \frac{df(g(x))}{dx} = f'(g(x)) \cdot g'(x) = \frac{df(g(x))}{dg(x)} \cdot \frac{dg(x)}{dx}$$

Theoretical CS Mathematical Cheat Sheet

Theoretical Computer Science Cheat Sheet	
π	Calculus
Wallis' identity: $\pi = 2 \cdot \frac{2 \cdot 2 \cdot 4 \cdot 4 \cdot 6 \cdot 6 \cdot \cdots}{1 \cdot 3 \cdot 3 \cdot 5 \cdot 5 \cdot 7 \cdot \cdots}$ Brouncker's continued fraction expansion: $\frac{\pi}{4} = 1 + \frac{1^2}{2 + \frac{3^2}{2 + \frac{3^2}{2 + \frac{1}{2^2}}}}$ Gregrory's series:	Derivatives: 1. $ \frac{d(cu)}{dx} = c\frac{du}{dx}, $ 2. $ \frac{d(u+v)}{dx} = \frac{du}{dx} + \frac{dv}{dx}, $ 3. $ \frac{d(uv)}{dx} = u\frac{dv}{dx} + v\frac{du}{dx}, $ 4. $ \frac{d(u^n)}{dx} = nu^{n-1}\frac{du}{dx}, $ 5. $ \frac{d(u/v)}{dx} = v\frac{(\frac{du}{dx}) - u(\frac{dv}{dx})}{v^2}, $ 6. $ \frac{d(e^{cu})}{dx} = ce^{cu}\frac{du}{dx}, $ 7. $ \frac{d(c^u)}{dx} = (\ln c)c^u\frac{du}{dx}, $ 8. $ \frac{d(\ln u)}{dx} = \frac{1}{u}\frac{du}{dx}, $
$\begin{split} &\frac{\pi}{4}=1-\frac{1}{3}+\frac{1}{5}-\frac{1}{7}+\frac{1}{9}-\cdots\\ &\text{Newton's series:} \\ &\frac{\pi}{6}=\frac{1}{2}+\frac{1}{2\cdot 3\cdot 2^3}+\frac{1\cdot 3}{2\cdot 4\cdot 5\cdot 2^5}+\cdots\\ &\text{Sharp's series:} \\ &\frac{\pi}{6}=\frac{1}{\sqrt{3}}\Big(1-\frac{1}{3^1\cdot 3}+\frac{1}{3^2\cdot 5}-\frac{1}{3^3\cdot 7}+\cdots\Big)\\ &\text{Euler's series:} \\ &\frac{\pi}{6}=\frac{1}{1^2}+\frac{1}{2^2}+\frac{1}{3^2}+\frac{1}{4^2}+\frac{1}{5^2}+\cdots\\ &\frac{\pi}{3}=\frac{1}{1^2}+\frac{1}{3^2}+\frac{1}{5^2}+\frac{1}{7^2}+\frac{1}{9^2}+\cdots\\ &\frac{\pi^2}{12}=\frac{1}{1^2}-\frac{1}{2^2}+\frac{1}{3^2}-\frac{1}{4^2}+\frac{1}{5^2}-\cdots \end{split}$	$ 9. \ \frac{d(\sin u)}{dx} = \cos u \frac{du}{dx}, \qquad \qquad 10. \ \frac{d(\cos u)}{dx} = -\sin u \frac{du}{dx}, \\ 11. \ \frac{d(\tan u)}{dx} = \sec^2 u \frac{du}{dx}, \qquad \qquad 12. \ \frac{d(\cot u)}{dx} = \csc^2 u \frac{du}{dx}, \\ 13. \ \frac{d(\sec u)}{dx} = \tan u \sec u \frac{du}{dx}, \qquad \qquad 14. \ \frac{d(\csc u)}{dx} = -\cot u \csc u \frac{du}{dx}, \\ 15. \ \frac{d(\arcsin u)}{dx} = \frac{1}{\sqrt{1-u^2}} \frac{du}{dx}, \qquad \qquad 16. \ \frac{d(\arccos u)}{dx} = \frac{-1}{\sqrt{1-u^2}} \frac{du}{dx}, \\ 17. \ \frac{d(\arctan u)}{dx} = \frac{1}{1+u^2} \frac{du}{dx}, \qquad \qquad 18. \ \frac{d(\operatorname{arccos} u)}{dx} = \frac{-1}{1+u^2} \frac{du}{dx}, \\ 19. \ \frac{d(\operatorname{arcsec} u)}{dx} = \frac{1}{u\sqrt{1-u^2}} \frac{du}{dx}, \qquad \qquad 20. \ \frac{d(\operatorname{arccsc} u)}{dx} = \frac{-1}{u\sqrt{1-u^2}} \frac{du}{dx}, \\ 21. \ \frac{d(\sinh u)}{dx} = \cosh u \frac{du}{dx}, \qquad \qquad 22. \ \frac{d(\cosh u)}{dx} = \sinh u \frac{du}{dx}, \\ 22. \ \frac{du}{dx} = \sinh u \frac{du}{dx}. $
Partial Fractions Let $N(x)$ and $D(x)$ be polynomial functions of x . We can break down $N(x)/D(x)$ using partial fraction expansion. First, if the degree of N is greater than or equal to the degree of D , divide N by D , obtaining $\frac{N(x)}{D(x)} = Q(x) + \frac{N'(x)}{D(x)},$ where the degree of N' is less than that of D . Second, factor $D(x)$. Use the follow-	23. $\frac{d(\tanh u)}{dx} = \operatorname{sech}^{2} u \frac{du}{dx},$ 24. $\frac{d(\coth u)}{dx} = -\operatorname{csch}^{2} u \frac{du}{dx},$ 25. $\frac{d(\operatorname{sech} u)}{dx} = -\operatorname{sech} u \tanh u \frac{du}{dx},$ 26. $\frac{d(\operatorname{csch} u)}{dx} = -\operatorname{csch} u \coth u \frac{du}{dx},$ 27. $\frac{d(\operatorname{arcsinh} u)}{dx} = \frac{1}{\sqrt{1+u^{2}}} \frac{du}{dx},$ 28. $\frac{d(\operatorname{arccsch} u)}{dx} = \frac{1}{u^{2}} \frac{du}{dx},$ 29. $\frac{d(\operatorname{arcsich} u)}{dx} = \frac{1}{u^{2}} \frac{du}{dx},$ 30. $\frac{d(\operatorname{arcsich} u)}{dx} = \frac{1}{u^{2}} \frac{du}{dx},$ 31. $\frac{d(\operatorname{arcsch} u)}{dx} = \frac{-1}{u^{2}} \frac{du}{dx},$ 32. $\frac{d(\operatorname{arcscch} u)}{dx} = \frac{-1}{u^{2}} \frac{du}{dx},$ 33. $\frac{d(\operatorname{arcscch} u)}{dx} = \frac{-1}{u^{2}} \frac{du}{dx},$

Note) The quotient rule of $h(x) = \frac{f(x)}{g(x)} = f(x)g(x)^{-1}$

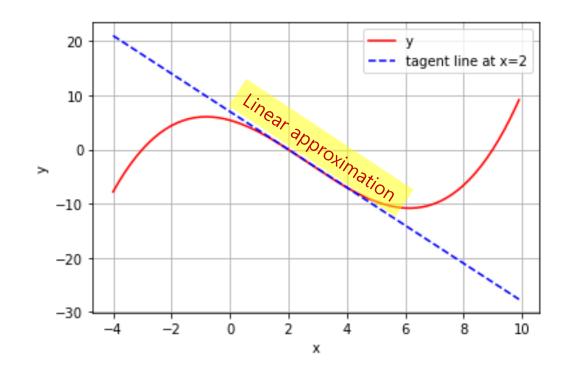
•
$$h'(x) = \frac{f'(x)g(x) - g'(x)f(x)}{g^2(x)}$$

- Example) Find the slope and tangent line of $y = 0.1x^3 0.8x^2 1.5x + 5.4$ at x = 2 (y = 0)
 - Derivative function: $\frac{dy}{dx}(x) = 0.3x^2 1.6x 1.5$
 - Derivative value at x = 2 (y = 0): $\frac{dy}{dx}(2) = -3.5$
 - Tangent line at x = 2 (y = 0): $y 0 = -3.5(x 2) \rightarrow y = -3.5x + 7$
- Example) Plotting the above results

```
import matplotlib.pyplot as plt
```

```
scale = 10
xs = [x/scale for x in range(-4*scale, 10*scale)]
ys = [0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4 for x in xs]
yt = [-3.5*x + 7 for x in xs]

plt.plot(xs, ys, 'r-', label='y')
plt.plot(xs, yt, 'b--', label='tangent line at x=2')
plt.xlabel('x')
plt.ylabel('y')
plt.grid()
plt.legend()
plt.show()
```

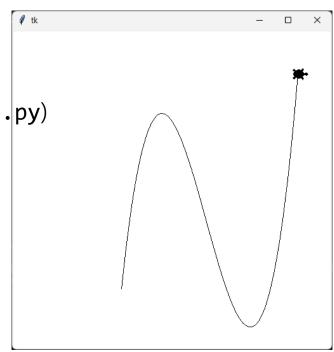


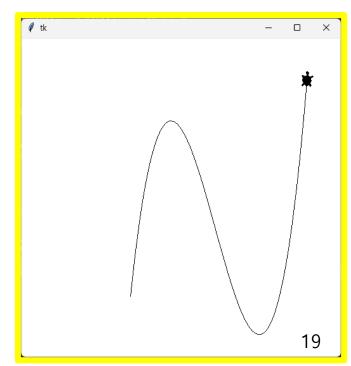
■ Example) A turtle moving on $y = 0.1x^3 - 0.8x^2 - 1.5x + 5.4$ (turtle_animation.py) import tkinter as tk import turtle, math

```
# Generate 'v = 0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4'
scale = 10
xs = [x/scale for x in range(-4*scale, 10*scale)]
ys = [0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4 for x in xs]
vd = [0.3*x**2 - 1.6*x - 1.5 for x in xs]
                                               How to derive a derivative function of
# Prepare 'screen' and 'actor'
root = tk.Tk()
                                                        a complex function?
canvas = tk.Canvas(root, width=500, height=500)
canvas.pack()
screen = turtle.TurtleScreen(canvas)
actor = turtle.RawTurtle(screen, 'turtle')
actor.radians() # Use radian unit for angle and rotation
# Draw the function
zoom = 20
actor.penup()
actor.setpos(zoom*xs[0], zoom*ys[0]) # Put at the initial point
actor.pendown()
for (x, y, slope) in zip(xs, ys, yd):
    actor.setpos(zoom*x, zoom*y)
```

actor.setheading(math.atan2(slope, 1))

screen.mainloop()





• Example) Find the derivative function of $y = 0.1x^3 - 0.8x^2 - 1.5x + 5.4$ using SymPy

Note) More Examples with SymPy

• Example) Solve the above equation (find x when y = 0) using <u>SymPy</u>

```
roots = sp.solveset(y, x)
print(roots)  # FiniteSet(-3.0, 2.0, 9.0)
r0 = float(roots.args[0])  # -3.0 / Casting from Float object to float
```

Example) Factorize the above equation using <u>SymPy</u>

Example) Find the derivative function of a composite function using <u>SymPy</u>

```
import sympy as sp
from random import random
perceptron = lambda x, w, b: sp.tanh(w * x + b)
f = lambda x: perceptron(x, random(), random())
x, y = sp.symbols('x y')
y = f(f(f(f(f(f(f(x))))))))
yd = sp.diff(y, x)
print(yd)
#0.005*
\#(1 - \tanh(0.12*x + 0.81)**2)*
\#(1 - \tanh(0.97*\tanh(0.12*x + 0.81) + 0.62)**2)*
\#(1 - \tanh(0.75*\tanh(0.97*\tanh(0.12*x + 0.81) + 0.62) + 0.97)**2)*
\#(1 - \tanh(0.68*\tanh(0.75*\tanh(0.97*\tanh(0.12*x + 0.81) + 0.62) + 0.97) + 0.38)**2)*
\#(1 - \tanh(0.99*\tanh(0.68*\tanh(0.75*\tanh(0.97*\tanh(0.12*x + 0.81) + 0.62) + 0.97) + 0.38) + 0.91)**2)*
\#(1 - \tanh(0.49*\tanh(0.99*\tanh(0.68*\tanh(0.75*\tanh(0.97*\tanh(0.97*\tanh(0.12*x + 0.81) + 0.62) + 0.97) + 0.38) + 6
\#(1 - \tanh(0.16*\tanh(0.49*\tanh(0.99*\tanh(0.68*\tanh(0.75*\tanh(0.97*\tanh(0.97*\tanh(0.12*x + 0.81) + 0.62) + 0.97)) + 0.62) + 0.97)
```

- <u>Numerical differentiation</u> is an algorithm to approximate <u>the derivative value</u> of a function using the values of the function. (Note: It does not derive <u>a derivative function</u>.)
 - The definition of derivative: $f'(x) = \lim_{\Delta x \to 0} \frac{f(x + \Delta x) f(x)}{\Delta x}$
 - Two-point estimation: $f'(x_0) = \frac{f(x_0+h)-f(x_0)}{h}$ or $f'(x_0) = \frac{f(x_0+h)-f(x_0-h)}{2h}$
- Example) Find the slope and tangent line of $y = 0.1x^3 0.8x^2 1.5x + 5.4$ at x = 2
 - Derivative at x = 2 (y = 0): -3.5

```
y = lambda x: 0.1*x**3 - 0.8*x**2 - 1.5*x + 5.4
x0 = 2
h = 0.001
d1 = (y(x0+h) - y(x0)) / h  # -3.5002
d2 = (y(x0+h/2) - y(x0-h/2)) / h # -3.5000
```

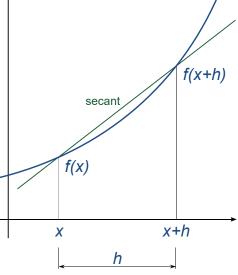


Image: Wikipedia

Summary

- Building mathematical intuition: 1) Imagine, 2) Ask why
- Visualization
 - Matplotlib: A plotting library in Python
 - Visualization is very important not only for your <u>data</u> but also for your <u>programs</u>, <u>systems</u>, and <u>society</u>.
- Calculus Differentiation
 - Derivative definition: $f'(x) = \lim_{\Delta x \to 0} \frac{f(x + \Delta x) f(x)}{\Delta x}$
 - Meaning
 - The **slope** of a tangent line (plane) to the given function
 - The tangent line ~ a linear approximation
 - How to get a derivative
 - Your hand-on derivation using <u>rules</u>
 - Analytical differentiation using <u>SymPy</u> (a symbolic mathematical engine in Python)
 - Numerical differentiation (two-point estimation)