

Solving Equations

Example:

> restart;

> $x + y = 23$;

$$x + y = 23 \quad (1)$$

> $eq1 := (x^3 - 2 \cdot x^2 + 23 \cdot x - 108 = 0)$;

$$eq1 := x^3 - 2x^2 + 23x - 108 = 0 \quad (2)$$

> $eq2 := \left(2 \cdot x + 4 \cdot y = \frac{29}{6}\right)$;

$$eq2 := 2x + 4y = \frac{29}{6} \quad (3)$$

> $res := solve(eq1, x)$;

$$res := \frac{1}{3} (1259 + 3\sqrt{206634})^{1/3} - \frac{65}{3(1259 + 3\sqrt{206634})^{1/3}} + \frac{2}{3}, -\frac{1}{6} (1259 + 3\sqrt{206634})^{1/3} + \frac{65}{6(1259 + 3\sqrt{206634})^{1/3}} + \frac{2}{3} + \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 + 3\sqrt{206634})^{1/3} + \frac{65}{3(1259 + 3\sqrt{206634})^{1/3}} \right), -\frac{1}{6} (1259 + 3\sqrt{206634})^{1/3} + \frac{65}{6(1259 + 3\sqrt{206634})^{1/3}} + \frac{2}{3} - \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 + 3\sqrt{206634})^{1/3} + \frac{65}{3(1259 + 3\sqrt{206634})^{1/3}} \right) \quad (4)$$

> $fsolve(eq1, x)$;

$$3.692418864 \quad (5)$$

> $?fsolve$

> $fsolve(\{eq1, eq2\}, \{x, y\})$;

$$\{x = 3.692418864, y = -0.6378760987\} \quad (6)$$

> $solve(\{eq1, eq2\}, \{x, y\})$;

$$\left\{ x = \text{RootOf}(_Z^3 - 2_Z^2 + 23_Z - 108, \text{label} = _L2), y = -\frac{1}{2} \text{RootOf}(_Z^3 - 2_Z^2 + 23_Z - 108, \text{label} = _L2) + \frac{29}{24} \right\} \quad (7)$$

> $evalf(res)$;

$$3.692418863, -0.8462094323 + 5.341633545 I, -0.8462094323 - 5.341633545 I \quad (8)$$

> $evalf(res[1])$;

$$3.692418863 \quad (9)$$

> $reslist := convert(\{res\}, 'list')$; # also possible: $reslist := [res]$;

(10)

$$\begin{aligned}
reslist := & \left[\frac{1}{3} (1259 + 3 \sqrt{206634})^{1/3} - \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3}, -\frac{1}{6} (1259 \right. \\
& + 3 \sqrt{206634})^{1/3} + \frac{65}{6 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3} - \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 \right. \\
& + 3 \sqrt{206634})^{1/3} + \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} \left. \right), -\frac{1}{6} (1259 + 3 \sqrt{206634})^{1/3} \\
& + \frac{65}{6 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3} + \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 + 3 \sqrt{206634})^{1/3} \right. \\
& \left. \left. + \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} \right) \right]
\end{aligned} \tag{10}$$

> reslist2 := [res];

$$\begin{aligned}
reslist2 := & \left[\frac{1}{3} (1259 + 3 \sqrt{206634})^{1/3} - \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3}, -\frac{1}{6} (1259 \right. \\
& + 3 \sqrt{206634})^{1/3} + \frac{65}{6 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3} + \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 \right. \\
& + 3 \sqrt{206634})^{1/3} + \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} \left. \right), -\frac{1}{6} (1259 + 3 \sqrt{206634})^{1/3} \\
& + \frac{65}{6 (1259 + 3 \sqrt{206634})^{1/3}} + \frac{2}{3} - \frac{1}{2} I\sqrt{3} \left(\frac{1}{3} (1259 + 3 \sqrt{206634})^{1/3} \right. \\
& \left. \left. + \frac{65}{3 (1259 + 3 \sqrt{206634})^{1/3}} \right) \right]
\end{aligned} \tag{11}$$

> evalf(reslist[1]);

$$3.692418863 \tag{12}$$

>

> seq(solve({x = reslist[i], eq2}, {x, y}), i = 1..3);

$$\begin{aligned}
\left\{ y = -\frac{1}{24} \frac{4 (1259 + 3 \sqrt{206634})^{2/3} - 260 - 21 (1259 + 3 \sqrt{206634})^{1/3}}{(1259 + 3 \sqrt{206634})^{1/3}}, x \right. \\
= \frac{1}{3} \frac{(1259 + 3 \sqrt{206634})^{2/3} - 65 + 2 (1259 + 3 \sqrt{206634})^{1/3}}{(1259 + 3 \sqrt{206634})^{1/3}} \left. \right\}, \left\{ x = \right. \\
-\frac{1}{6} \frac{1}{(1259 + 3 \sqrt{206634})^{1/3}} \left((1259 + 3 \sqrt{206634})^{2/3} - 65 - 4 (1259 \right. \\
+ 3 \sqrt{206634})^{1/3} + I\sqrt{3} (1259 + 3 \sqrt{206634})^{2/3} + 65 I\sqrt{3} \left. \right), y \\
= \frac{1}{24} \frac{1}{(1259 + 3 \sqrt{206634})^{1/3}} \left(2 (1259 + 3 \sqrt{206634})^{2/3} - 130 + 21 (1259 \right.
\end{aligned} \tag{13}$$

convergent towards $a \in \mathbb{R}$, if and only if:

For all $\epsilon > 0$ it exists an $N(\epsilon) \in \mathbb{N}$ such that

$$|a_n - a| < \epsilon \text{ for all } n \geq N(\epsilon).$$

We write $\lim_{n \rightarrow \infty} a_n = a$.

Definition (*series*): Let $(a_n)_{n \in \mathbb{N}}$ be a sequence of real numbers. The sequence $s_n := \sum_{k=0}^n a_k$, $n \in \mathbb{N}$

of sums is called **series**, and is described with the help of $\sum_{n=0}^{\infty} a_n$.

Definition (*absolute convergence*): A series $\sum_{n=0}^{\infty} a_n$ is said to **converge absolutely** if the series $\sum_{n=0}^{\infty} |a_n|$ converges, where $|a_n|$ denotes the absolute value of a_n .

Definition (*limits at functions*): Let $f : D \rightarrow \mathbb{R}$ a real valued function on the domain $D \subseteq \mathbb{R}$ with a point $a \in \mathbb{R}$, such that there exists at least one sequence $(a_n)_{n \in \mathbb{N}}$, $a_n \in D$ with

$$\lim_{n \rightarrow \infty} a_n = a.$$

We write

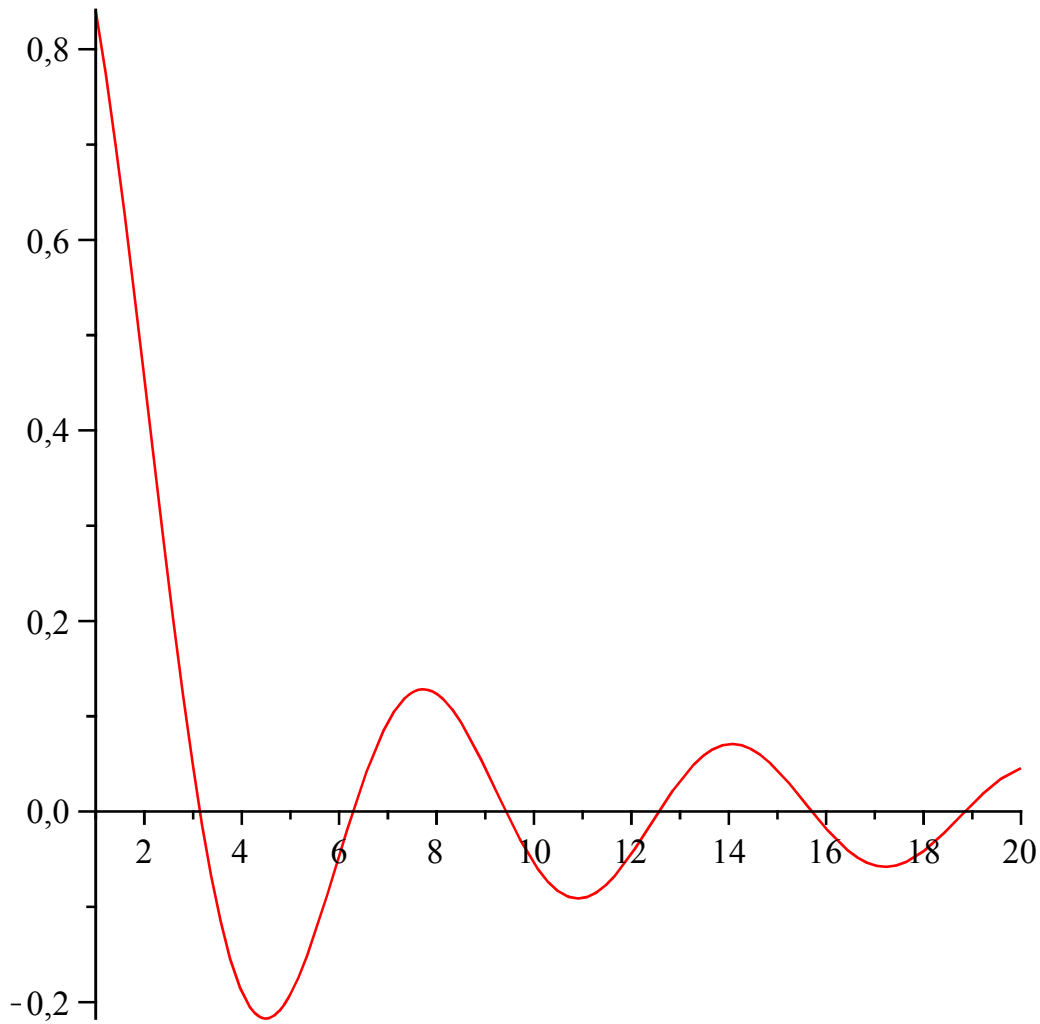
$$\lim_{x \rightarrow a} f(x) = c$$

if and only if it is valid:

$$\lim_{n \rightarrow \infty} f(x_n) = c \text{ for all } (x_n)_{n \in \mathbb{N}} \text{ with } \lim_{n \rightarrow \infty} x_n = a.$$

> restart;

> plot($\frac{1}{x} \cdot \sin(x)$, $x = 1 \dots 20$);



>

> ?plot

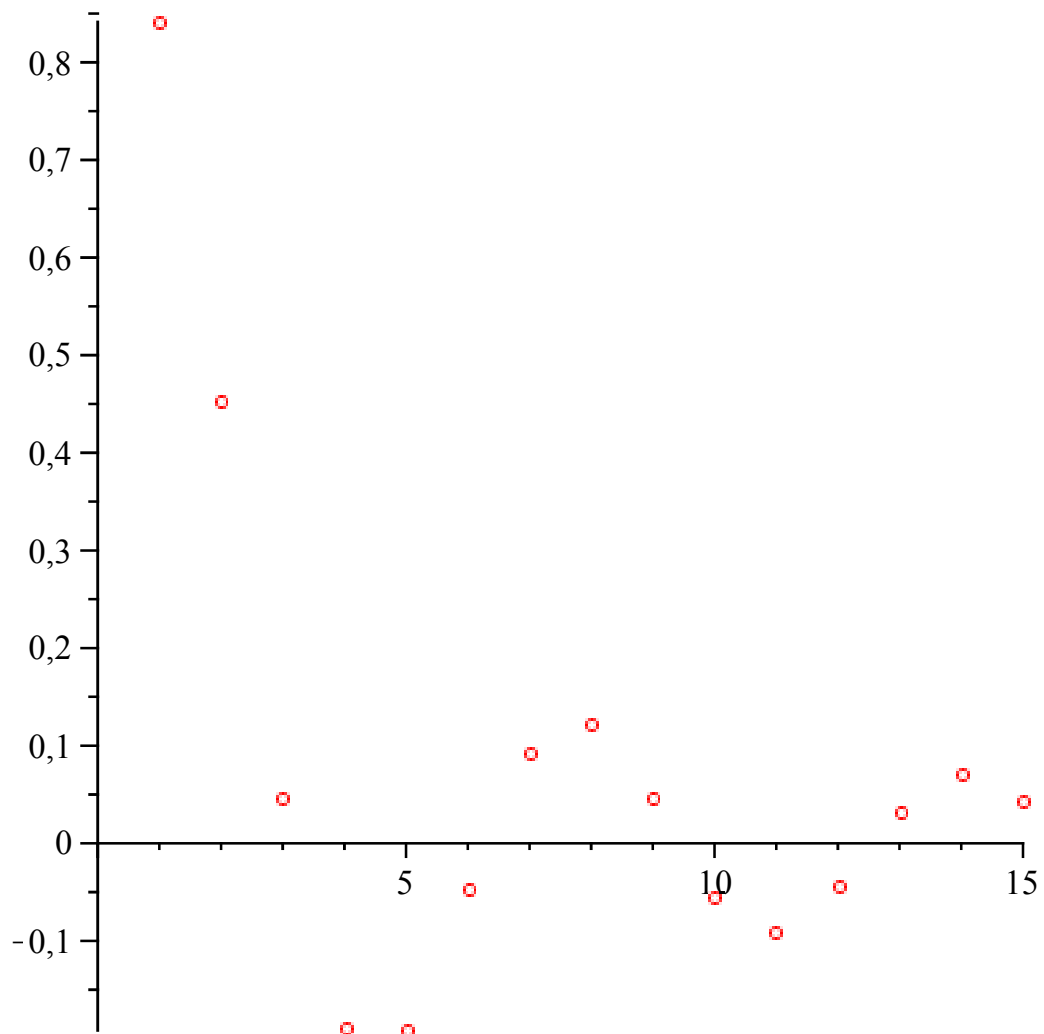
> ?`\$`

> l1 := [[[n, $\frac{1}{n} \cdot \sin(n)$] \$n = 1 ..20]:

l2 := [seq([[n, $\frac{1}{n} \cdot \sin(n)$], n = 1 ..20)];

plot(l2, x = 0 ..15, style = point, symbol = circle);

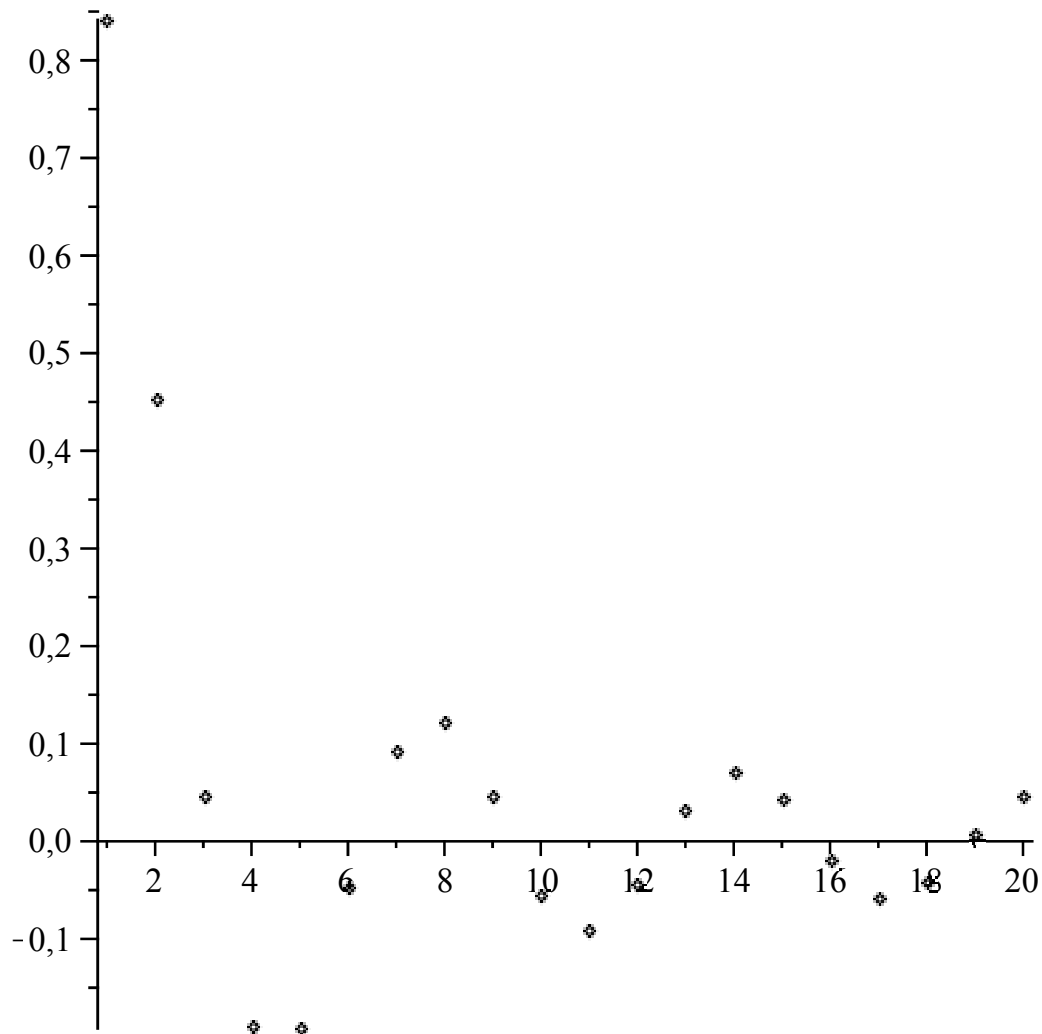
l2 := [[1, sin(1)], [2, $\frac{1}{2}$ sin(2)], [3, $\frac{1}{3}$ sin(3)], [4, $\frac{1}{4}$ sin(4)], [5, $\frac{1}{5}$ sin(5)], [6, $\frac{1}{6}$ sin(6)], [7, $\frac{1}{7}$ sin(7)], [8, $\frac{1}{8}$ sin(8)], [9, $\frac{1}{9}$ sin(9)], [10, $\frac{1}{10}$ sin(10)], [11, $\frac{1}{11}$ sin(11)], [12, $\frac{1}{12}$ sin(12)], [13, $\frac{1}{13}$ sin(13)], [14, $\frac{1}{14}$ sin(14)], [15, $\frac{1}{15}$ sin(15)], [16, $\frac{1}{16}$ sin(16)], [17, $\frac{1}{17}$ sin(17)], [18, $\frac{1}{18}$ sin(18)], [19, $\frac{1}{19}$ sin(19)], [20, $\frac{1}{20}$ sin(20)]]



```
>
```

```
> ?list
```

```
> plots[pointplot]({seq([x, 1/x * sin(x)], x = 1..20)});
```



Computations of limits:

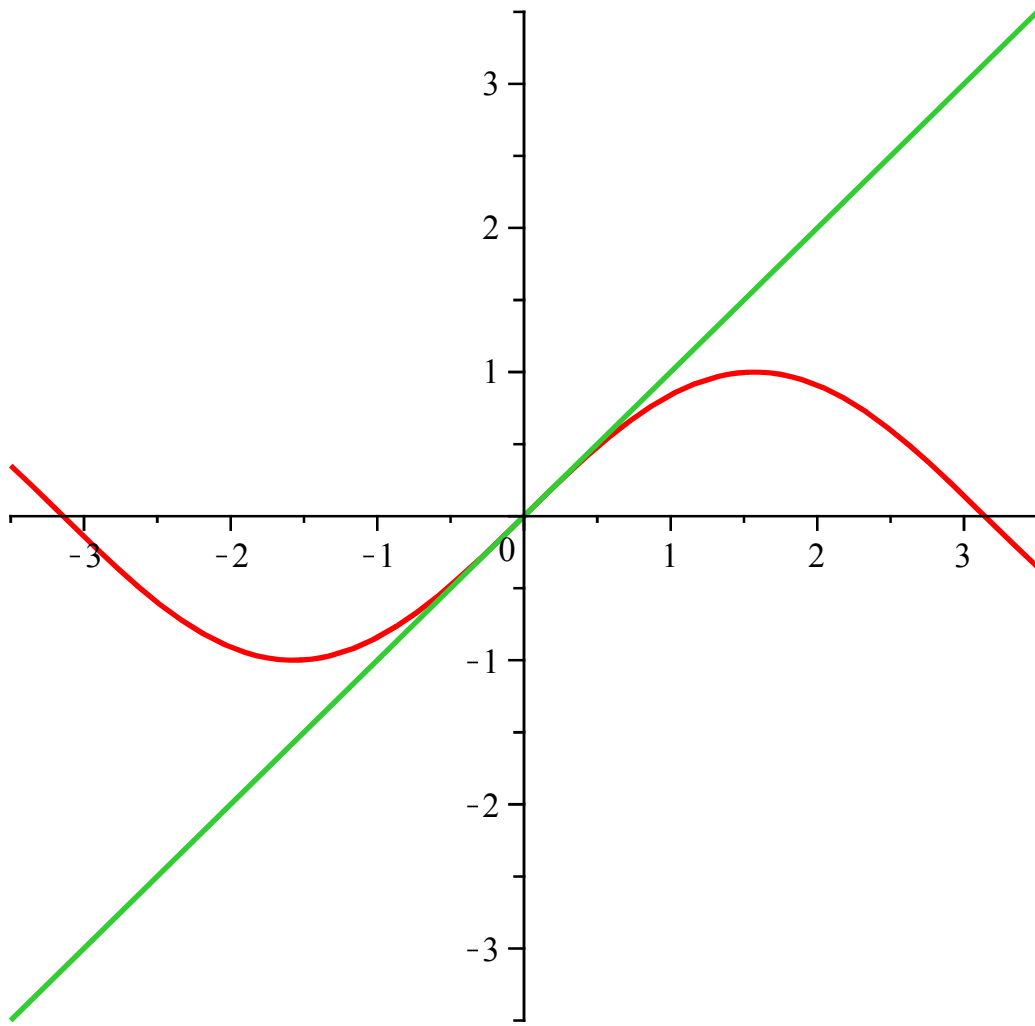
> $\text{limit}(\sin(x), x=0);$ **(18)**

0

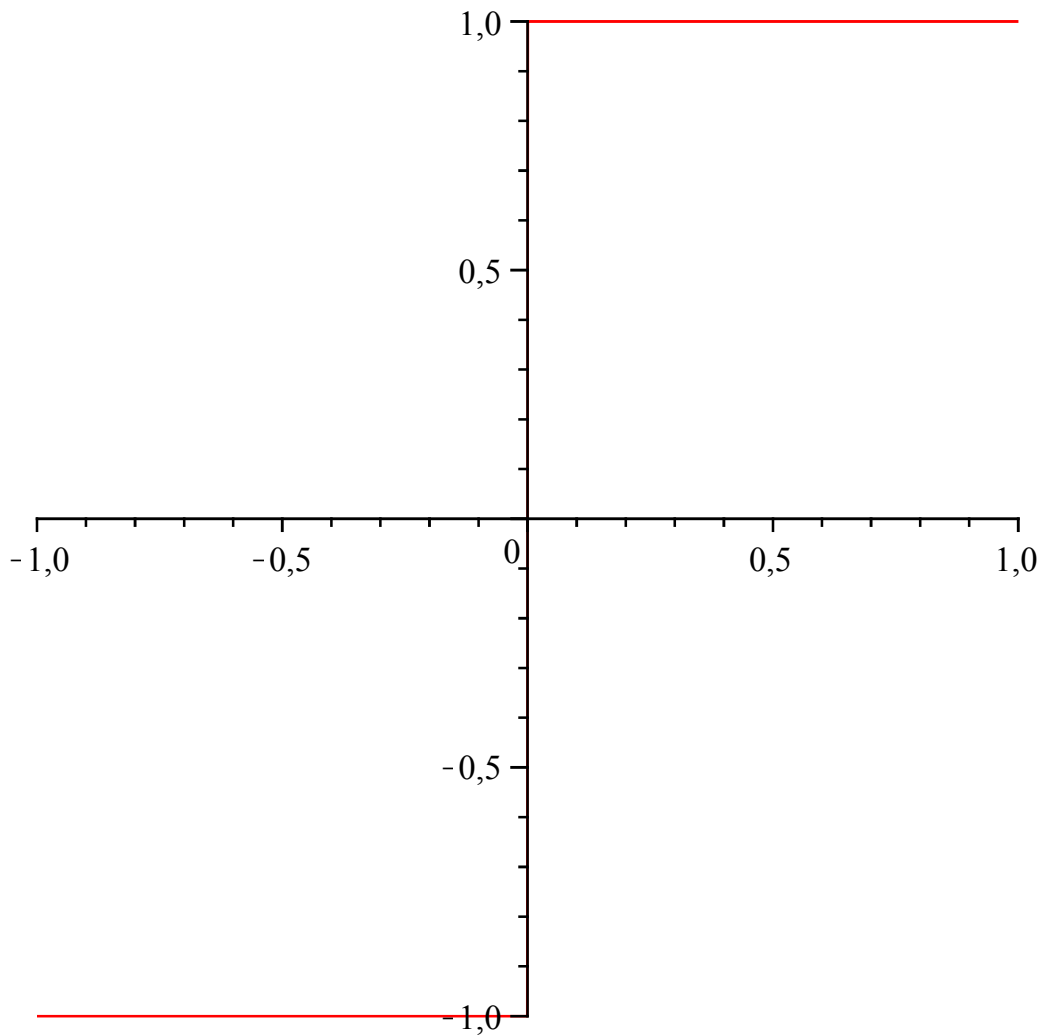
> $\text{limit}\left(\frac{\sin(x)}{x}, x=0\right);$ **(19)**

1

> $\text{plot}([\sin(x), x], x=-3.5..3.5, \text{thickness}=2);$



```
> plot(signum(x), x=-1..1);
```

> $\text{limit}(\text{signum}(x), x = 0);$ *undefined* (20)

> $\text{limit}(\text{signum}(x), x = 0, \text{left});$ -1 (21)

> $\text{limit}(\text{signum}(x), x = 0, \text{right});$ 1 (22)

> $\text{limit}(\exp(x), x = \text{infinity});$ ∞ (23)

Growth of function

Definition: Complexity of an algorithm

Let A be a deterministic algorithm that has finite running time for all possible inputs.

The runtime (time complexity) of A is a function $f: \mathbb{N} \rightarrow \mathbb{N}$,

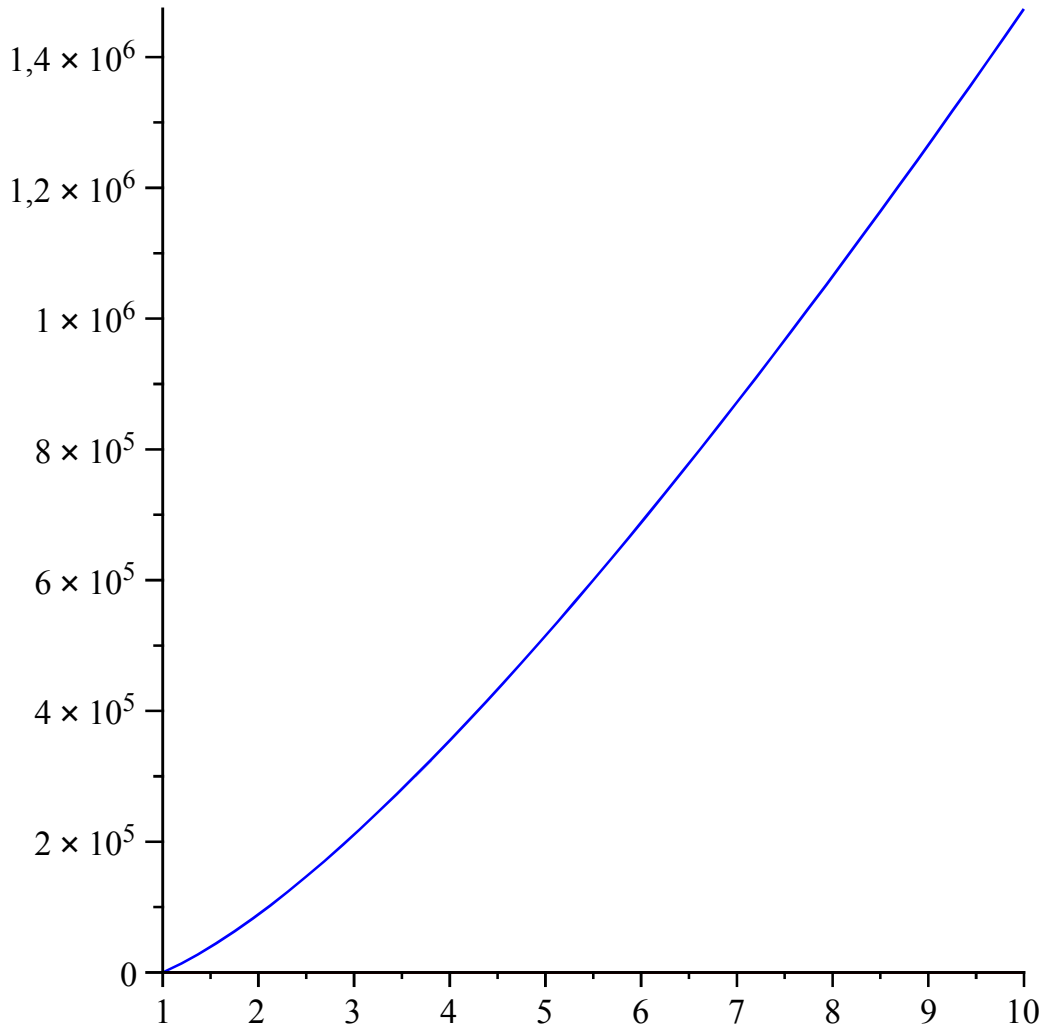
with: $f(n)$ is the maximum number of steps of A when given an input of length n.

Assume two algorithms A1 and A2, e.g. for the problem of sorting n numbers.

Let A1 use $n^2 - 20n + 1$ steps in order to sort a sequence of n numbers (in worst case).

Let A2 use $200n * 320 \log(n)$ many steps for the same purpose. Which one grows faster?

> plot([n² - 20·n + 1, 200·n·320·log(n)], n = 1 ..10, color = [red, blue]);



> restart;

Asymptotic growth of function and O-notation.

Definition 1 : $\exists k > 0, n_0 > 0 \forall n > n_0 : f(n) \leq k \cdot g(n)$

Intuition 1 : asymptotically, f is bounded above by g; "asymptotically, f does not grow faster than g"

Notation 1 : $f(n) \in O(g(n))$ (i.e. $f \in \{h: \mathbb{N} \rightarrow \mathbb{N} \mid \exists k > 0, n_0 > 0 \forall n > n_0 : h(n) \leq k \cdot g(n)\}$)

Connection to limit 1 : **if** $\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} < \infty$ **then** $f(n) \in O(g(n))$

Proof 1 : Assume $\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = K < \infty$.

By definition of limit we have $\forall \varepsilon > 0 \exists n_0 \in \mathbb{N} \forall n > n_0 : \left| \frac{f(n)}{g(n)} - K \right| < \varepsilon$.

and thus $-\varepsilon < f(n)/g(n) - K < \varepsilon$ (more exactly: $\forall \varepsilon > 0 \exists n_0 \in \mathbb{N} \forall n > n_0 : -\varepsilon < f(n)/g(n) - K < \varepsilon$)

$f(n)/g(n) - K < \varepsilon$

hence $-\varepsilon + K < f(n)/g(n) < \varepsilon + K$
therefore $f(n) < (\varepsilon + K) g(n)$

and with $k := \varepsilon + K: \exists k > 0, n_0 > 0 \forall n > n_0 : f(n) \leq k \cdot g(n)$

Definition 2 : $\exists k > 0, n_0 > 0 \forall n > n_0 : f(n) < k \cdot g(n)$

Intuition 2 : "asymptotically, f grows slower than g"

Notation 2 : $f(n) \in o(g(n))$ (i.e. $f \in \{h: \mathbb{N} \rightarrow \mathbb{N} \mid \exists k > 0, n_0 > 0 \forall n > n_0 : h(n) < k \cdot g(n)\}$)

Connection to limit 2 : **if** $\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 0$ **then** $f(n) \in o(g(n))$

if $\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = \infty$ **then** $g(n) \in o(f(n))$

Now, we want to compare two algorithms A1 and A2 concerning their time complexity.

$$\begin{aligned} > \quad tcA1 := \frac{1}{2} \cdot n^2 \cdot \log(n); tcA2 := n^2; \lim \left(\frac{tcA1}{tcA2}, n = \text{infinity} \right); \\ & \quad \quad \quad tcA1 := \frac{1}{2} n^2 \ln(n) \\ & \quad \quad \quad tcA2 := n^2 \\ & \quad \quad \quad \infty \end{aligned} \tag{24}$$

$$\begin{aligned} > \quad tcA1 := \sum_{i=1}^n i; txA2 := n^2; \lim \left(\frac{tcA1}{tcA2}, n = \text{infinity} \right); \lim \left(\frac{txA2}{tcA1}, n = \text{infinity} \right); \\ & \quad \quad \quad tcA1 := \frac{1}{2} (n+1)^2 - \frac{1}{2} n - \frac{1}{2} \\ & \quad \quad \quad txA2 := n^2 \\ & \quad \quad \quad \frac{1}{2} \\ & \quad \quad \quad 2 \end{aligned} \tag{25}$$

Further examples.

$$\begin{aligned} > \quad \lim \left(\frac{n^2}{n^3 + 1}, n = \infty \right); \\ & \quad \quad \quad 0 \end{aligned} \tag{26}$$

$$\begin{aligned} > \quad \lim \left(\frac{\text{Pi} \cdot n^3 + 17 \cdot n + n}{n^3 + 39}, n = \infty \right); \# \text{ wrong space!} \\ & \quad \quad \quad \lim \left(\frac{\pi n^3 + 18 n}{n^3 + 39}, n = \infty \right) \end{aligned} \tag{27}$$

$$\begin{aligned} > \quad \lim \left(\frac{n^k}{n!}, n = \text{infinity} \right); \\ & \quad \quad \quad 0 \end{aligned} \tag{28}$$

$$\begin{aligned} > \quad \lim \left(\frac{n^n}{n!}, n = \text{infinity} \right); \\ & \quad \quad \quad \infty \end{aligned} \tag{29}$$

> $\lim\left(\frac{n^k}{n!}, n=0\right);$

$\lim_{n \rightarrow 0} \left(\frac{n^k}{n!}\right)$

(30)

> $\lim\left(\frac{n^k}{n!}, n=0\right)$ assuming $k > 0;$

0

(31)

> $\lim\left(\frac{n^k}{n!}, n=0\right)$ assuming $k < 0;$

∞

(32)

> ?factorial

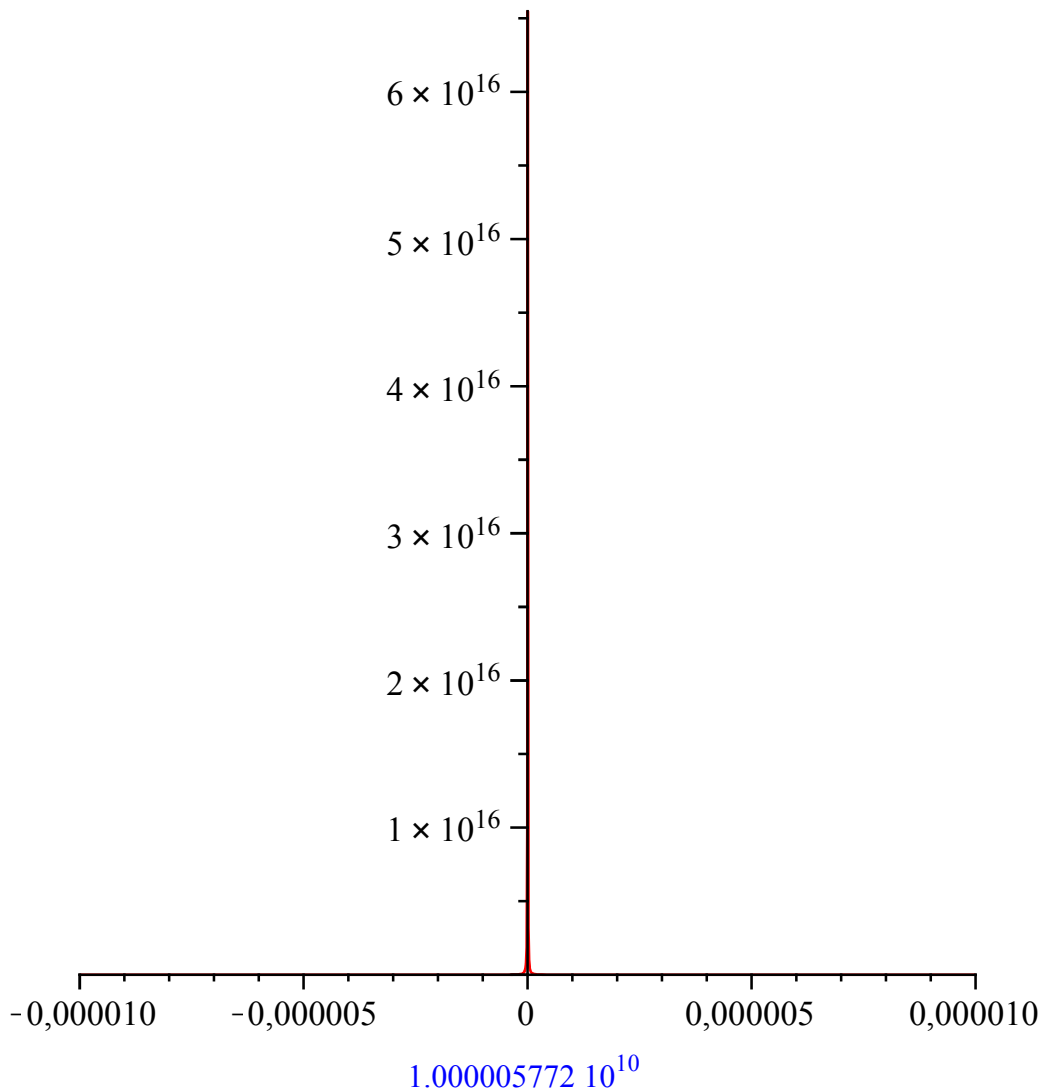
> $\text{evalb}(99! = \text{GAMMA}(100));$

true

(33)

> $\text{simplify}(n! - \text{GAMMA}(n + 1));$

> $\text{plot}\left(\frac{n^{-2}}{n!}, n = -0.00001 .. 0.00001\right); \text{evalf}\left(\frac{0.00001^{-2}}{0.00001!}\right);$



$$\begin{aligned} &> \text{limit}\left(\frac{n^k}{n!}, n=0\right) \text{ assuming } k=0; \\ & \lim_{n \rightarrow 0} \left(\frac{n^k}{n!}\right) \end{aligned} \tag{35}$$

$$\begin{aligned} &> \text{eval}\left(\text{limit}\left(\frac{n^k}{n!}, n=0\right)\right) \text{ assuming } k=0; \\ & \lim_{n \rightarrow 0} \left(\frac{n^k}{n!}\right) \end{aligned} \tag{36}$$

$$\begin{aligned} &> \text{limit}\left(\frac{n^0}{n!}, n=0\right); \\ & 1 \end{aligned} \tag{37}$$

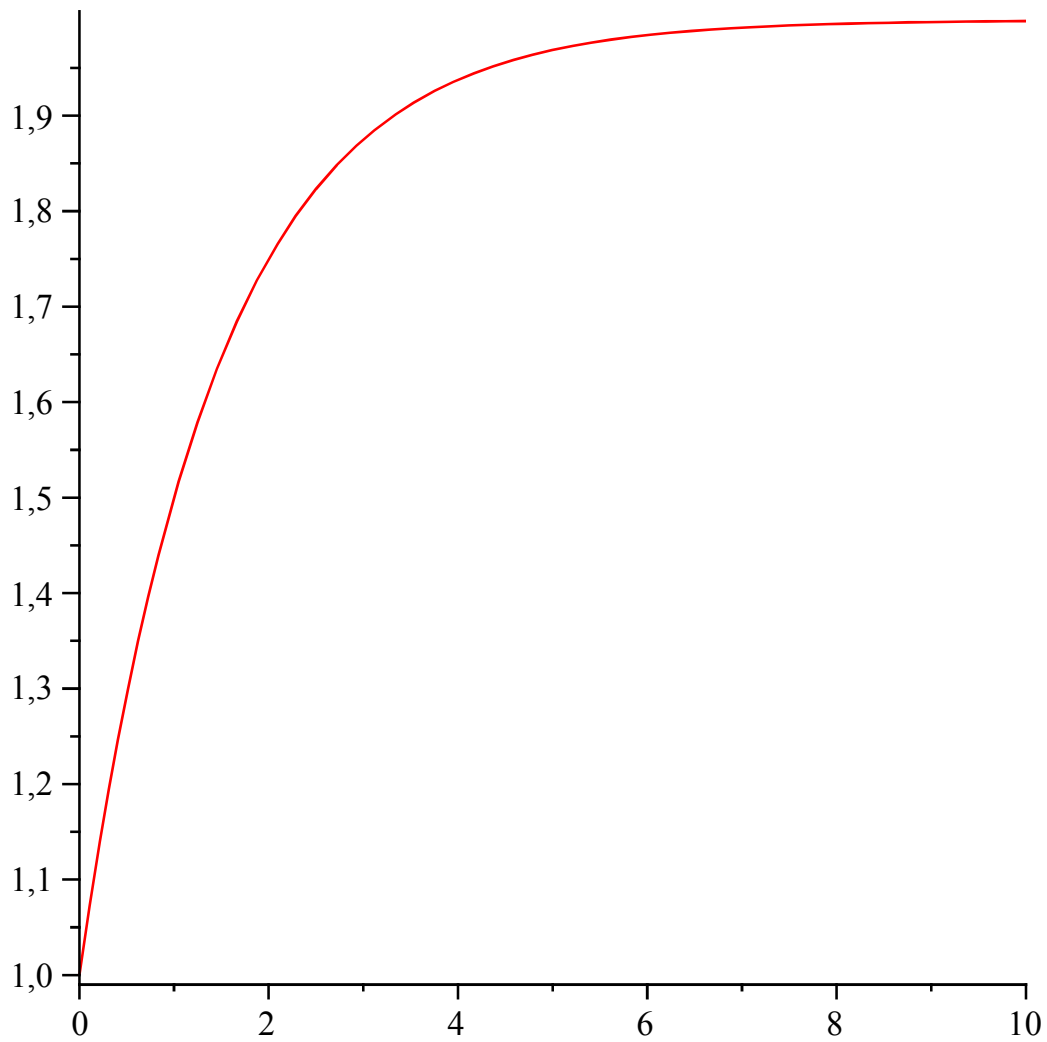
>

Series

First idea

$$\begin{aligned} &> \text{restart}; \\ &> \text{sum}(a[k], k=0 \dots \text{infinity}); \\ & \sum_{k=0}^{\infty} a_k \end{aligned} \tag{38}$$

$$> \text{plot}\left(\sum_{i=0}^n \left(\frac{1}{2}\right)^i, n=0 \dots 10\right);$$



$$\text{> } \text{sum}\left(\left(\frac{1}{2}\right)^n, n=0 \dots \text{infinity}\right);$$

2

(39)

$$\text{> } \text{limit}\left(\sum_{i=0}^n \left(\frac{1}{2}\right)^i, n = \text{infinity}\right);$$

2

(40)

$$\text{> } \sum_{i=0}^n \left(\frac{1}{2}\right)^i;$$

$-2 \left(\frac{1}{2}\right)^{n+1} + 2$

(41)

$$\text{> } f := \frac{1 - \left(\frac{1}{2}\right)^{n+1}}{1 - \frac{1}{2}} - \sum_{i=0}^n \left(\frac{1}{2}\right)^i;$$

$f := 0$

(42)

$$\begin{aligned} > \sum_{i=0}^{\infty} x^i; \\ & - \frac{1}{x-1} \end{aligned} \tag{43}$$

> #computing with series

$$\begin{aligned} > \sum_{i=0}^{12} x^i + \sum_{i=15}^{\infty} x^i; \\ & 1 + x + x^2 + x^3 + x^4 + x^5 + x^6 + x^7 + x^8 + x^9 + x^{10} + x^{11} + x^{12} - \frac{x^{15}}{x-1} \end{aligned} \tag{44}$$

> simplify(%);

$$- \frac{1 - x^{13} + x^{15}}{x-1} \tag{45}$$

Harmonic Series

$$\begin{aligned} > \text{Harmonic} := \sum_{i=1}^{\infty} \frac{1}{i}; \\ & \text{Harmonic} := \infty \end{aligned} \tag{46}$$

$$\begin{aligned} > \sum_{i=1}^{\infty} (-1)^i \frac{1}{i}; \\ & -\ln(2) \end{aligned} \tag{47}$$

$$> \text{AlternatingHarmonic} := n \rightarrow \frac{(-1)^n}{n};$$

$$\text{AlternatingHarmonic} := n \rightarrow \frac{(-1)^n}{n} \tag{48}$$

> map(AlternatingHarmonic, [seq(1..10)]);

$$\left[-1, \frac{1}{2}, -\frac{1}{3}, \frac{1}{4}, -\frac{1}{5}, \frac{1}{6}, -\frac{1}{7}, \frac{1}{8}, -\frac{1}{9}, \frac{1}{10} \right] \tag{49}$$

> sum(AlternatingHarmonic(n), n = 1 ..infinity)

$$-\ln(2) \tag{50}$$

The Riemann Series Theorem

Theorem: Let $f : \mathbb{N} \rightarrow \mathbb{R}$ be a sequence such that the series $\sum_{k=1}^{\infty} f(k)$ converges but not absolutely.

Then: For each real x there is a bijection (a re-ordering) $\beta: \mathbb{N} \rightarrow \mathbb{N}$ such that $\sum_{k=1}^{\infty} f(\beta(k)) = x$.

We want to construct such a reordering for given f and x . First we need two short functions which will be helpful.

> restart;

> *AlternatingHarmonic* := $n \rightarrow \frac{(-1)^n}{n}$;

$$\textit{AlternatingHarmonic} := n \rightarrow \frac{(-1)^n}{n} \quad (51)$$

>

> *FindNextPositiveStartingIndex* := **proc**(*f*, *k*)

```
  local i;  
  i := k;  
  while f(i) <= 0 do  
    i := i + 1  
  end do;  
  return i  
end proc;
```

FindNextPositiveStartingIndex := **proc**(*f*, *k*)

```
  local i; i := k; while f(i) <= 0 do i := i + 1 end do; return i
```

end proc

(52)

> *FindNextNegativeStartingIndex* :=

```
proc(f, k)  
  local i;  
  i := k;  
  while 0 ≤ f(i) do  
    i := i + 1  
  end do;  
  return i;  
end proc
```

FindNextNegativeStartingIndex := **proc**(*f*, *k*)

```
  local i; i := k; while 0 ≤ f(i) do i := i + 1 end do; return i
```

end proc

(53)

> *AlternatingHarmonic*(2);

$$\frac{1}{2}$$

(54)

> *FindNextPositiveStartingAt*(*AlternatingHarmonic*, 1);

```
FindNextPositiveStartingAt(AlternatingHarmonic, 1)
```

(55)

>

>

> *Riemann* := **proc**(*f*, *x*, *k*) # here: only vor strictly alternating series

```
  local s, pix, nix, j, p, n, ret;  
  s := 0;  
  ret := -1;  
  pix := FindNextPositiveStartingIndex(f, 1);  
  nix := FindNextNegativeStartingIndex(f, 1);  
  for j from 1 to k do  
    if evalf(s) < evalf(x) then
```



```

    s := s + f(pix);
    ret := f(pix);
    pix := pix + 2;
  else
    s := s + f(nix);
    ret := f(nix);
    nix := nix + 2;
  end if;
end do;
return [ret, evalf(s)]
end proc

```

Riemann := **proc**(*f*, *x*, *k*) (56)

```

  local s, pix, nix, j, p, n, ret;
  s := 0;
  ret := - 1;
  pix := FindNextPositiveStartingIndex(f, 1);
  nix := FindNextNegativeStartingIndex(f, 1);
  for j to k do
    if evalf(s) < evalf(x) then
      s := s + f(pix); ret := f(pix); pix := pix + 2
    else
      s := s + f(nix); ret := f(nix); nix := nix + 2
    end if
  end do;
  return [ret, evalf(s)]

```

end proc

> seq(*Riemann*(*AlternatingHarmonic*, Pi, *i*) [1], *i* = 1000 ..1020);

$$\frac{1}{1998}, \frac{1}{2000}, \frac{1}{2002}, \frac{1}{2004}, \frac{1}{2006}, \frac{1}{2008}, \frac{1}{2010}, \frac{1}{2012}, \frac{1}{2014}, \frac{1}{2016}, \frac{1}{2018}, \frac{1}{2020},$$

$$\frac{1}{2022}, \frac{1}{2024}, \frac{1}{2026}, \frac{1}{2028}, \frac{1}{2030}, \frac{1}{2032}, \frac{1}{2034}, \frac{1}{2036}, \frac{1}{2038}$$
(57)

> seq(*Riemann*(*AlternatingHarmonic*, $\frac{100}{1001}$, *i*) [2], *i* = 1000 ..1020);

0.09996687477, 0.09703432345, 0.09763600817, 0.09823696971, 0.09883720981,

0.09943673019, 0.1000355326, 0.09712008069, 0.09771816681, 0.09831553838,

0.09891219709, 0.09950814465, 0.1001033827, 0.09720483202, 0.09779936234,

0.09839318657, 0.09898630638, 0.09957872344, 0.1001704394, 0.09728859504,

0.09787961158

(58)

> evalb(0 < evalf(sqrt(2)));

true

(59)

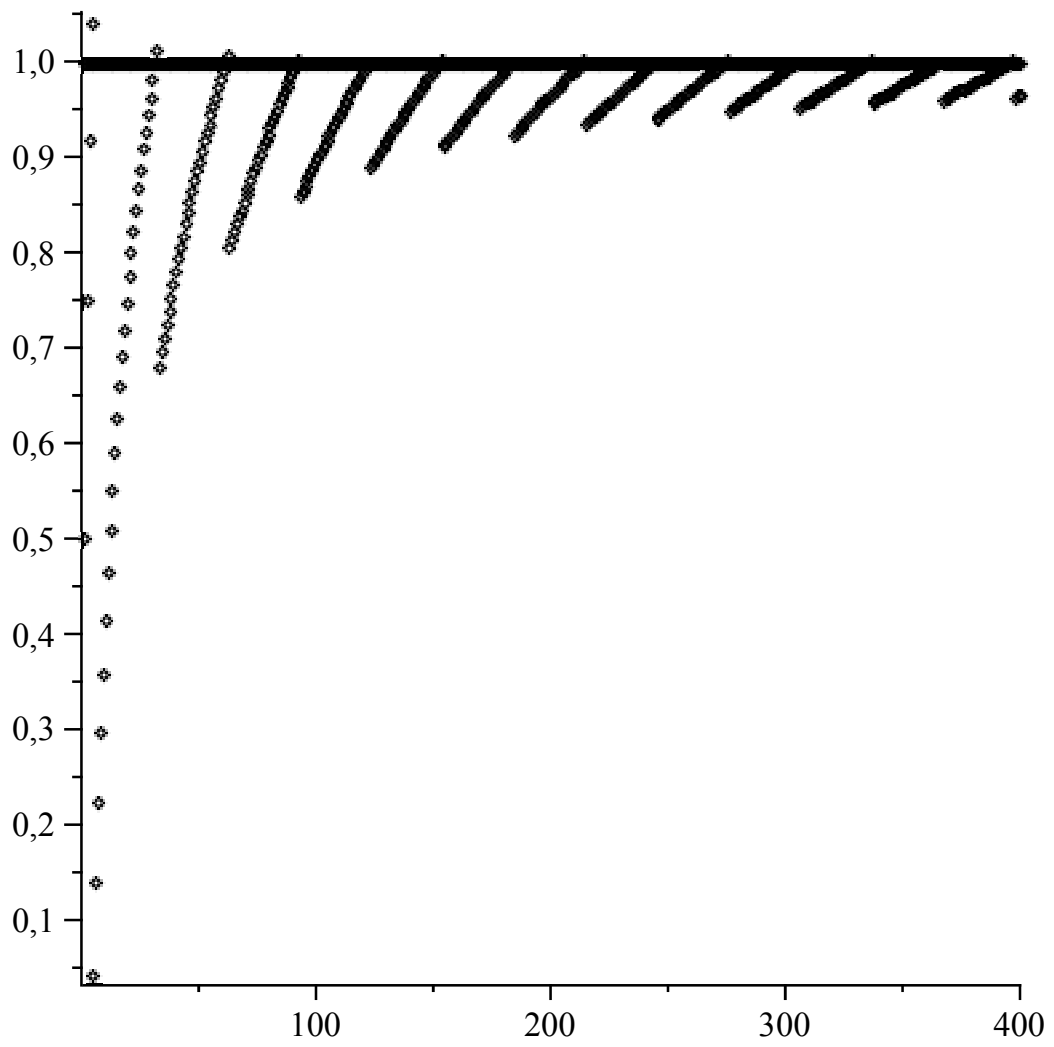
> sum(*AlternatingHarmonic*(*n*), *n* = 1 .. ∞);

-ln(2)

(60)

> rseq := seq($\left[i, \text{Riemann}\left(\text{AlternatingHarmonic}, \frac{1000}{1001}, i\right) [2] \right], i = 1 ..400$);

```
>  
> plots[pointplot]({seq([x, 1000/1001], x = 1 .. 400), rseq});
```



```
>  
>  
>  
>
```