

Leçon d'adieu

Le petit Larousse illustré, éd. 2008:

LEÇON n.f. (lat. *lectio*, -onis, lecture). 1. Enseignement donné en une séance par un professeur, un maître, à une classe, à un auditoire, à un élève. 2. Ce que le maître donne à apprendre. *Réciter sa*

a toujours une connotation ennuyeuse ...

ADIEU interj. et n.m. (de *à* et *Dieu*). S'emploie pour saluer qqn que l'on ne reverra pas de longtemps ou que l'on ne reverra plus. *Tout est fini entre nous, adieu ! Des adieux déchirants. ◇ Dire adieu à*

a toujours une connotation triste ...

ça promet ... !

Le petit Larousse illustré, éd. 2008:

LEÇON n.f. (lat. *lectio*, -onis, lecture). 1. Enseignement donné en une séance par un professeur, un maître, à une classe, à un auditoire, à un élève. 2. Ce que le maître donne à apprendre. *Réciter sa*

a toujours une connotation ennuyeuse ...

ADIEU interj. et n.m. (de *à* et *Dieu*). S'emploie pour saluer qqn que l'on ne reverra pas de longtemps ou que l'on ne reverra plus. *Tout est fini entre nous, adieu ! Des adieux déchirants. ◇ Dire adieu à*

a toujours une connotation triste ...

ça promet ... !

Mais les couleurs de la vie reviennent, dès qu'on parle de ...

Kepler, Newton et l'analyse numérique

16 oct. 2008

(Merci à E. Hairer, Chr. Aebi, B. Gisin, P. Henry et A. Ostermann)

(Merci à la Bibliothèque de Genève)

Un **grand pédagogue** reveille l'attention des auditeurs par ...

Un grand pédagogue reveille l'attention des auditeurs par ...

Devinette:

Qu'est-ce ?	3.14	=?
-------------	------	----

Un grand pédagogue reveille l'attention des auditeurs par ...

Devinette:

Qu'est-ce ?	3.14	=?
-------------	------	----

Réponse : La valeur de π dans le manuel officiel des collèges genevois des années 1970.

Un grand pédagogue reveille l'attention des auditeurs par ...

Devinette:

Qu'est-ce ?	3.14	=?
-------------	------	----

Réponse : La valeur de π dans le manuel officiel des collèges genevois des années 1970.

Devinette:

Qu'est-ce ?	314.00	=?
-------------	--------	----

Un **grand pédagogue** reveille l'attention des auditeurs par ...

Devinette:

Qu'est-ce ?	3.14	=?
-------------	------	----

Réponse : La valeur de π dans le manuel officiel des collèges genevois des années 1970.

Devinette:

Qu'est-ce ?	314.00	=?
-------------	--------	----

Réponse : La valeur de 100π du même manuel officiel des collèges genevois des années 1970.

La nomination d'un prof d'analyse numérique par la faculté en 1973 a donc été **une très bonne idée ...!!**

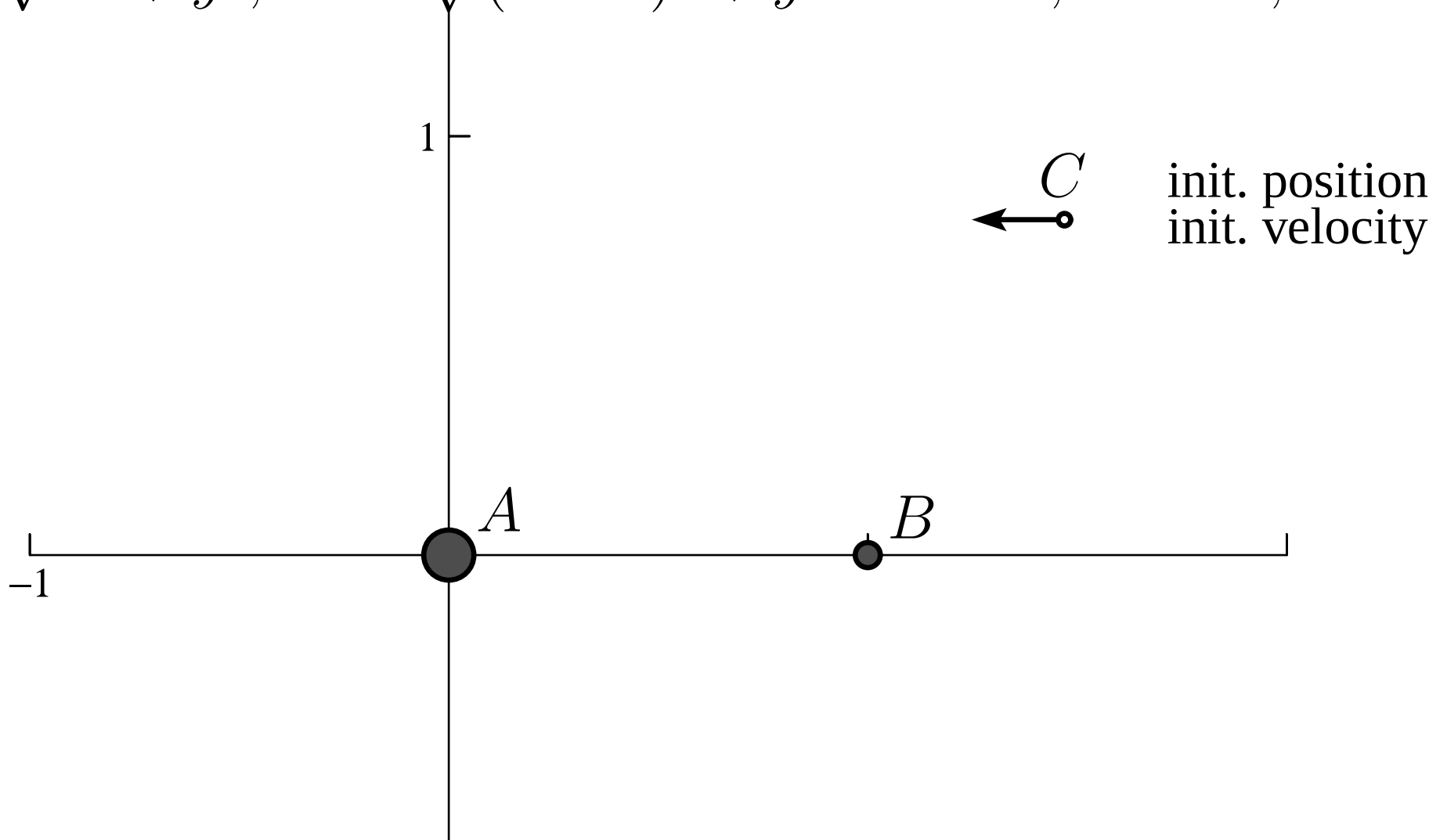
1. Numerical Analysis. Always starts with a ...

Mathematical Problems to Solve
Integrals, Ordinary differential equations,
PDE's, Variational problems etc.

Example: Particle attr. by two fixed centers (Euler **E301**, 1760)

$$\frac{ddx}{dt^2} = -\frac{Ax}{v^3} - \frac{B(x-a)}{u^3}, \quad \frac{ddy}{dt^2} = -\frac{Ay}{v^3} - \frac{By}{u^3}$$

$$v = \sqrt{x^2 + y^2}, \quad u = \sqrt{(x-a)^2 + y^2} \quad A = 2, \quad B = 1, \quad a = 1$$



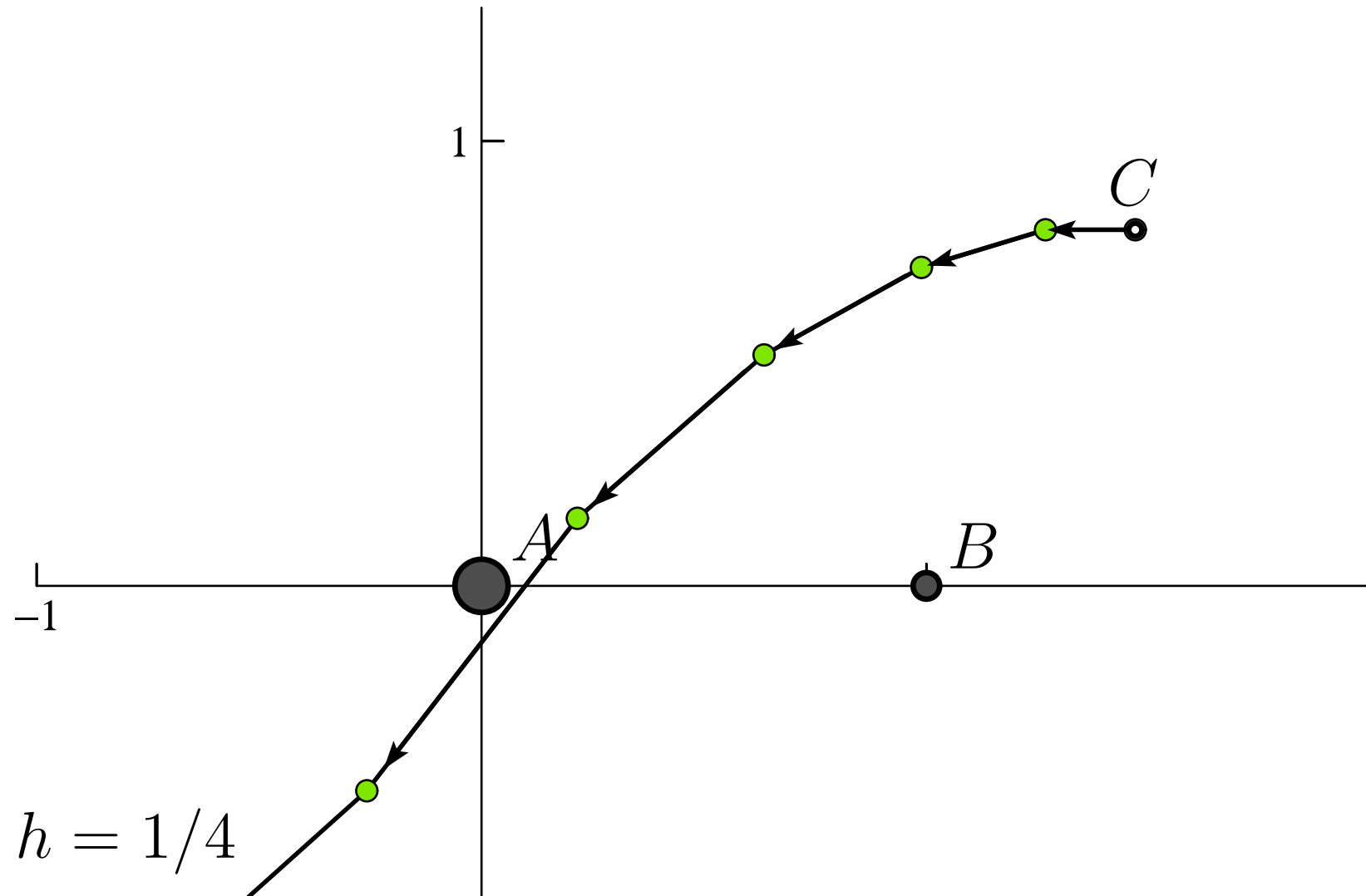
“Euler’s Method” (E342), Inst. Calc. Integralis 1768, §650:

$$b' = b + A(a' - a)$$

$$b'' = b' + A'(a'' - a')$$

$$b''' = b'' + A''(a''' - a'')$$

Ipfius		valores successiui									
x		a	a'	a''	a'''	a^{IV}	$\dots$	x	x		
y		b	b'	b''	b'''	b^{IV}	$\dots$	y	y		
V		A	A'	A''	A'''	A^{IV}	$\dots$	V	V		



“Euler’s Method” (E342), Inst. Calc. Integralis 1768, §650:

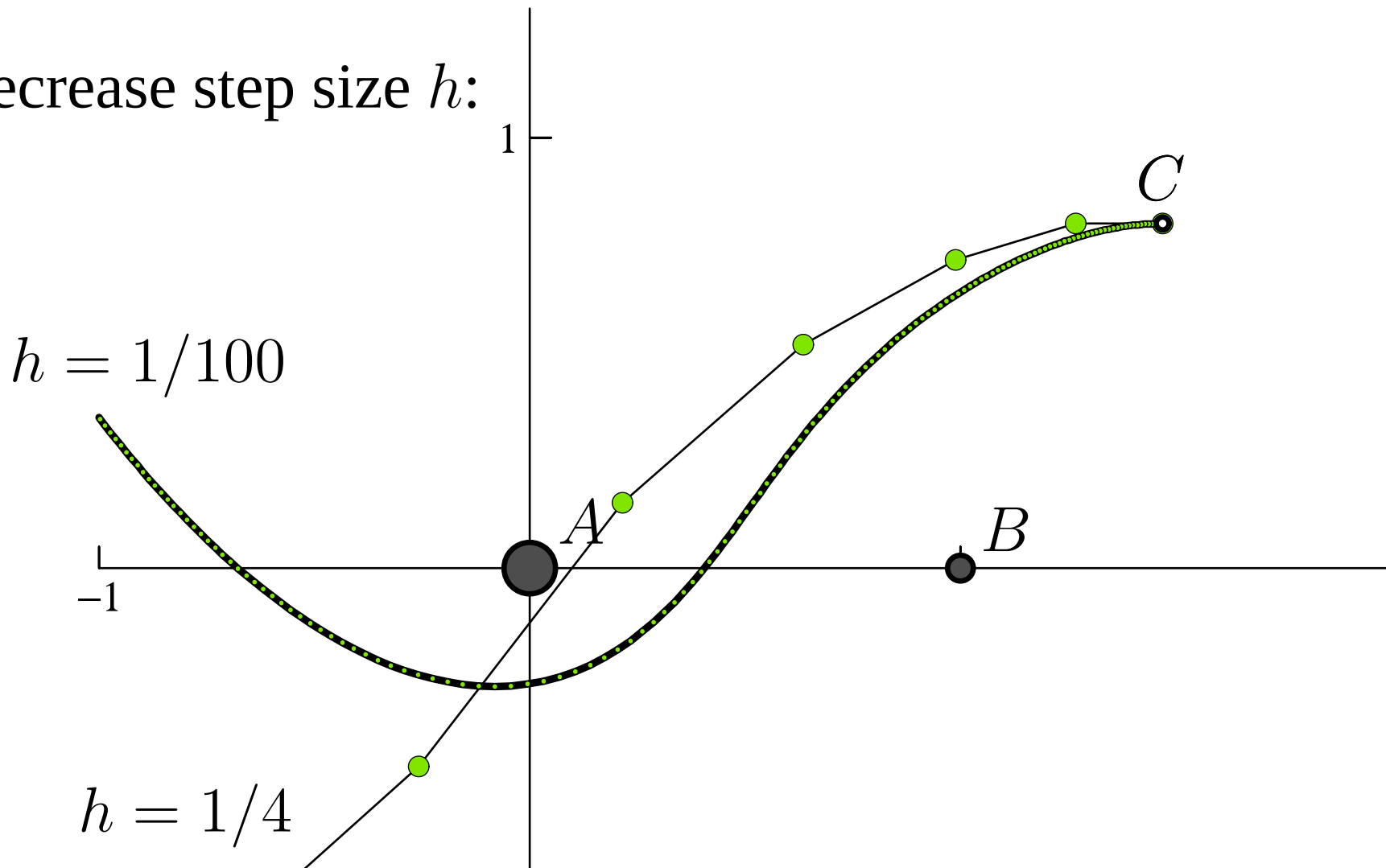
$$b' = b + A(a' - a)$$

$$b'' = b' + A'(a'' - a')$$

$$b''' = b'' + A''(a''' - a'')$$

Ipfius	valores successivi									
x	a	a'	a''	a'''	a^{IV}	$\dots$	x	x		
y	b	b'	b''	b'''	b^{IV}	$\dots$	y	y		
V	A	A'	A''	A'''	A^{IV}	$\dots$	V	V		

Decrease step size h :

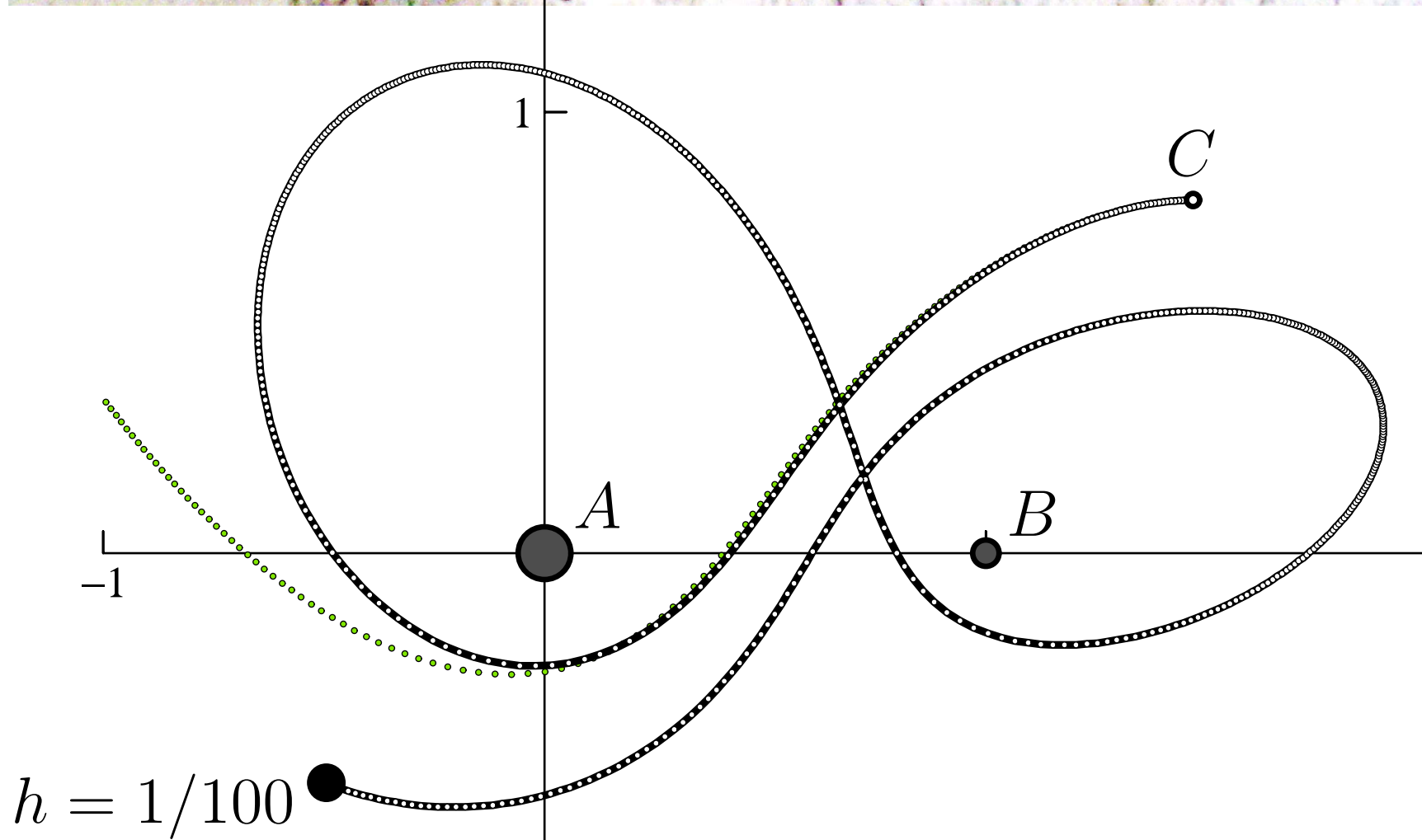


Second Order Method (Euler E342), ICI 1768, §656:

$$y = b + \frac{(x-a)dy}{dx} - \frac{(x-a)^2 ddy}{1 \cdot 2 \, d x^2} + \frac{(x-a)^3 d^3 y}{1 \cdot 2 \cdot 3 \, d x^3} - \frac{(x-a)^4 d^4 y}{1 \cdot 2 \cdot 3 \cdot 4 \, d x^4} + \text{etc.}$$

$$\frac{d \, dy}{d x^2} = \left(\frac{dV}{d x} \right) + V \left(\frac{dV}{d y} \right)$$

$$\frac{d^3 y}{d x^3} = \left(\frac{d dV}{d x^2} \right) + \left(\frac{dV}{d x} \right) \left(\frac{dV}{d y} \right) + 2 V \left(\frac{d dV}{d x d y} \right) + V \left(\frac{dV}{d y} \right)^2 + V V \left(\frac{d dV}{d y^2} \right).$$



All this is "dirty work" , hence in brown color,...

“Brute” construction of Numerical Methods

Quadrature formulas, Runge-Kutta methods, Multistep methods,
FE-, FD-methods, programming, grid-adaption ...

Numerical methods

Mathematical Problems to Solve

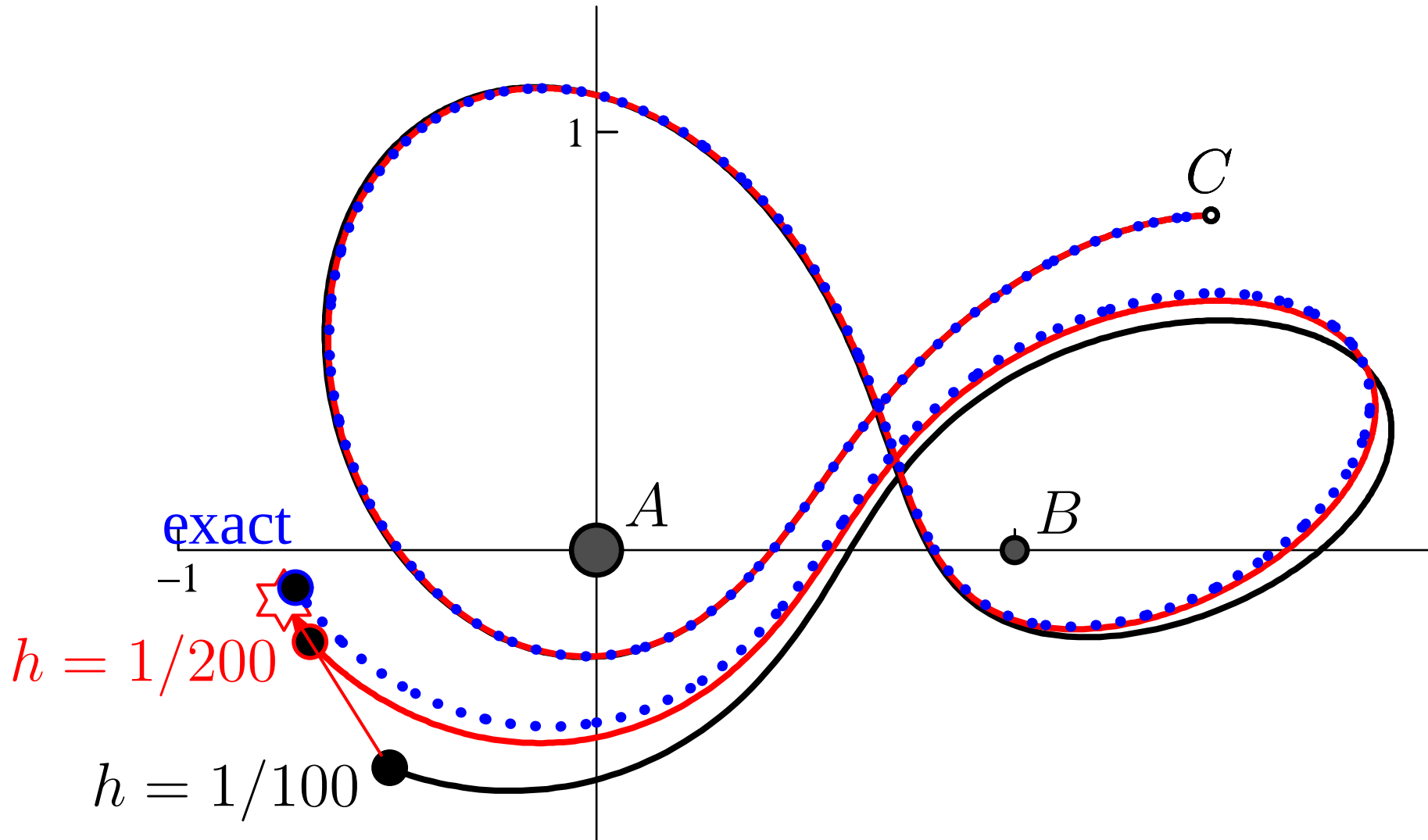
Integrals, Ordinary differential equations,
PDE's, Variational problems etc.

Error Estimations ?

(Cauchy 1824, Runge 1894, Vietoris 1953, Henrici 1962 ...)

Example: Method of order 2:

$$\text{err} \leq C \cdot h^2$$



We arrive at our final picture (blue sky again) ...

Theory of Numerical Methods
Order theory, Stability theory, Contractivity,
Convergence theory, Order Barriers, Order Stars

More respectability

“Brute” construction of Numerical Methods
Quadrature formulas, Runge-Kutta methods,
Multistep methods, FE-, FD-methods

Numerical methods

Mathematical Problems to Solve
Integrals, Ordinary differential equations,
PDE's, Variational problems etc.

Example 1:

On the Butcher Group and General Multi-Value Methods

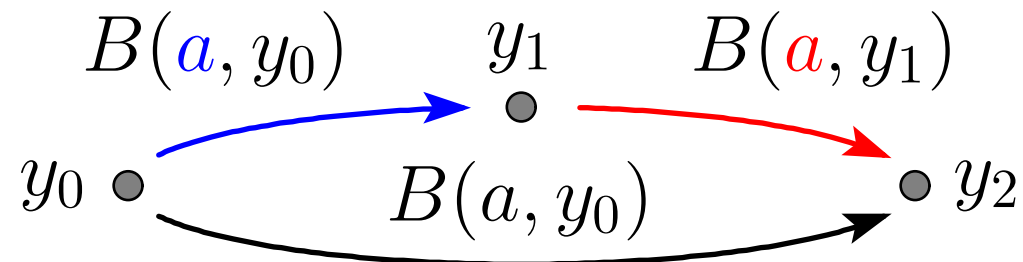
By

E. Hairer, Innsbruck, and G. Wanner, Genève

With 7 Figures

Received October 29, 1973

$$B(a, y) = a(\emptyset)y + ha(\cdot)f(y) + h^2a(\jmath)f'(y)f(y) + \dots$$



Theorem. If $a(\emptyset) = 1$, then $B(a, B(a, y)) = B(a, y)$ where

$$a(\cdot) = a(\emptyset)a(\cdot) + a(\cdot)$$

$$a(\jmath) = a(\emptyset)a(\jmath) + a(\cdot)a(\cdot) + a(\jmath)$$

$$a(\mathbb{V}) = a(\emptyset)a(\mathbb{V}) + a(\cdot)a(\cdot)^2 + 2a(\jmath)a(\cdot) + a(\mathbb{V})$$

Example 2:

Order Stars (1978)

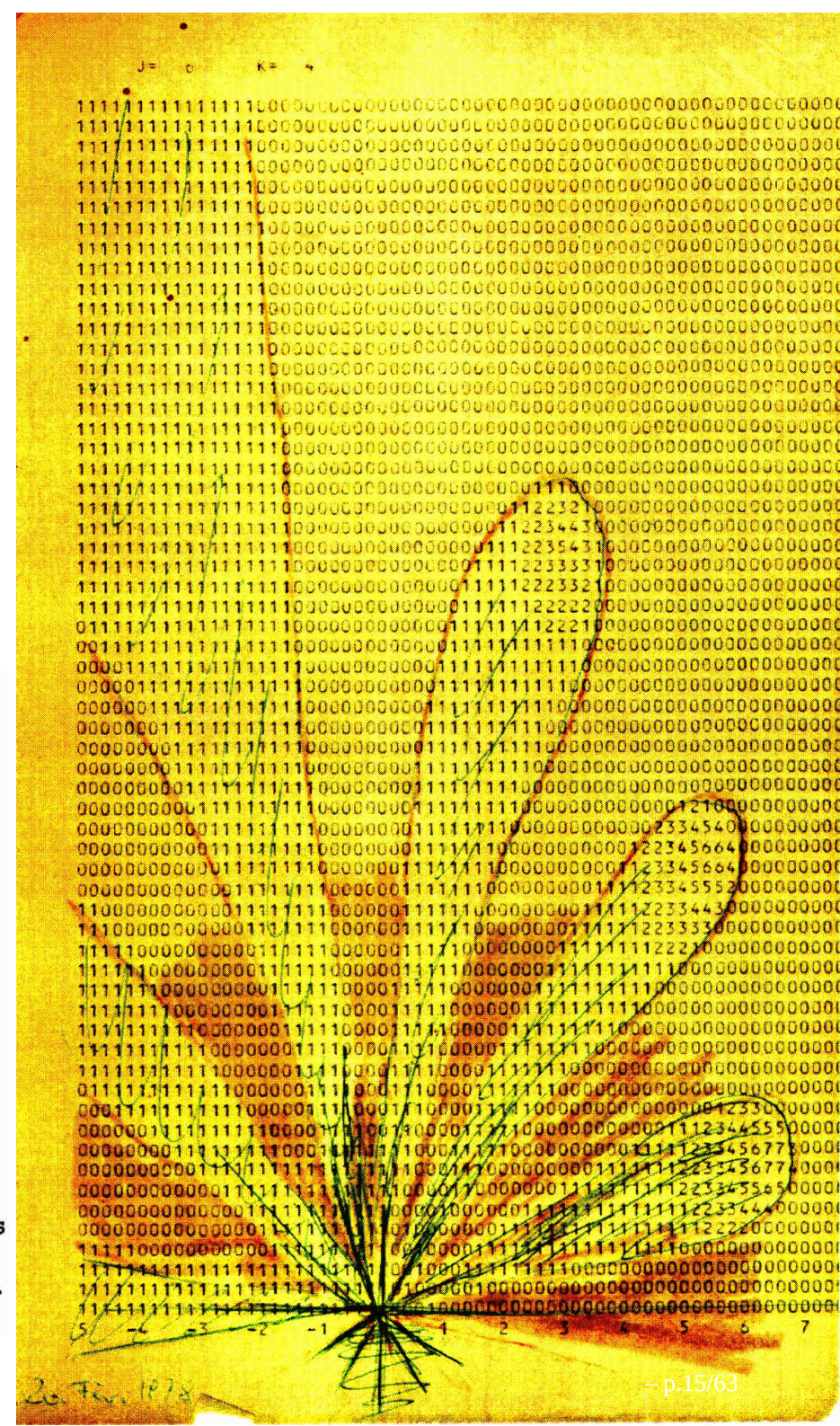
Stability theorems
and order bounds
for stiff differential equations

Prof. L. N. Trefethen
Dept. of Computer Science
Upson Hall, Cornell University
Ithaca, NY 14853-7501

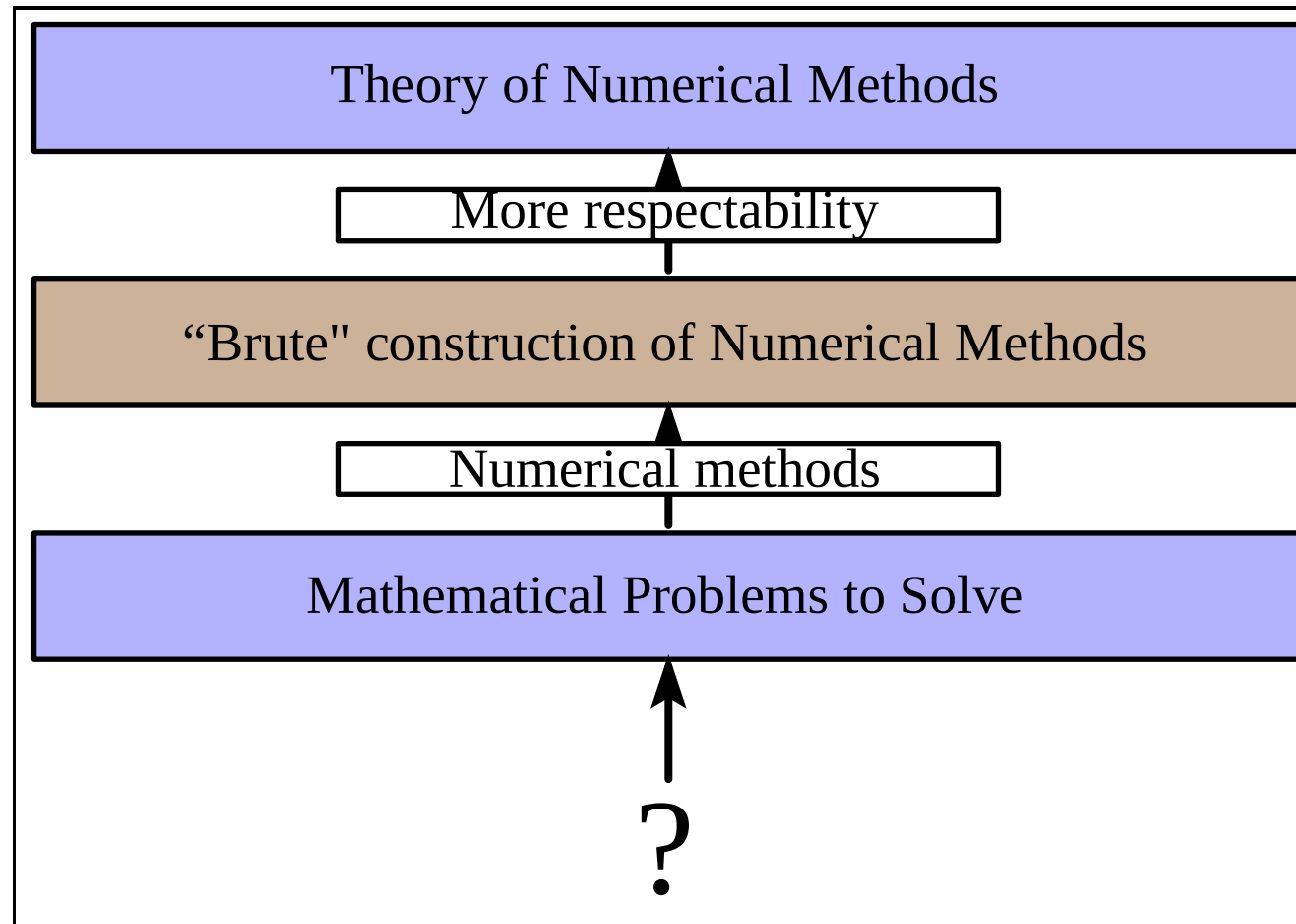
Phone: (607) 255-4222
Fax: " 255-4428
Email: lnt@cs.cornell.edu

"CLASSIC PAPERS IN NUMERICAL ANALYSIS"

1. Cooley & Tukey (1965)
 2. Courant, Friedrichs & Lewy (1928)
 3. Householder (1958)
 4. Curtiss & Hirschfelder (1952)
 5. de Boor (1972)
 6. Courant (1943)
 7. Golub & Kahan (1965)
 8. Brandt (1977)
 9. Hestenes & Stiefel (1952)
 10. Fletcher & Powell (1963)
 11. Wanner, Hairer & Norsett (1978)
 12. Karmarkar (1984)
 13. Greengard & Rokhlin (1987)
- the Fast Fourier Transform
finite difference methods for PDE
QR factorization of matrices
stiffness of ODEs; BD formulas
calculations with B-splines
finite element methods for PDE
the singular value decomposition
multigrid algorithms
the conjugate gradient iteration
optimization via quasi-Newton updates
order stars and applications to ODE
interior pt. methods for linear prog.
multipole methods for particles

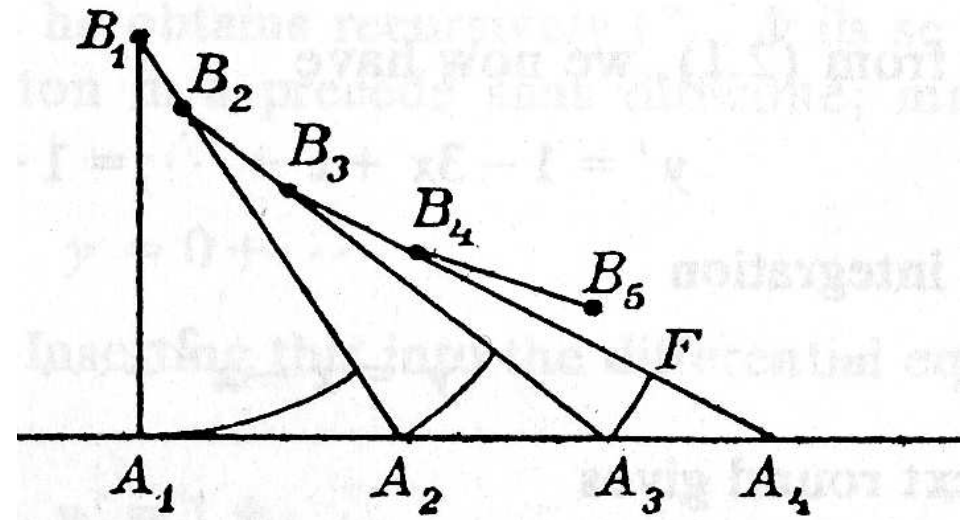


From where come the Mathematical Models ??



want to go **below** the picture...

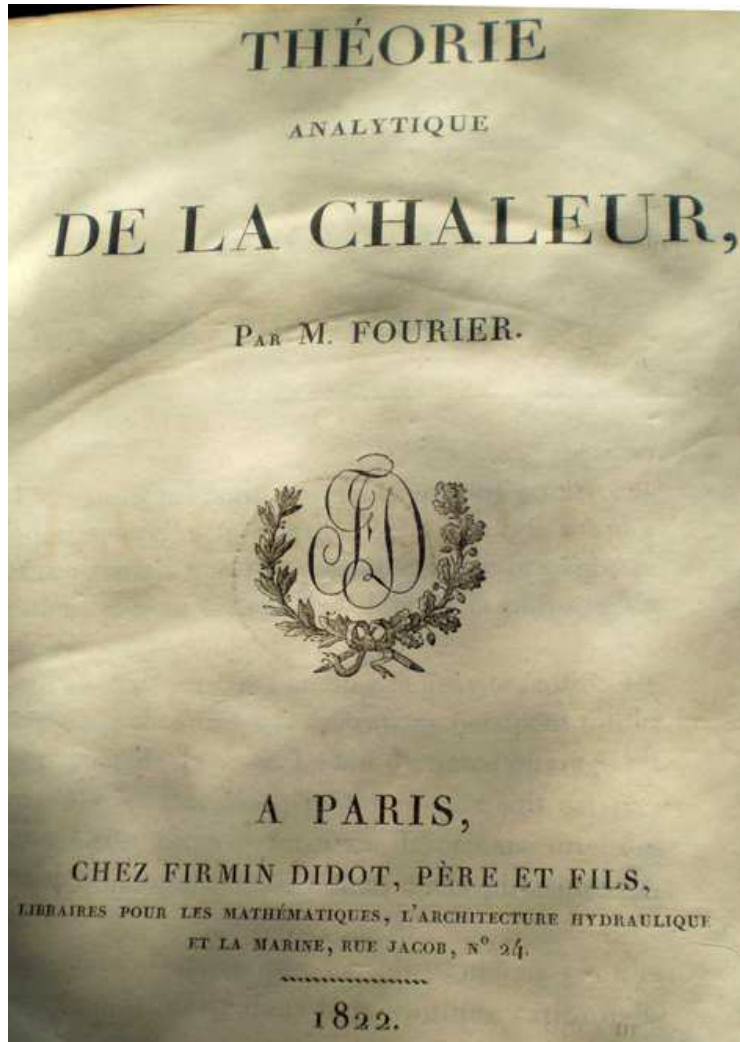
2. Inverse Numerical Analysis. Some examples ...



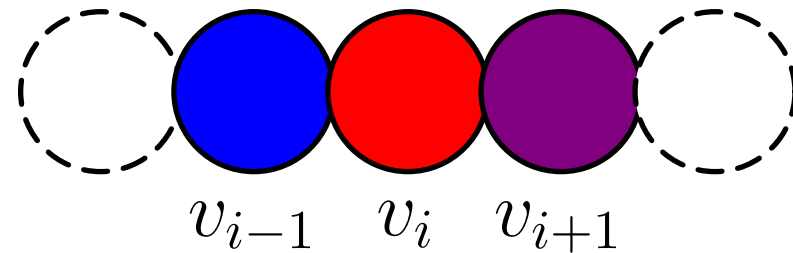
Drawing Kowalewski 1908

curve is solution of $\frac{dy}{dx} = -\frac{y}{\sqrt{a^2 - y^2}}$.

Fourier's Heat Equation (1807, 1822)



59.
En désignant par v et v' les températures des deux molécules égales m et n ; par p , leur distance extrêmement petite, et par dt , la durée infiniment petite de l'instant, la quantité de chaleur que m reçoit de n , pendant cet instant, sera exprimée par $(v' - v) \varphi(p) \cdot dt$.

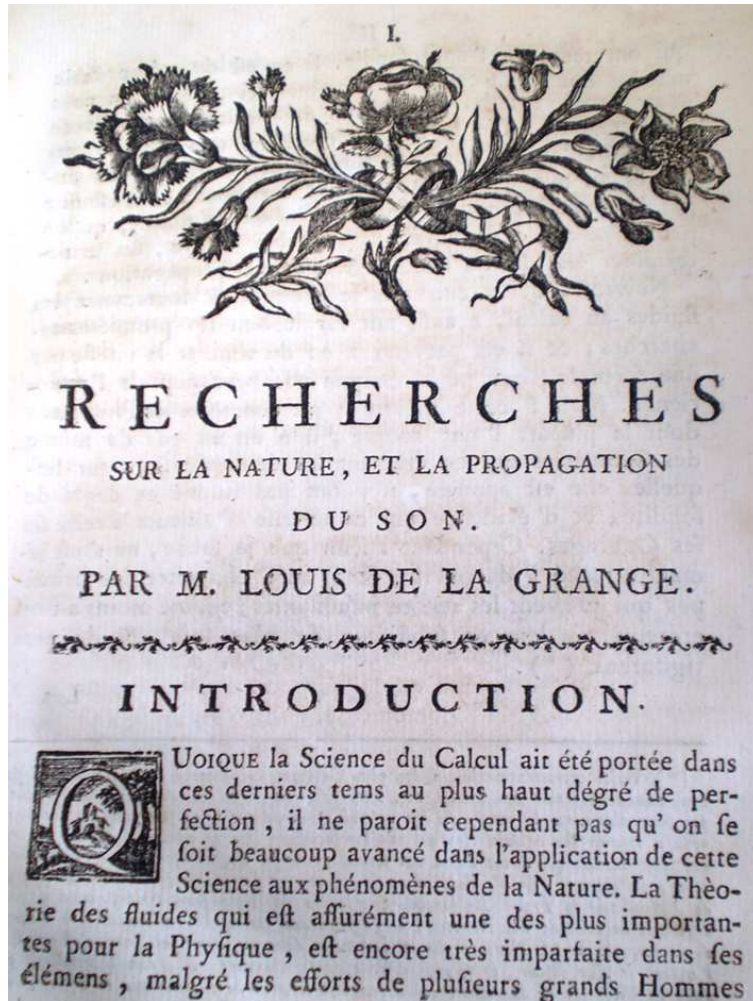


$$\frac{dv_i}{dt} = K \cdot ((v_{i+1} - v_i) - (v_i - v_{i-1}))$$

$$\frac{dv}{dt} = \frac{K}{CD} \frac{d^2v}{dx^2}$$

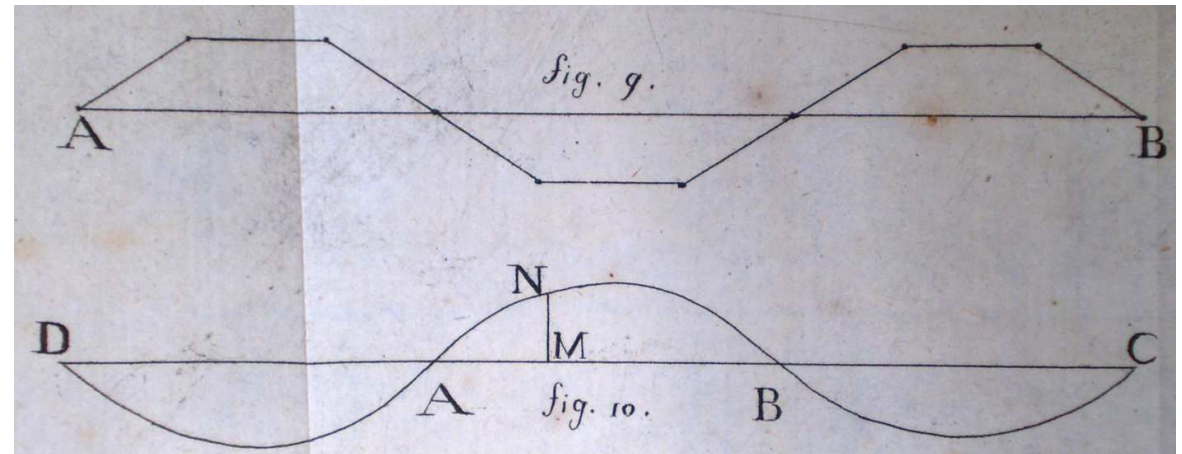
Heat equation from **inverse** method of lines.

Lagrange's theory of Sound (Miscell. Taurinensia 1, 1759)



$$\frac{d^2 y^m}{dt^2} = \frac{2 A h}{T^2} \times \frac{y^{m+1} - 2 y^m + y^{m-1}}{r^2}$$

$$\left(\frac{d^2 y}{dt^2} \right) = c \left(\frac{d^2 y}{dx^2} \right)$$

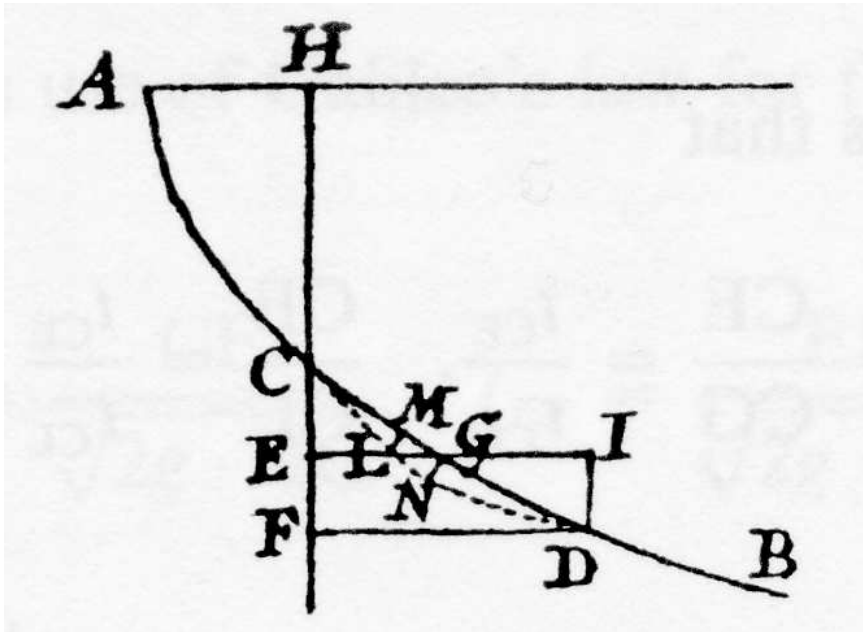


PDE for sound from **inverse method of lines**.

Variational Calculus.

Challenge of Joh. Bern. (1696)

$$\int \frac{\sqrt{dx^2 + dy^2}}{\sqrt{y}} = \text{min!}$$

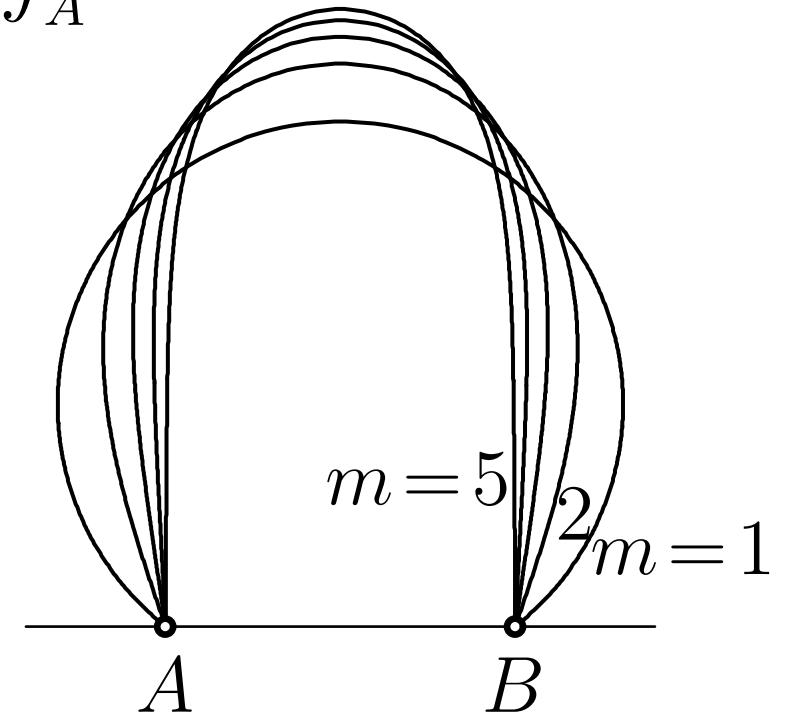


Jakob could solve.

Challenge of Jak. Bern. (1697)

$$\int_A^B y^m dx = \max!$$

$$\int_A^B ds = L \quad (\text{given})$$



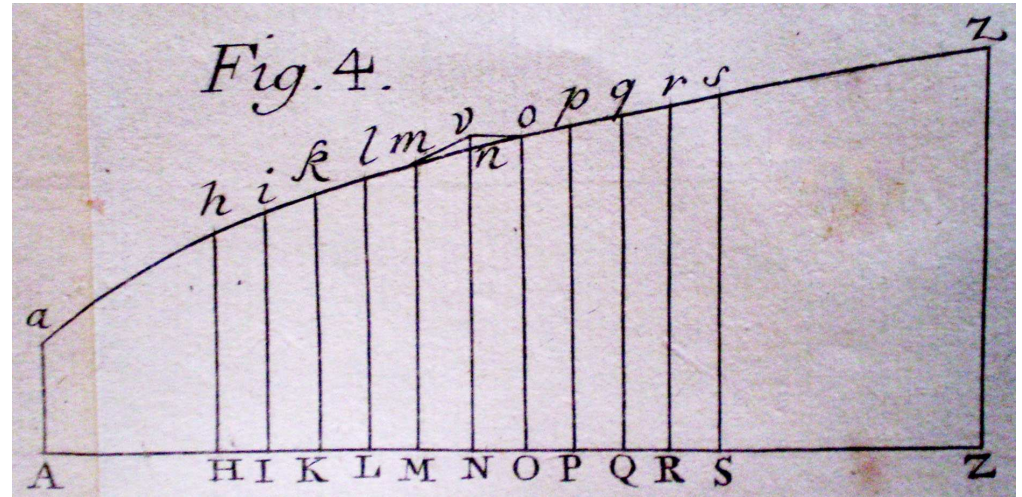
Joh. could **not** solve.

Euler (E65, 1744):

$$J = \int_a^b Z dx = \min! \text{ vel max!} \quad \text{where } Z = f(x, y, p), \quad p = \frac{dy}{dx}.$$

Euler's Solution.

1. Approx. curve by polygon
(today: “FE-Method”)



2. Approx. Integral
by -sum
 (“Riemann”)

$$Z dx + Z' dx + Z'' dx + Z''' dx + \&c.$$

and diff. w.r. to ν ;

3. Set derivative

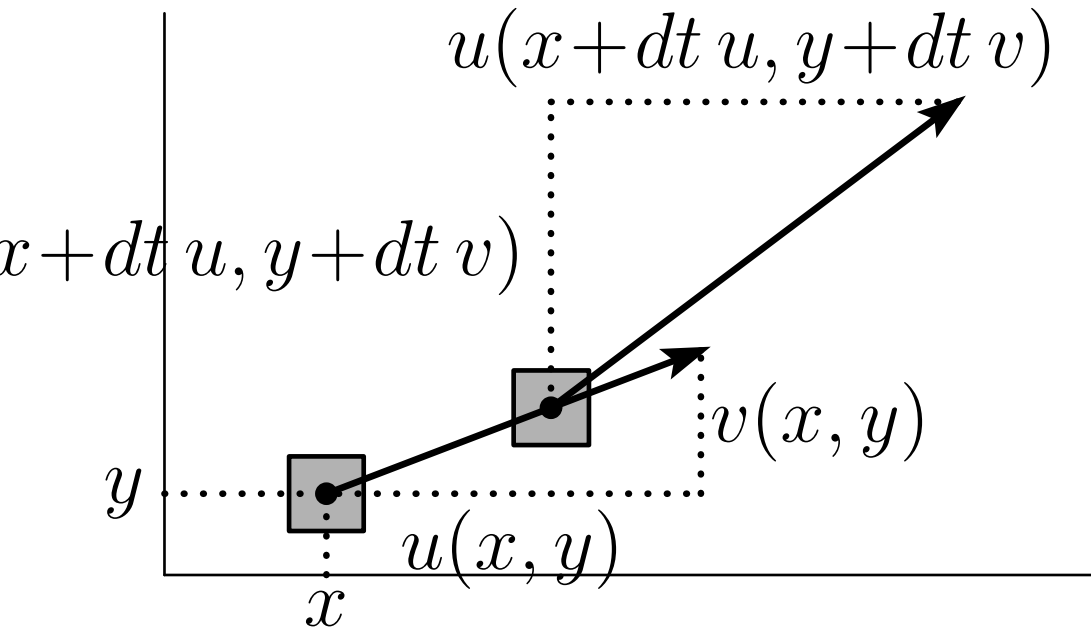
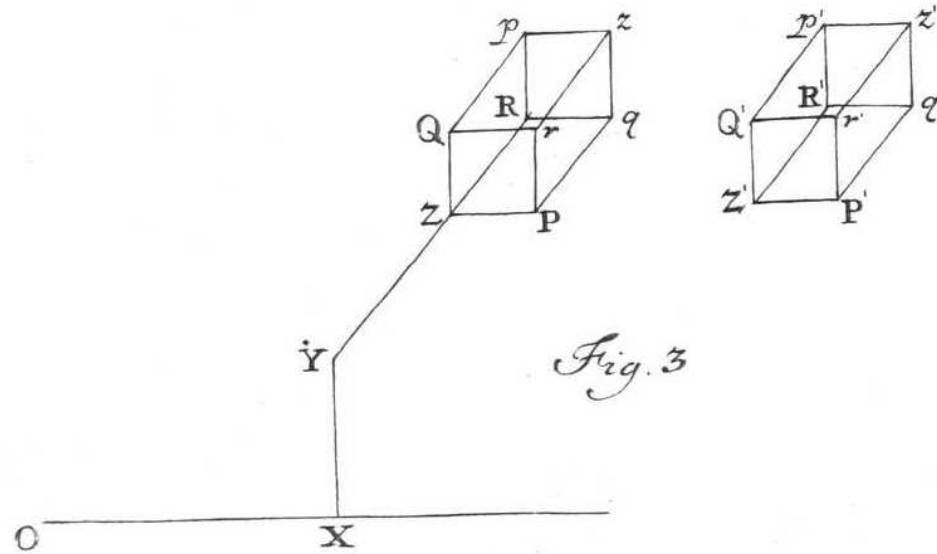
$$(P + N' dx - P') \text{ to zero;}$$

4. **inverse Euler method** $\Rightarrow$

$$N - \frac{dP}{dx} = 0$$

$$\left(N = \frac{\partial f}{\partial y}, \right. \\ \left. P = \frac{\partial f}{\partial p} \right).$$

Hydrodynamics (Euler E226, E227, 1753)



$$\begin{pmatrix} du \\ dv \end{pmatrix} = \begin{pmatrix} u(x + u dt, y + v dt) - u(x, y) \\ v(x + u dt, y + v dt) - v(x, y) \end{pmatrix} \\ = \begin{pmatrix} u \cdot \frac{\partial u}{\partial x} + v \cdot \frac{\partial u}{\partial y} \\ u \cdot \frac{\partial v}{\partial x} + v \cdot \frac{\partial v}{\partial y} \end{pmatrix} dt$$

“Nous n’avons donc qu’à éгалer
ces forces accélératrices
avec les accélérations actuelles.”
finite diff. $\Rightarrow$ Euler’s eq. for FD.

Theory of Numerical Methods

More respectability

“Brute” construction of Numerical Methods

Numerical methods

Mathematical Problems to Solve

INVERSE Numerical methods

Basic Principles, Physical Intuition, Experiments

Although this may seem a paradox, all exact science is dominated by the idea of approximation.

(Bertrand Russell; found by Jan Lacki)

Although this may seem a paradox, all exact science is dominated by the idea of approximation.

(Bertrand Russell; found by Jan Lacki)

3. Mechanics and the Law of Gravitation.

(Gravity ...) was one of the first great laws to be discovered and it has an interesting history. You may say, ‘Yes, but then it is old hat, I would like to hear something about a more modern science’. More **recent** perhaps, but **not more modern**. (...) I do not feel at all bad about telling you about the Law of Gravitation, because in describing its history and methods, the character of its discovery, its quality, I am being completely modern.

(R. Feynman 1965)

“Astronomy is older than physics. In fact, it got physics started by showing the beautiful simplicity of the motion of the stars and planets, the understanding of which was the *beginning* of physics.”

(R. Feynman 1963)

Babylonian Priests $\Rightarrow$ Greek Astronomers (Ptolemy)
 $\Rightarrow$ Arabian Astronomers $\Rightarrow$ Regiomontanus
 $\Rightarrow$ Copernicus $\Rightarrow$ Tycho Brahe $\Rightarrow$ Kepler
 $\Rightarrow$ Descartes $\Rightarrow$ Newton $\Rightarrow$ Euler $\Rightarrow$. . .

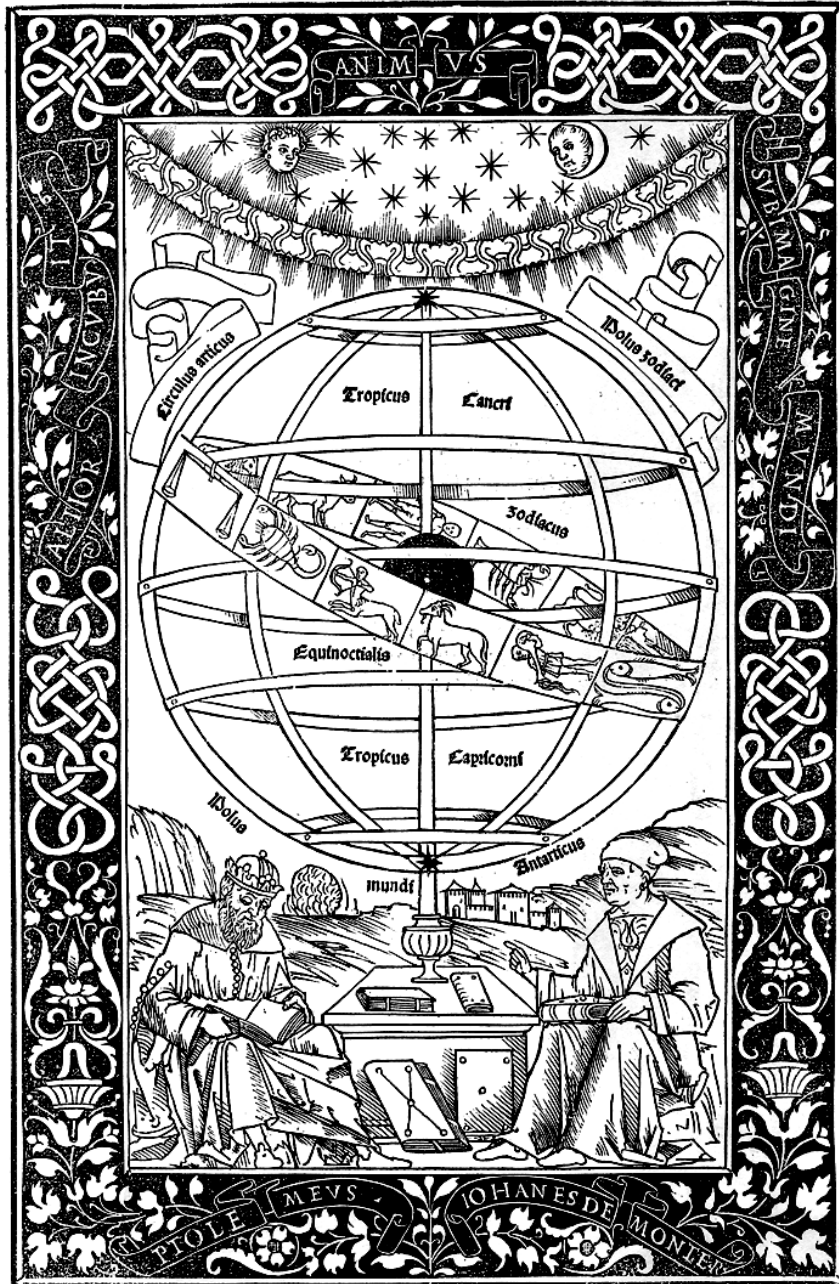
“Astronomy is older than physics. In fact, it got physics started by showing the beautiful simplicity of the motion of the stars and planets, the understanding of which was the *beginning* of physics.”

(R. Feynman 1963)

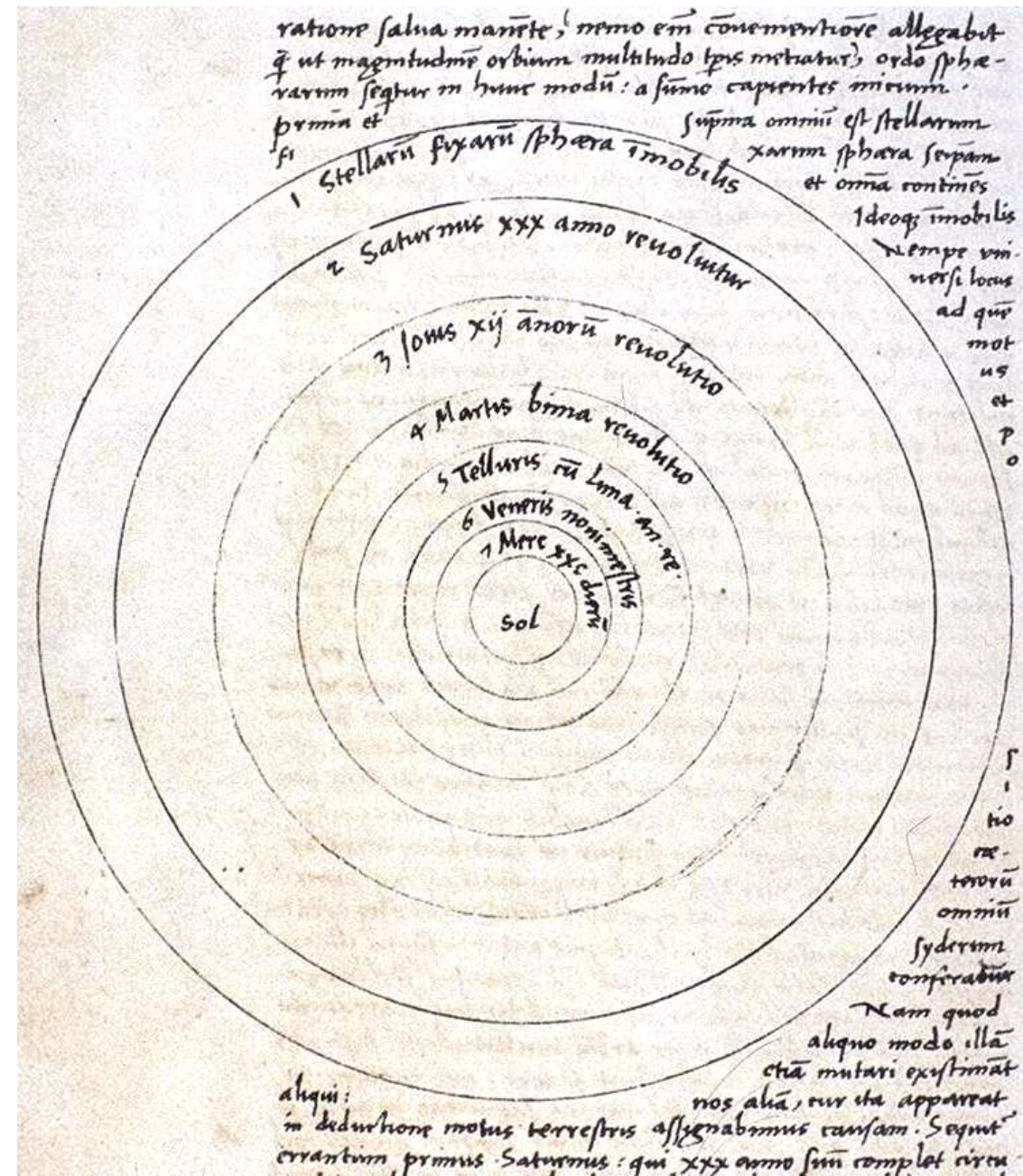
Babylonian Priests $\Rightarrow$ Greek Astronomers (Ptolemy)
 $\Rightarrow$ Arabian Astronomers $\Rightarrow$ Regiomontanus
 $\Rightarrow$ Copernicus $\Rightarrow$ Tycho Brahe $\Rightarrow$ Kepler **1609**
 $\Rightarrow$ Descartes $\Rightarrow$ Newton $\Rightarrow$ Euler $\Rightarrow$. . .

400 years of modern science

The Birth of Science

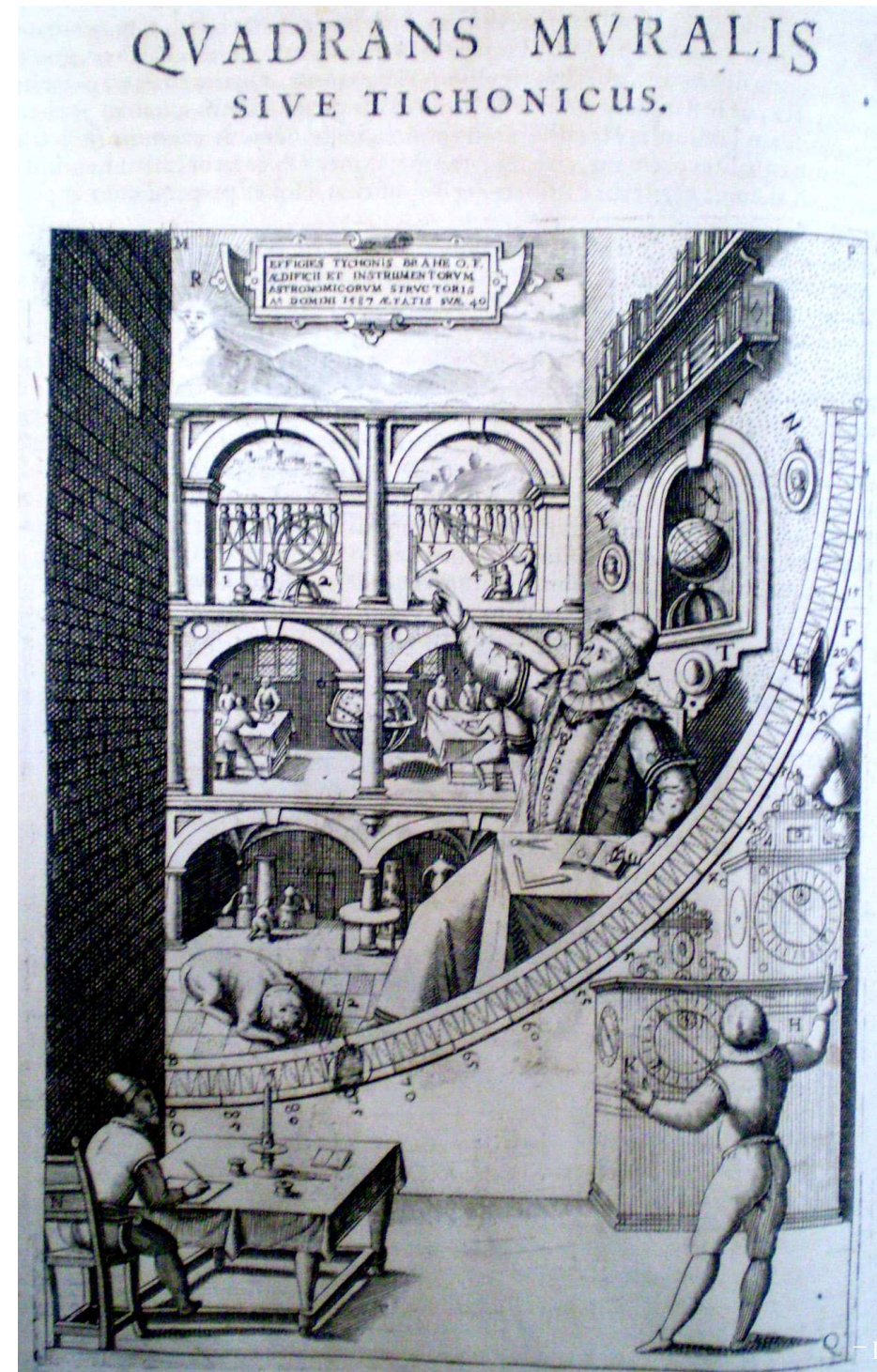


(Ptolemy 150 A.D., publ. 1496)

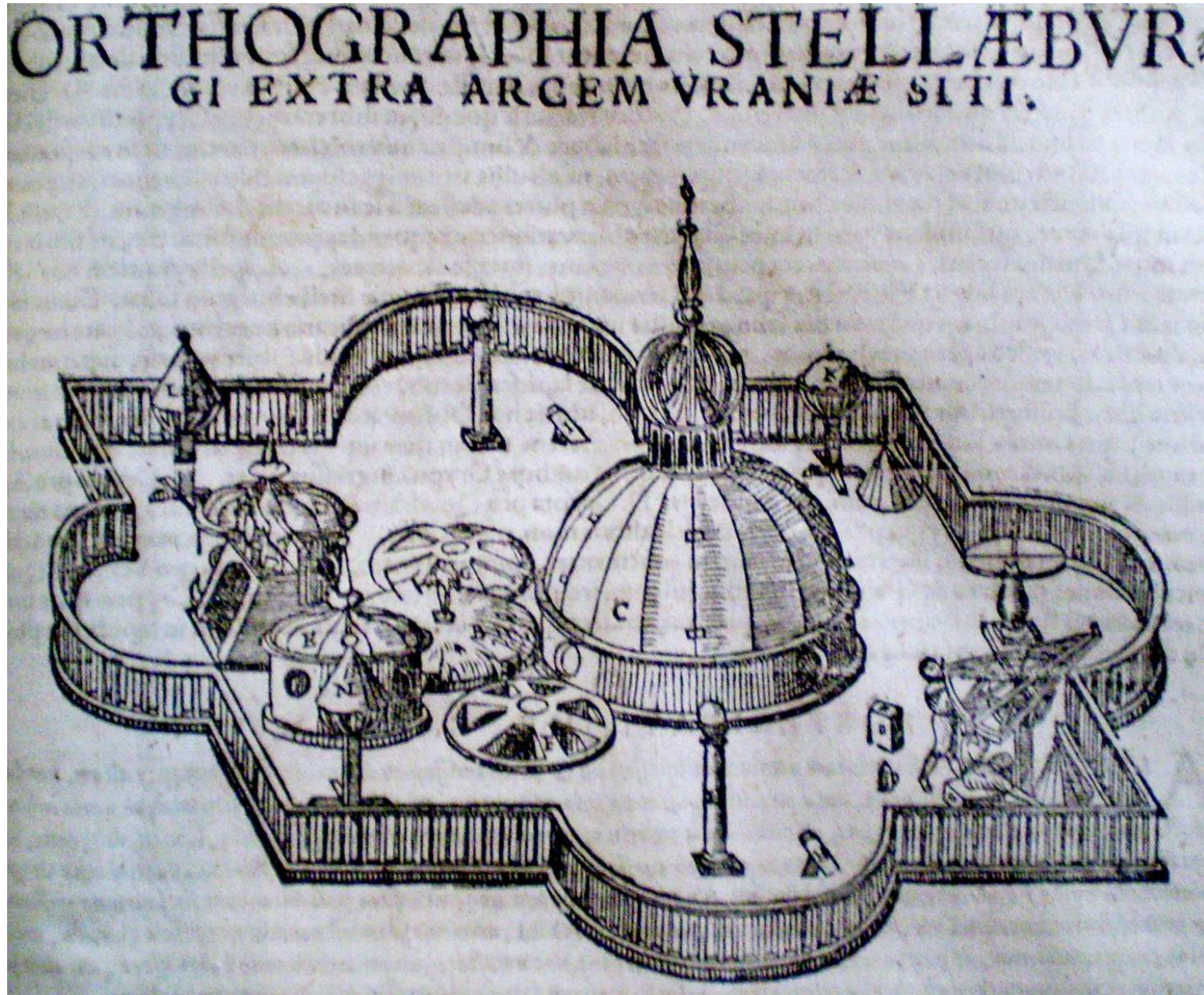


(Copernicus, publ. 1543)

Tycho Brahe (1546 – 1601):



Tycho Brahe (1546 – 1601):

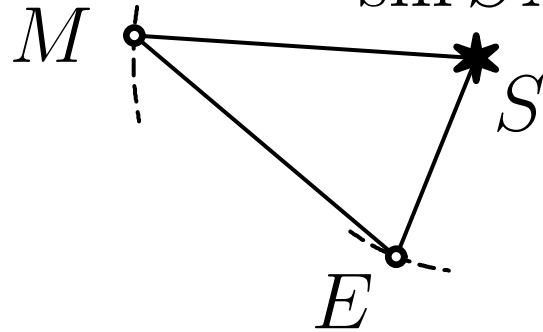


measured thousands of angles with unequalled precision;

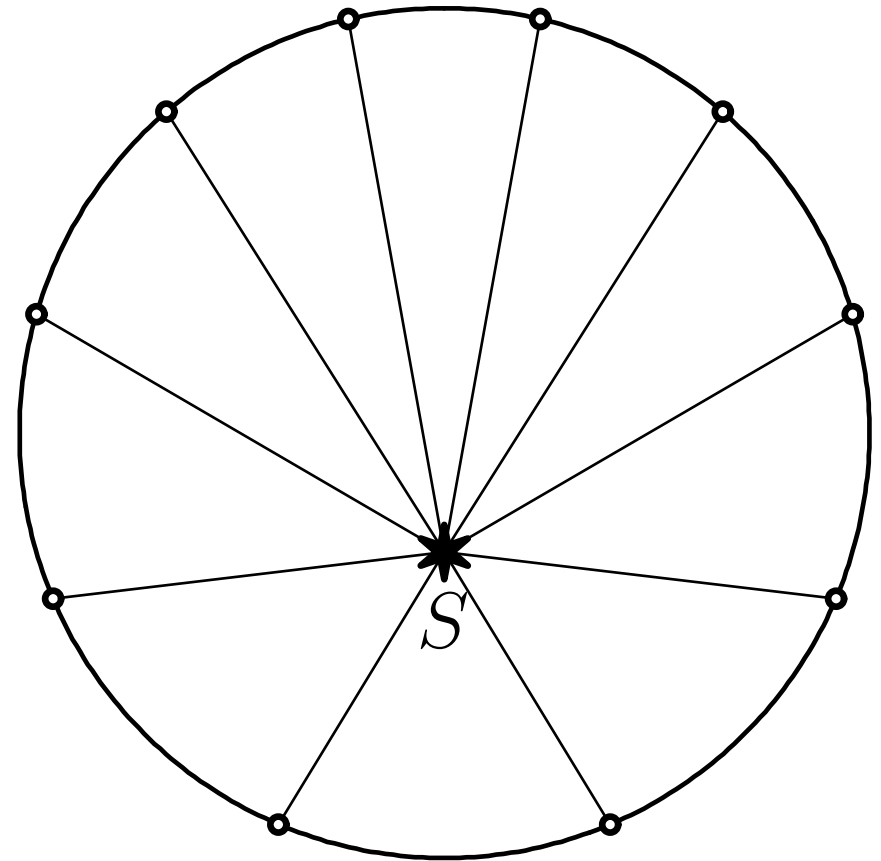
Tycho Brahe (1546 – 1601); back to Ptolemy's system.

computed thousands of distances

$$SM = SE \cdot \frac{\sin SEM}{\sin SME} ;$$



⇒ orbits are circles !!

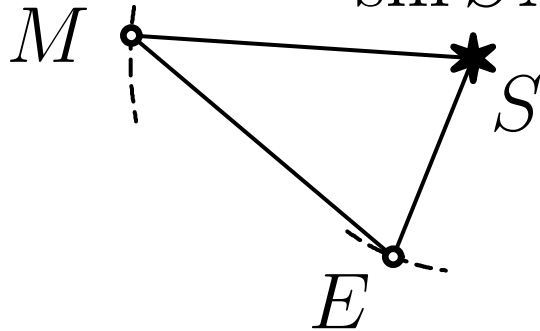


S: Sun.

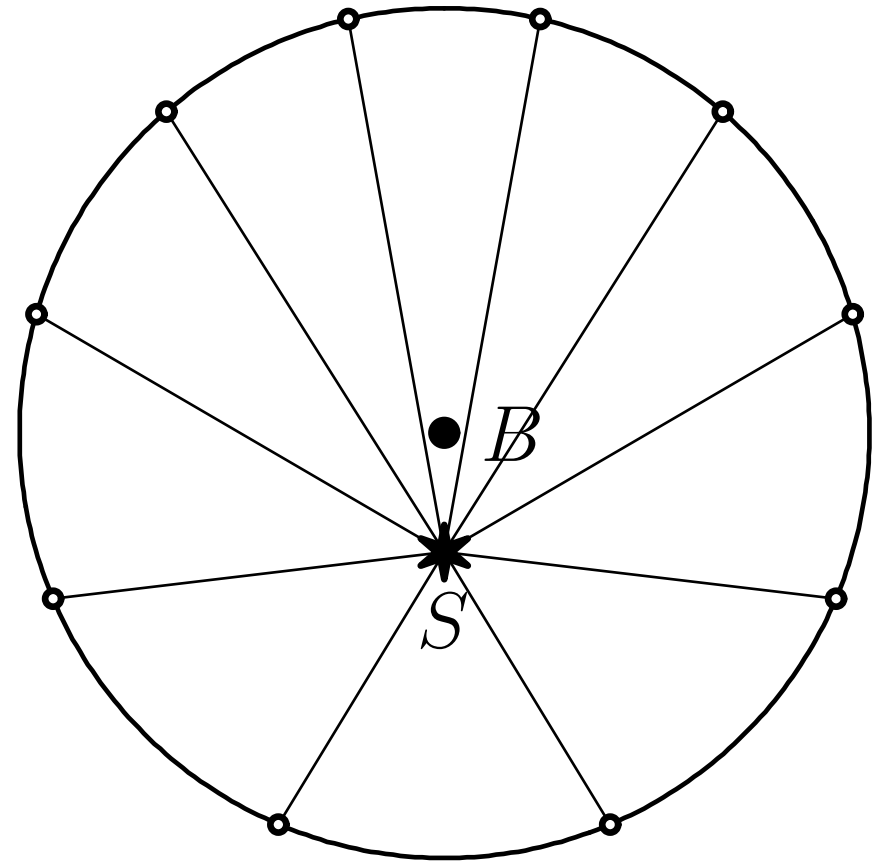
Tycho Brahe (1546 – 1601); back to Ptolemy's system.

computed thousands of distances

$$SM = SE \cdot \frac{\sin SEM}{\sin SME};$$



⇒ orbits are **excentric** circles !!
(Inaequalitatis primae)

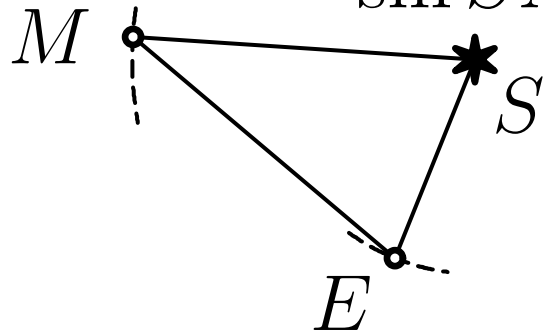


S : Sun,
 B : "Mean" Sun.

Tycho Brahe (1546 – 1601); back to Ptolemy's system.

computed thousands of distances

$$SM = SE \cdot \frac{\sin SEM}{\sin SME} ;$$

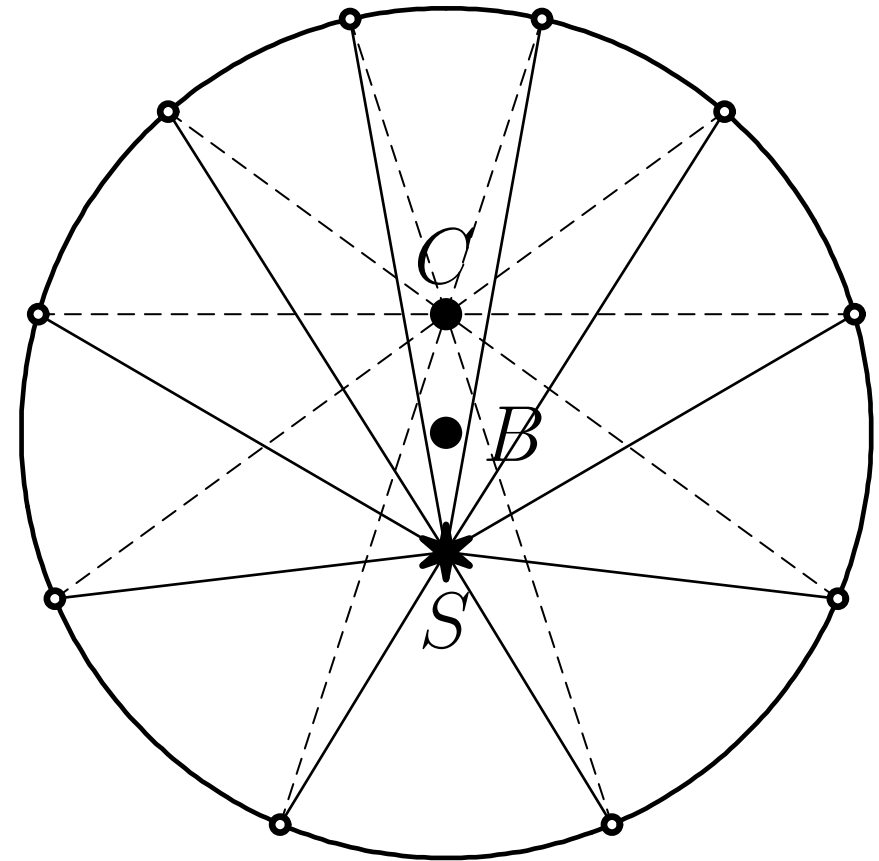


⇒ orbits are **excentric circles !!**

(Inaequalitatis primae)

“**punctum aequans**” governs speed

(Inaequalitatis secundae)



S: Sun,

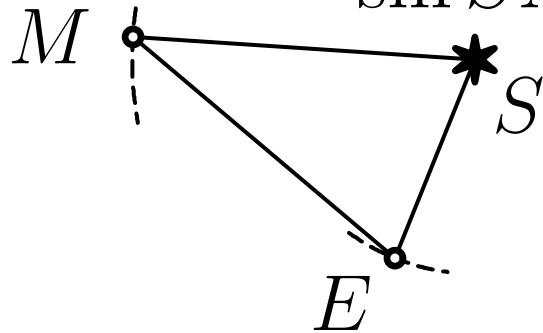
B: “Mean” Sun,

C: punctum aequans.

Tycho Brahe (1546 – 1601); back to Ptolemy's system.

computed thousands of distances

$$SM = SE \cdot \frac{\sin SEM}{\sin SME} ;$$

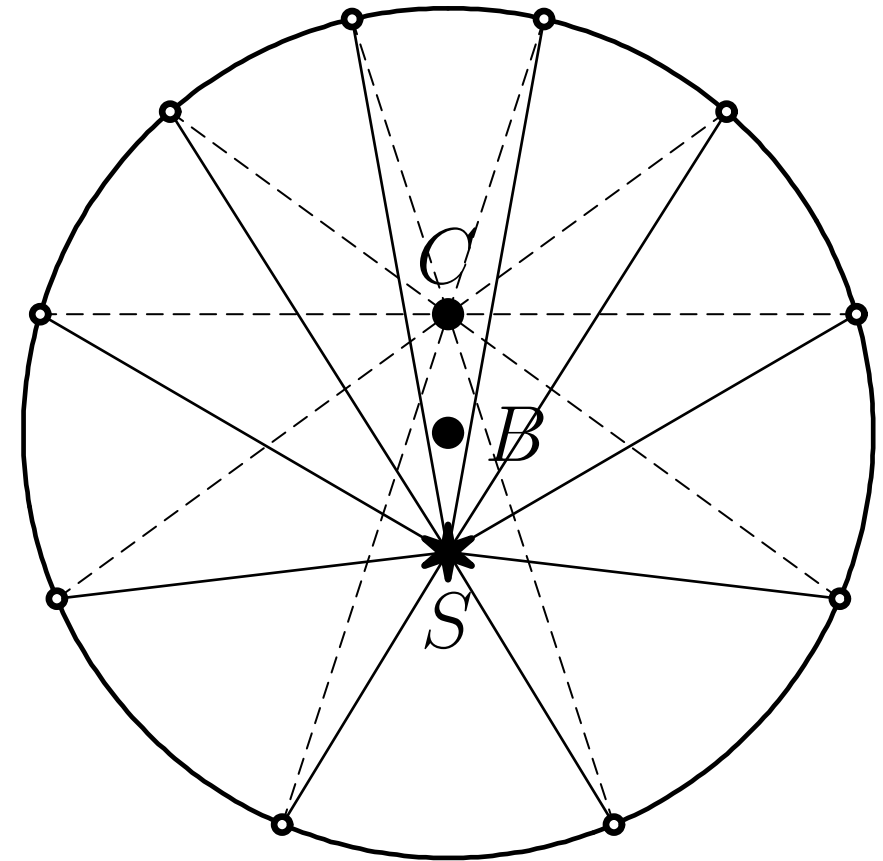


⇒ orbits are **excentric circles** !!

(Inaequalitatis primae)

“**punctum aequans**” governs speed

(Inaequalitatis secundae)



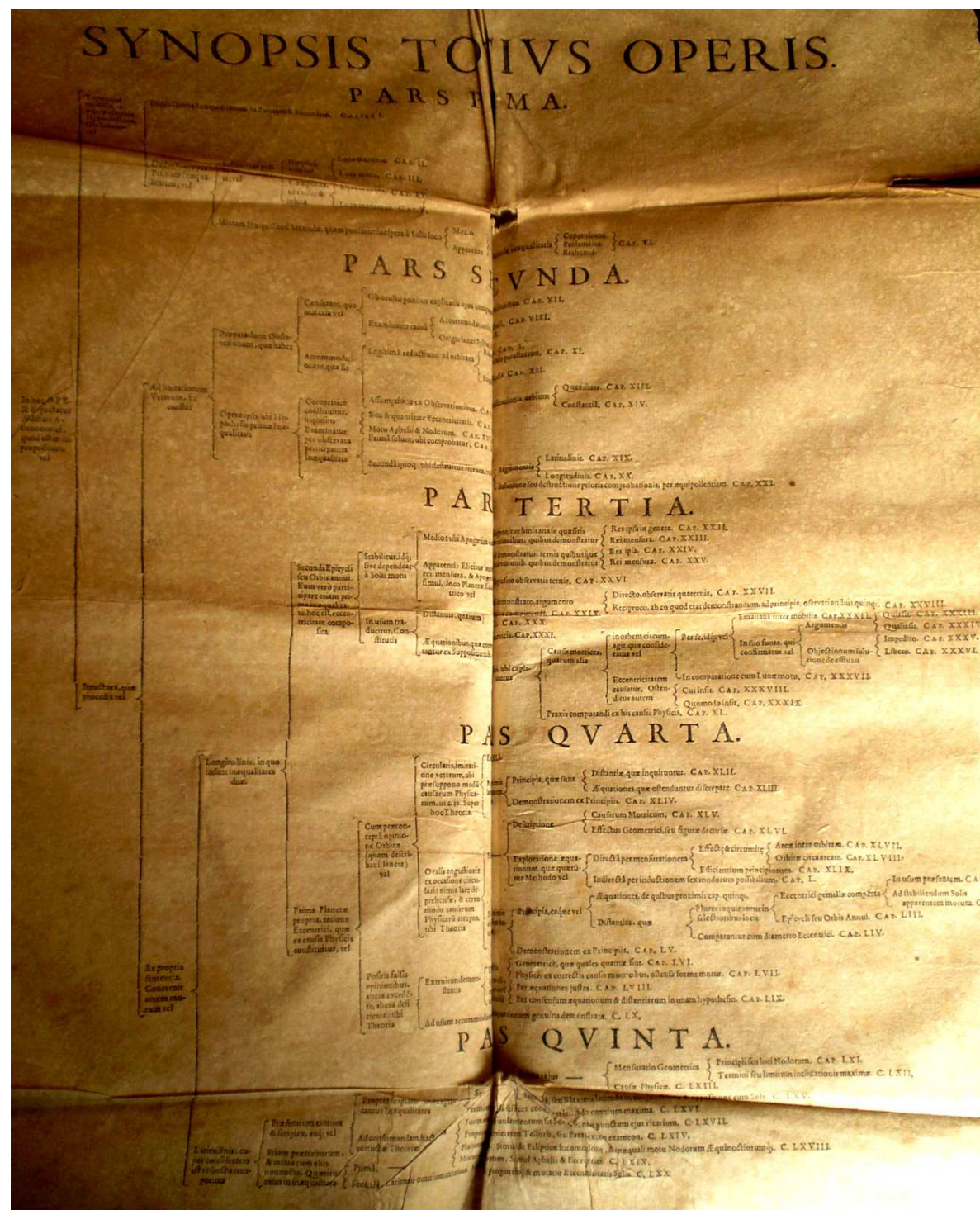
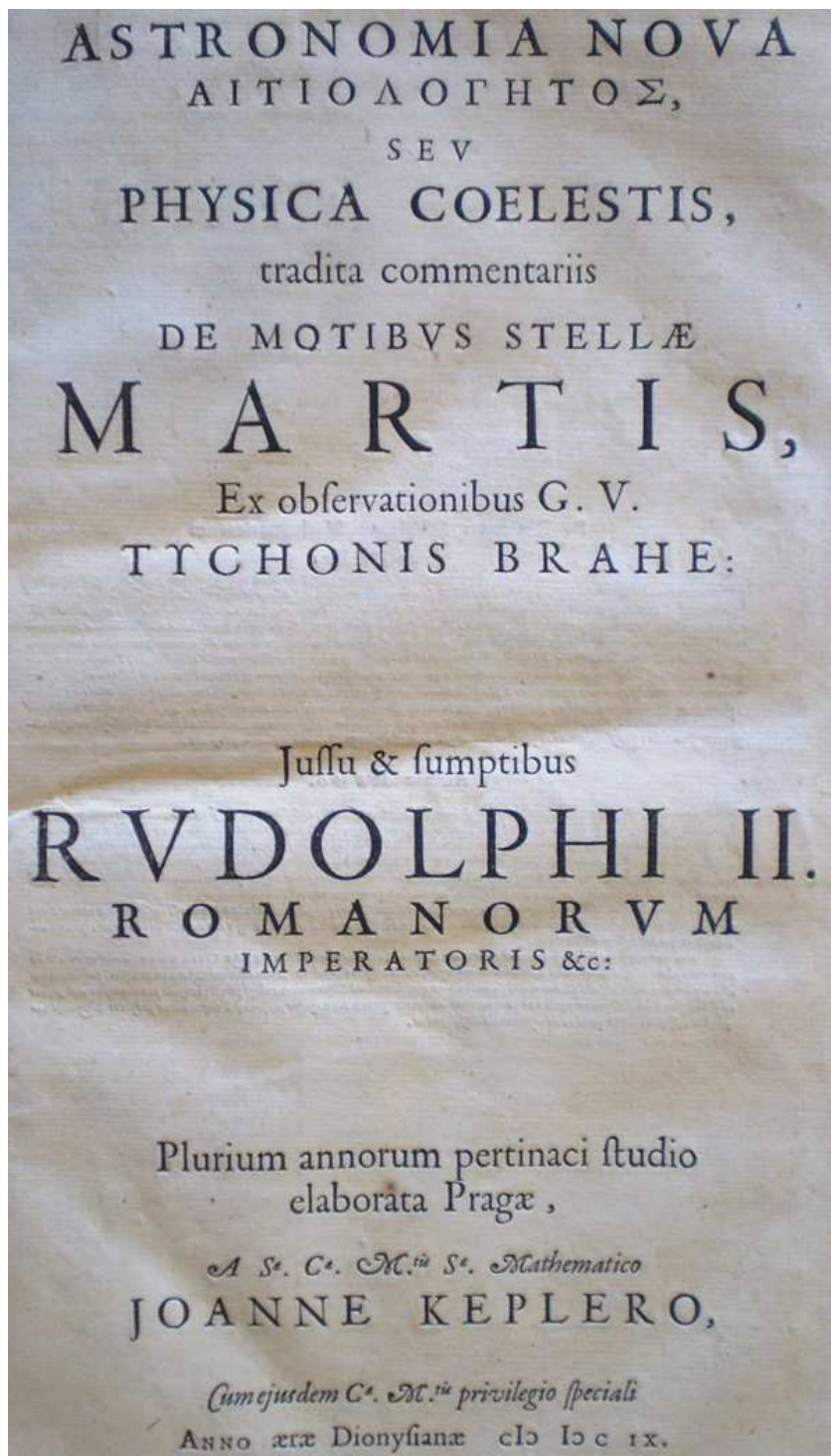
S : Sun,

B : “Mean” Sun,

C : punctum aequans.

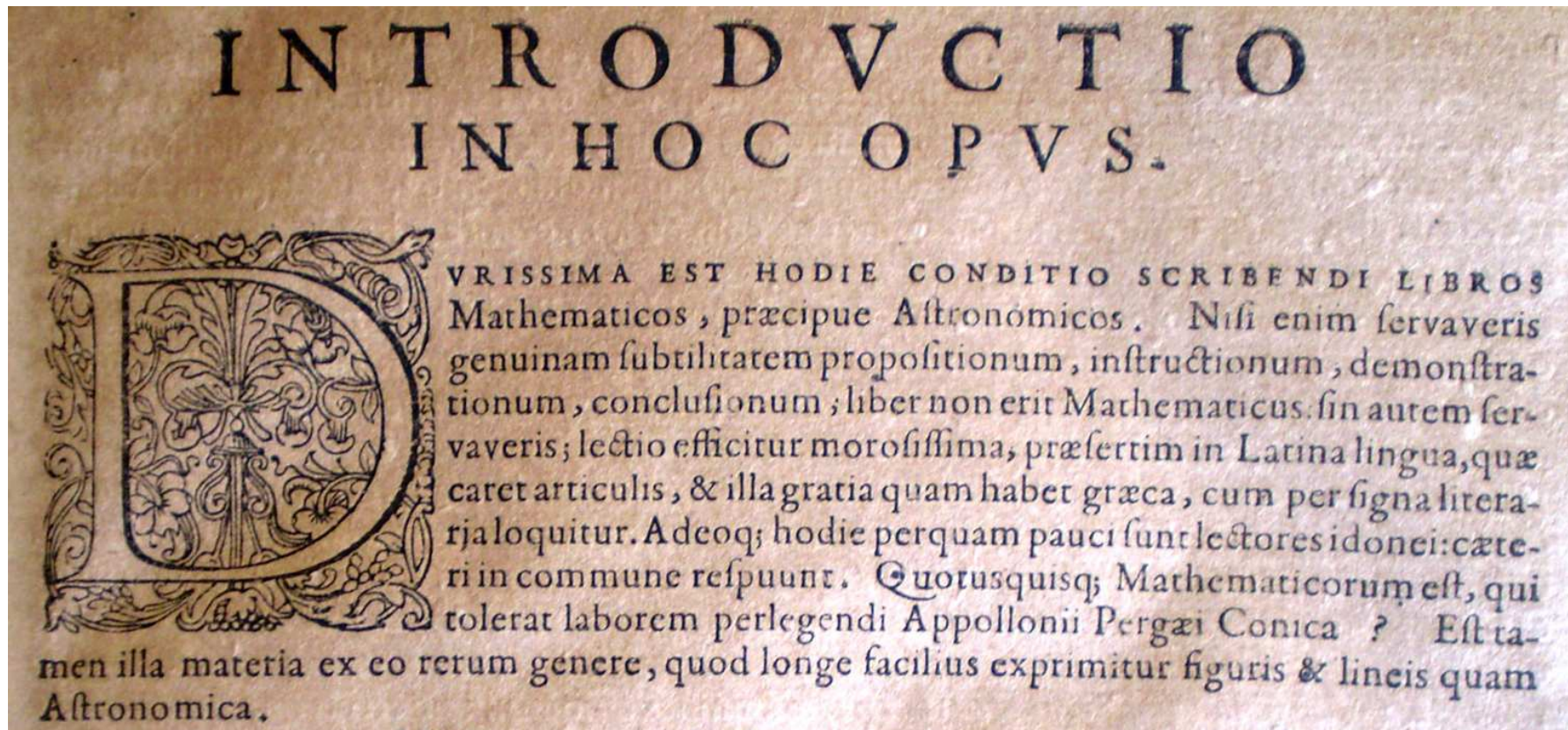
Worked fine for all planets **except Mars** !!

Johannes Kepler (1609): Great Triumph:



The book starts with

Very hard is today the condition for writing mathematical books, especially astronomical ones. If you don't preserve all the propositions, arrangements, demonstrations, conclusions, the book would not be mathematical; on the other side, if you preserve them, the book is very boring to read ...

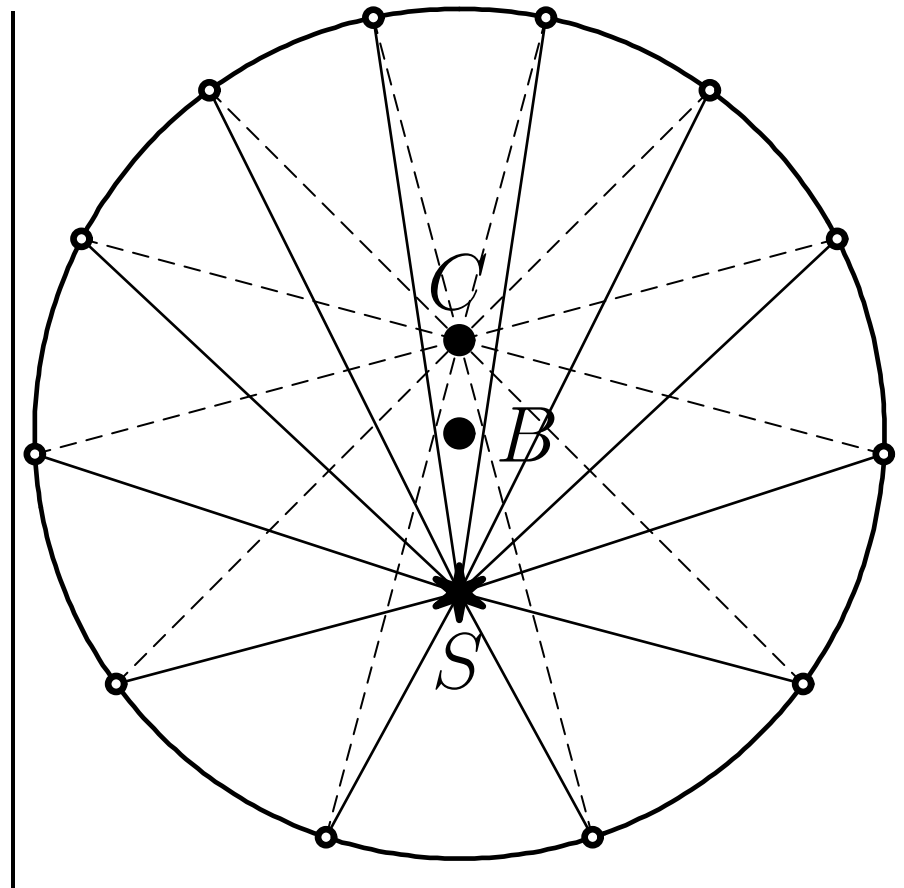


Kepler's Pars Secunda : “Ad imitationem veterum”

(the “Ancients” are Ptolemy, Copernicus and Tycho Brahe, 25 years older than he).

Let the “punctum aequans” C
have an arbitrary position;
determine S , B and C
after very “disgusting” calculations
from 4 observations
(solve numer. 4-dim. nonl. system)

⇒ Hypothesis vicaria !!



If you find these calculations disgusting (pertaesum), then have pity for me (jure mei te miserat), I did them at least 70 times losing a lot of time (ad minimum septuagies ivi cum plurima temporis jactura)...

Pars Tertia : “Ex propria sententia” (his own opinion)

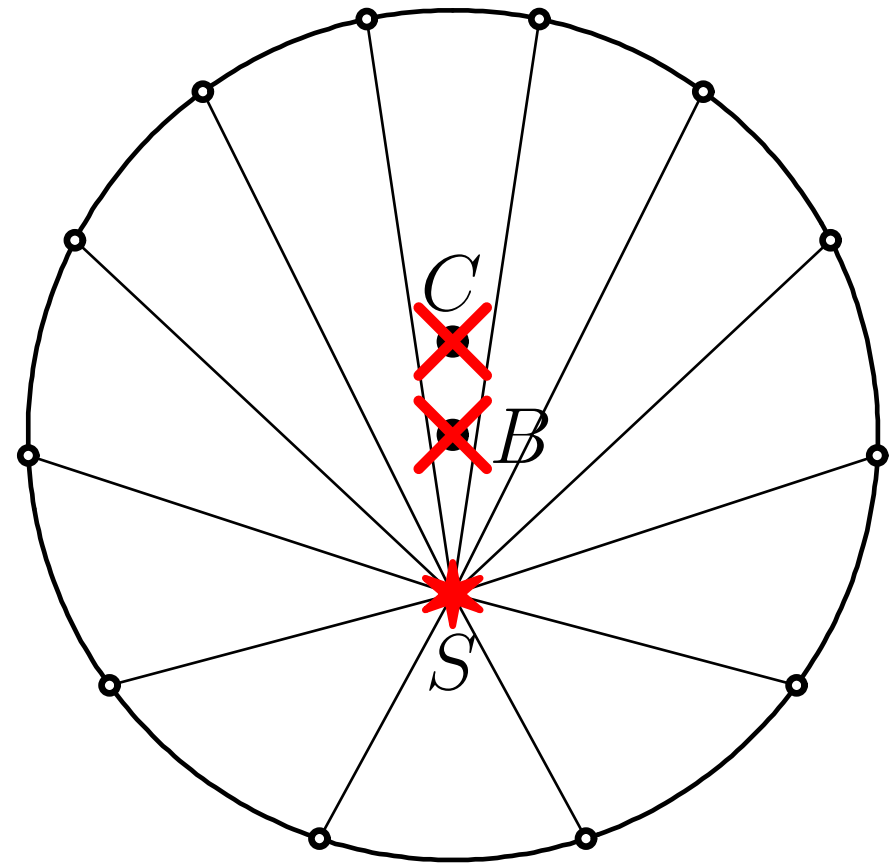
Voilà les fondements de la physique moderne, céleste et terrestre.

(Delambre 1821; see M. Caspar, *J. Kepler, Werke* 3, p. 256)

Kepler, as convinced Copernician,
puts **Sun** in the center;
get rid of *B* and *C*,
which have no physical meaning:

AITIOΛΟΓΗΤΟΣ
PHYSICA COELESTIS,

But how fast move the Planets ??



Pars Tertia : “Ex propria sententia” (his own opinion)

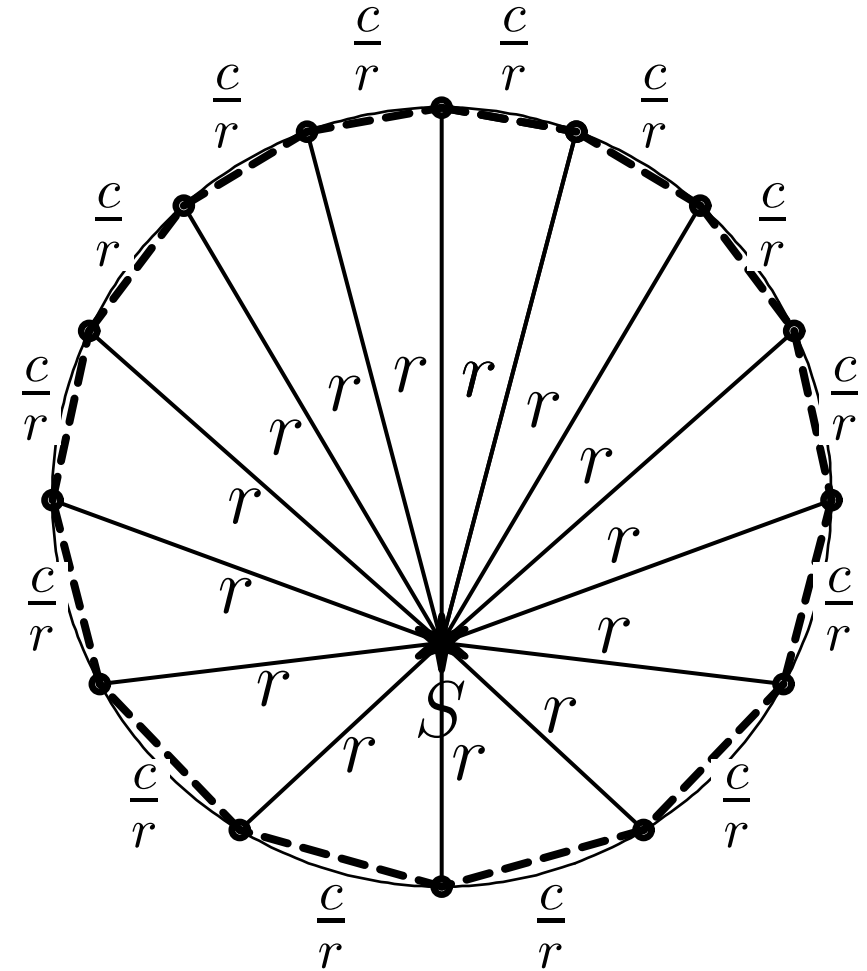
Voilà les fondements de la physique moderne, céleste et terrestre.

(Delambre 1821; see M. Caspar, *J. Kepler, Werke* 3, p. 256)

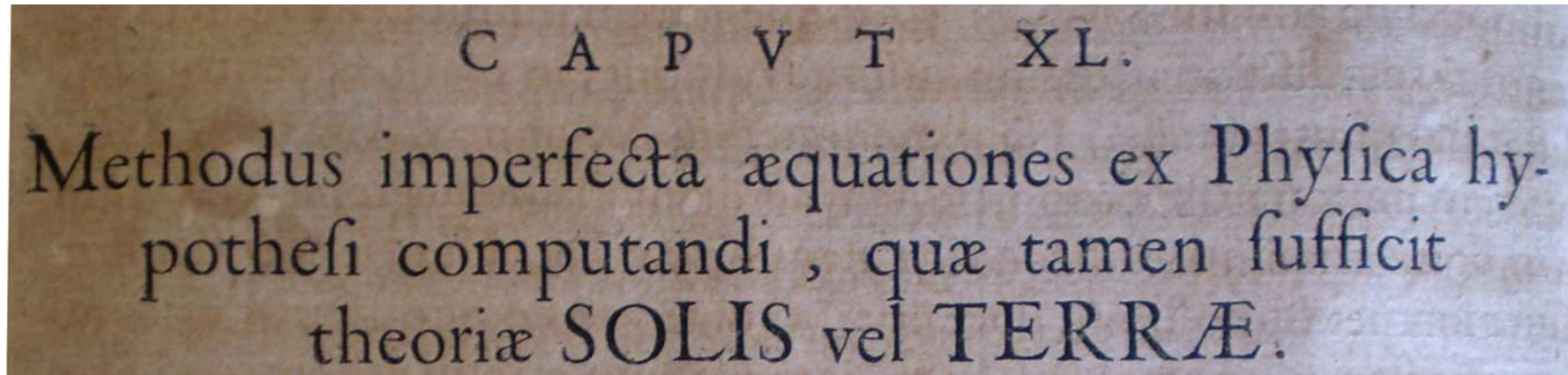
Long discussions,
(Chap. 32–39)
attractive forces, magnetism,
the planets have a “Soul” ;
the planets “wish” to move;
the planets “look” at the Sun and
see diameter inv. prop. to r

⇒ Speed inversely prop. to r !!

(New Inaequalitatis secundae).



Chap. 40: End of Pars Tertia : Simplified model:



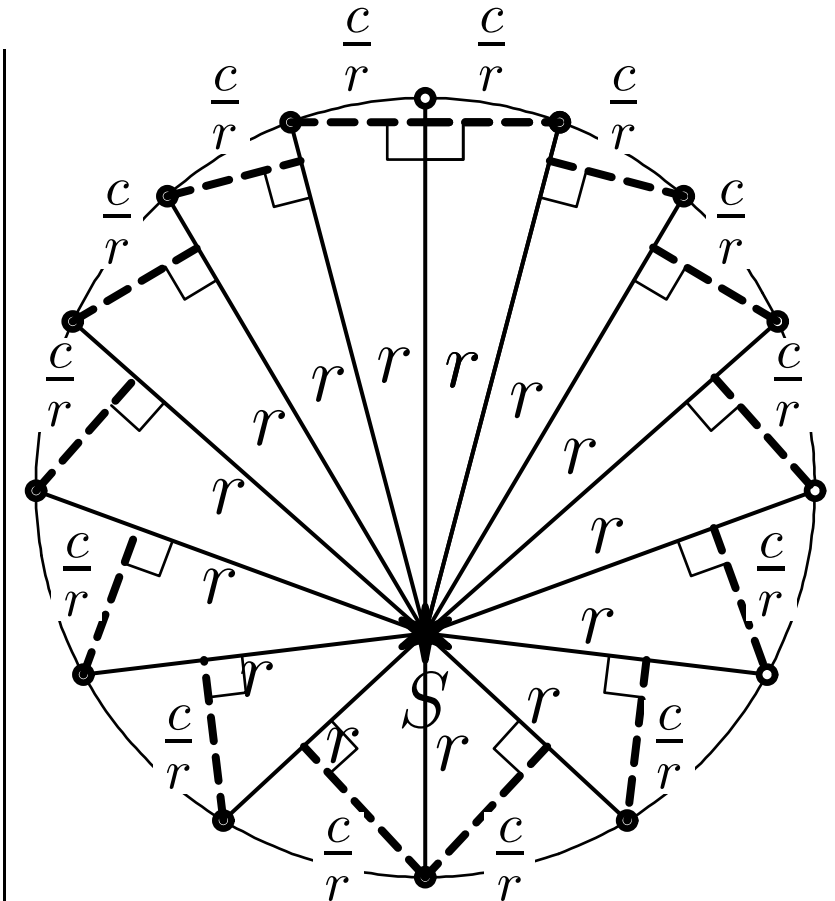
⇒ Replace hypotenuse by leg

distantias omnes inesse. Nam memineram, sic olim & ARCHIMEDEM, cum circumferentiæ proportionem ad diametrum quæreretur, circulum in infinita triangula dissecuisse. nam hæc vis occulta est ejus demon-

⇒ all triangles have same area !!
(Correct Inaequalitatis secundae)

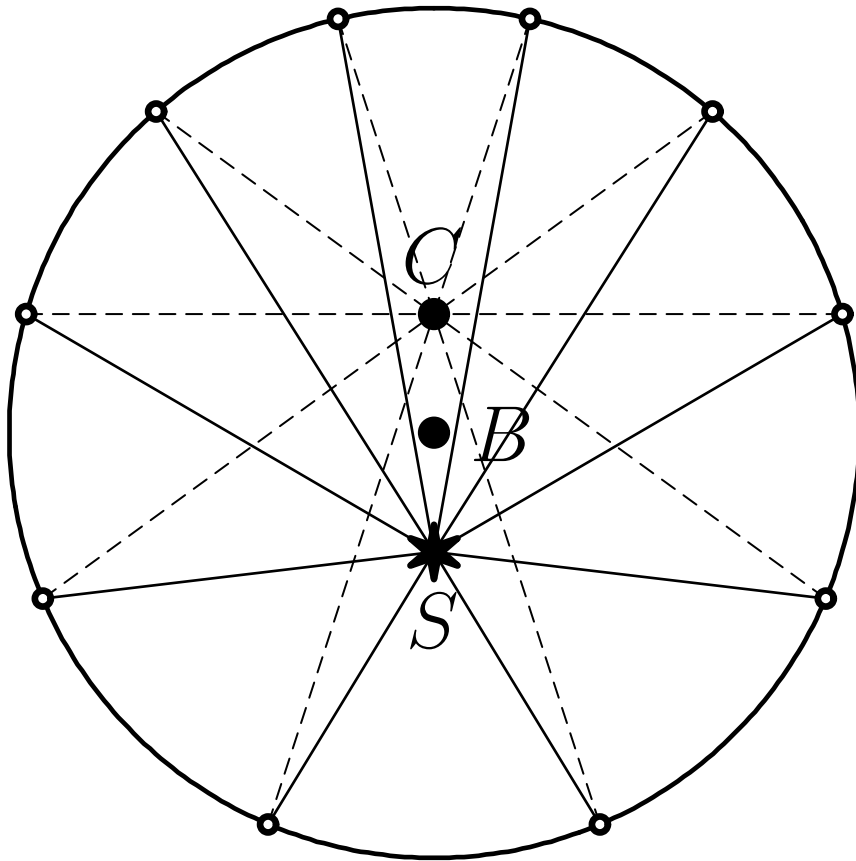
What Kepler thought was right
— is wrong;

What Kepler thought was wrong
— is right !!

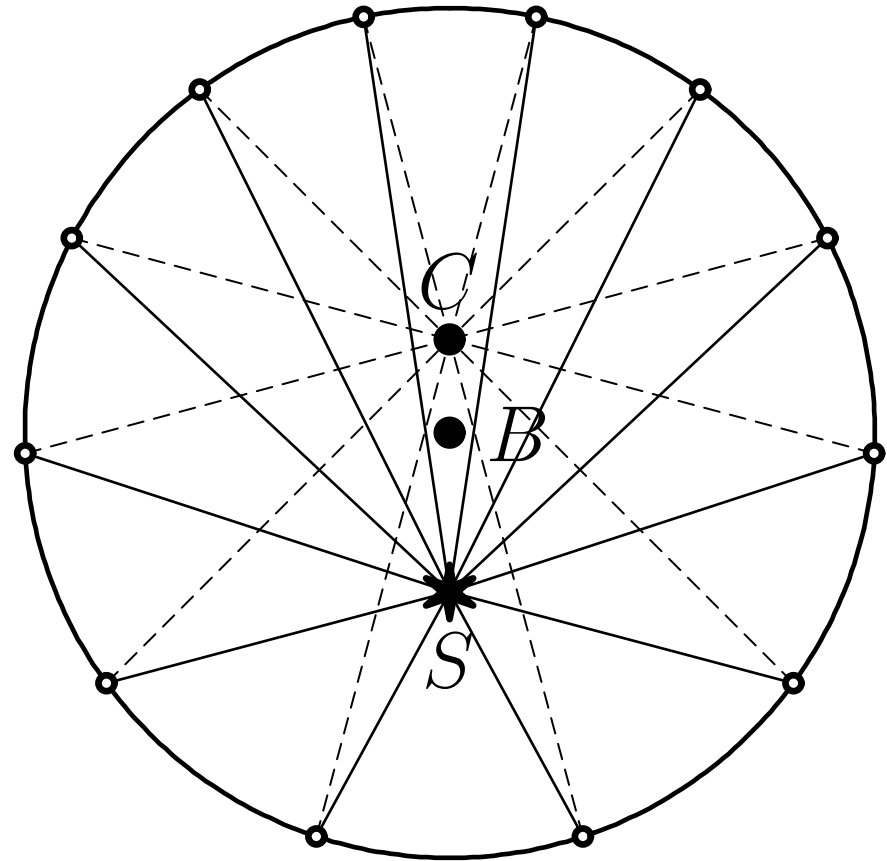


Recapitulation of Discovery of Kepler's Second Law :

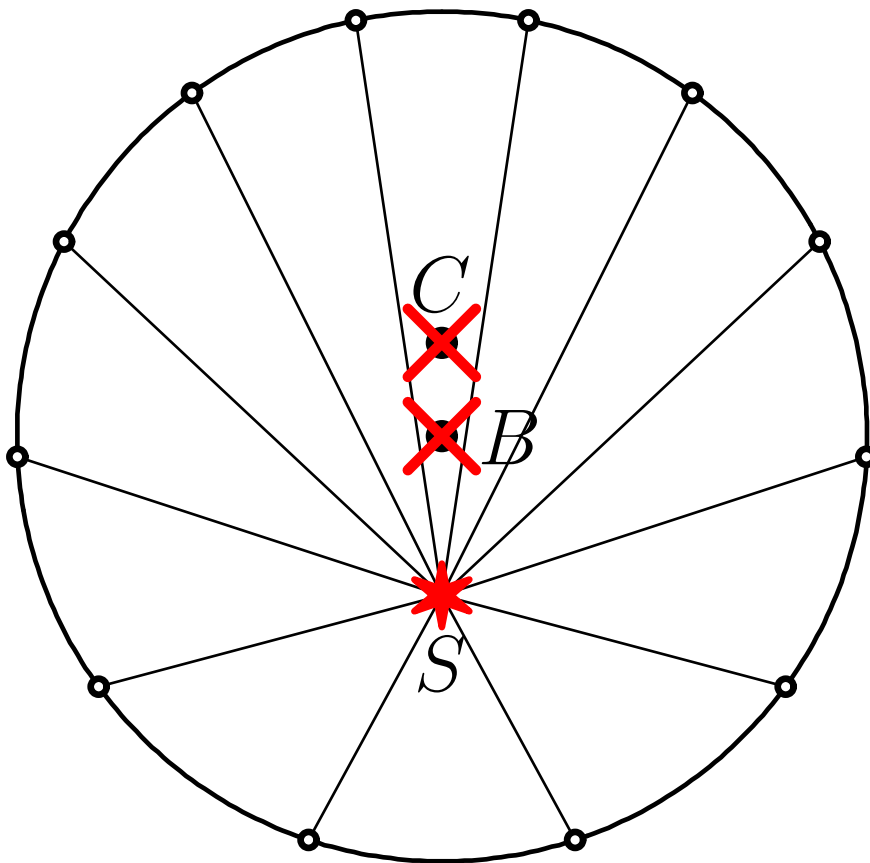
Ptolemy, Copernicus, Brahe:



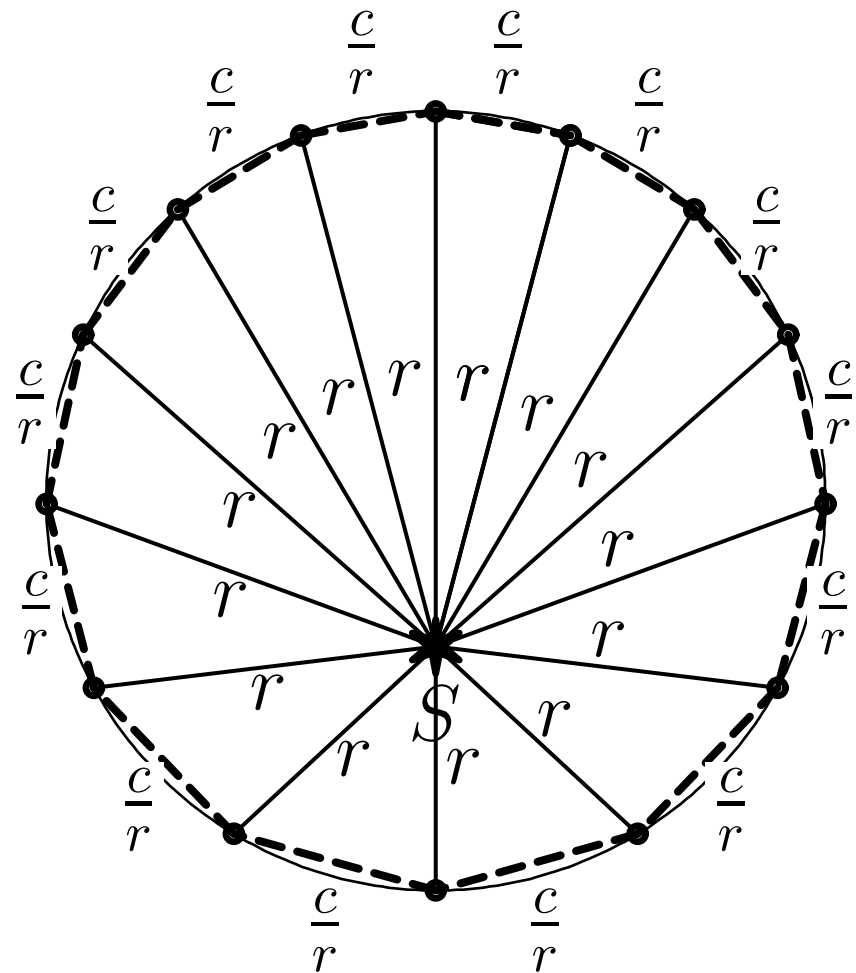
Kepler, Hypothesis vicaria:



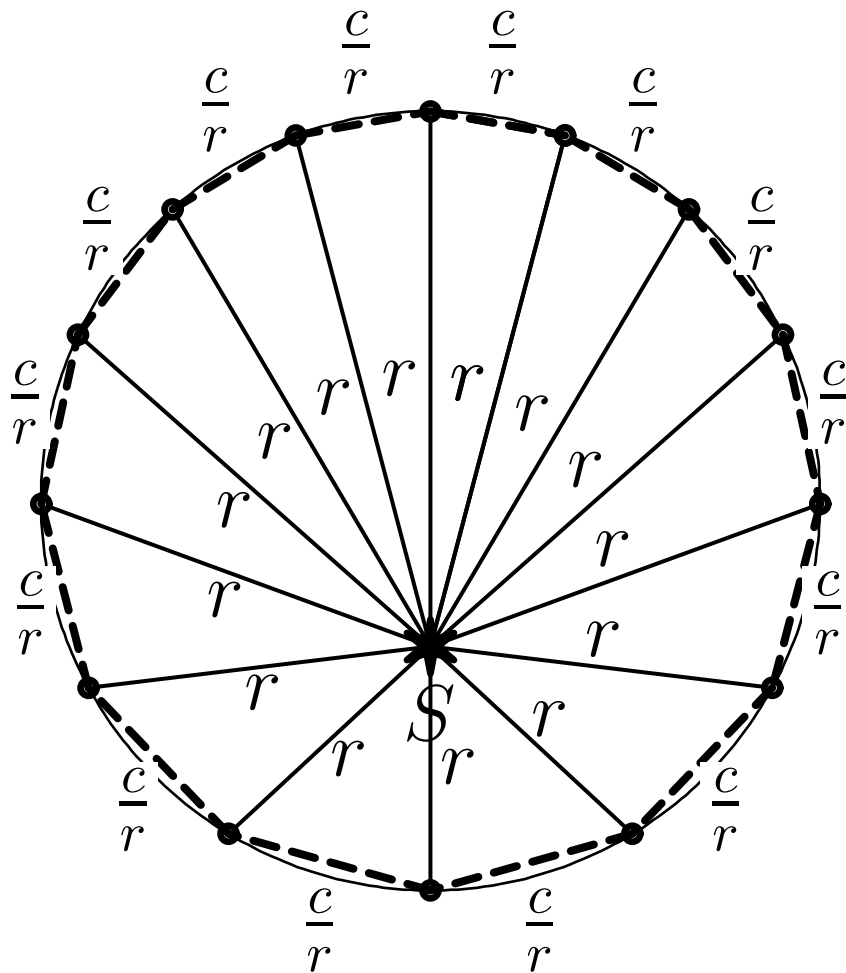
Kepler, Hypothesis vicaria:



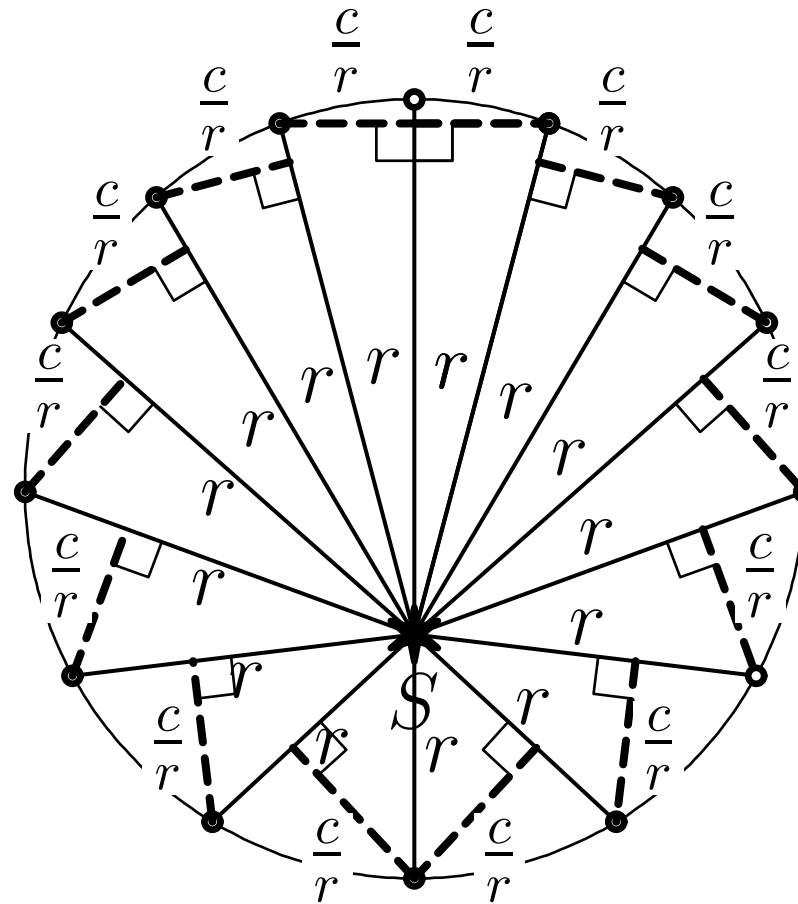
Kepler, Chap. 32-39:



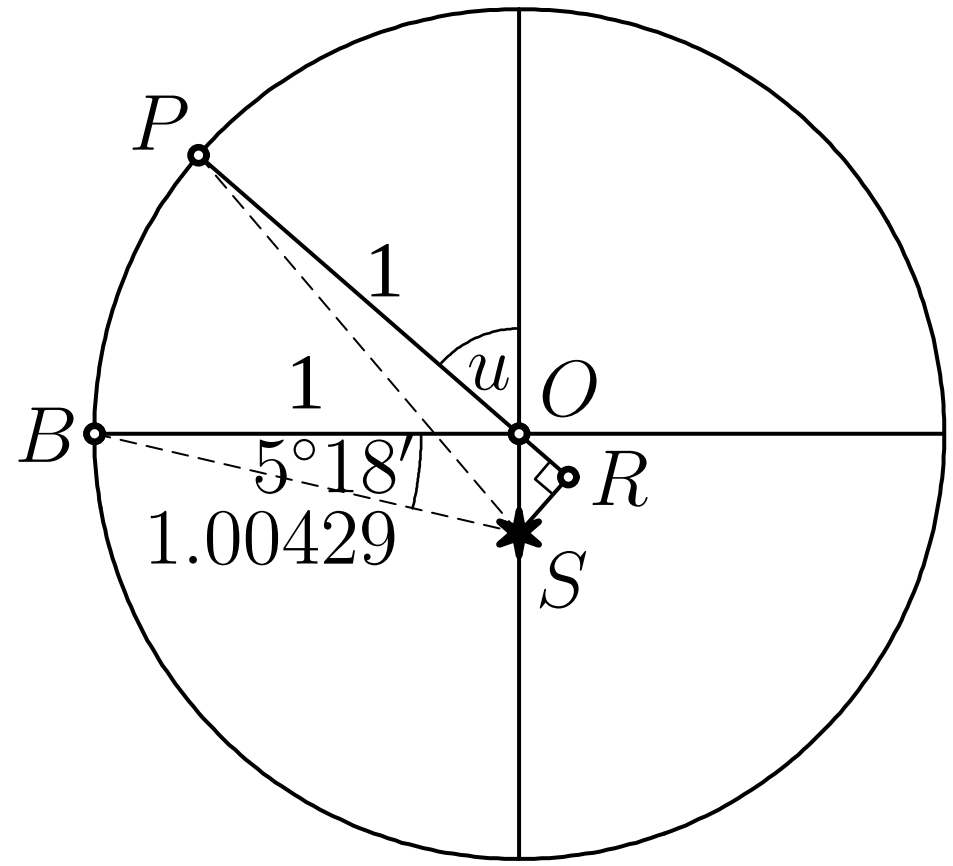
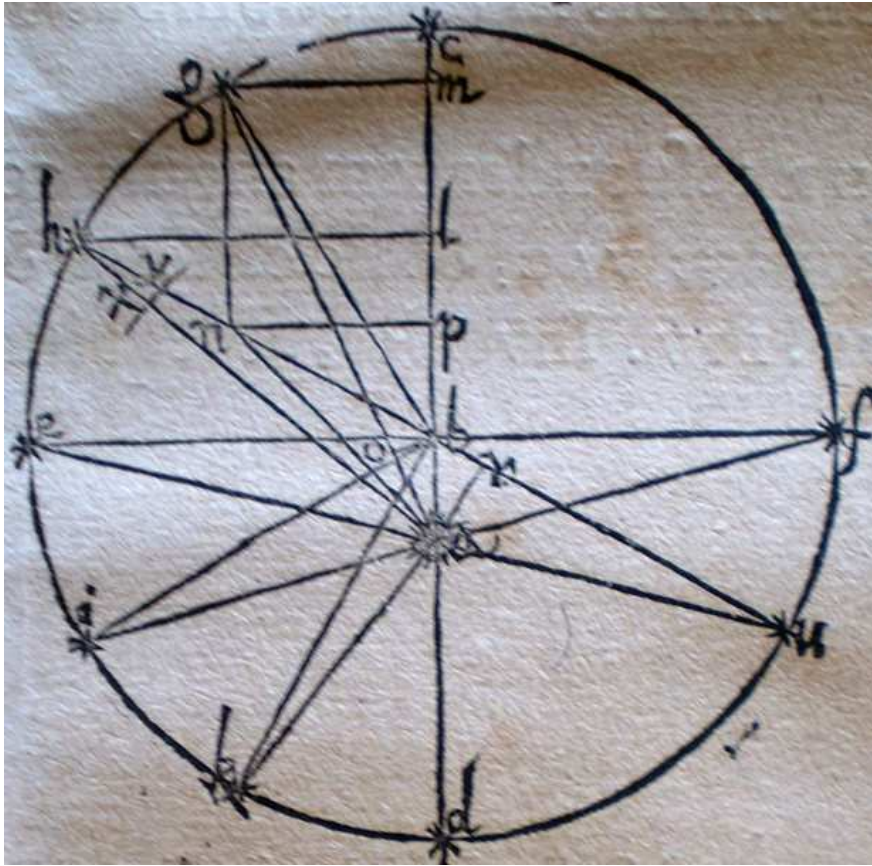
Kepler, Chap. 32-39:



Kepler, Meth. imperf., Chap. 40:



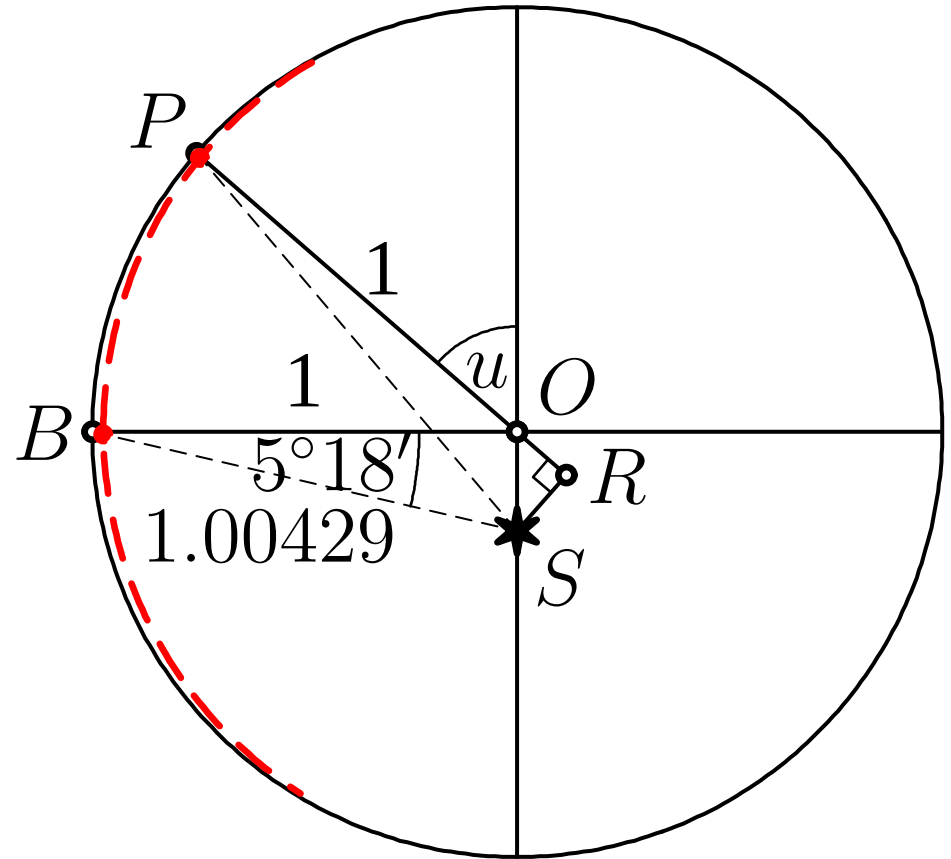
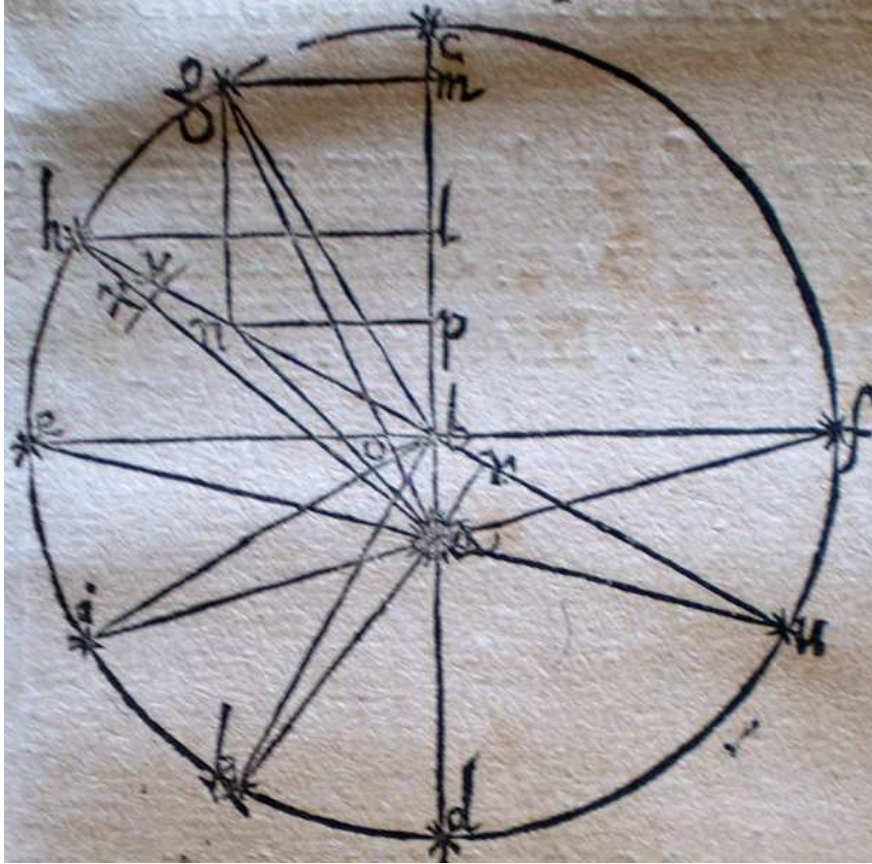
Kepler's Pars IV : The Great Idea in Chap. 56:



Obs.: Dist. BS of Tycho's circle by factor 1.00429 too large;
This value is (by chance) $1/\cos 5^\circ 18'$;

plane nihil dictum esse, itaque futilem fuisse meum de Marte triumphum; forte fortuito incido in secantem anguli $5.18'$. quæ est mensura æquationis Opticæ maximæ. Quem cum viderem esse 100429, hic quasi e somno expergefactus, & novam lucem intuitus, sic cœpiratio-

Kepler's Pars IV : The Great Idea in Chap. 56:

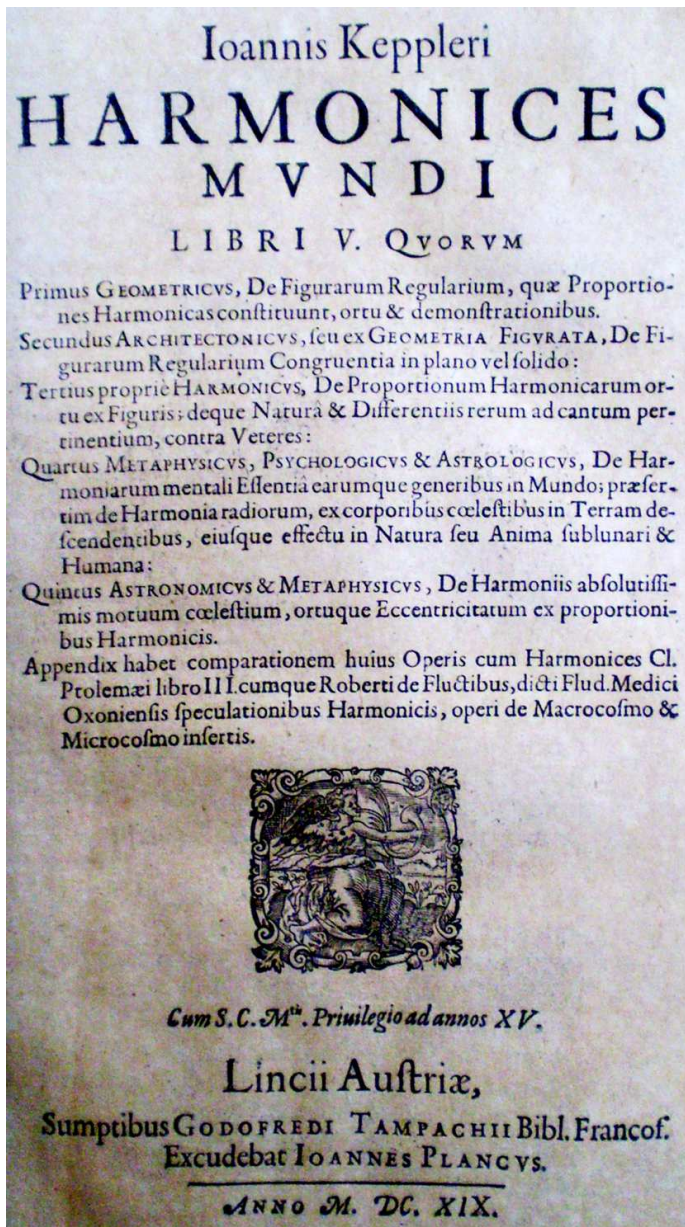


Idea: Replace ‘hypoth.’ by ‘legs’, $BS = BO$, $PS = PR, \dots$
and “awake from sleep”!!!

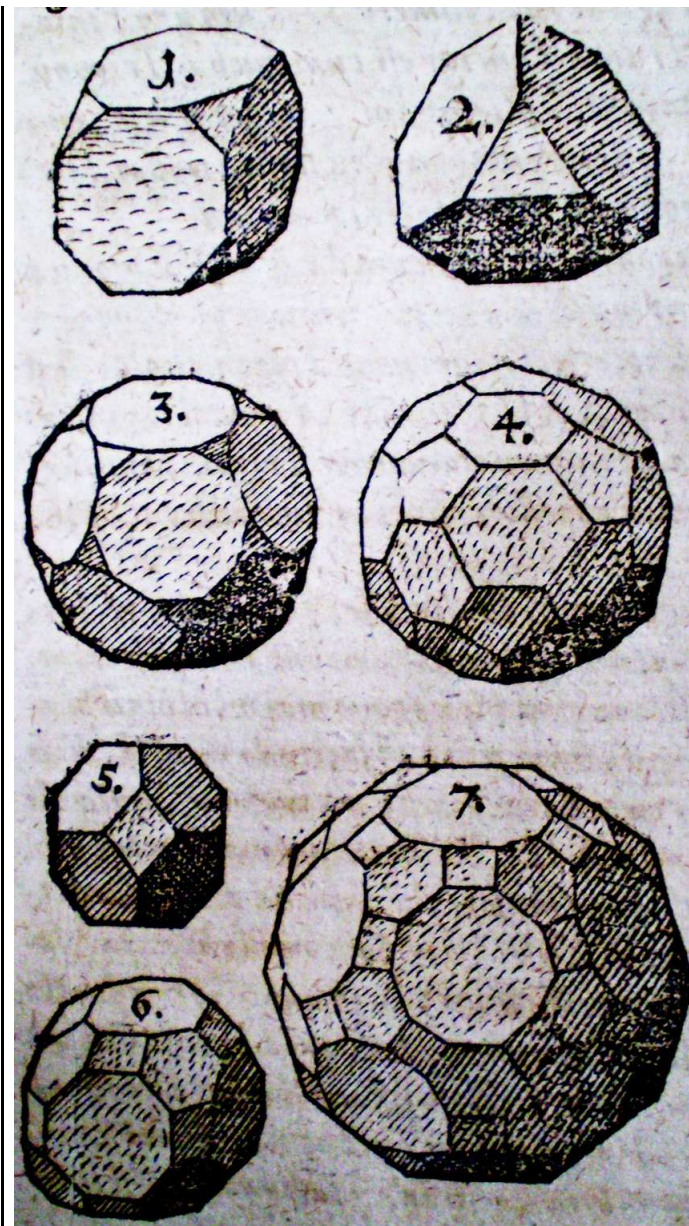
$$PS = PR = 1 + e \cos u \quad (\text{Ch. 57-59}) \Rightarrow \text{orbit is ellipse !!}$$

Hoc jam obtento, non rationibus a priori, sed observationibus,... (This is now established, not from reasoning as before, but from observations...)

Kepler's Third Law (1619):



Search harmonies...



from Geometry...

HARMONICIS LIB. III. 43
 CAPVT VI.
 De cantus generibus, Duro & Molli.

De figurarum generibus dictum est lib. primo, Prop. XLIX. quas cum etiam chordæ sectiones ipsæ imitentur, per Axioma II. huius; sequitur igitur, ut quia sectio proportionis continuè duplæ, & sectio Trigonica, ejusq; continuè duplæ, sunt ex figuris lateris effabiliū saltem primis, Triangulo & Quadrangulo: Sectio verò Pentagonica sic latere ineffabili; illæ igitur sectiones per Ax. IV. efficiantur unum genus cantus, ista genus alterum; cui quidem non propter figuram Tetragonam, sed solum propter identicam bisectionis consonantiam, ad miscetur etiam bisectio.

Hinc ergo nascuntur duo sectionum Genera, unum quidem habet sectiones has

Sectio-Comuni de-Inter- nes. nominatore. valla.		Genus molle.		Sectio-Com-De-Inter- nes. nominat: valla.	
1	1	4	5	1	3
2	1 2	5	6	2	3 6
5	1 5	12	15	3	3 6
8	1 5	16	20	5	3 6
2	1 6	20	24	2	4 8
3	1 6			3	4 8
3	1 8			3	4 8
4	1 8			4	4 8
5	1 8			4	4 8
6	2 0			5	4 8
2	2 4			5	4 8

Genus durum.

Hic insunt bigæ medietatum ex Cap. III. istæ

Medietates in Notis.

30. 36. 40. 45. 48. 60.

10. 12. 15. 20. 24. 30.

3. 4. 5. 6. 8. 10. 12. 15. 18. 20. 24. 30.

3. 4. 5. 6. 8. 10. 12. 15. 18. 20. 24. 30.

3. 4. 5. 6. 8. 10. 12. 15. 18. 20. 24. 30.

3. 4. 5. 6. 8. 10. 12. 15. 18. 20. 24. 30.

and Music...

... Finally the result comes from vulgar numer. calculations ...

| | Diurni
Prim. Sec. | Intervalla
mediocria | Itinera
diurna. |
|------------------|----------------------|-------------------------|--------------------|
| Saturni Aphelij | 1. 53. | | 1065 |
| Perihelij | 2. 7. | 9510. | 1208 |
| Jovis Aphelij | 4. 44. | | 1477 |
| Perihelij | 5. 15. | 5200. | 1638 |
| Martis Aphelij | 28. 44. | | 2627 |
| Perihelij | 34. 34. | 1524. | 3161 |
| Telluris Aphelia | 58. 6. | | 3486 |
| Perihelia | 60. 13. | 1000. | 3613 |
| Veneris Aphelia | 95. 29. | | 4149 |
| Perihelia | 96. 10. | 724 | 4207 |
| Mercurij Aphelij | 201. 0. | | 4680 |
| Perihelij | 307. 3. | 388. | 7148 |

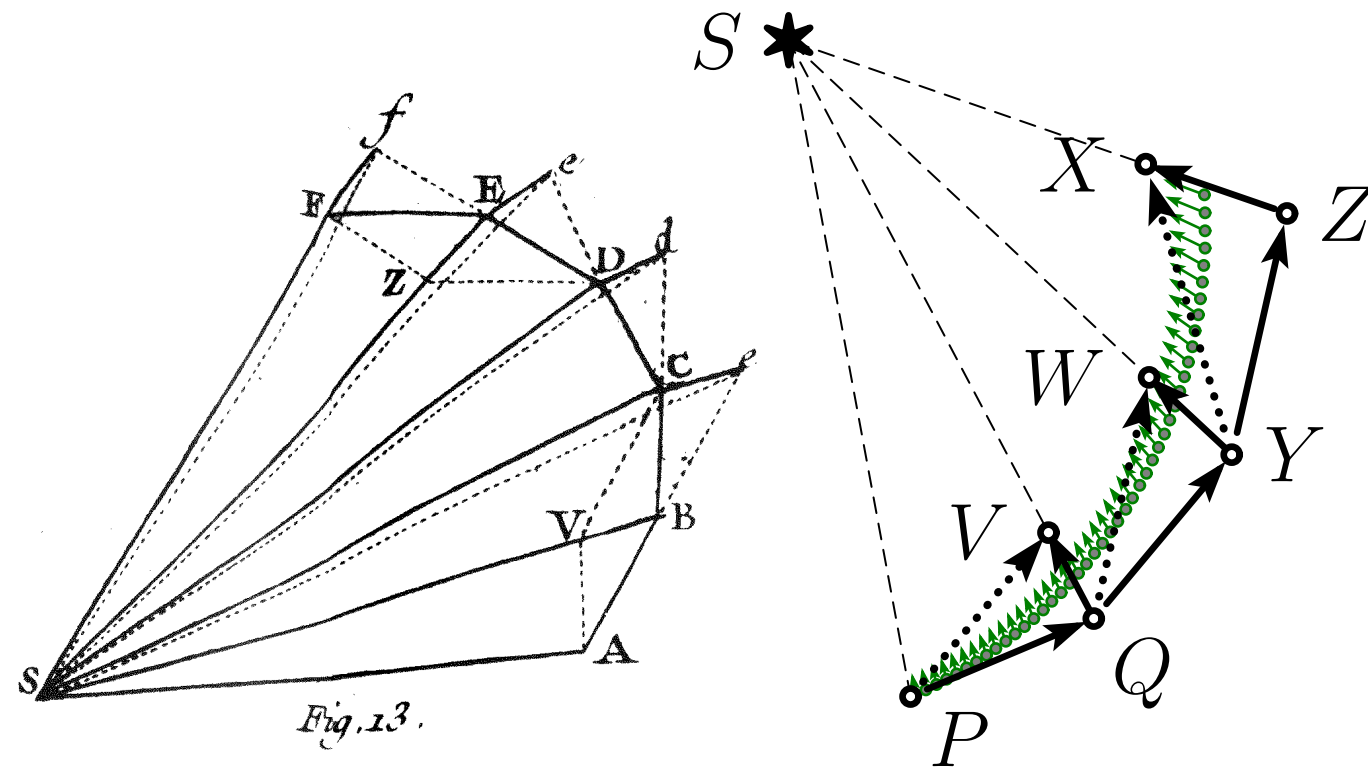
inter principia, primò crederem. Sed res est cẽrtissima exaẽtissima-
qu, quòd proportio quæ est inter binorum quorumcunque Planetarum tempo-
ra, iodica, sit præcisẽ sesquialtera proportionis mediarum distantiarum, id

“It is extremely certain and extremely exact that the ratio of the time period for two planets is one and a half of the ratio of the mean distances” (Lib. V, Caput 3, § 8).

Isaac Newton. (1684, 1687) Proof of Kepler 2:

... one of the most dramatic moments of the *real beginnings* was when Newton suddenly understood so much from so little...

(R. Feynman, lecture of march 13, 1964.)

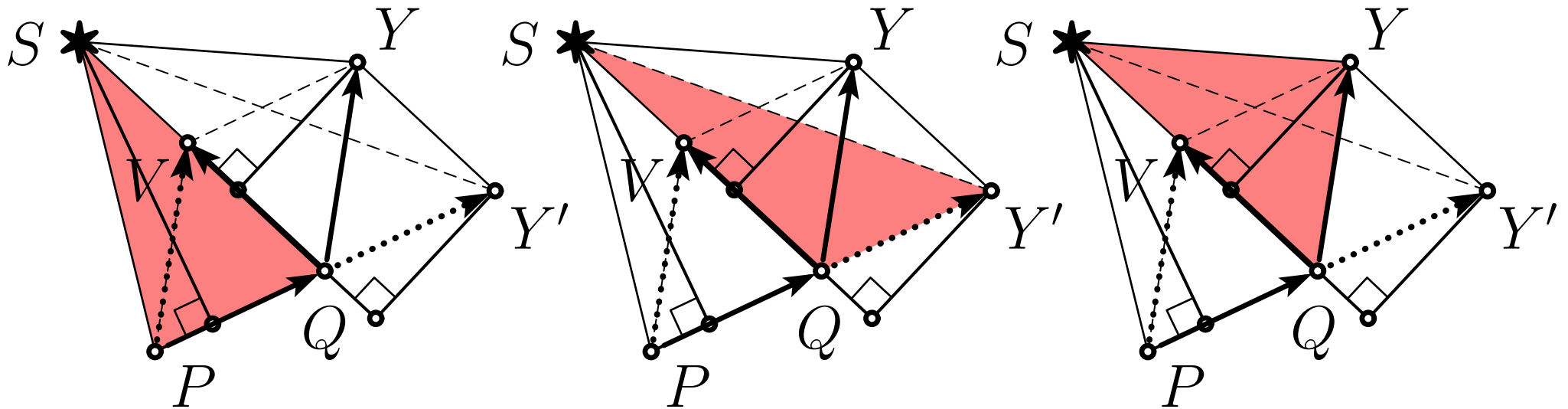


Idea:

contin. acting force

$\Rightarrow$ force impulses $f \cdot \Delta t$
at end of time steps

= “sympl. Euler method”.



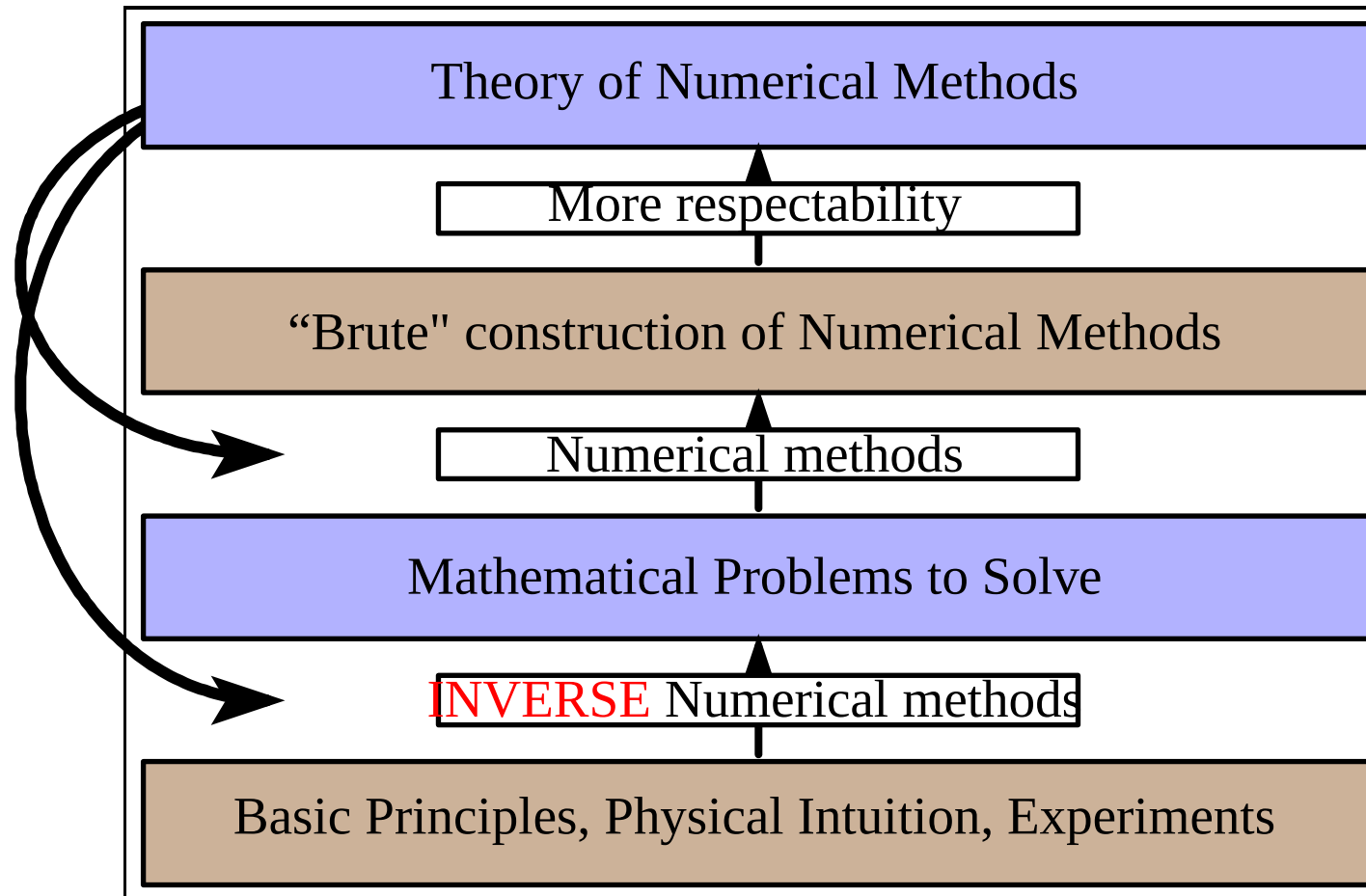
Eucl. I.41: All triangles have same area !

This became the “Theorema 1” of the *Principia*, and its proof is the first proof of modern science.

Is this proof rigorous ???

The footnotes in Newton's *Mathematical Papers*, by D.T. Whiteside, trying to render this proof rigorous, are three times as long as Newton's original text ...

Not necessary !!

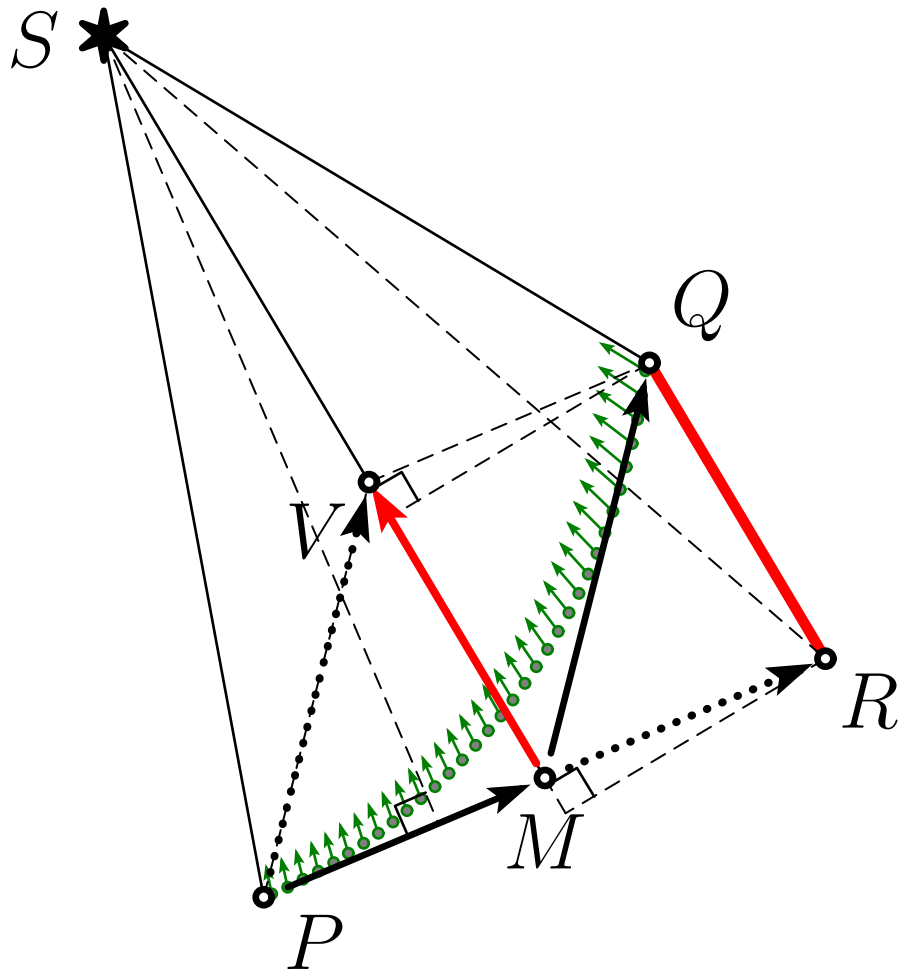


... because the theories up there apply to **both** situations.

We have a **geometric numerical integrator**
(exact preservation of angular momentum)

see: HLW, **Geometric Numerical Integration** 2002, 2006.

Newton's Discovery of Gravitation Law from Kepler 1 & 2.



Idea:

place force impulse in midpoint M
("Störmer – Verlet")

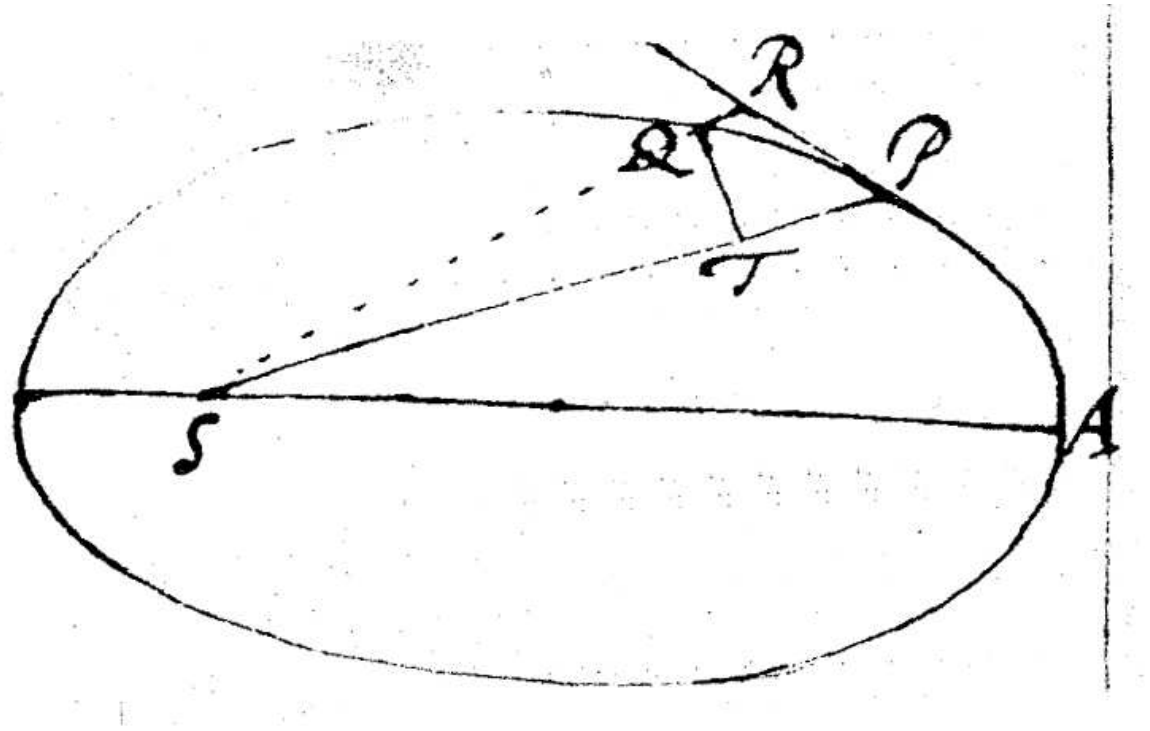
$\Rightarrow$ force impulse = RQ
with R on tangent and Q on orbit.

Newton's Lemma.

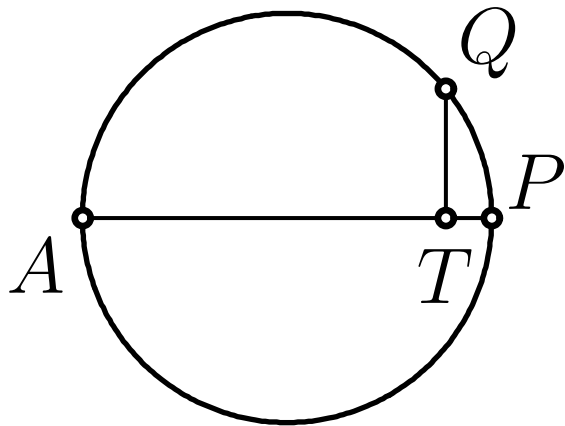
If orbit ellipse
and S in focus,
then, for small step-sizes,

$$RQ \approx \text{Const} \cdot QT^2$$

where **Const** independent
of position of P .

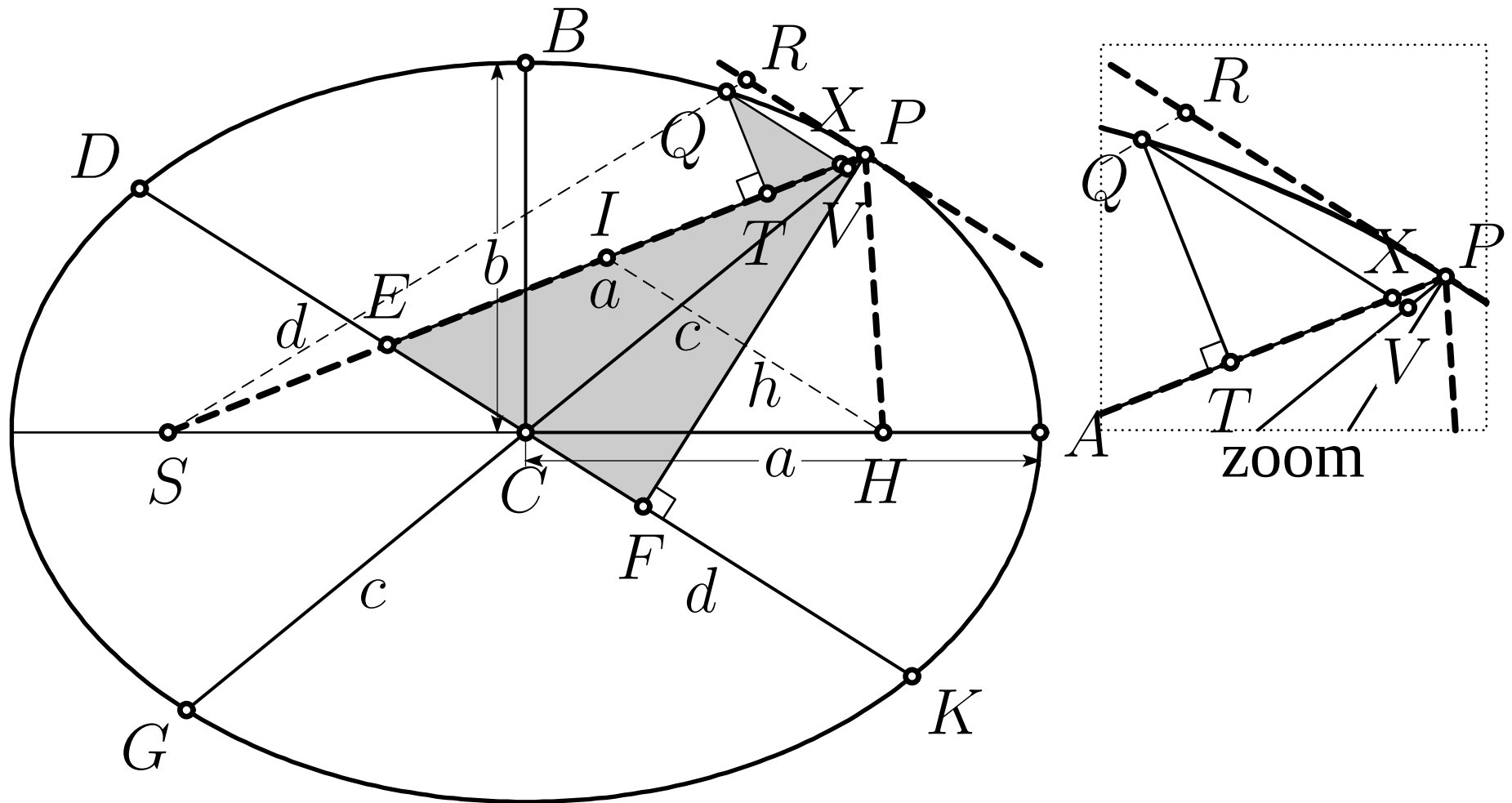


Key to Proof:



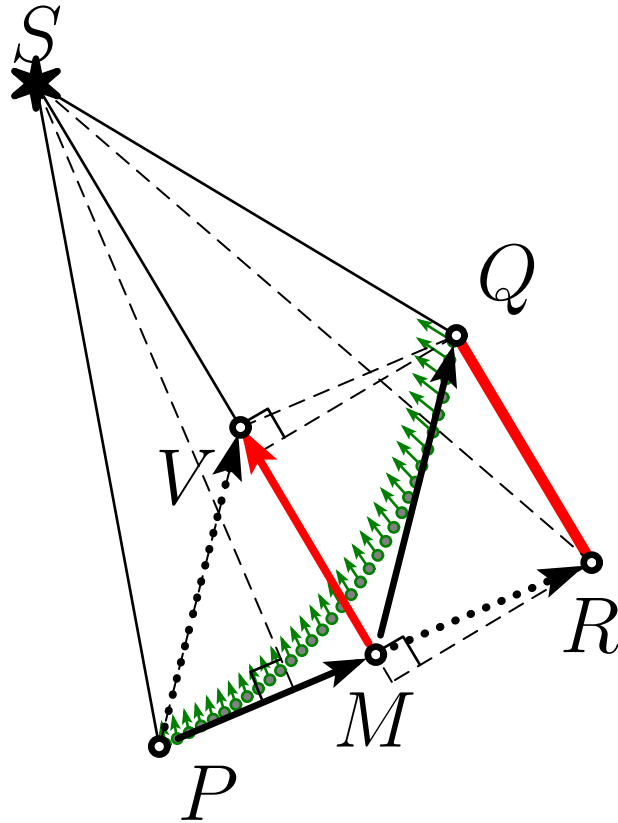
$$AT \cdot TP = QT^2 \quad (\text{Eucl. II.14})$$

In case of ellipse work with conjugate diameters:

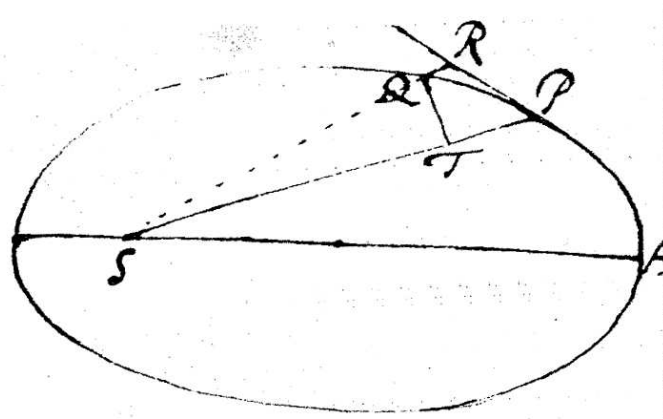


and use Apoll. II.6, Apoll. III.48, Eucl. I.6, Apoll. III.45, Apoll. III.52, Eucl. II.14, similar triangles, Thales and Apoll. VII.31.

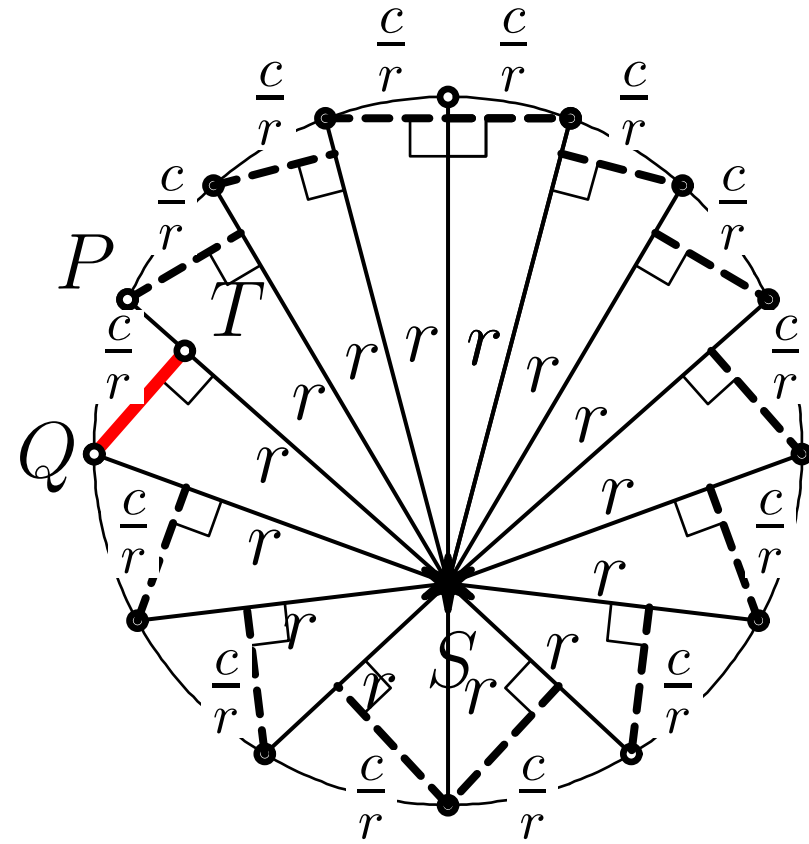
The Law of Gravitation.



force prop. RQ
(Störmer-Verlet)



RQ prop. QT^2
(Newton's Lemma)

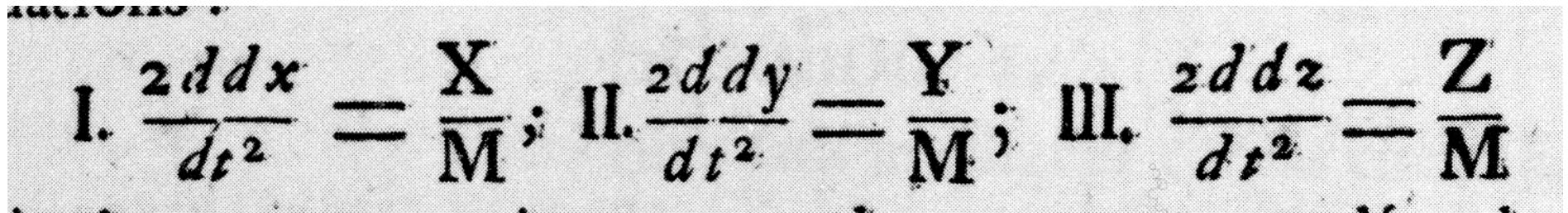


QT prop. $\frac{1}{r}$
(Kepler 2)

$\Rightarrow$ force is proportional to $\frac{1}{r^2}$

(Prop. XI of the *Principia*).

Another century later we are **back to Euler (E122)** 1747:



A photograph of a handwritten manuscript page showing three equations labeled I, II, and III. The equations are written in a cursive script. Equation I is $\frac{2ddx}{dt^2} = \frac{X}{M}$, Equation II is $\frac{2ddy}{dt^2} = \frac{Y}{M}$, and Equation III is $\frac{2ddz}{dt^2} = \frac{Z}{M}$. The 'd' characters are written with a double stroke, and the 't' has a long horizontal tail.

$$\text{I. } \frac{2ddx}{dt^2} = \frac{X}{M}; \quad \text{II. } \frac{2ddy}{dt^2} = \frac{Y}{M}; \quad \text{III. } \frac{2ddz}{dt^2} = \frac{Z}{M}$$

for which the above algorithms are **inverse** numerical methods !!

“While physicists call these “Newton’s equations”, they occur nowhere in the work of Newton or of anyone else prior to 1747.”

“The discovery of this principle seems so easy, from Newtonian ideas, that it has never been attributed to anyone but Newton; **such is the universal ignorance of the true history of mechanics.**”

(C. Truesdell, *Essays in the History of Mechanics*, 1968)

Une friandise: Inverse square law $\Rightarrow$ Kepler 1 ??

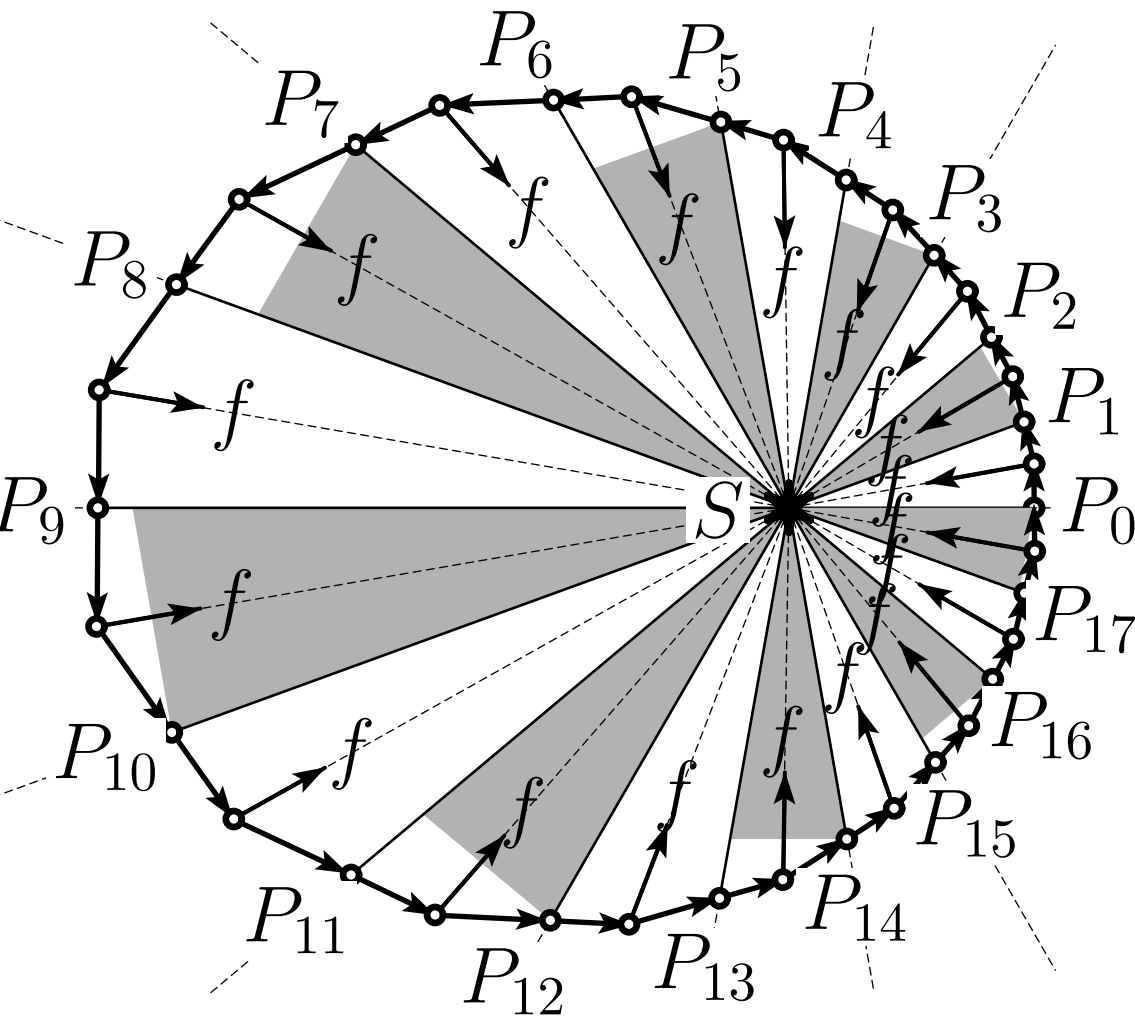
Pour voir présentement que cette courbe ABC ... est toujours une Section Conique, ainsi que Mr. Newton l'a supposé, *pag. 55. Coroll.I.* sans le démontrer; il y faut bien plus d'adresse:

(Joh. Bernoulli 1710)

... no calculus required, no differential equations, no conservation laws, no dynamics, no angular momentum, no constants of integration. This is Feynman at his best: reducing something seemingly big, complicated, and difficult to something small, simple, an easy.

(B. Beckman 2006)

Feynman's idea (1964, in a “lost lecture”, rediscovered 1996):
Equal Angles instead of Equal Time Steps.



$\Delta\varphi$ constant;

(another step size strategy...)

$\Rightarrow$ areas of triangles prop. to r^2
(Eucl. VI.19);

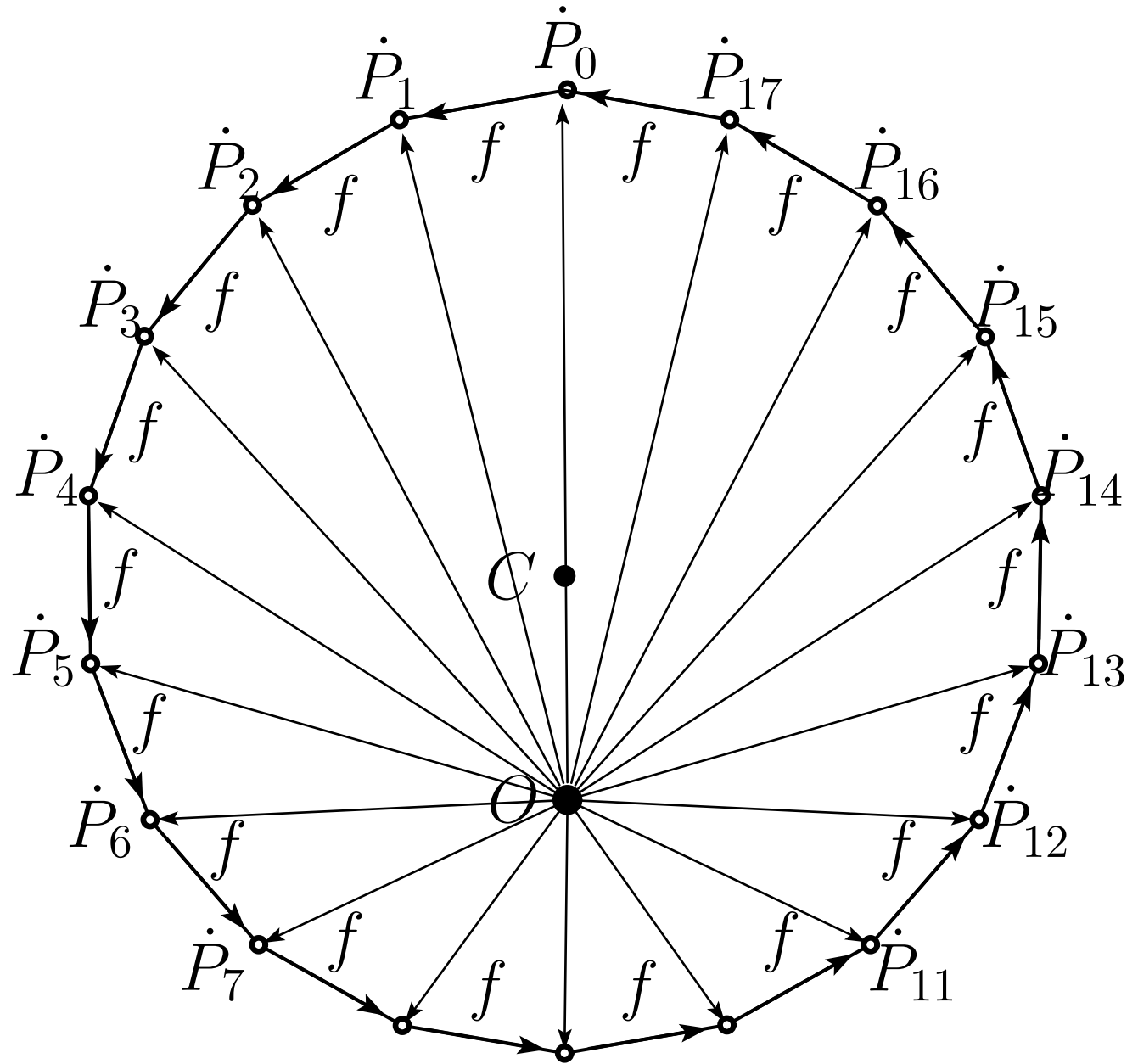
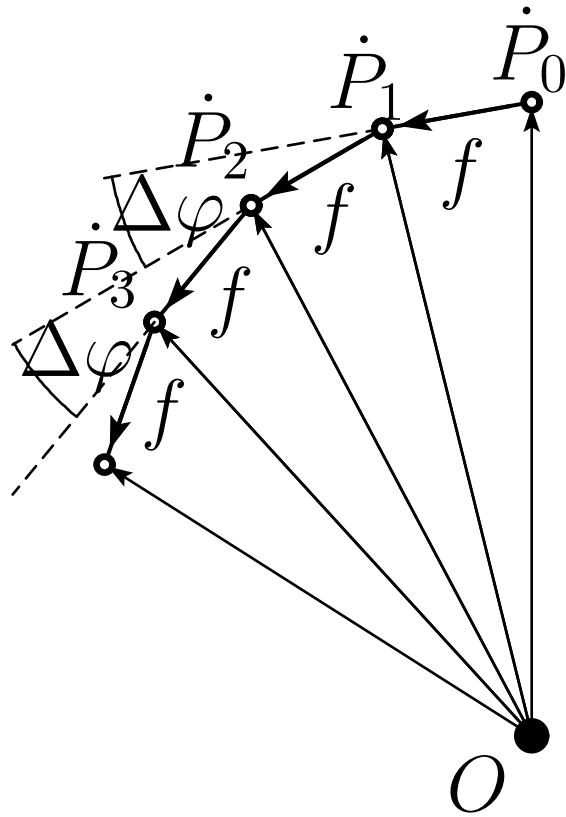
$\Rightarrow \Delta t$ prop. to r^2 (Kepler 2);

centripetal force prop. to $\frac{1}{r^2}$
(hypothesis);

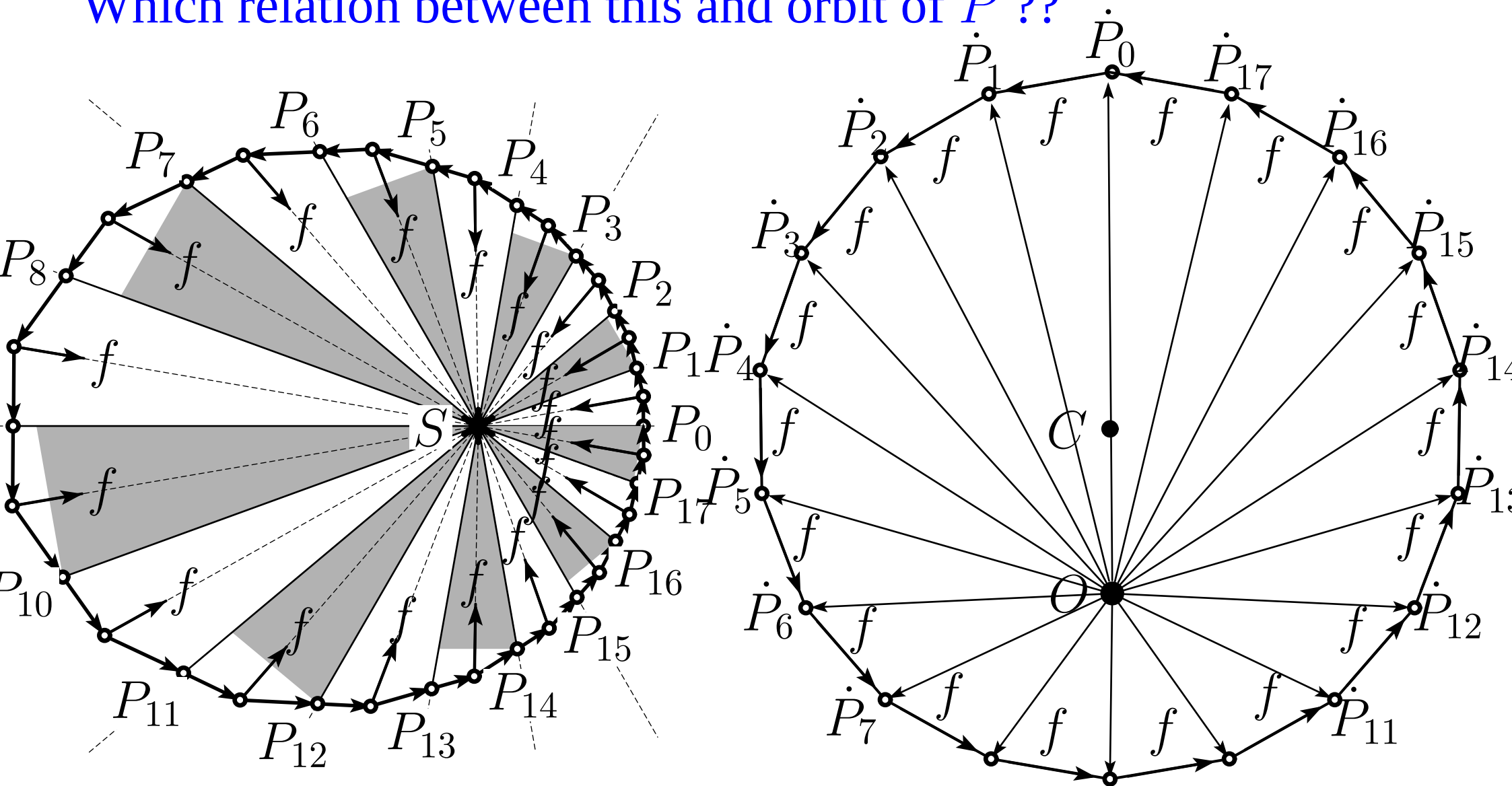
$\Rightarrow$ force impulses const. length;
directions of force impulses
vary regularly by constant $\Delta\varphi$;

$\Rightarrow$ hodograph regular n -gon.

Velocity $\dot{P}$ of planet orbiting under inverse square force
describes a circle.



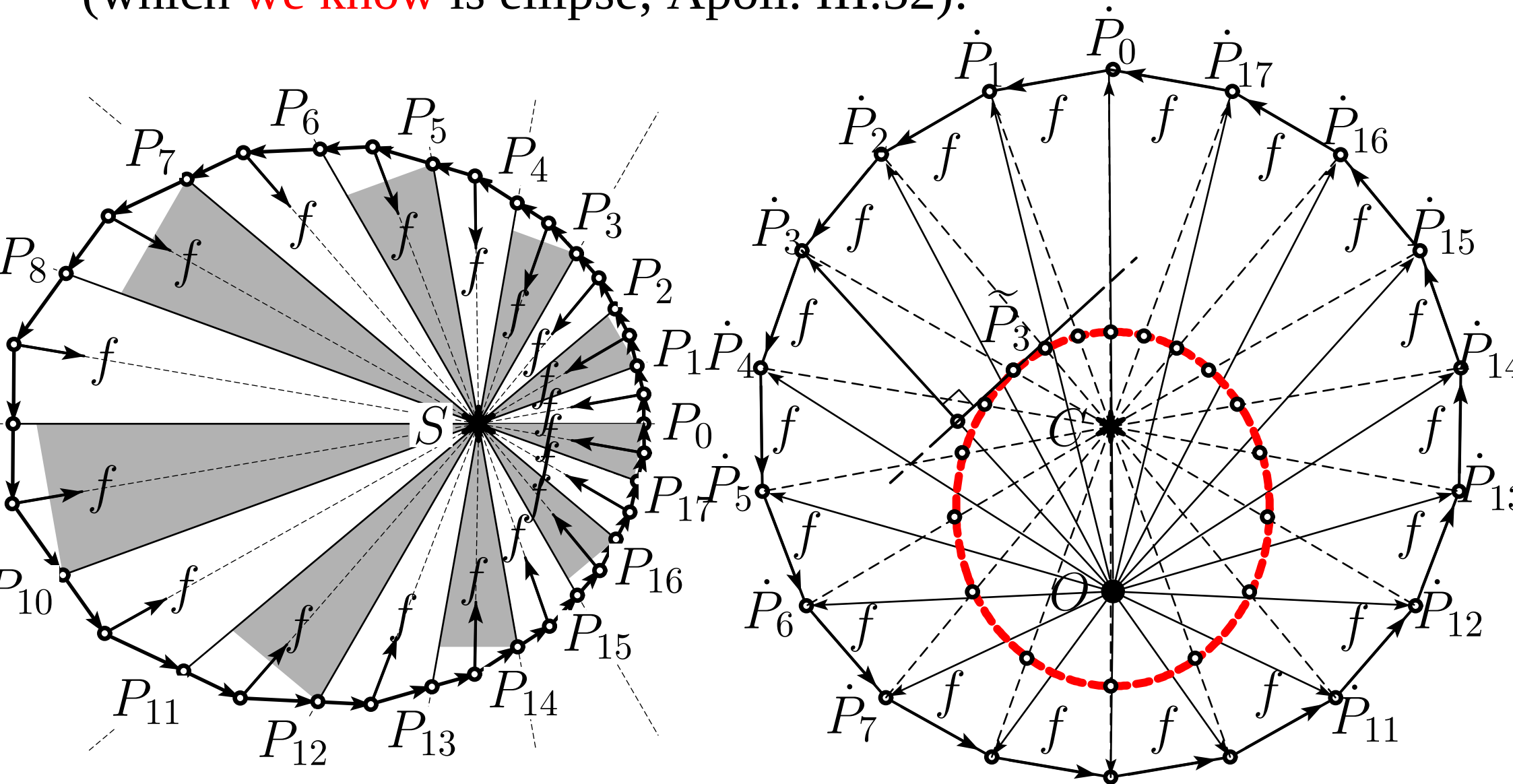
Which relation between this and orbit of P ??



I took a long time to find that.

(R. Feynman 1964.)

Idea: Consider curve of same distance from circle and origin O
 (which **we know** is ellipse; Apoll. III.52):



tangent in P_i **parallel** to $O\dot{P}_i$; tangent in $\tilde{P}_i$ **orthogonal** to $O\dot{P}_i$;
 $\Rightarrow$ **orbit is ellipse !!** □

Épilogue venant du coeur ...

It is not easy to use the *geometric* method to discover things, it is very difficult, but the elegance of the demonstrations after the discoveries are made, is really very great. The power of the *analytic* method is that it is much easier to discover and to prove things, but not in any degree of elegance. There is a lot of dirty paper with x-es and y-s and crossed out cancellations and so on ... (laughers).

(R. Feynman, lecture of march 13, 1964, 35th minute.)

Épilogue venant du coeur ...

It is not easy to use the *geometric* method to discover things, it is very difficult, **but the elegance of the demonstrations** after the discoveries are made, **is really very great**. The power of the *analytic* method is that it is much easier to discover and to prove things, but not in any degree of elegance. There is a lot of dirty paper with x-es and y-s and crossed out cancellations and so on ... (laughers).

(R. Feynman, lecture of march 13, 1964, 35th minute.)

... ainsi s'achève mon enseignement à l'Uni de Genève ...

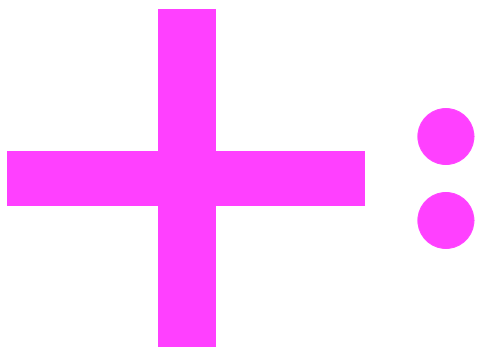
... il ne reste plus qu'à faire le BILAN ...

BILAN

+

-





- Président de la Section 1981-1984, 1997-2000;
- Président Soc. Math. Suisse 1998-1999;
- Président de la Classe Math. de l'Académie 2000-2006;
- Gründungsmitglied Plattform MAP der Akademie 2007;
- Swiss Delegate Internat. Math. Union 1998, 2002, 2006;
- The 2003 Peter Henrici Price, Sydney;
- Chair Scientific Progr. Comm. ICIAM Zürich 2007;
- 70 lectures; 29 books, reeditions, transl.;
- 75 cities with invited talks;
- 40 oeuvres de musique chantées en concert;
- 518 sommets de montagne gravis.



... la

GRANDE DECEPTION DE MA VIE ...



... la
GRANDE DECEPTION DE MA VIE ...

**... n'avoir jamais dû refuser de devenir
Doyen ou Vice-Doyen ...**

A D I E U

A D I E U

Tout le monde est invité à la verrée Salle 17
2-4 Rue du Lièvre, 1211 Genève 4
46° 11' 32" N, 6° 8' 15" E, 385m