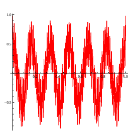
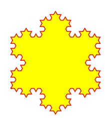
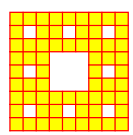
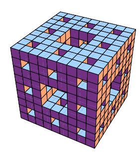
Lecture 10: Analysis

Analysis is the science of measure and optimization. It is collection of mathematical fields, in particular **real and complex analysis**, **functional analysis**, **harmonic analysis** and **calculus of variations**. Analysis is closely tied with calculus, geometry, topology and probability theory. To get a glimpse onto this vast field, we focus here on "the geometry of fractals". Examples are Julia sets which illustrate "complex analysis", "calculus of variations" is illustrated with minimal surfaces as part of geometric measure theory, a glimpse of Fourier analysis is seen through differentiable "monster functions". "spectral theory" as part of functional analysis is illustrated with the "Hofstadter butterfly". Since analysis is by far the most technical of all mathematical fields, this handout turns into a tabloid approach and describe the topic with gossip about some "pop icons" in each field. Consider this page the center fold page of the "Analytical Enquirer".

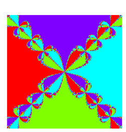
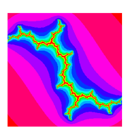
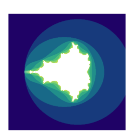
A **fractal** is a set with non-integer dimension. An example is the **Cantor set**, as discovered in 1875. Start with the unit interval. Cut the middle third, then cut the middle third from both parts then the middle parts of the four parts etc. What is left in the end is the Cantor set. The mathematical theory of fractals belongs to **measure theory** and can also be thought of a playground for real analysis or topology. The term fractal had been introduced by Benoit Mandelbrot in 1975. If we need n squares of length r to cover a set, then $d = -\log(n)/\log(r)$ converges to the dimension of the set with $r \to 0$. A curve of length L for example needs L/r squares of length r so that its dimension is 1. A region of area A needs A/r^2 squares of length r to be covered and its dimension is 2. The Cantor set needs to be covered with $n = 2^m$ squares of length $r = 1/3^m$. Its dimension is $-\log(n)/\log(r) = -m\log(2)/(m\log(1/3)) = \log(2)/\log(3)$.
Here are some examples of fractals:

Weierstrass function	1872
Koch snowflake	1904
Sierpinski carpet	1915
Menger sponge	1926

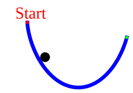
Complex analysis extends calculus to the complex. It deals with functions $f(z)$ defined in the complex plane. Integration can now be done along paths. Complex analysis provides ultimate understanding about functions. It also provides more examples of fractals by iterating functions like the **quadratic map** $f(z) = z^2 + c$:

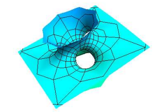
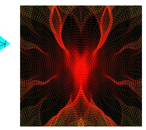
Newton method	1879
Julia sets	1918
Mandelbrot set	1978
Mandelbar set	1989


Particularly famous are the **Douady rabbit** and the **draggon**, the **dendritte**, the **airoplane**.
Calculus of variations is calculus in infinite dimensions. Taking derivatives is called taking "variations". Historically, it started with the problem to find the curve of fastest fall leading to the **Brachistochrone** $r(t) = (t - \sin(t), 1 - \cos(t))$. In calculus, we find maxima and minima of functions. In calculus of variations, we extremize on much larger spaces. Here are some examples of problems:

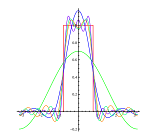
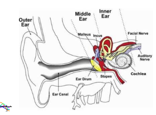
Brachistochrone	1696
Minimal surface	1760
Geodesics	1830
Isoperimetric problem	1838

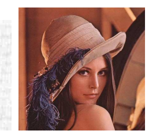



Some minimizing problems can be solved with elementary methods as we will see in a worksheet. **Fourier theory** decomposes a function into basic components of various frequencies $f(x) = a_1\sin(x) + a_2\sin(2x) + a_3\sin(3x)...$. The numbers a_i are called Fourier coefficients. Our ear does such a decomposition, when we listen to music. By distinguish different frequencies, our ear produces a Fourier analysis.

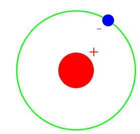
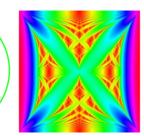
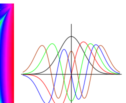
Fourier series	1729
Fourier transform	1811
Discrete FT	Gauss?
Wavelet transform	1930



The Weierstrass function mentioned above is given as the Fourier series $\sum_n a^n \cos(\pi b^n x)$ with $0 < a < 1, ab > 1 + 3\pi/2$. The dimension of its graph is believed to be $2 + \log(a)/\log(b)$.
Spectral theory analyzes linear maps L. The **spectrum** are the real numbers E such that $L - E$ is not invertible. A hollywood celebrity among all linear maps is the **Matthieu operator** $L(x)_n = x_{n+1} + x_{n-1} + (2 - 2\cos(cn))x_n$: if we draw the spectrum for for each c, we see the **Hofstadter butterfly**. For fixed c the map describes the behavior of an electron in an almost periodic crystal. An other famous system is the **quantum harmonic oscillator**, $L(f) = f''(x) + f(x)$, the **vibrating drum** $L(f) = f_{xx} + f_{yy}$, where f is the amplitude of the drum and $f = 0$ on the boundary of the drum.

Hydrogen atom	1914
Hofstadter butterfly	1976
Harmonic oscillator	1900
Vibrating drum	1680


All these examples in analysis look unrelated at first. Fractal geometry ties many of them together: spectra are often fractals, minimal configurations have fractal nature, like in solid state physics or in **diffusion limited aggregation** or in other critical phenomena like **percolation** phenomena, **cracks** in solids or the formation of **lighting bolts** In Hamiltonian mechanics, minimal energy configurations are often fractals like **Mather theory**. And solutions to minimizing problems lead to fractals in a natural way like when you have the task to turn around a needle on a table by 180 degrees and minimize the area swept out by the needle. The minimal turn leads to a Kakaya set, which is a fractal. Finally, lets mention some unsolved problems in analysis: does the **Riemann zeta function** $f(z) = \sum_{n=1}^\infty 1/n^z$ have all nontrivial roots on the axis $Re(z) = 1/2$? This question is called the **Riemann hypothesis** and is the most important open problem in mathematics. It is an example of a question in **analytic number theory** which also illustrates how analysis has entered into number theory. Some mathematicians think that spectral theory might solve it. Also the Mandelbrot set M is not understood yet: the "holy grail" in the field of complex dynamics is the problem whether it M is locally connected. From the Hofstadter butterfly one knows that it has measure zero. What is its dimension? An other open question in spectral theory is the "can one hear the sound of a drum" problem which asks whether there are two convex drums which are not congruent but which have the same spectrum. In the area of calculus of variations, just one problem: how long is the shortest curve in space such that its convex hull (the union of all possible connections between two points on the curve) contains the unit ball.