The African School of Fundamental Physics and Applications


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Session 01
Algebra, Statistics, and
Trigonometry

Brookhaven
National Laboratory

## Welcome!

- My name is Dave Biersach
- I am a Senior Technology Architect at BNL
- I am a 1989 graduate of the United States Military Academy, and I served in the 1991 Persian Gulf War as a Combat Engineer Officer
- I received a Ph.D. in Computational Physics at the Naval Postgraduate School in California
- I have worked for decades at Microsoft \& Pfizer
- I have been married for 33 years, have three adult children, and have taught teachers and professors for the past 15 years



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## The US Department of Energy

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Student research opportunities exist at all US Labs

## About Brookhaven National Laboratory



## Who We Are

Brookhaven National Laboratory is a multipurpose research institution funded primarily by the U.S. Department of Energy's Office of Science. Located on the center of Long Island, New York, Brookhaven Lab brings world-class facilities and expertise to the most exciting and important questions in basic and applied science-from the birth of our universe to the sustainable energy technology of tomorrow.

We operate cutting-edge large-scale facilities for studies in physics, chemistry, biology, medicine, applied science, and a wide range of advanced technologies. The Laboratory's almost 3,000 scientists, engineers, and support staff are joined each year by more than 4,000 visiting researchers from around the world. Our award-winning history stretches back to 1947. and we continue to unravel mysteries from the nanoscale to the cosmic scale, and everything in between.

## About Brookhaven National Laboratory



YouTube - This is Brookhaven Lab

## What is Scientific Computing?

- Scientific computing problems cannot be solved using just a graphing calculator or a spreadsheet program
- A computer should not be viewed as just another closed-form benchtop instrument with fixed functionality
- SciComp does not require writing thousands of lines of code to answer problems - complete code usually fits on one slide!
- SciComp is applied computer science
- The first name of CompSci is computer
- The first name of SciComp is science
- A triple helix of math, science, and computing


## SciComp vs CompSci

## Scientific Computing

- Probability and Statistics
- Simulation and Modelling
- Data Visualization
- Storing and Analyzing Very Large Datasets
- Parallel \& Distributed Algorithms
- Speed and Accuracy Paramount
- Functional Languages
- Open-Ended Problems with Unknown Solutions


## Computer Science

- General Data Structures
- Design Methodologies
- Procedural Languages
- Stand-Alone Programs
- Emphasis on ObjectOrientation
- Simple Data Models
- Sequential Algorithms
- Less Graphics Intensive
- Directed Closed-Form Problems with Known Solutions


## Example SciComp Topic Multidimensional Interpolation



## Example SciComp Topic Multidimensional Interpolation



A first order 3-D approximation of the ocean floor based upon only 220 sample (red) points (sonar timings)

## SciComp As Translational Science



11 lines of code can change the world!
SciComp is the ability to translate mathematical expressions of scientific concepts into correct and efficient software code

## SciComp 101 <br> Foundations of Scientific Computing

- Packaged as 20 high school lessons with hands-on student programming labs using the free Google Colab service
- BNL provides all required presentations, sample code, lab exercises, and teacher guide
- The software tools are $100 \%$ open-source and free of charge
- The students can use Windows, Apple Mac, or Chromebooks
- The lessons are split into three $20-\mathrm{min}$ ute sections
- The last 20-minute section in each session is optional \& not required for pedagogical continuity
- This structure enables sessions to be delivered within a high school science or math course if limited to a 40-minute class period


## SciComp 101 Foundations of Scientific Computing

- Objectives
- Provide patterns for solving real-world science problems by writing custom software
- Demonstrate how scientific computing impacts all science disciplines
- Enable students to translate scientific formulas into correct and efficient code
- Review techniques for the effective visualization of complex data
- Show optimal methods to store and analyze very large data sets
- Prepare students to conduct interdisciplinary research at worldclass institutions


## SciComp = The Pathway to Internships



## Writing Code for a More Skilled and Diverse STEM Workforce

Twenty science, technology, engineering, and mathematics (STEM) undergraduates funded by the National Science Foundation's Louis Stokes Alliances for Minority Participation program came to Brookhaven Lab this summer for a new three-week workshop to develop their scientific computing skills

September 6, 2018

https://www.bnl.gov/newsroom/news.php?a=213064

## You can lead the world!

## Go:gle

high school scientific computing

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New Brookhaven Summer Course Introduces High School Studen https://www.bnl.gov/newsroom/news.php?a=25855 Aug 6, 2015 - Dave Biersach, a senior technology engineer at Brookhaven, taught 19 local high school students the foundations of scientific computing.

Students Complete Scientific Computing Course - Longwood Central ... longwood.k12.ny.us/district_news/students_complete_scientific_computing_course May 9, 2019 - LHS Students Complete BNL Scientific Computing Course Twelve Longwood High School students recently completed a 20 -week scientific ...
bnl scientific computing seminar - Sayville Public Schools https://www.sayvilleschools.org/Page/5142
Up to Thirty (30) Sayville students from grades 9-12 can be selected to learn the core scientific computing skills. The Program will take place at the High School ...

Brookhaven Lab, Adelphi launch scientific computing minor - Long ... https://libn.com > News > Education v
May 14, 2019-Biersach helped to address this challenge by launching a series of after-school scientific computing clubs at high schools on Long Island, from ...

## Mathematical Concepts

- Systems of Equations
$\varphi=[1 ;\{1\}]$
- Probability Distributions
- Combinatorics
- Simulation \& Modeling

$$
\sum_{n=1}^{\infty} \frac{1}{n^{2}}=1+\frac{1}{4}+\frac{1}{9}+\frac{1}{16}+\frac{1}{25}+\cdots=\frac{\pi^{2}}{6}
$$

- Monte Carlo Integration
- Polar \& Spherical Coordinates
- Dynamical Systems
- Mesh Interpolation
- 2D Affine Transformations
- Vector \& Complex Algebra
- Signals Analysis



## Computer Science Concepts

- Representations and Encodings
- Random Number Generation
- Strings, Arrays, Operators
- Loops, Functions, Recursion
- Searching \& Sorting

- 2D and 3D Graphics
- Accuracy \& Precision
- Runtime Complexity
- File I/O (CSV)



## Science Concepts

- Mechanics and Kinematics
- Waves (Nyquist Sampling)
- Unit Conversion
- Genetic Sequence Analysis
- Balancing lonic Equations
- Projectile Motion
- Equilibrium \& Thermodynamics
- Radioactive Decay


```
```

sorted suffixes

```
```

sorted suffixes
0 a acaagtttacaagc
0 a acaagtttacaagc
11 a agc
11 a agc
3 a agtttacaagc
3 a agtttacaagc
acaag
acaag
acaagltttacaagc
acaagltttacaagc
2 \mp@code { a g C }
2 \mp@code { a g C }
agtttacaagc
agtttacaagc
4 C
4 C
c c a g c
c c a g c
caagtttacaagc
caagtttacaagc
13 g C
13 g C
gtttacaagc
gtttacaagc
acaagc
acaagc
tacaagc
tacaagc
tttacaagc

```
    tttacaagc
```

```
    ccacaagc
```

```
    ccacaagc
```


## Scientific Computing with Python

- Python is quickly becoming one of the most heavily used languages in science projects
- Python runs on all major modern operating systems and is completely free and open-source (not vendor controlled)
- Python makes it easy for your code to directly integrate with a large spectrum of available $3^{\text {rd }}$ party software
- Python code runs consistently on different platforms and scales well from small loT devices to large server clusters
- Python benefits from a very active and growing user community that continues to enhance the language


## Motivation

- Every high school science research project can benefit from even just a slight touch of scientific computing
- Better statistics \& data visualization on posters
- Compelling analysis from modeling \& simulation
- Novel integration of computation is a big differentiator!
- The lab exercises we have developed are taken directly from active research projects at BNL
- We all learned how to read before we learned how to write - many junior BNL staff inherit existing code to fix or extend
- More than $80 \%$ of all summer research projects at BNL require high school interns to write code


## Motivation

- It does not take thousands of lines of code to keep importance science moving right along...
- You don't have to be a professional programmer or know all the arcane aspects of computer languages
- The closer you get to cutting edge science, the less likely you'll be able to just "download an app" to accomplish what you need
- If you don't know how to code...
- You will at some point start to subconsciously limit the types of analysis you can perform because you will remain at the mercy of the available software
- Should software shape your science, or instead, will you shape software to advance your science?


## Get the Courseware - Step 1

Click on this link: asp-hs-init.ipynb

Your web browser should then display this page:


## Get the Courseware - Step 2



## Get the Courseware - Step 3

```
G Sign in - Google Accounts - Google Chrome
```

to continue to
Google Drive for desktop
Choose an account


Dave Biersach
dbiersach@gmail.com
(2) Use another account


$\qquad$

To continue, Google will share your name, email address, language preference, and profile picture with Google Drive for desktop. Before using this app, you can review Google Drive for desktop's privacy policy and terms of service.
$-\quad \therefore \quad \times$
®- accounts.google.com/o/oauth2/v2/auth/oauthchooseaccount?access_type=offline\&cli...
G Sign in with Google
$\triangle$

## Get the Courseware - Step 4



## Get the Courseware - Step 5



## Get the Courseware - Step 6

PRO
File Edit View Insert Runtime Tools Help

## Get the Courseware - Step 7



## Get the Courseware - Step 8



## Session 01 - Topics

- Create numerical arrays and plot polynomials
- Estimate and plot infinite series to visualize convergence
- Calculate Euclid's GCD (HCF) of pairs of random integers
- Calculate the $2^{\text {nd }}$ central moment of uniform distributions
- Demonstrate Euler's Identity for Complex Numbers
- Use Polar Coordinates to draw parametric curves and 2D random walks
- Plot the superposition of two waves to create traveling and standing waves
- Use trigonometry to draw a 3D sphere and torus


## Extending Python via the numpy Package

## https://numpy.org



## Numpy Arrays

- An array is a set of elements having all the same type
- An individual element in an array is accessed by using its index number within square [] brackets
- Every element has a unique index number
- No two elements share the exact same index number
- The first element has an index $=0$
- The function size() returns the length of an array, which is the number of elements in the array
- The last element in an array at [size() - 1]


## Index Number versus Element Value



## A Numpy Linearly Spaced Array

Creates a "street" of mailboxes where the values inside are equally spaced between [start, stop]

np.linspace() figures out the step size based on the range of the linear space and the number of elements you request

## Numpy Vectorized Operations

## Scalar



A vectorized scalar operation applies a function to every element in a single array (to each individual cell)

A vectorized array operation applies a function to elements in both arrays that have the same index value

## Line Graphs using matplotlib

- Your scientist has asked you to plot the following two functions:

$$
\begin{gathered}
y_{1}=2 x-5 \\
y_{2}=-0.3 x^{2}+15
\end{gathered}
$$

- The domain for both functions is $-10 \leq x \leq 10$
- You should plot both curves on the same graph


## matpl tlib

Installation Documentation Examples Tutorials Contributing
home | contents » Matplotib: Python plotting

## Matplotlib: Visualization with Python

Matplotlib is a comprehensive library for creating static, animated, and interactive visualizations in Python


Matplotlib makes easy things easy and hard things possible,

## Create

- Develop publication quality plots with just a few lines of code
- Use interactive figures that can zoom, pan, update.

Customize

- Take full control of line styles, font properties, axes properties.
- Export and embed to a number of file formats and interactive environments

Extend

- Explore tailored functionality provided by third party packages
- Learn more about Matplotlib through the many external learning resources


## Documentation

To get started, read the User's Guide.
Trying to learn how to do a particular kind of plot? Check out the examples gallery or the list of plotting commands.

## Matplotlib Container Hierarchy



## Cartesian Coordinates

Created by René Descartes in 1637


## Open line_graphs.ipynb



Double-click on a notebook to open it

## Run line＿graphs．ipynb－Cell 1

| CO $\triangle$ line＿graphs．ipynb <br> File Edit View Insert Runtime Tools Help Last saved at 4：02 PM |  |  |  |  |  |  |  |  |  |  |  |  |
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|  |  |  |  |  |  |  |  |  |  |  |  |  |
| Create an array x spanning $-10 \leq x \leq 10$ |  |  |  |  |  |  |  |  |  |  |  |  |

Click the＂Run＂（play）button to execute this cell in the notebook

## Run line_graphs.ipynb - Cells 1... 2



## Run line_graphs.ipynb - Cells 3... 4



## Run line_graphs.ipynb - Cell 5



## Infinite Series (Sums)

$$
y_{1}=\sum_{n=1}^{\infty} \frac{1}{n}=1+\frac{1}{2}+\frac{1}{3}+\frac{1}{4}+\frac{1}{5}+\frac{1}{6}+\frac{1}{7}+\cdots
$$

- This sum is called the Harmonic series
- Does the Harmonic series converge to a single value or diverge (grow without bounds)?

$$
y_{2}=\sum_{n=1}^{\infty} \frac{1}{n^{2}}=1+\frac{1}{4}+\frac{1}{9}+\frac{1}{16}+\frac{1}{25}+\frac{1}{36}+\frac{1}{49}+\cdots
$$

- This sum is called the Basel series
- Find the value of $\sqrt{6 y_{2}}$ when $n=100,000$


## Run basel_series.ipynb - Cells 1... 3



## Run basel_series.ipynb - Cell 4



## Run basel_series.ipynb - Cells 5... 6



The sum of $n$ cubed equals the sum squared of $n$

## The Basel Problem



$$
\sum_{k=1}^{\infty} \frac{1}{k^{2}}=\frac{\pi^{2}}{6}
$$

## Leonhard Euler

(1707-1783)

288 years later, we still do not know the exact value of

$$
\sum_{n=1}^{\infty} \frac{1}{n^{3}}
$$

## Greatest Common Divisor (GCD)

Example: What is the GCD of $\mathbf{2 3 1}$ and $\mathbf{1 8 2}$ ? In step $0, \mathbf{A}$ is always greater than or equal to $\mathbf{B}$. In steps 1 and beyond, the $\mathbf{A}$ value is the greater of the prior step's $B$ or $(A-B)$ values. The $\mathbf{B}$ value is the lesser of either the prior step' $B$ or $(A-B)$ values. The algorithm stops when $A-B=0$, and the $G C D$ was the very last $\mathbf{B}$ value. Fglow along with each step in the table below:

Finding the $C D$ of 231 nd 182

| Step | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{A}-\mathbf{B}$ |
| :---: | :---: | :---: | :---: |
| 0 | 231 | 182 | 49 |
| 1 | 182 | 49 | 133 |
| 2 | 133 | 49 | 84 |
| 3 | 84 | 49 | 35 |
| 4 | 49 | 35 | 14 |
| 5 | 35 | 14 | 21 |
| 6 | 21 | 14 | 7 |
| 7 | 14 | 7 | 7 |
| 8 | 7 | 7 | 0 |

What divides $A$ and $B$ must also divide the difference of $A-B$

> Why?

Given $\{A, B, a, b, r\} \in \mathbb{Z}$

$$
A=a * r, B=b * r
$$

$$
(A-B)=a * r-b * r
$$

$$
a-b=\frac{(A-B)}{r}
$$

## Coprime Probability

- Your scientist needs you to write a program to estimate the probability $p$ that any two positive random integers are coprime
- Two numbers are coprime if they share no common factors
- For example, the numbers 6 and 35 are not prime because $6=2 \times 3$ and $35=5 \times 7$
- However, when compared to each other, 6 and 35 are coprime because they share no common factors
- She wants you to sample one million pairs of random integers between one and one million inclusive
- She wants to know the value of $\sqrt{\frac{6}{p}}$


## Run coprime_probability.ipynb - Cells 1... 2



## Run coprime_probability.ipynb - Cells 3... 4



If $\operatorname{GCD}(\mathrm{a}, \mathrm{b})==1$
then $a$ and $b$ are coprime

Probability is the number of times something did happen divided by the number of times it could have happened

## Computing with Random Numbers?



Euler noticed things that many others did not...

## Variance of Uniform Distributions

- Your scientist needs a program that can:
- Generate 15 sets of random sizes between $\mathbf{1 0 , 0 0 0}$ and $\mathbf{2 0 0 , 0 0 0}$ items
- Within each set, every item is a random integer chosen within a range between a random lower limit and a random upper limit
- The lower limit for each set is a random number between 0 and 10,000
- The upper limit is that set's lower limit plus another random number between 0 and 100,000
- Calculate the mean $(\mu)$ and variance $\left(\sigma^{2}\right)$ for each set's population

$$
\sigma^{2}=\frac{1}{n} \sum_{i=i}^{n}\left(x_{i}-\mu\right)^{2} \text { where } \mu=\frac{1}{n} \sum_{i=1}^{n} x_{i}
$$

## Variance of Uniform Distributions

- The research goal is to determine if a magic number hides within all uniform random number distributions
- Calculate and display this "constant" for each set:

$$
\text { Magic Number }=\frac{(\text { upperLimit }- \text { lowerLimit })^{2}}{\text { variance }}
$$

- Is this number the same for ALL uniform distributions?
- Can we use this value to test if dice are loaded?



## Run uniform_variance.ipynb - Cells 1... 2



## Run uniform_variance.ipynb - Cell 3



## Variance of Uniform Distributions

| Trial \# | Lower | Upper | Size | Mean | Variance | Magic |  |
| :---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 1 | 2,186 | 97,609 | 100,308 | 50061.375 | 763204878.817 | 11.931 |  |
| 2 | 2,456 | 41,355 | 83,467 | 21981.261 | 125285980.368 | 12.077 |  |
|  | 3 | 832 | 18,461 | 65,817 | 9648.839 | 25938232.503 | 11.982 |
| 4 | 4,233 | 42,165 | 31,918 | 23231.598 | 119992088.765 | 11.991 |  |
|  | 5 | 8,879 | 91,012 | 160,019 | 49962.086 | 563505796.451 | 11.971 |
|  | 6 | 1,765 | 87,215 | 140,124 | 44436.213 | 606677745.464 | 12.036 |
| 7 | 1,549 | 43,086 | 23,841 | 22178.161 | 143154389.004 | 12.052 |  |
| 8 | 8,587 | 105,157 | 130,589 | 56981.826 | 777105956.238 | 12.001 |  |
| 9 | 7,127 | 89,418 | 37,812 | 47946.706 | 568515233.060 | 11.911 |  |
| 10 | 1,265 | 11,018 | 102,292 | 6142.628 | 7955048.841 | 11.957 |  |
| 11 | 6,830 | 74,990 | 132,704 | 40882.409 | 386369369.576 | 12.024 |  |
| 12 | 9,786 | 27,604 | 148,185 | 18702.335 | 26342315.791 | 12.052 |  |
| 13 | 963 | 10,211 | 14,035 | 5572.470 | 7251379.077 | 11.794 |  |
| 14 | 5,717 | 9,443 | 23,348 | 7581.759 | 1146793.735 | 12.106 |  |
| 15 | 2,533 | 29,988 | 135,261 | 16234.108 | 62987583.045 | 11.967 |  |

- Every set had a different lower and upper limit, size, mean, and variance... yet the magic number was $\sim 12$ for all of them!
- Why would Mother Nature choose 12 for this magic number? What is so special about 12 ? Why not pick a nice even 10 ?
- Boundless natural curiosity is what makes a good scientist...


## Variance of the Uniform Distribution

The expected value $(\mathbb{E})$ of a random variable $\boldsymbol{X}$ is its mean value ( $\mu$ )

$$
\mathbb{E}(X)=\mu=\frac{1}{n} \sum_{i=1}^{n} x_{i}
$$

$\begin{gathered}\text { The expected value }(\mathbb{E}) \\ \text { returns a constant value }\end{gathered} \rightarrow \mathbb{E}(X)=\mu$

$$
\text { Variance }\left(\sigma^{2}\right) \text { is the mean }
$$ difference squared between every $\boldsymbol{X}$ and its $\mathbb{E}(X)$

$$
\sigma^{2}=\mathbb{E}\left[(X-\mathbb{E}(X))^{2}\right]
$$

$$
\sigma^{2}=\frac{1}{n} \sum_{i=i}^{n}\left(x_{i}-\mu\right)^{2} \text { where } \mu=\frac{1}{n} \sum_{i=1}^{n} x_{i}
$$

The expected value $(\mathbb{E})$ of a constant value $\rightarrow \mathbb{E}(\mu)=\mu$ returns that same value

$$
\begin{array}{r}
\mathbb{E}(\mathbb{E}(X))=\mathbb{E}(X) \\
\mathbb{E}(\mathbb{E}(\mathbb{E}(X)))=\mathbb{E}(X) \\
\mathbb{E}(X) \text { is idempotent }
\end{array}
$$

## Variance of the Uniform Distribution

$$
\begin{aligned}
& \sigma^{2}=\frac{1}{n} \sum_{i=i}^{n}\left(x_{i}-\mu\right)^{2} \text { where } \mu=\frac{1}{n} \sum_{i=1}^{n} x_{i} \\
& \mu=\mathbb{E}(X)=\frac{1}{n} \sum_{i=1}^{n} x_{i} \\
& \sigma^{2}=\mathbb{E}\left[(X-\mathbb{E}(X))^{2}\right] \\
& \mathbb{E}(\mu)=\mu \\
& \mathbb{E}(\mathbb{E}(X))=\mathbb{E}(X) \\
& \begin{aligned}
\sigma^{2} & =\mathbb{E}\left[(X-\mathbb{E}(X))^{2}\right] \quad \text { FOIL } \\
\sigma^{2} & =\underbrace{\mathbb{E}\left[X^{2}\right.}_{4}-\underset{A}{2 X \mathbb{E}(X)}+\mathbb{E}(X)^{2}]
\end{aligned} \\
& \text { Note: } \mathbb{E}(x) \text { is a distributive linear operator } \\
& \sigma^{2}=\mathbb{E}\left(X^{2}\right)-\mathbb{E}(2 X \mathbb{E}(X))+\mathbb{E}\left(\mathbb{E}(X)^{2}\right) \\
& \sigma^{2}=\mathbb{E}\left(X^{2}\right)-2 \mathbb{E}(X) \mathbb{E}(X)+\mathbb{E}(X)^{2} \\
& \sigma^{2}=\mathbb{E}\left(X^{2}\right)-2 \mathbb{E}(X)^{2}+\mathbb{E}(X)^{2} \\
& \sigma^{2}=\mathbb{E}\left(X^{2}\right)-\mathbb{E}(X)^{2} \\
& \underset{\begin{array}{c}
\text { Faster because } \\
\text { only one } \\
\text { subtraction is } \\
\text { required! }
\end{array}}{4} \leftarrow \sigma^{2}=\left(\frac{1}{n} \sum_{i=1}^{n} x_{i}^{2}\right)-\mu^{2}
\end{aligned}
$$

## Variance of the Uniform Distribution

$f(c)=$ the average value of the function


Random Variable (Uniform Distribution)
Discrete: $\quad \mathbb{E}(X)=\frac{1}{n} \sum_{i=1}^{n} x_{i}$
Continuous: $\mathbb{E}(X)=\frac{1}{(b-a)} \int_{a}^{b} x d x$
Mean Value Theorem (Integrals)

$$
\begin{gathered}
\text { Area }_{\text {red }}=\text { Area }_{\text {curve }} \\
\text { Area }_{\text {red }}=f(c) \times(b-a) \\
\text { Area }_{\text {curve }}=\int_{a}^{b} f(x) d x \\
f(c) \times(b-a)=\int_{a}^{b} f(x) d x \\
f(c)=\frac{1}{(b-a)} \int_{a}^{b} f(x) d x \\
f(c)=\mu=\mathbb{E}(X)
\end{gathered}
$$

## Variance of the Uniform Distribution

## Moment Generating Functions

$$
\begin{aligned}
& \mathbb{E}(X)=\frac{1}{(b-a)} \int_{a}^{b} \sqrt{X} d x \\
& \mathbb{E}\left(X^{2}\right)=\frac{1}{(b-a)} \int_{a}^{b} x^{2} d x \\
& \sigma^{2}=\mathbb{E}\left(X^{2}\right)-\mu^{2}
\end{aligned}
$$

$$
\begin{gathered}
\mu=\frac{1}{b-a} \int_{a}^{b} x d x=\frac{1}{b-a}\left(\left.\frac{x^{2}}{2}\right|_{a} ^{b}\right)=\frac{b+a}{2} \\
\mathbb{E}\left(X^{2}\right)=\frac{1}{b-a} \int_{a}^{b} x^{2} d x=\frac{1}{b-a}\left(\left.\frac{x^{3}}{3}\right|_{a} ^{b}\right)=\frac{b^{2}+a b+a^{2}}{3}
\end{gathered}
$$

## Variance of the Uniform Distribution

## Moment Generating Functions

$12=\frac{\left(\text { upper_limit }- \text { lower_limit }^{2}\right.}{\text { variance }}$
$\mu=\frac{1}{b-a} \int_{a}^{b} x d x=\frac{1}{b-a}\left(\left.\frac{x^{2}}{2}\right|_{a} ^{b}\right)=\frac{b+a}{2}$
$\mathbb{E}\left(X^{2}\right)=\frac{1}{b-a} \int_{a}^{b} x^{2} d x=\frac{1}{b-a}\left(\left.\frac{x^{3}}{3}\right|_{a} ^{b}\right)=\frac{b^{2}+a b+a^{2}}{3}$

$$
\underset{\substack{\sigma^{2} \\=\mathbb{E}\left(X^{2}\right)-\mu^{2} \\ \text { Variance }}}{ }=\frac{b^{2}+a b+a^{2}}{3}-\left(\frac{b+a}{2}\right)^{2}=\frac{(b-a)^{2}}{12}
$$

## Create a Numpy Array from a Range

Creates a "street" of mailboxes where the value inside each mailbox follows the requested range

>> np.arange(1, 10, 3)
$\operatorname{array}([1,4,7])$
>> np.arange(1, 8, 3)
$\operatorname{array}([1,4,7])$
>> np.arange(1, 10.1, 3)
$\operatorname{array([1.,~4.,~7.,~10.])~}$


## Complex Numbers

$$
\begin{aligned}
& i=\sqrt{-1} \\
& i^{2}=-1
\end{aligned}
$$



Argand Diagram


## Complex Algebra

$$
\text { Sum: } \begin{aligned}
(4+3 i)+(5-4 i) & =(4+5)+(3-4) i \\
& =9-i
\end{aligned}
$$

Difference: $(4+3 i)-(5-4 i)=(4-5)+(3-(-4)) i$

$$
=-1+7 i
$$

Product: $(4+3 i)(5-4 i)=20-16 i+15 i-12 i^{2}$


## Complex Algebra

Division: $\frac{(4+3 i)}{(5-4 i)}$

$$
\frac{(4+3 i)}{(5-4 i)}=\frac{(4+3 i) \times(5+4 i)}{\frac{(5-4 i) \times(5+4 i)}{\frac{(4}{\text { Complex Conjugate }}}=\frac{(8+31 i)}{41}}
$$

$$
=\frac{8}{41}+\frac{31}{41} i
$$

## Euler's Identity

- Calculate an approximation of $e^{z}$ where $\mathbf{z} \in \mathbb{C}$, using its Taylor Series expansion to 20 terms

$$
e^{z}=1+z+\frac{z^{2}}{2!}+\frac{z^{3}}{3!}+\frac{z^{4}}{4!}+\frac{z^{5}}{5!}+\frac{z^{6}}{6!}+\frac{z^{7}}{7!}+\cdots
$$

- Use the above power series to display the value of $e^{\pi i}$

$$
\left(e^{z} \text { where } z=0+\pi i\right)
$$

- Notice the denominators grow at a factorial rate
- Fortunately, in Python the size of an integer is not restricted to a fixed number of number of bits
- In Python an int can expand in size to the limit of the available memory!


## Run euler_identity.ipynb - Cells 1... 3



## Run euler_identity.ipynb - Cells 4... 5



## Run euler_identity.ipynb - Cells 6...7



## Euler's Identity

$$
\begin{gathered}
e^{\pi i}=\sum_{x=0}^{\infty} \frac{(\pi i)^{x}}{x!}=1+\pi i+\frac{(\pi i)^{2}}{2!}+\frac{(\pi i)^{3}}{3!}+\frac{(\pi i)^{4}}{4!}+\frac{(\pi i)^{5}}{5!}+\frac{(\pi i)^{6}}{6!}+\frac{(\pi i)^{7}}{7!}+\cdots \\
e^{\pi i}=\sum_{x=0}^{\infty} \frac{(\pi i)^{x}}{x!}=1+\pi i-\frac{\pi^{2}}{2}-\frac{\pi^{3} i}{6}+\frac{\pi^{4}}{24}+\frac{\pi^{5} i}{120}-\frac{\pi^{6}}{720}-\frac{\pi^{7} i}{5040}+\cdots \\
e^{\pi i}=\sum_{x=0}^{\infty} \frac{(\pi i)^{x}}{x!}=1-\frac{\pi^{2}}{2}+\frac{\pi^{4}}{24}-\frac{\pi^{6}}{720}+\left(\pi-\frac{\pi^{3}}{6}+\frac{\pi^{5}}{120}-\frac{\pi^{7}}{5040}\right) i+\cdots
\end{gathered}
$$

$$
e^{\pi i}=-1
$$

$$
e^{\pi i}+1=0
$$



## Euler's Identity

## $e^{\pi i}+1=0$



$$
\begin{array}{rlrl}
i^{i} & =? & -1 & =e^{\pi i} \\
(-1)^{\frac{1}{2}} & =\left(e^{\pi i}\right)^{\frac{1}{2}} \\
\left(a^{b}\right)^{c}=a^{b c} & \sqrt{-1} & =e^{\frac{\pi i}{2}} \\
\left(2^{3}\right)^{4} & =2^{3 \times 4}=2^{12} & i & =e^{\frac{\pi i}{2}} \\
e^{\pi i}=-1 & i^{i} & =\left(e^{\frac{\pi i}{2}}\right)^{i} \\
& i^{i} & =e^{\frac{\pi i^{2}}{2}} \\
i^{i} & =e^{\frac{-\pi}{2}} \\
i^{i} \cong 0.20787 \in \mathbb{R}
\end{array}
$$

## Cartesian Coordinates

Created by
René Descartes in 1637



## Polar Coordinates



A radius and an angle (theta) make a 2D polar coordinate


## Polar Coordinates



Angles are measured in radians
( $0 \leq \theta \leq 2 \pi$ )


## Polar to Cartesian Coordinate Conversion

- Your scientist wants you to draw a blue circle with a radius of 250 centered at the origin
- Solution strategy:
- Create a Numpy array of 1,000 equally spaced independent radian angle values spanning the interval $0 \leq \theta \leq 2 \pi$
- Create an array of dependent variable values - the ( $x, y$ ) Cartesian coordinates - by invoking vectorized mathematical operators across the array of independent values
- Have Matplotlib "connect the dots" between successive $(x, y)$ Cartesian points (drawing straight line segments between them) to make the plot appear smooth to the unaided human eye


## Run plot_circle.ipynb - Cells 1... 4


Import common packages

```
    import numpy as np
```

    import numpy as np
    Set the circle radius to 250

```
```

%s [2] \# Cell 2

```
%s [2] # Cell 2
Create an array theta that is a linear space spanning \(0 \leq\) theta \(\leq 2 \pi\) having 1000 intervals
```


## Run plot_circle.ipynb - Cells 5... 7



## Run plot_circle.ipynb - Cell 8



## Run plot_circle.ipynb - Cell 9



## Parametric Curves



## Parametric Curves



## Parametric Curves Using Polar Graphs

- Your scientist wants you to plot three parametric curves using the built-in polar graph capability of matplotlib
- Plot $r_{1}=4+4 \cos (4 \theta)$
- Plot $r_{2}=3+3 \cos (4 \theta+\pi)$
- Plot $r_{3}=5+5 \cos \left(\frac{3}{2} \theta\right)$
- Use 1,000 intervals equally spaced between $0 \leq \theta \leq 4 \pi$
- Before the computer shows the plots, can you predict ahead of time what each curve will look like?
- Developing a visual intuition for how functions behave is a very valuable skill that will aid you in future math classes


## Run plot_rose_curves.ipynb - Cells 1... 3



## Run plot_rose_curves.ipynb - Cell 4



## Parametric Curves Using Polar Graphs

Why is this curve canted $120^{\circ}$ and what did the denominator of 2 affect?


## The Superposition of Waves

- Even just two simple sinusoids (waves) when placed in superposition (added together) can produce very complicated results
- Your scientist wants to study the behavior of this superposition: $r_{4}=7+7 \sin (11 \theta) \cos (5 \theta)$
- Plot $r_{4}$ with a black pen over the interval $0 \leq \theta \leq 4 \pi$
- There is a trigonometry identity called the "angle product formula" that allows us to represent the superposition of two sinusoids as the product of their respective wave functions


## The Superposition of Waves

$$
r_{4}=7+7 \sin (11 t) \cos (5 t) \quad \begin{array}{c}\theta=11 \\ \varphi=5\end{array}
$$

Angle Product Identity $\sin \theta \cos \varphi=\frac{\sin (\theta+\varphi)+\sin (\theta-\varphi)}{2} \quad \begin{aligned} & \text { Superposition }\end{aligned}$
$7+7 \sin 11 t \cos 5 t=7+\frac{7}{2}[\sin (16 t)+\sin (6 t)] \quad$

In classical wave theory, when waves overlap, their amplitudes add up linearly

## Run plot_rose_curves.ipynb - Cell 5



## Parametric Curves

Field Induced Polarization of Dirac Valleys in Bismuth*

*Bismuth is the element with the highest atomic mass that is stable

## Random Walks

- Your scientist wants you to create a Python program to display the 2D Cartesian plot of a meandering walker
- The walker starts at the $(0,0)$ origin and takes one step at a time
- At each step, the walker picks a random angle (uniform distribution) within the interval $[0,2 \pi$ ) and moves (from his current position) one unit of distance in that radial direction
- Your boss wants your program to show the entire journey of 10,000 random steps in your plot
- On average, how far away (Pythagorean distance) from the start point will the walker stop?


## Run random_walk.ipynb - Cells 1... 4



## Run random_walk.ipynb - Cell 5



## Run random_walk.ipynb - Cell 6



## Random Walks



## Brownian motion

Robert Brown
(1773-1858)


## Kinetic Theory of Gases



## Most of Science is Waves



- Electrical
- Magnetic
- Acoustic
- Heat Flow
- Vibrational
- Torsional
- Nuclear / Quantum
- Gravitational
- Oceanic / Tidal
- Orbital Precession
- Springs
- Pendulums
- Tomography
- Stock Market
- Economics
- Astronomical
- Fluid Dynamics
- Earthquakes
- AC / DC
- AM / FM
- Speech
- Heartbeats

> It is important that you develop a keen understanding of the mathematics of waves!

## Traveling Waves \& Superposition

$$
\begin{array}{ll}
\lambda=\frac{2 \pi}{k} \rightarrow k=\frac{2 \pi}{\lambda} & y_{1}=A_{1} \sin \left(k_{1} x+\omega_{1} t\right) \\
f=\frac{\omega}{2 \pi} \rightarrow \omega=2 \pi f & y_{2}=A_{2} \sin \left(k_{2} x+\omega_{2} t\right) \\
y_{1}+y_{2}=?
\end{array}
$$

$$
\begin{aligned}
& y_{1}=A_{1} \sin \left(k_{1} x+\omega_{1} t\right)=A_{1} \sin k_{1} x \cos \omega_{1} t+A_{1} \cos k_{1} x \sin \omega_{1} t
\end{aligned} \begin{gathered}
\text { Angle } \\
\text { Sum } \\
\text { Identity }
\end{gathered}
$$

Simple Case: $A_{1}=A_{2}=1, \omega_{1}=\omega_{2}=0$

$$
\begin{aligned}
& y_{1}=\sin k_{1} x \cos 0 t+\cos k_{1} x \sin 0 t \\
& y_{2}=\sin k_{2} x \cos 0 t+\cos k_{2} x \sin 0 t
\end{aligned}
$$

$$
y_{1}+y_{2}=\sin k_{1} x+\sin k_{2} x=2 \sin \left(\frac{\left(k_{1}+k_{2}\right)}{2} x\right) \cos \left(\frac{\left(k_{1}-k_{2}\right)}{2} x\right)
$$

## Travelling Waves \& Superposition



Input interpretation:

$$
\text { plot } \quad 2 \sin \left(\frac{5}{2} x\right) \cos \left(-\frac{x}{2}\right) \quad x=0 \text { to } 6 \pi
$$



But what if the two waves are oscillating at different angular velocities or have different amplitudes, or different wave numbers?

## Run traveling_waves.ipynb - Cell 1




Animations using Matplotlib

## Run traveling_waves.ipynb - Cell 2

In this notebook, we will only change the parameters of Wave \#2


## Run traveling_waves.ipynb - Cell 3



You *must* use the global keyword to specify any global variables you intend to modify inside a function

## Run traveling_waves.ipynb - Cell 4

Define a function to animate the superposition of two sinusoids based upon run_number
[4] \# Cell 4
def animate_superposition(run_number)
global amp2, k2, w2
global wave1, wave2, wave3
amp2, k2, w2 = wave_params[run_number]
(5)
if run_number < 6: (6)
(wave1, ) $=$ plt.plot $(x, y 1$, color="blue") (wave2, ) = plt.plot $(x, y 2$, color="red")
else:
\# Do not show wave1 and wave2 for run \#6
(wave1, ) $=$ plt.plot $(x, y 1$, color="white")
(wave2, ) $=$ plt.plot( $x, y 2$, color="white")
\# Plot the average of wave1 and wave2 in black
(wave3, ) $=$ plt.plot $(x, y 3$, color="black")
(8)
plt.title(f"Traveling Waves (Run \#\{run_number\})")
plt.xlabel("Location")
plt.ylabel("Amplitude")
anim $=$ FuncAnimation(
plt.gcf(), anim_draw_frame, frames=np.arange(1, 100), blit=True,
 )
return anim
(10)

## Run traveling_waves.ipynb - Cell 5



## Run traveling_waves.ipynb - Cell 6



## Run traveling_waves.ipynb - Cell 7



## Run traveling_waves.ipynb - Cell 8



## Run traveling_waves.ipynb - Cell 9



## Run traveling_waves.ipynb - Cell 10

> Run Number \#6: Only the superposition will be shown Wave 1 has $a m p=1, k=1$, and $\omega=\frac{1}{16}$
Wave 2 has $a m p=1, k=1$, and $\omega=-\frac{1}{16}$

(1)
anim = animate_superposition(run_number=6) plt.close()
HTML(anim.to_jshtml())
(2)

$$
\begin{gathered}
A_{1}=1, k_{1}=1, \omega_{1}=1 / 16 \\
A_{2}=1, k_{2}=1, \omega_{2}=-1 / 16 \\
A_{3}=\left(A_{1}+A_{2}\right) / 2
\end{gathered}
$$

HTML(anim.to_jshtml())

The superposition of two waves, each having the same amplitude and $\lambda$ but with an opposite $\omega$, produces a standing wave

Traveling Waves (Run \#6)


What points are at the center of these circles?

## 3D Cartesian Coordinates in matplotlib



## Viewing Angles in matplotlib



$$
\begin{gathered}
\text { Default view angles: } \\
\qquad \begin{array}{c}
\text { azim }=-60^{\circ} \\
\text { elev }=30^{\circ}
\end{array}
\end{gathered}
$$

## Poloidal and Toroidal Angles



## Matrices and Outer Product



## Run plot3d_sphere.ipynb - Cells $1 . .3$

```
Import needed packages / modules
[1] # Cell 1
    import ipywidgets as widgets
    import matplotlib.pyplot as plt
    import numpy as np
Create the linear spaces for the poloidal (0) and toroidal ( }\phi\mathrm{ ) angles
    1.0\leq0\leq\pi}\mathrm{ with 30 intervals
    2. 0\leq\phi\leq2\pi with 30 intervals
[2] # Cell 2
    theta = np.linspace(0, np.pi, 30) # poloidal angle
    phi = np.linspace(0, 2 * np.pi, 30) # toroidal angle
Create arrays }x,y,z\mathrm{ of Cartesian coordinates
Convert the 3D cylindrical coordinates to 3D Cartesian coordinates
[3] # Cell 3
    x = np.outer(np.sin(theta), np.sin(phi))
    y = np.outer(np.sin(theta), np.cos(phi))
    z = np.outer(np.cos(theta), np.ones_like(phi))
```


## Run plot3d_sphere.ipynb - Cell 4

```
Define a function to draw the 3D scatter graph using ipywidgets interactive sliders
    1. The plot is initialized so the viewer has an elevation angle of 30* azimuth angle of -45
    2. This is not a wireframe as we are not drawing facets
[4] # Cell 4
    def plot_scatter(elev=30, azim=-45):
        (1)
        ax = plt.axes(projection="3d")
        ax.view_init(elev=elev, azim=azim)
        ax.figure.set_size_inches(10, 10)
        ax.scatter(x,y,z) \longleftarrow (2)
        ax.set_xlabel("x")
        ax.set_ylabel("y")
        ax.set_zlabel("z")
        ax.set_aspect("equal")
        plt.show()
    widgets.interactive(plot_scatter, azim=(-180, 180, 5), elev=(0, 90, 5))
```


## Run plot3d_sphere.ipynb - Cell 4



30 $-45$


## Spherical Coordinates


$0 \leq u \leq \pi \Rightarrow$ poloidal (latitude) North to South Pole (vertical)
$0 \leq v \leq 2 \pi \Rightarrow$ toroidal (longitude) Around the slice (horizontal)


## Run plot3d_sphere.ipynb - Cell 5

```
Define a function to draw the 3D wire frame graph using ipywidgets interactive sliders
Notice we let matplotlib determine which vertices comprise which facets
[] # Cell 5
    def plot_wireframe(elev=30, azim=-45):
        ax = plt.axes(projection="3d")
        ax.view_init(elev=elev, azim=azim)
        ax.figure.set_size_inches(10, 10)
        ax.plot_wireframe(x, y, z) < < (1)
        ax.set_xlabel("x")
        ax.set_ylabel("y")
        ax.set_zlabel("z")
        ax.set_aspect("equal")
        plt.show()
    widgets.interactive(plot_wireframe, azim=(-180, 180, 5), elev=(0, 90, 5))
```


## Check plot3d_sphere.ipynb - Cell 5



## Check plot3d_sphere.ipynb - Cell 5




## What is a vector?



## What is a vector?

How do we avoid drawing the facets


## Vector Cross Product



$\left[\left(\mathbf{a}_{2} \times \mathbf{b}_{3}\right)-\left(\mathbf{a}_{3} \times \mathbf{b}_{2}\right)\right] i+$
$\left.\mathbf{c}\left(\mathbf{a}_{3} \times \mathbf{b}_{1}\right)-\left(\mathbf{a}_{1} \times \mathbf{b}_{3}\right)\right] j+$ $\left[\left(a_{1} \times b_{2}\right)-\left(a_{2} \times b_{1}\right)\right] k$

The cross product of two vectors is another vector which is perpendicular to both vectors $\mathbf{A}$ and $\mathbf{B}$

## Every Facet has a Surface Normal Vector



## Vector Dot Product



## Back Face Culling and Facet Shading



## Run plot3d_sphere.ipynb - Cell 6

```
Define a function to draw the 3D surface graph using ipywidgets interactive sliders
Notice we let matplotlib perform back face culling and facet shading
[ ] # Cell 6
    def plot_surface(elev=30, azim=-45):
        ax = plt.axes(projection="3d")
        ax.view_init(elev=elev, azim=azim)
        ax.figure.set_size_inches(10, 10)
        ax.plot_surface(x, y, z) ఒ (1)
        ax.set_xlabel("x")
        ax.set_ylabel("y")
        ax.set_zlabel("z")
        ax.set_aspect("equal")
        plt.show()
    widgets.interactive(plot_surface, azim=(-180, 180, 5), elev=(0, 90, 5))
```


## Check plot3d_sphere.ipynb - Cell 6

| elev |  |
| :--- | :--- |
| azim | 30 |
| -45 |  |



## Check plot3d_sphere.ipynb - Cell 6




## Modelling a Torus

- Your scientist would like to begin modelling the electromagnetic field around a toroidal coil carrying AC current
- The first step will be defining and drawing a 3D torus using a modified version of the
 spherical coordinate system
- The red arrow points in the poloidal direction and the blue arrow points in the toroidal direction
- A sphere and a torus are not homeomorphic: unlike a sphere, a torus needs two radii to fully describe it



## Modelling a Torus



## Modelling a Torus



## Run plot3d_torus.ipynb - Cells $1 . .3$

```
Import needed packages / modules
[1] # Cell 1
    import ipywidgets as widgets
    import matplotlib.pyplot as plt
    import numpy as np
Specify the two radii that define a torus
    1. The poloidal radius is the cross section (size of a slice through the torus)
    2. The toroidal radius is the diameter of the torus (sets the outer circumference)
[2] # Cell 2
    radius_poloidal = 5
    radius_toroidal = 25
Create the linear spaces for the poloidal \((\theta)\) and toroidal \((\phi)\) angles
1. \(0 \leq \theta \leq 2 \pi\) with 60 intervals
2. \(0 \leq \phi \leq 2 \pi\) with 60 intervals
[3] \# Cell 3
theta \(=n p . l i n s p a c e(0,2\) * np.pi, 60) \# poloidal angle
phi \(=n p . l i n s p a c e(0,2\) * np.pi, 60) \# toroidal angle
```


## Run plot3d_torus.ipynb - Cell 4

```
Create arrays }x,y,z\mathrm{ of Cartesian coordinates
Convert the 3D cylindrical coordinates to 3D Cartesian coordinates
```

```
[4] # Cell 4
    x = np.outer(radius_toroidal + radius_poloidal * np.sin(theta), np.cos(phi))
    y = np.outer(radius_toroidal + radius_poloidal * np.sin(theta), np.sin(phi))
    z = np.outer(radius_poloidal * np.cos(theta), np.ones_like(phi))
```

$$
\begin{aligned}
& x=\left[R_{t}+R_{c} \sin \mathbf{u}\right] \cos \mathbf{v} \\
& y=\left[R_{t}+R_{c} \sin \mathbf{u}\right] \sin \mathbf{v} \\
& z=R_{c} \cos \mathbf{u}
\end{aligned}
$$

## Run plot3d_torus.ipynb - Cell 5

Define a function to draw the 3D scatter graph using ipywidgets interactive sliders

1. The plot is initialized so the viewer has an elevation angle of $30^{\circ}$ azimuth angle of $-45^{\circ}$
2. This is not a wireframe as we are not drawing facets
[5] \# Cell 5
def plot_scatter(elev=30, azim=-45): ax = plt.axes(projection="3d") ax.view_init(elev=elev, azim=azim) ax.figure.set_size_inches(10, 10) ax.scatter(x, y, z, color="gold") ax.set_xlabel("x") ax.set_ylabel("y") ax.set_zlabel("z")
ax.set_xlim(-radius_toroidal, radius_toroidal) ax.set_ylim(-radius_toroidal, radius_toroidal)
(2) ax.set_zlim(-radius_toroidal, radius_toroidal) ax.set_aspect("equal") (3) plt.show()
widgets.interactive(plot_scatter, $\operatorname{azim=(-180,~180,~5),~elev=(0,~90,~5))~}$

## Check plot3d_torus.ipynb - Cell 5



## Run plot3d_torus.ipynb - Cell 6

```
Define a function to draw the 3D surface graph using ipywidgets interactive sliders
Notice we let matplotlib perform back face culling and facet shading
[6] # Cell 6
    def plot_surface(elev=30, azim=-45):
        ax = plt.axes(projection="3d")
        ax.view_init(elev=elev, azim=azim)
        ax.figure.set_size_inches(10, 10)
        ax.plot_surface(x, y, z, rcount=60, ccount=60, color="gold")
        ax.set_xlabel("x")
        ax.set_ylabel("y")
        ax.set_zlabel("z")
        ax.set_xlim(-radius_toroidal, radius_toroidal)
        ax.set_ylim(-radius_toroidal, radius_toroidal)
        ax.set_zlim(-radius_toroidal, radius_toroidal)
        ax.set_aspect("equal")
        plt.show()
    widgets.interactive(plot_surface, azim=(-180, 180, 5), elev=(0, 90, 5))
```


## Check plot3d_torus.ipynb - Cell 6



## Session 01 - Now You Know...

- Create numerical arrays and plot polynomials
- Estimate and plot infinite series to visualize convergence
- Calculate Euclid's GCD (HCF) of pairs of random integers
- Calculate the $2^{\text {nd }}$ central moment of uniform distributions
- Demonstrate Euler's Identity for Complex Numbers
- Use Polar Coordinates to draw parametric curves and 2D random walks
- Plot the superposition of two waves to create traveling and standing waves
- Use trigonometry to draw a 3D sphere and torus

