

# The Art of Formula

David J. Jeffrey

*Department of Applied Mathematics, The University of Western Ontario, London, Ontario, Canada N6A 5B7*

## Abstract

This paper has two connections with Volker Weispfenning. In the first place, a formula is the simplest type of algorithm, and algorithmic mathematics is one of Volker's interests; the considerations in the paper have been the subject of several conversations between Volker and myself. The second connection is the title, which is supposed to remind us of Bach's *Die Kunst der Fuge*; Volker and I enjoy talking about music, and I hope to hear him play during the conference. This talk describes a paper that is intended as a bridge between the computer-algebra community and the wider mathematical community. Many of the discoveries made within our community about the best ways to present mathematical formulae have not reached beyond it. This was made apparent in earlier drafts of the Digital Library of Mathematical Function, soon to be published by NIST. This means that commercial products such as Maple have to choose between solving a user's problem in the best way, and solving it in the way that the user expects ("The customer is always right"). Some of the material in the talk will be new to the audience, while some parts will be familiar to those who develop CAS systems, and some parts will be controversial. The paper being described is intended for one of the general mathematical journals, such as *American Mathematical Monthly*, but nevertheless, the paper is directly relevant to the conference, because the material is part of the ongoing development of systems, and the topic is an important one for our relations with the wider mathematical world.

## 1 Prelude

One of the things I admire about Volker Weispfenning is the breadth of his interest. While other people go to conferences and attend only talks on their own area, Volker seems to find most topics interesting. This is a useful skill that applies particularly to the subject here, which is rather wide-ranging and indeed at the moment still rather diffuse. I am hoping that the conference, and Volker, will sharpen my discussion.

Everyone loves a formula. Compilations of formulae, for example, those of Abramowitz & Stegun [AS65] and Gradshteyn & Ryzhik [GR00], remain popular. In addition, there is in preparation, at the time of writing, the Digital Library of Mathematical Functions (DLMF, <http://dlmf.nist.gov>). Books of formulae have a long history, but like everything else they have been touched by the computer age. Specifically, computer algebra systems

(CAS) are having an influence on many traditional formulae. This article sets down some of the ways in which computers shape our formulae, rough hew them how we will.

Let us see three examples immediately.

- Some CAS give the following formula:

$$\int x^n dx = \frac{x^{n+1} - 1}{n+1}. \quad (1)$$

What is that “−1” doing in the numerator?

- Abramowitz & Stegun [AS65] give the solution of  $x^3 + 3px - 2q = 0$  as

$$x = (q + (q^2 + p^3)^{1/2})^{1/3} + (q - (q^2 + p^3)^{1/2})^{1/3}, \quad (2)$$

but Maple and Mathematica both give the much uglier formula

$$x = \left( q + \sqrt{q^2 + p^3} \right)^{1/3} - \frac{p}{\left( q + \sqrt{q^2 + p^3} \right)^{1/3}}. \quad (3)$$

Why should anyone prefer that?

- The calculus textbooks say  $\int 3/(5 - 4 \cos x) dx = 2 \arctan(3 \tan \frac{1}{2}x)$ , but some CAS give

$$\int \frac{3 dx}{5 - 4 \cos x} = x + 2 \arctan \frac{\sin(x)}{2 - \cos x}. \quad (4)$$

Are the computers getting it wrong again?

We are not discussing how formulae appear in textbooks, only how they appear in reference books and in CAS. There are important differences between a textbook presentation of a formula and a reference-book one. A textbook presents a formula by giving a derivation or a proof, and by discussing the mathematical context for it; in contrast, a reference book displays the formula without derivation. A CAS is like a reference book, in that the solution to an equation is presented without explanation. There are more differences between textbooks and reference books. A textbook controls its environment, meaning, for example, that it can restrict its discussion to real numbers, if it chooses; a reference book (or CAS) is less able to do such a thing, because maximum utility requires maximum generality. Finally, a textbook usually addresses an audience with a uniform background (a background it may itself have created), but a reference book addresses an audience with mixed mathematical backgrounds. Often the symbols on the page or screen mean different things to different readers, but each individual reader is likely to be unaware of this fact. Readers tenaciously hold on to their own meanings of mathematical symbols.

I shall not actually define “formula”, because a precise definition would be hard to get agreement on. Broadly, a formula is a special type of algorithm; it is usually a single expression containing functions that are considered to be well known. Different people will consider different functions as being admissible or well known. So informally, a formula is a mathematical statement that people would expect to see in books such as [AS65, GR00, Zwi02].

## 1.1 Solving Problems using Formulae

No discussion of formulae can continue for very long without an irascible numerical analyst interjecting “You people should *not be using* a formula in the first place.” Having acknowledged the limitations of formulae, this article focusses on making formulae as useful as they can be. Alternative routes to problem solving are left to others. One final remark that must be made, however, is that formulae have more uses than just being a basis for numerical computation. They can also be used as the basis for a proof or a basis for insight.

## 2 Contrapuntus

Here are the themes of the paper. Each topic is discussed using more examples than there is room for in this extended abstract.

### 2.1 Special Cases

A formula can be expressed in algebraically equivalent ways, which, however, have different behaviour on substituting special values. Consider the two trigonometric identities

$$\arcsin z = 2 \arctan \left( \frac{1 - \sqrt{1 - z^2}}{z} \right) \quad (5)$$

$$\arcsin z = 2 \arctan \left( \frac{z}{1 + \sqrt{1 - z^2}} \right). \quad (6)$$

Most people would prefer the first identity over the second, but substituting  $z = 0$  into both shows that the first contains a removable singularity. Any user of formula (5) can replace the evaluation at  $z = 0$  with the limit calculation  $\lim_{z \rightarrow 0} (1 - \sqrt{1 - z^2})/z = 0$ , but clearly the second identity is more efficient.

### 2.2 Definite Notation

It is a mistake to suppose that everyone agrees on the meaning of  $\sqrt{x}$ , or any other symbol. This problem has been discussed in [BCD<sup>+</sup>02]

### 2.3 Domains of Correctness

Companies selling computer algebra software constantly receive complaints from users that their system says

$$\int 1/x = \ln x .$$

Where are the absolute value signs? The user and the system are aiming at different domains of correctness.

## 2.4 Continuity

In addition to a formula having inconvenient points, it can fail to have an appropriate limit. Thus consider

$$\int x^{\varepsilon-1} dx = x^{\varepsilon}/\varepsilon . \quad (7)$$

Taking the limit  $\varepsilon \rightarrow 0$  is possible with the left-hand side, but not the right.

## 2.5 Numerical Accuracy

Every textbook on numerical analysis takes a shot at the quadratic formulae, and warns against numerical errors that they can cause [PTVF92] [Rec00]. The most common activity of users of formulae is to instantiate them, which is to say the user substitutes numerical values for the coefficients and then evaluates the formula. It is a standard topic in numerical analysis texts to discuss the rounding errors introduced during the evaluation of formulae. For this paper, the question is whether to use formulae that are numerically robust, or whether to use formulae that are attractive symbolically.

## 3 Conclusions

This brief outline needs more examples and discussion to be convincing, but it shows the main point, which is that those working in computer algebra development have made discoveries that have not been appreciated by the general mathematical community. A referee of this submission expressed the common assumption that there must be an established literature on these questions. I contend that these questions have not been written about as much as is needed. To rectify this situation we must do 2 things: identify our discoveries and write about them for a general mathematical audience. One example is the recent publication [JN04]. I hope my talk will stimulate some ideas about this.

## References

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**David Jeffrey.** I obtained my Ph.D. in fluid mechanics from Cambridge University in 1974 and discovered computer algebra while working on perturbation solutions of the Stokes equations. The first system I used was CAMAL. On moving to Canada I started using MAPLE and DERIVE. The proximity of Waterloo (MAPLE's home) led me to vent my frustrations with early versions of MAPLE at their research meetings, and as a result my research drifted into finding remedies for some of MAPLE's shortcomings. Around the same time, I also started working with Albert Rich, the author of DERIVE. The arrive of Stephen Watt at UWO and the establishing of the ORCCA lab increased my involvement in computer algebra research. However, I still think of myself as having "a foot in each camp", and continue to publish occasionally on topics in mechanics.

djeffrey@uwo.ca

www.apmaths.uwo.ca/~djeffrey