Emerging Tools for Experimental Mathematics

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1 Introduction and "Warm-up"

> If I can give an abstract proof of something, I'm reasonably happy. But if I can get a concrete, computational proof and actually produce numbers I'm much happier. I'm rather an addict of doing things on the computer, because that gives you an explicit criterion of what's going on. I have a visual way of thinking, and I'm happy if I can see a picture of what I'm working with. —John Milnor, [25, p. 78]

Using mostly elementary examples, we discuss the use of some recent and emerging tools for experimental mathematics. The tools discussed include so-called "inverse symbolic computation", using lattice reduction algorithms such as "LLL" and "PSLQ", and Sloane and Plouffe's integer sequence lookup program. We concentrate on 'computer-assisted discovery' of mathematical results, but a little 'computer-assisted proof' creeps in as well. This paper is *not* a tutorial on how lattice basis reduction algorithms such as LLL or PSLQ actually work; rather, we discuss some of the ways these tools can be used to generate conjectures, and for that, a detailed understanding of the underlying algorithms is not necessary. We do hope, however, to convey some appreciation of their power.

We begin with some warm-up examples, using the *Inverse Symbolic Calculator* (ISC); http:// www.cecm.sfu.ca/ MRG/ INTERFACES.html. The basic idea is simple: given the first few decimal digits of some real number, we want the ISC to guess a formula for what it "really" is.

For example, if we input 3.14626436994198, and click on "simple lookup" (the default) and "Run", the ISC tells us that

```
...
3146264369941972 = (0405) 1/abs(-sr(3)+sr(2))
Your value of 314626436994198 would be here.
3146264469611207 = (0192) (5^(1/2)+4)/(exp(1/2)+1/3)
...
```

This has correctly identified our input as $1/(\sqrt{3}-\sqrt{2}) = \sqrt{3}+\sqrt{2}$, by table lookup. Using the "integer relation" option would get us, instead, the error message that we need at least 16 digits, and then when we change the final 8 to 72, the following answer appears:

```
K = 3.146264369941972 gave the following results:
                                                   2    4
        K satisfies the following polynomial, 1 - 10 X  + X
```

together with some negative results about combinations of other constants.

Now consider a second "warm-up". If we input the number K, computed from the infinite product

$$K = \prod_{n \geq 2} \frac{n^2 - 1}{n^2 + 1} = .2720290549821331\ldots,$$

then the "simple lookup" fails to tell us anything; the "integer relations" option tells us that it is not a simple combination of a few specific constants; but the "smart lookup" tells us that $K/2 = \pi/(\exp(-\pi) - \exp(\pi))$. This is actually wrong—it's got the wrong sign, possibly because signs are ignored for the ISC—but the digits are correctly identified. K is indeed equal to $\pi/\sinh(\pi)$.

As a final warm-up, consider the following two infinite products:

$$\prod_{k \geq 1} \frac{(1 + \frac{1}{k} + \frac{1}{k^2})^2}{(1 + \frac{2}{k} + \frac{3}{k^2})} = 1.84893618285824448\ldots \tag{1}$$

$$\prod_{k \geq 1} \frac{(1 + \frac{1}{k} + \frac{1}{k^2} + \frac{1}{k^3})^2}{(1 + \frac{2}{k} + \frac{3}{k^2} + \frac{4}{k^3})} = 1.797439588835227\ldots \tag{2}$$

Simple lookup, smart lookup, and integer relations as embodied in the ISC all fail to tell us anything about these numbers. In fact, (1) is

$$\prod_{k \geq 1} \frac{(1 + \frac{1}{k} + \frac{1}{k^2})^2}{(1 + \frac{2}{k} + \frac{3}{k^2})} = \frac{3\sqrt{2}}{\pi} \, \frac{\cosh^2(\pi \, \frac{\sqrt{3}}{2})}{\sinh(\pi \, \sqrt{2})},$$

but this is a strange enough formula that we aren't surprised that the ISC can't identify it. We do not know any closed form expression for (2), however.

The "generalized expansions" option guesses that there is a simple generating function for the "egyptian fraction" of the reciprocal of (1), namely

$$\frac{x(69x - 2)}{47x - 1},$$

but *this is incorrect*, and it is easy to disprove this conjecture by computing the series expansion

$$\frac{x(69x - 2)}{47x - 1} = 2\,x + \sum_{k \geq 2} \left(25 \cdot 47^{k-2}\right) x^k \tag{3}$$

and evaluating the rational number that is the "egyptian fraction" defined by the coefficients of the series (3):

$$\frac{1}{2}+\sum_{k\geq 2}\frac{1}{25\cdot 47^{k-2}}=\frac{311}{575}=.540869565\ldots\,, \tag{4}$$

whereas the reciprocal of (1) starts off as .5408515498..., which differs from 311/575 after the fourth decimal place. Similarly, the ISC's generalized expansions return an incorrect egyptian fraction for the reciprocal of (2).

An 'egyptian fraction' is just an ordinary rational written as a sum of reciprocals of natural numbers without repeated entries in the sum. The egyptian fraction (4) corresponding to the generating function (3) is a geometric series.

So, we have seen examples where the ISC tells us something useful, tells us something incorrect, and tells us nothing.

2 A connection between the Lambert W function and Stirling's formula for $n!$

We now look at a more interesting example, using the online version of the Encyclopedia of Integer Sequences [27] (http:// www.research.att.com/ ~njas/ sequences/).

The Lambert W function satisfies

$$W(x)e^{W(x)}=x\,. \tag{5}$$

See [14] for a survey of properties and applications of W, together with some of its history; [16] explores various series for W including the one we discuss in this section. We give a short introduction to this function in Appendix A.

There is a branch point of W at $x=-1/e$, where $W(x)=-1$. See Figure 1, which can be produced in MAPLE by the command

```
> plot( [ t*exp(t), t, t=-5..1 ], -1..3, -4..1 );
```

The two real-valued branches of W are denoted $W_0(x)$ and $W_{-1}(x)$; we also refer to $W_0(x)$ as the *principal branch*. We wish to know more about the function near the branch point at $x=-1/e$. After various experiments, we decide to compute the series of

$$W_0\left(-e^{-1-z^2/2}\right)$$

in MAPLE. We get, very quickly, that $W_0\left(-\exp(-1-z^2/2)\right)=$

$$\begin{aligned}&-1+z-\frac{1}{3}z^2+\frac{1}{36}z^3+\frac{1}{270}z^4+\frac{1}{4320}z^5-\frac{1}{17010}z^6\\&-\frac{139}{5443200}z^7-\frac{1}{204120}z^8-\frac{571}{2351462400}z^9+O\left(z^{10}\right)\,.\end{aligned} \tag{6}$$

As our first real example of using a new tool, we look up the sequence of denominators 1, 3, 36, 270, 4320, ..., in [27]. [Sometimes denominators have

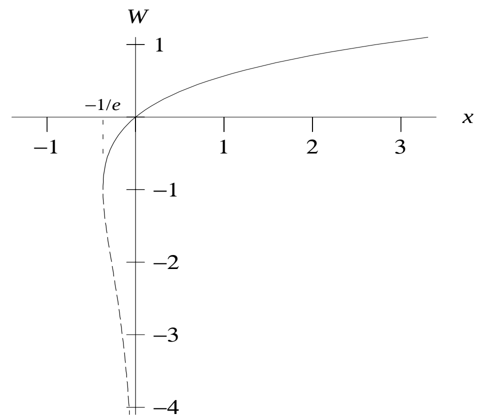

Figure 1: The real branches of the function $W(x)$ that satisfies $W \exp W = x$.

nontrivial common factors with numerators. Cancellation of these common factors will make any "guessing" procedure more difficult.] We find the sequence immediately, and the Encyclopedia gives a reference to the delightful paper [23], which does not mention W or refer to any papers on W, or indeed even use it explicitly. Thus, [23] would not easily be found by a normal citation search. We find out in [23] that equation (6) gives coefficients needed in Stirling's formula for $n!$, which begins

$$n! \sim \sqrt{2\pi n} n^n e^{-n} \left(1 + \frac{1}{12\,n} + \frac{1}{288\,n^2} - \frac{139}{51840\,n^3} - \frac{571}{2488320\,n^4} + O\left(\frac{1}{n^5}\right)\right) .$$

The connection we discover (without doing any work ourselves) is that if

$$W_0\left(-e^{-1-z^2/2}\right) = \sum_{k\geq 0} (-1)^{k-1} a_k\, z^k ,$$

then

$$n! \sim \sqrt{2\pi n}\, n^n e^{-n} \sum_{k\geq 0} \frac{1\cdot 3\cdot 5\cdots(2k+1)}{n^k} a_{2k+1} ,$$

and moreover there is a lovely (and useful!) recurrence relation for the a_k's, namely $a_0 = 1$, $a_1 = 1$, and

$$a_n = \frac{1}{(n+1)a_1}\left(a_{n-1} - \sum_{k=2}^{n-1} k a_k a_{n+1-k}\right) .$$

3 Riemann Surfaces

Tools such as MATLAB and MAPLE permit easy and accurate visualization of Riemann surfaces for elementary functions [15, 28]. Our qualitative understanding of even extremely basic mathematical building blocks can thus be affected by mathematical software tools. See [11] for more discussion of visualization in general; here we concentrate on a simple technique for visualization of Riemann surfaces, namely to make 3-d plots of $\Re f(z)$ or $\Im f(z)$.

It is necessary to *prove* something about this technique—namely, that it really gives us a good picture of the Riemann surface and not just a 3-d plot of the imaginary part (or the real part) of the function involved. This is pursued in more detail in [15], but the key point is that given $w = u+iv = f(z) = f(x+iy)$, then we get an accurate Riemann surface by plotting, say, (x, y, v) if and only if the missing piece of information (here, u) is completely determined once x, y, and v are given. This is simple, if not quite obvious: once we have a smooth three-dimensional surface, each point of which can be associated with a unique value (i.e. ordered pair) of the map $z \mapsto w = f(z)$, then we have a representation of the Riemann surface of f.

This exact association is not automatic. For example, if $w = \ln(z)$ and we plot (x, y, u), then we do *not* get a picture of the Riemann surface for logarithm, because the branch of $v = \Im(w) = \arg(z)$ is not determined from $u = \ln(x^2 + y^2)/2$, x, and y. If we plot (x, y, v), of course, we *do* recover the classical picture of the Riemann surface for $\ln(z)$, because given x, y, and v we can easily find u.

The following short piece of MAPLE code shows how to graph the Riemann surface for the Lambert W function. We urge you to try the following computation, because the dynamic coloured picture you get is much more easily understood than the static black-and-white image in Figure 2. We also urge you to try your hand at your own functions; many others are graphed in [15] and [28].

```
>  w := u + I*v;
```

$$w := u + I\,v$$

```
>  z := w*exp(w);
```

$$z := (u + I\,v)\,e^{(u+I\,v)}$$

```
>  evalc(z);
```

$$u\,e^u\cos(v) - v\,e^u\sin(v) + I\,(v\,e^u\cos(v) + u\,e^u\sin(v))$$

```
>  x := evalc(Re(z));
```

$$x := u\,e^u\cos(v) - v\,e^u\sin(v)$$

```
>  y := evalc(Im(z));
```

$$y := v\,e^u\cos(v) + u\,e^u\sin(v)$$

```
> plot3d([x,y,v], u=-6..1,
         v=-5..5, axes=FRAME,
         orientation=[-110,73],
         labels=["x","y","v "],
         style=PATCHNOGRID,
```

```
colour=u,
view=[-1..1,-1..1,-5..5],
grid=[50,50]);
```

See Figure 2 for a static representation of the results of this plot command.

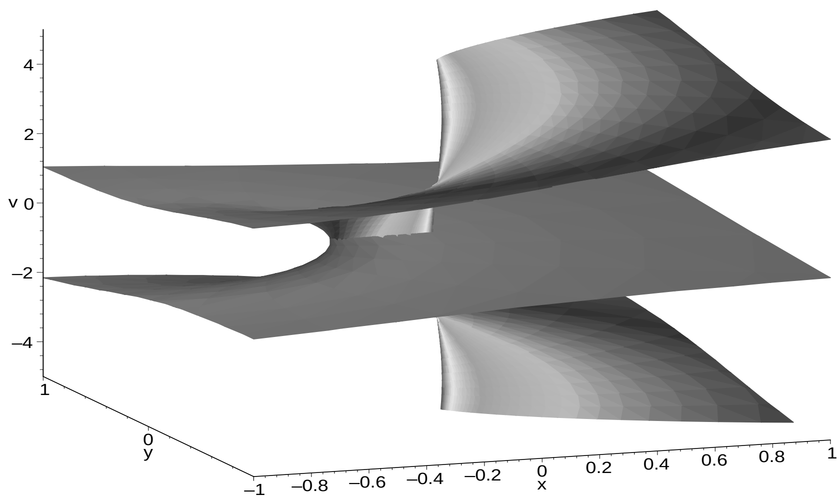

Figure 2: The Riemann surface for the Lambert W function.

3.1 1–1 correspondence proof

Given x, y, and v, we have to solve for u. Of course, one takes the existence of (u, v) for a given (x, y) for granted here; for the Lambert W function, a proof can be found in [14]. We have

$$(u + iv)e^{u+iv} = x + iy \ ,$$

which gives

$$ue^u + ive^u = (x + iy)e^{-iv} = (x + iy)(\cos v - i \sin v) \ ;$$

therefore,

$$ue^u + ive^u = (x \cos v + y \sin v) + i(y \cos v - x \sin v) \ .$$

If $v \neq 0$, and moreover $y \cos v - x \sin v \neq 0$, then dividing the real part by the imaginary part gives u in terms of x, y, and v:

$$u = \frac{v(x \cos v + y \sin v)}{y \cos v - x \sin v} .$$

This solution is unique. Investigation of the exceptional conditions $v = 0$ or $y \cos v - x \sin v = 0$ leads to $u \exp u = x$, which has two solutions if and only if $-1/e \leq x < 0$, in the case $v = 0$, and to the singular condition $u = -\infty$ and $x = y = 0$.

This is precisely what we observe in the graph: two sheets intersect only if $-1/e \leq x < 0$ (note that the colours are different and hence the corresponding sheets on the Riemann surface do not "really" intersect), and all sheets have a singularity at the origin, except the central one, which contains $v = 0$. This is as good a representation of the Riemann surface for the Lambert W function as can be produced in three dimensions.

However, Figure 2 is nowhere near as intelligible as the live MAPLE plot. On a PC, the use of OpenGL by MAPLE allows the plot to be rotated by direct mouse control. This helps to give a good sense of what the surface is really like, in three dimensions.

4 Dynamical systems, numerical analysis, and formal power series

In this section we give a brief overview of a surprising connection between numerical analysis of dynamical systems and formal power series. We begin with a simple question: what, exactly, does the fixed time step *forward Euler* numerical method do to the solution of the simple initial value problem

$$\frac{dy}{dt} = y^2 \tag{7}$$

with $y(0) = y_0$? The numerical procedure is just

$$y_{n+1} = y_n + h y'_n \tag{8}$$

for integer $n \geq 0$, where $y'_n = y_n^2$ and $h > 0$ is the chosen time step.

It turns out to be useful to rescale y and t so that $v = hy$ and $\tau = ht$, giving

$$\frac{dv}{d\tau} = v^2 , \tag{9}$$

and (8) becomes

$$v_{n+1} = v_n + v_n^2 . \tag{10}$$

We may then rephrase our question to ask instead what the relationship between v_n and $v(\tau)$ is.

The point of view taken in [13] is that of *backward error analysis*. That is, instead of asking for the difference between $v(n)$ and v_n, we ask instead if there is another differential equation, say

$$\frac{dw}{d\tau} = B(w)w^2 \,, \tag{11}$$

whose solution *interpolates* v_n. That is, we impose the conditions $w(0) = v_0$ and $w(\tau+1) = w(\tau) + w(\tau)^2$ (*cf.* (10)), and see if we can find such a function $B(w)$.

We do this not so we can improve the behaviour of Euler's method for this problem, but rather so that we may understand what Euler's method has done to the problem; for by understanding the function $B(w)$ we will learn something about Euler's method, by comparing (9) to (11).

It turns out that we can use *the method of modified equations* [19] to find as many terms of the Taylor series for $B(w)$ as we desire. When we compute the modified equation for (7) to (say) fifth order, we get

$$\frac{dw}{dt} = \left(1 - w + \frac{3}{2!}w^2 - \frac{16}{3!}w^3 + \frac{124}{4!}w^4 - \frac{1256}{5!}w^5\right) w^2 \,. \tag{12}$$

Now we see the sequence 1, -1, 3, -16, 124, -1256 appearing. This is sequence M3024 in [27], which points us directly to the very beautiful and useful paper [21].

We find in that paper that if

$$B(w) = \sum_{n\geq 0} c_n w^n \,, \tag{13}$$

then

$$c_n = \frac{1}{n-1}\sum_{i=1}^{n-1}\binom{n-i+1}{i+1} c_{n-i} \,,$$

and this, combined with the functional equation

$$B(w) = \frac{(1+w)^2}{1+2w} B(w+w^2)$$

(which can be iterated to give us two converging infinite products for B), allows us to write an efficient program to evaluate $B(w)$. We can show that $B(w)$ has a pole at $w = -1/2$; by mapping backwards, solving $w + w^2 = -1/2$, we find two more (complex) poles. Iterating this process finds an infinite number of complex poles, approaching the Julia set for the map $v \to v + v^2$ arbitrarily closely; see Figure 3.

The Julia set itself approaches the origin arbitrarily closely. That is, there are poles arbitrarily close to the point of expansion of the series given for B. Thus the series (13) diverges—but, nonetheless, it can be used to evaluate $B(w)$ for w close enough to zero, using MAPLE's built-in sequence acceleration techniques.