

Benford's Law The First-Digit Phenomenon Newcomb (1881). Tables of logarithms. predicted frequencies 12.5 7.9 6.7 5.8 5.1 4.6 30.1 17.6 9.7 Benford (1938). % more pu-files.txt River area. Population. 96796 332,952 file sizes 4171208 35 Newspaper. Specific heat. 5830 $P_d = \log_{10} |1 + 1|$ frequencies (percent) 30 Pressure. Atomic weight. 34343656 Reader's Digest. Drainage. . . . 25-Baseball. Black body. 20 % java Benford < pu-files.txt</pre> Death rates. Addresses. 1: 0.30788221725654147 15 2: 0.19250222254258872 10 3: 0.1302139647757034 Scale invariant! 4: 0.09865986688771955 5 5: 0.07445217328623946 6: 0.05945601768423076 Hill (1996). 2 7: 0.05162606021288354 Distribution of distributions. first digit 8: 0.04417153223287441 9: 0.04103594512121867 Benford's law newspapers 1990 census Dow Jones Reference: The First-Digit Phenomenon by T. P. Hill, in American Scientist, July-August 1998. 13 14 Insertion Sort Sorting Insertion sort an N-element array. Goal: given N items, rearrange them in increasing order. In ith iteration: - read ith value - repeatedly swap ith value with the one to its left if smaller Applications. Sort a list of names. name name Find duplicates in a mailing list. Property: after ith iteration, array positions 0 through i contain Hauser Hanley Find the median. original elements 0 through i in increasing order. Haskell Hong Identify statistical outliers. Hsu Hauser Data compression. for (int i = 0; i < N; i++) {</pre> Hayes Hayes Computer graphics. Haskell Hong for (int j = i; j > 0; j--) { Computational biology. if (x[j-1] > x[j]) { Hanley Hornet double swap = x[j]; Hornet Hsu swap x[j] and x[j-1]x[j] = x[j-1];x[j-1] = swap;3 } sort array of real numbers 15 16

Linear System of Equations

Linear system of equations.

- N linear equations in N unknowns.
- Matrix notation: find x such that Ax = b.

Among most fundamental problems in science and engineering.

- Linear regression.
- Kirchoff's current law.
- Polynomial and spline interpolation.
- Linear and nonlinear optimization.
- Numerical solution to differential equations.
- Fluid flow,
- . Leontief model of economic equilibrium.

Gaussian Elimination

Gaussian elimination.

- Among oldest and most widely used solutions.
- Repeatedly apply row operations until system is upper triangular.
- Solve "trivial" upper triangular system.

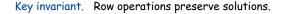
Row operations.

17

19

- Exchange any two rows.
- Add a multiple of one row to another.

k	*	*	*	*]		[*	*	*	*	*
	*	*	*	*		*	*	*	*	*
*	*	*	*	*	\Rightarrow	*	*	*	*	*
~	*	*	*	*		*	*	*	*	*
*	*	*	*	*		*	*	*	*	*



Gaussian Elimination: Forward Elimination

$0 x_0 + 1 x_1 + 1 x_2$	= 4	
$2 x_0 + 4 x_1 - 2 x_2$	= 2	
$0 x_0 + 3 x_1 + 15 x_2$	= 36	
		Interchange row 0 and 1.
$2 x_0 + 4 x_1 - 2 x_2$	= 2	
$0 x_0 + 1 x_1 + 1 x_2$	= 4	
$0 x_0 + 3 x_1 + 15 x_2$	= 36	
		Subtract 3x row 1 from row 2
$2x_0 + 4x_1 - 2x_2$	= 2	
$0 x_0 + 1 x_1 + 1 x_2$	= 4	
$0 x_0 + 0 x_1 + 12 x_2$	= 24	

Gaussian Elimination: Back Substitution

Back substitution. Upper triangular systems are easy to solve.

- Equation 2: x₂ = 24/12 = 2.
- Equation 1: x₁ = 4 x₂ = 2.
- Equation 0: x₀ = 2 4x₁ + 2x₂ = -1.

for (int i = N-1; i >= 0; i--) {
 double sum = 0.0;
 for (int k = i+1; k < N; k++)
 sum += A[i][k] * x[k];
 x[i] = (b[i] - sum) / A[i][i];
}</pre>

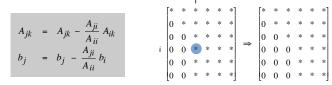
$$x_i = \frac{1}{A_{ii}} \left[b_i - \sum_{i+1}^{N-1} A_{ik} x_k \right]$$

18

Gaussian Elimination: Forward Elimination

Forward elimination. Apply row operations to make upper triangular.

Pivot. Zero out entries below pivot A_{ii}.



Gaussian Elimination: Pathologies

Degeneracy. Partial pivot on a value close to zero.

- System is overdetermined: no solutions.
- System is underdetermined: many solutions.

Numerical stability. Floating point roundoff error swamps computation.

- Partial pivoting helps control roundoff error.
- Pathological instances exist that blow up partial pivoting.

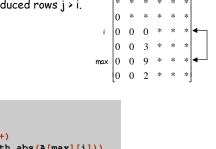
Ill-conditioning. Some problems are inherently unsuitable for floating point solution techniques.

Scientific computing. Much of hard work in designing numerical algorithms is addressing such pathologies.

Gaussian Elimination: Partial Pivoting

Observation. Previous code fails spectacularly if pivot $A_{ii} = 0$.

Partial pivoting. Swap row i with the row that has biggest entry in column i among unreduced rows j > i.



for (int j = i + 1; j < N; j++)
 if (Math.abs(A[j][i]) > Math.abs(A[max][i]))
 max = j;
// swap rows i and max of A and b
double[] T = A[i]; A[i] = A[max]; A[max] = T;

double t = b[i]; b[i] = b[max]; b[max] = t;

Diffusion Limited Aggregation

Diffusion limited aggregation (DLA).

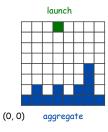
- Models formation of an aggregate on a surface.
 - growth of lichen on rocks
 - growth of coral reef

// find pivot row
int max = i;

- generation of polymers out of solutions
- path of electrical discharge
- urban settlement
- carbon deposits on walls of a cylinder of Diesel engine

Monte Carlo simulation.

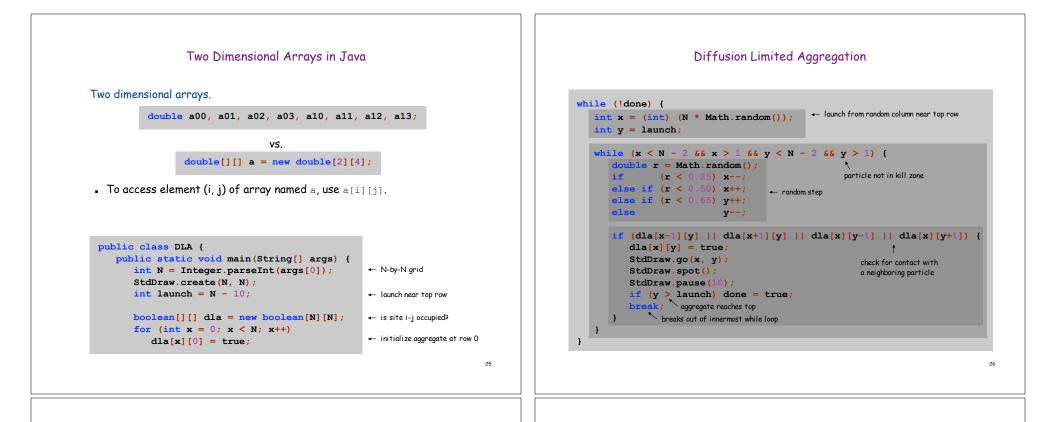
- Launch particle from launch site.
- Particle randomly wanders through 2-D grid until
 - it comes in contact with another particle ⇒
 sticks to aggregate
 - it enters kill zone
- _• Repeat.



21

24

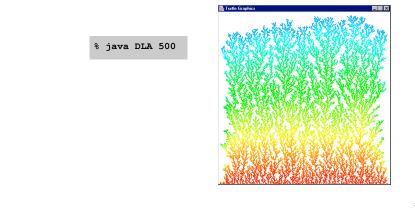
22



Diffusion Limited Aggregation

Refinements.

- Use diagonals as neighbors, instead of just horizontal and vertical.
- Color particles in launch order, according to rainbow.



Summary

Arrays.

- Organized way to store huge quantities of data.
- Almost as easy to use as primitive types.
- Can directly access an element given its index.

Caveats:

- Need to fix size of array ahead of time.
- Don't forget to allocate memory with new.
- Indices start at 0 not 1.
- Out-of-bounds to access a [-1] or a [N] of N element array.
 - in Java: ArrayIndexOutOfBoundsException
 - in C: "ghastly error"

"You're always off by 1 in this business." - J. Morris