3.7 The Mandelbrot set: The Mandelbrot set, named after its discoverer, the French mathematician Benoît Mandelbrot, is a *fractal*, an infinitely ramified mathematical object that contains structure within structure within structure, as deep as we care to look. The definition of the Mandelbrot set is in terms of complex numbers as follows.

Consider the equation

$$z' = z^2 + c,$$

where z is a complex number and c is a complex constant. For any given value of c this equation turns an input number z into an output number z'. The definition of the Mandelbrot set involves the repeated iteration of this equation: we take an initial starting value of z and feed it into the equation to get a new value z'. Then we take that value and feed it in again to get another value, and so forth. The Mandelbrot set is the set of points in the complex plane that satisfies the following definition:

> *For a given complex value of c, start with $z = 0$ and iterate repeatedly. If the magnitude $|z|$ of the resulting value is ever greater than 2, then the point in the complex plane at position c is* not *in the Mandelbrot set, otherwise it is in the set.*

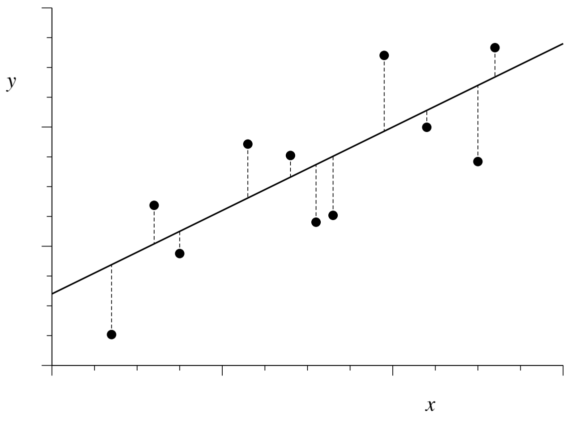
In order to use this definition one would, in principle, have to iterate infinitely many times to prove that a point is in the Mandelbrot set, since a point is in the set only if the iteration never passes $|z| = 2$ ever. In practice, however, one usually just performs some large number of iterations, say 100, and if $|z|$ hasn't exceeded 2 by that point then we call that good enough.

Write a program to make an image of the Mandelbrot set by performing the iteration for all values of $c = x + \mathrm{i}y$ on an $N \times N$ grid spanning the region where $-2 \le x \le 2$ and $-2 \le y \le 2$. Make a density plot in which grid points inside the Mandelbrot set are colored black and those outside are colored white. The Mandelbrot set has a very distinctive shape that looks something like a beetle with a long snout—you'll know it when you see it.

Hint: You will probably find it useful to start off with quite a coarse grid, i.e., with a small value of N—perhaps $N = 100$—so that your program runs quickly while you are testing it. Once you are sure it is working correctly, increase the value of N to produce a final high-quality image of the shape of the set.

If you are feeling enthusiastic, here is another variant of the same exercise that can produce amazing looking pictures. Instead of coloring points just black or white, color points according to the number of iterations of the equation before $|z|$ becomes greater than 2 (or the maximum number of iterations if $|z|$ never becomes greater than 2). If you use one of the more colorful color schemes Python provides for density plots, such as the "`hot`" or "`jet`" schemes, you can make some spectacular images this way. Another interesting variant is to color according to the logarithm of the number of iterations, which helps reveal some of the finer structure outside the set.

3.8 Least-squares fitting and the photoelectric effect: It's a common situation in physics that an experiment produces data that lies roughly on a straight line, like the dots in this figure:



The solid line here represents the underlying straight-line form, which we usually don't know, and the points representing the measured data lie roughly along the line but don't fall exactly on it, typically because of measurement error.

The straight line can be represented in the familiar form $y = mx + c$ and a frequent question is what the appropriate values of the slope m and intercept c are that correspond to the measured data. Since the data don't fall perfectly on a straight line, there is no perfect answer to such a question, but we can find the straight line that gives the best compromise fit to the data. The standard technique for doing this is the *method of least squares*.

Suppose we make some guess about the parameters m and c for the straight line. We then calculate the vertical distances between the data points and that line, as represented by the short vertical lines in the figure, then we calculate the sum of the squares of those distances, which we denote χ^2. If we have N data points with coordinates (x_i, y_i), then χ^2 is given by

$$\chi^2 = \sum_{i=1}^{N} (mx_i + c - y_i)^2.$$

The least-squares fit of the straight line to the data is the straight line that minimizes this total squared distance from data to line. We find the minimum by differentiating with respect to both m and c and setting the derivatives to zero, which gives

$$m\sum_{i=1}^{N} x_i^2 + c\sum_{i=1}^{N} x_i - \sum_{i=1}^{N} x_i y_i = 0,$$
$$m\sum_{i=1}^{N} x_i + cN - \sum_{i=1}^{N} y_i = 0.$$

For convenience, let us define the following quantities:

$$E_x = \frac{1}{N}\sum_{i=1}^{N} x_i, \qquad E_y = \frac{1}{N}\sum_{i=1}^{N} y_i, \qquad E_{xx} = \frac{1}{N}\sum_{i=1}^{N} x_i^2, \qquad E_{xy} = \frac{1}{N}\sum_{i=1}^{N} x_i y_i,$$

in terms of which our equations can be written

$$mE_{xx} + cE_x = E_{xy}\,,$$
$$mE_x + c = E_y\,.$$

Solving these equations simultaneously for m and c now gives

$$m = \frac{E_{xy} - E_x E_y}{E_{xx} - E_x^2}, \qquad c = \frac{E_{xx}E_y - E_x E_{xy}}{E_{xx} - E_x^2}.$$

These are the equations for the least-squares fit of a straight line to N data points. They tell you the values of m and c for the line that best fits the given data.

a) In the on-line resources you will find a file called `millikan.txt`. The file contains two columns of numbers, giving the x and y coordinates of a set of data points. Write a program to read these data points and make a graph with one dot or circle for each point.

b) Add code to your program, before the part that makes the graph, to calculate the quantities E_x, E_y, E_{xx}, and E_{xy} defined above, and from them calculate and print out the slope m and intercept c of the best-fit line.

c) Now write code that goes through each of the data points in turn and evaluates the quantity $mx_i + c$ using the values of m and c that you calculated. Store these values in a new array or list, and then graph this new array, as a solid line, on the same plot as the original data. You should end up with a plot of the data points plus a straight line that runs through them.

d) The data in the file `millikan.txt` are taken from a historic experiment by Robert Millikan that measured the *photoelectric effect*. When light of an appropriate wavelength is shone on the surface of a metal, the photons in the light can strike conduction electrons in the metal and, sometimes, eject them from the surface into the free space above. The energy of an ejected electron is equal to the energy of the photon that struck it minus a small amount ϕ called the *work function* of the surface, which represents the energy needed to remove an electron from the surface. The energy of a photon is $h\nu$, where h is Planck's constant and ν is the frequency of the light, and we can measure the energy of an ejected electron by measuring the voltage V that is just sufficient to stop the electron moving. Then the voltage, frequency, and work function are related by the equation

$$V = \frac{h}{e}\nu - \phi,$$

where e is the charge on the electron. This equation was first given by Albert Einstein in 1905.

The data in the file `millikan.txt` represent frequencies ν in hertz (first column) and voltages V in volts (second column) from photoelectric measurements of this kind. Using the equation above and the program you wrote, and given that the charge on the electron is 1.602×10^{-19} C, calculate from Millikan's experimental data a value for Planck's constant. Compare your value with the accepted value of the constant, which you can find in books or on-line. You should get a result within a couple of percent of the accepted value.

This calculation is essentially the same as the one that Millikan himself used to determine of the value of Planck's constant, although, lacking a computer, he fitted his straight line to the data by eye. In part for this work, Millikan was awarded the Nobel prize in physics in 1923.