Teaching STEM Math to first year college students

 $\label{lem:keynote} \textit{Keynote address:} \ \, \texttt{http://huichawaii.org/wp-content/uploads/2017/06/2017-STEM-Book-June-02.pdf} \\ \textit{Backup:} \ \, \texttt{http://jontalle.web.engr.illinois.edu/uploads/298/ProgramBook-STEM.17.pdf} \\ \text{} \ \, \text{$Backup: http://jontalle.web.engr.illinois.edu/uploads/298/ProgramBook-STEM.17.pdf} \\ \text{} \ \, \text{$Abcolumn{2} Content of the property of the propert$

Prof. Jont B Allen Elec. Comp. Eng. University of IL, Urbana, USA

http://jontalle.web.engr.illinois.edu/uploads/298/

June 8, 2017

Abstract

It is widely acknowledged that the goal of STEM is to unify scientific training. To this end, the fundamental theorems of mathematics (arithmetic, algebra, real and complex calculus, linear algebra, vector calculus, etc.) need to be appreciated by every student. At the core of this teaching are 1) linear algebra of several complex variables, 2) complex calculus, and 3) partial differential equations (e.g., Maxwell's Eqs). Understanding the way these early ideas evolved, and were then generalized, provides fundamental insights. For example, the Fundamental theorem of complex calculus (Residue integration) can be viewed as a generalization of the Fundamental theorem of calculus (Leibniz formula). Including the mathematical history provides a uniform terminology for understanding these generalizations. The present teaching methods (abstract proofs with few figures or physical principles), by design, removes intuition and the motivation that was available to the creators of these early theories. The present six-semester approach to mathematics does not function for many students, leaving them with poor, or worse, no intuition. When students are taught a common mathematical language based on the historical context, they are equipped to communicate with other interdisciplinary scientists. The historical perspective is the key to such a unification.

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- Solution: Concepts in Mathematical-Physics based & its History
 - Proven to work, and students love it:
 - "I have to wonder why it isn't the standard way of teaching mathematics to engineers."
 - "Fourier series and Laplace transforms and distributions are now understandable, even easy."
 - "Engineering courses are now 'easy' after ECE298ja"
 - "Learning complex analysis makes math less 'magical.' "
 - "Homeworks are hard, but worth the effort"
 - "ECE298ja students are #1 in their Math and Engineering classes
 - "Thank you for teaching 298: It felt like "Whoa!"
 - "I can now keep up with friends at Harvard in the infamous Math 55.

Time-line: 5000 BCE-1650 CE

1500BCE		0CE	500	1000	1400 1650
Chinese Babylonia	<u>P</u> ythagorear Euclid		Bral ophantus	nmagupta Bhaska	Leonardo ra Bombelli
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- Early Chinese: Gaussian elimination; quadratic formula;
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Pythagoras's demise

Pythagoras was murdered by townspeople:

Whether the complete rule of number (integers) is wise remains to be seen. It is said that when the Pythagoreans tried to extend their influence into politics they met with popular resistance. Pythagoras fled, but he was murdered in nearby Mesopotamia in 497 BC. [?, p. 16]

Key concepts in math and physics

Fundamental theorems

- Integers may be factored into primes (FT Arith)
- Density of primes within integers (PNT)
- Algebra (factoring polynomials)
- Integral Calculus (Real and complex integration)
- Vector calculus (Helmholtz Theorem)

Other key theorems:

- Complex analytic functions
- Calculus in the complex plane
- Cauchy Integral Theorem (Residue integration)
- Riemann sphere (defining the point at ∞)

Applications

- Linear algebra
- Difference, scalar & vector differential equations
- Maxwell's vector differential equations



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- Complex numbers: $c^2 = |a + bj|^2 = a^2 + b^2$
- Riemann sphere & surface, Branch cuts
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The three Streams and their mathematics?

- The Pythagorean Theorem bore three streams:
- 2–3 Centuries per stream:

1) Numbers:

```
6^{th}BCE \mathbb N counting numbers, \mathbb Q (Rationals), \mathbb P Primes 5^{th}BCE \mathbb Z Common Integers, \mathbb I Irrationals 7^{th}CE zero \in \mathbb Z
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- 2) **Geometry:** (e.g., lines, circles, spheres, toroids, . . .)
- 17thCE Composition of polynomials (Descartes, Fermat)
 Euclid's Geometry + algebra ⇒ Analytic Geometry
- 18th CE Fundamental Theorem of Algebra
- 3) Infinity: $(\infty \rightarrow Sets)$
- 17-18th CE Taylor series, analytic functions, calculus (Newton) 19^{th} CE \mathbb{R} Real, \mathbb{C} Complex 1851; Open vs. closed Sets 1874



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Fundamental theorems of:

- Number systems: Stream 1
 - arithmetic (FTA)
 - prime number (PNT)
- @ Geometry: Stream 2
 - algebra
 - Bézou
- Calculus: Stream 3
 - Leibniz R¹ (area under a curve only depends on end points)
 - complex $\mathbb{C} \subset \mathbb{R}^2$ (area under a curve only depends on end points!)
 - ullet vectors $\mathbb{R}^3,\mathbb{R}^n,\mathbb{R}^{\infty}$
 - Gauss' Law (Divergence theorem)
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Stream 1: WEEK 2-10, Lects 2-10

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- Stream 2: Algebraic Equations (WEEK 4-8, Lect 11-22)
- Stream 3a: Scalar Differential Equations (WEEK 8-12, Lect 23-34)
- Stream 3b: Partial Differential Equations (WEEK 12-14, Lect 35-42)

Famous problems in number theory (Stream 1)

- Finding prime numbers using sieves
- Greatest common divisor [3=gcd(15,6) \Rightarrow 3=15/5]
- Continued fraction algorithm (rational approximations of irrational numbers)
- Pythagorean triplets (integer solutions of $c^2 = a^2 + b^2$)
- Pell's equation (integer solutions of $a^2 2b^2 = 1$
- Fibonacci sequence (the next number is the sum of the previous two)

① Write N integers from 2 to N-1. Set k=1. The first element $\pi_1=2$ is prime. Cross out $n \cdot \pi_n$: (e.g., $n \cdot \pi_1=4,8,16,32,\cdots$).

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② Set k = 2, $\pi_2 = 3$. Cross out $n\pi_k$ (6, 9, 12, 15, 21, 33, 39, 45, ...

3 Set $k = 3, \pi_3 = 5$. cross out $n\pi_3$. (Cross out 25, 35)

49 Finally let $k=4, \pi_4=7$. Remove $n\pi_4$: (Cross out 49

There are 15 primes less than N = 50: $\pi_k = \{2, 3, 5, 7, 11, 13, 17, 19, 23, 29, 31, 37, 41, 43, 47\}$

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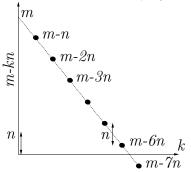
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Greatest common divisor (factors): c = gcd(a, b)

Ex: $17 = \gcd(17 \cdot 3, 17 \cdot 5)$ $(a, b, c \in \mathbb{N})$. In matrix form:

$$\begin{bmatrix} m_{k+1} \\ n_{k+1} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & -\lfloor \frac{m}{n} \rfloor \end{bmatrix} \begin{bmatrix} m_k \\ n_k \end{bmatrix}.$$
(1)

This starts with $k = 0, m_0 = a, n_0 = b$.



The Euclidean Algorithm recursively subtracts n_k from m_k until the remainder $m_k - c_k n_k \leq 0$. The GCD recursively computes mod(m,n), then swaps m,n so, n < m. This repeats until it finds $c=\gcd(a,b)$. Division gives $m/n \approx 6.4$; thus $6 = \left\lfloor \frac{m}{n} \right\rfloor$, leaving remainder r = m - 6n = 0.4. Thus

$$n_{n+1} = m_k - \left\lfloor \frac{m}{n} \right\rfloor n_k = m_k - 6n_k < n_k.$$

If one more step were taken the remainder would become negative: r = m - 7n = -0.6.

Continued fraction algorithm (CFA)

Given an irrational number $x \in \mathbb{I}$, n/m = CFA(x) finds a rational approximation $n/m \in \mathbb{Q}$, to any desired accuracy.

Examples:

$$\widehat{\pi}_1 \approx 3 + \frac{1}{7 + 0.0625 \dots} \approx 3 + \frac{1}{7} = \frac{22}{7}$$

$$\widehat{\pi}_2 \approx 3 + 1/(7 + 1/16) = 3 + 16/113 = 355/113$$

$$\widehat{e}_{s} = 3 + 1/(-4 + 1/(2 + 1/(5 + 1/(-2 + 1/(-7))))) - 1.753610^{-6}$$

Pythagorean triplets & Euclid's formula

Find $a, b, c \in \mathbb{N}$ such that

$$c^2 = a^2 + b^2.$$

Solution: Set $p > q \in \mathbb{N}$. Then (Euclid's formula)

$$c = p^2 + q^2,$$
 $a = p^2 - q^2,$ $b = 2pq.$ (2)

This result may be directly verified

$$[p^2 + q^2]^2 = [p^2 - q^2]^2 + [2pq]^2$$

Or

$$p^4 + q^4 + 2p^2q^2 = p^4 + q^4 - 2p^2q^2 + 4p^2q^2.$$

Deriving Euclid's formula (Eq. 2) is obviously more difficult.

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Pell's equation $x^2 - Ny^2 = 1$, $N \in \mathbb{N}$

• Solution for the case of N = 2 & $[x_0, y_0]^T = [1, 0]^T$ Solution: $x_n^2 - 2y_n^2 = 1$, $x_n/y_n \xrightarrow{\infty} \sqrt{2}$

$$\begin{bmatrix} x_1 \\ y_1 \end{bmatrix} = j \begin{bmatrix} 1 \\ 1 \end{bmatrix} = j \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} \qquad j^2 - 2 \cdot j^2 = 1$$

$$\begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = j^2 \begin{bmatrix} 3 \\ 2 \end{bmatrix} = j \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} j \begin{bmatrix} 1 \\ 1 \end{bmatrix} \qquad 3^2 - 2 \cdot 2^2 = 1$$

$$\begin{bmatrix} x_3 \\ y_3 \end{bmatrix} = j^3 \begin{bmatrix} 7 \\ 5 \end{bmatrix} = j \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} j^2 \begin{bmatrix} 3 \\ 2 \end{bmatrix} \qquad (7j)^2 - 2 \cdot (5j)^2 = 1$$

$$\begin{bmatrix} x_4 \\ y_4 \end{bmatrix} = \begin{bmatrix} 17 \\ 12 \end{bmatrix} = j \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} j^3 \begin{bmatrix} 7 \\ 5 \end{bmatrix} \qquad 17^2 - 2 \cdot 12^2 = 1$$

Following each iteration, $x_n/y_n \to \sqrt{2}$ with increasing accuracy, coupling it to the CFA.

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Fibonacci sequence $f_{n+1} = f_n + f_{n-1}$

The sequence is

$$f_n = 0, 1, 1, 2, 3, 5, 8, 13, \cdots$$

Each output is the sum of the last two.

Alternatively we may define $y_{n+1} = x_n$, then the Fibonacci sequence may be represented with the 2x2 matrix recursion:

$$\begin{bmatrix} x_{n+1} \\ y_{n+1} \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x_n \\ y_n \end{bmatrix}.$$

The correspondence is easily verified.

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Stream 2: WEEK 4, Lects 11-22

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Time-line: Bombelli–Gauss 16-18 centuries

1525		1596	1643	1700	1750	1800	1855
	alileo 1564	Fermat 1601 Descartes 1596	1655	Daniel Be	ernoulli embert	Gauss 1777 	dence

- Newton, Bernoulli family, Euler, d'Alembert and Gauss
- Johann teaches mathematics to Euler and Danie
- Euler's technique dominates mathematics for 200 years (examples)
- d'Alembert proposes:
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 - fundamental theorem of algebra (FTA)
- Gauss had great conceptual depth (PNT, Least squares, FFT)

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Analytic functions and Taylor series (Newton)

An analytic function is one that may be expanded in a power series

Geometric series

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \dots = \sum_{n=0}^{\infty} x^n$$

This is easily seen to be correct by cross-multiplying

$$1 = (1 - x) \sum_{n=0}^{\infty} x^n - \sum_{n=1}^{\infty} x^n = 1$$

The Taylor series is much more powerful

$$f(x) = \sum_{n} \underbrace{\frac{1}{n!} \frac{d^{n}}{dx^{n}} f(x)}_{a_{n}} x^{n}$$

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Geometric series

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \dots = \sum_{n=0}^{\infty} x^n$$

This is easily seen to be correct by cross-multiplying

$$1 = (1 - x) \sum_{n=0}^{\infty} x^n - \sum_{n=1}^{\infty} x^n = 1$$

• The Taylor series is much more powerful

$$f(x) = \sum_{n} \underbrace{\frac{1}{n!} \frac{d^{n}}{dx^{n}} f(x)}_{\mathbf{a}_{n}}$$

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Analytic functions and Taylor series (Newton)

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Jakob Bernoulli #1 (1654-1705)



Figure 13.10: Portrait of Jakob Bernoulli by Nicholas Bernoulli

Johann Bernoulli (#2) 10^{th} child; Euler's advisor



Figure 13.11: Johann Bernoulli



Leonhard Euler, most prolific of all mathematicians



Figure 10.4: Leonhard Euler

Euler's sieve and the zeta function: $\zeta(s)$

The Euler's zeta function is an algebraic replica of Eratosthenes sieve

$$\zeta(s) \equiv \frac{1}{1^s} + \frac{1}{2^s} + \frac{1}{3^s} + \frac{1}{4^s} + \dots = \sum_{n=1}^{\infty} \frac{1}{n^s} = \sum_{n=1}^{\infty} n^{-s} \quad \text{for } \Re s = \sigma > 0.$$
 (3)

Multiplying $\zeta(s)$ by the factor $1/2^s$, and subtracting from $\zeta(s)$, removes all the even terms $\propto 1/(2n)^s$ (e.g., $1/2^s + 1/4^s + 1/6^s + 1/8^s + \cdots$)

$$\left(1 - \frac{1}{2^{s}}\right)\zeta(s) = 1 + \frac{1}{2^{s}} + \frac{1}{3^{s}} + \frac{1}{4^{s}} + \frac{1}{5^{s}} \cdots - \left(\frac{1}{2^{s}} + \frac{1}{4^{s}} + \frac{1}{6^{s}} + \frac{1}{8^{s}} + \frac{1}{10^{s}} + \cdots\right), \quad (4)$$

results in

$$\left(1 - \frac{1}{2^s}\right)\zeta(s) = 1 + \frac{1}{3^s} + \frac{1}{5^s} + \frac{1}{7^s} + \frac{1}{9^s} + \frac{1}{11^s} + \frac{1}{13^s} + \cdots$$
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Likewise

$$\left(1-\frac{1}{3^s}\right)\left(1-\frac{1}{2^s}\right)\zeta(s)=1+\frac{1}{5^s}+\frac{1}{7^s}+\frac{1}{11^s}+\frac{1}{13^s}+\frac{1}{17^s}+\frac{1}{19^s}\cdots.$$

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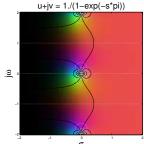
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Euler's sieve gives Euler's product formula of $\zeta(s)$

$$\zeta(s) = \prod_{\pi_k \in \mathbb{P}} \frac{1}{1 - \pi_k^{-s}} = \prod_{\pi_k \in \mathbb{P}} \zeta_k(s), \tag{6}$$

where π_k represents the k^{th} prime. The above defines each prime factor

$$T_{k}(s) = \frac{1}{1 - \pi_{k}^{-s}} = \frac{1}{1 - e^{-s \ln \pi_{k}}}$$
 (7)



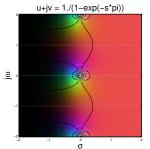
Plot of $w(s)=\frac{1}{1-e^{-s\ln\pi_1}}$ $(\pi_1=2)$, factor $\zeta_1(s)$ (Eq. 6), which has poles where $e^{s_n\ln 2}=1$, namely where $\omega_n\ln 2=n2\pi$, as demonstrated by the domain-color map. $s=\sigma+\omega\jmath$ is the Laplace frequency.

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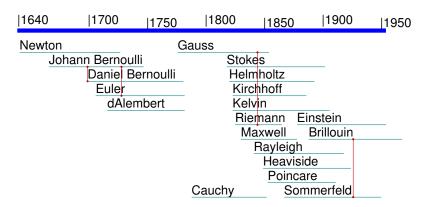
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Stream 3a: WEEK 8-12, Lects 23-34

- Stream 1: Numbers (WEEK 2, Lects 1-10, Lects 2-10)
- Stream 2: Algebraic Equations (WEEK 4-8, Lect 11-22)
- Stream 3a: Scalar Differential Equations (WEEK 8-12, Lect 23-34)
- Stream 3b: Partial Differential Equations (WEEK 12-14, Lect 35-42)

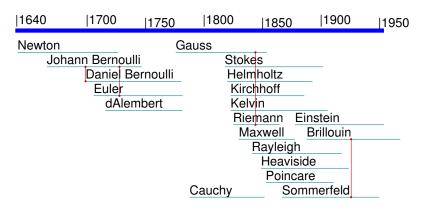
Time-line Newton-Einstein 1640-1950



Notes

- Gaussian gap: Euler ⇒ Helmholtz
- Connection between Gauss & Riemann
- Heritage: Stokes & Helmholtz ⇒ Sommerfeld & Einstein

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Complex Analytic functions and Taylor series

An analytic function is one that may be expanded in a complex power series. Replace $x \in \mathbb{R}$ with $z = x + iy \in \mathbb{C}$

Geometric series

$$\frac{1}{1-z} = 1 + z + z^2 + z^3 + \dots = \sum_{n=0}^{\infty} z^n$$

Cross-multiplying shows this series is correct

$$1 = (1 - z) \sum_{n=0}^{\infty} z^{n} - \sum_{n=1}^{\infty} z^{n} = 1$$

• However the more general Taylor series has a problem: $z, F(z) \in \mathbb{C}$

$$F(z) = \sum_{n} \underbrace{\frac{1}{n!} \frac{d^{n}}{dz^{n}} f(z)}_{c_{n}} z^{n}$$

What does it mean to differentiate wrt $z \in \mathbb{C}$?

$$\frac{d}{dz}F(z) = \frac{d}{d(x+yj)}F(x+yj) \quad ???$$

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Complex analytic functions to solve difference equations

- Define Laplace frequency $s = \sigma + \omega \jmath$
- If

$$e^{st} = \sum_{n=1}^{\infty} \frac{1}{n!} (st)^n$$

then

$$\frac{d}{dt}e^{st} = se^{st}$$

• e^{st} is an *eigenvector* of $\frac{d}{dt}$



Matrix recursion $x_{n+1} = \mathbf{A}x_n$ by eigenvectors

Any power of a matrix **A** may be computed from a matrix eigenvectors:

Specifically

$$\mathbf{AE} = \mathbf{E}\Lambda \quad \Leftrightarrow \quad \mathbf{A} = \mathbf{E}\Lambda\mathbf{E}^{-1}.\tag{8}$$

• For example, $x_2 = Ax_1 = A^2x_0$

$$\mathbf{A}^2 = \mathbf{A}\mathbf{A} = \mathbf{E}\Lambda \mathbf{E}^{-1} \mathbf{E} \Lambda \mathbf{E}^{-1} = \mathbf{E}\Lambda^2 \mathbf{E}^{-1}.$$

• Matrix recursion may be solved via eigenvector expansion

$$\mathbf{A}^n = \mathbf{E} \Lambda^n \mathbf{E}^{-1}, \tag{9}$$

greatly simplifying matrix recursion (e.g., Pell, Fibonacci)



d'Alembert: Creative, prolific & respected



Mapping the multi-valued square root of $w = \pm \sqrt{x + iy}$

This provides a deep (essential) analytic insight.

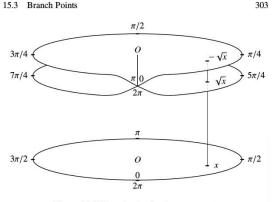


Figure 15.6: Branch point for the square root

The Riemann Surface of the cubic $y^2 = x(x - a)(x - b)$ has Genis 1 (torus) (p. 307). *Elliptic functions* naturally follow.

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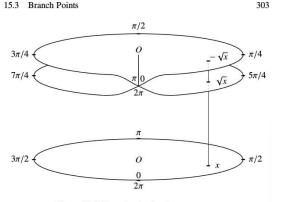


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Mapping complex analytic function

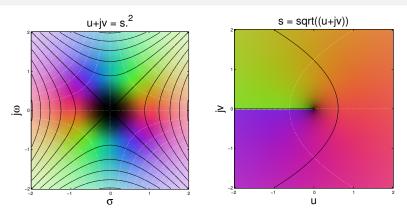


Figure: Here the Cartesian coordinate map between $s = \sigma + \omega \jmath$ and $w = u + v \jmath$. LEFT: This shows the mapping $w(s) = s^2$. RIGHT: This shows the lower branch of the inverse $s(w) = \sqrt{w}$.

Mapping complex analytic function

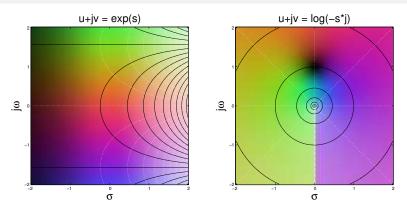
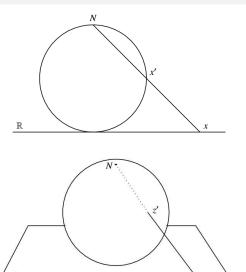


Figure: Plots in the complex $z = x + y\jmath$: Left: $e^{-s\jmath}$ Right: $\log(-s\jmath)$, the inverse of the periodic $e^{-s\jmath} = \cosh(-s\jmath) + \sinh(-s\jmath)$, thus it has a branch cut, and a zero at $s = \pi\jmath$ (i.e., $\log(\pi\jmath = 0)$).

Riemann projection closes point $|z| o \infty$ (i.e., z' o N)



History of Acoustics, Music, Speech

- BC Pythagoras; Aristotle
- 16th Mersenne, Marin 1588-1647; Harmonie Universelle 1636, Father of acoustics; Galilei, Galileo, 1564-1642; Frequency Equivalence 1638
- 17th Newton, Hooke, Boyle
- 18th Euler; d'Alembert; Gauss
- 19th Fourier; Helmholtz; Kirchhoff; AG Bell; Lord Rayleigh

Stream 3b: WEEK 12-14, Lects 35-42

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Time-line: Bombelli-Einstein, 16-20 centuries

1525	1600	1700	1800	1875	1925	
Bombelli	Ne	wton		Maxwell		
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	Mersenne	Euler	F	Riemann		
	Huyg	ens Daniel Be	rnoulli	Rayleigh		
Gal	ileo J	lacob Bernoulli	Cauchy	Einste	in	
	Fermat	d'Alem	bert H	Helmholtz		
		Ben Fran	nklin	US Civil War		

- Bombelli discovers Diophantus' Arithmetica in Vatican library
 - ullet \Rightarrow Galileo, Descartes, Newton, Fermat, Bernoulli, Gauss, ...
 - Johann teaches mathematics to Euler and Daniel
 - Euler technique dominates mathematics for 200 years (examples)
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Acoustics, Vector calculus and circuit theory

- Helmholtz Theorem: Vector field $F = -\nabla \Phi + \nabla \times A$
- Kirchhoff's Laws of circuit theory (similar to Newton's Laws)

von Helmholtz



Gustav Kirchhoff



Bibliography

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