數學模式與科學研究

郭鴻基



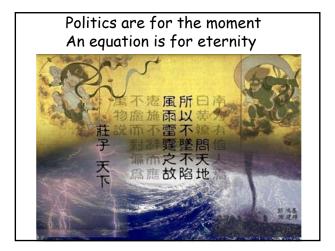
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> 3/20/2010 台中二中



數學是科學的語言,數學模式與科學計算是探索未 知的利器;隨著電腦的進步,科學計算更成為打開 非線性科學研究的敲門磚。數學模式建立(建模)、 科學計算、數位資料分析詮釋與驗證等過程,更是 現今數理科學的典範。







Fovell, Taipei, 2008

The profound study of nature is the most fertile source of mathematical discoveries.

Fourier 1768-1830



2005—2055 科技探索 Institute For The Future

生物模擬與計算

數量化、數位化 數學模型與生物結合 數學模式--動力系統

健康醫療規劃

生物資訊分析(Bioinformatics)

透過人腦、電腦介面,強化人體功能

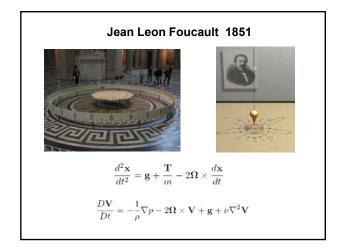
生物檢測

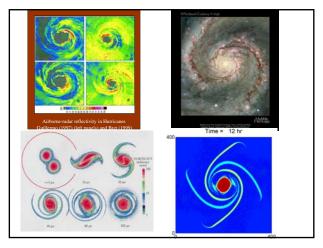
複雜系統:生態、經濟、氣象等數學模式應用議題

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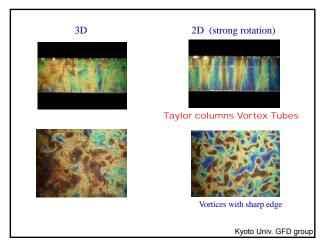
旋轉 Rotation

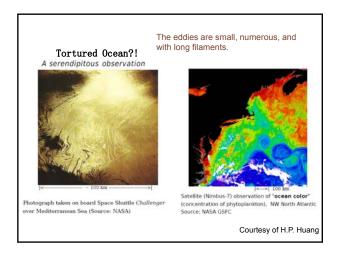
Coriolis Force
Non-inertial Frame

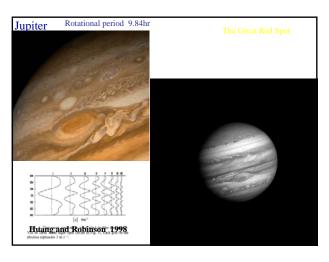


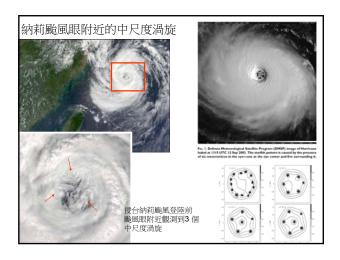


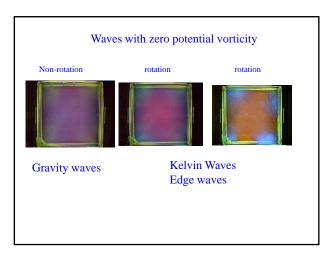




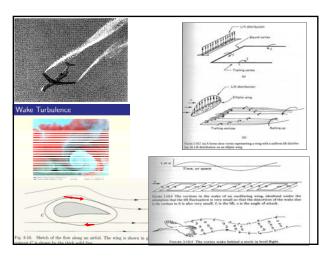




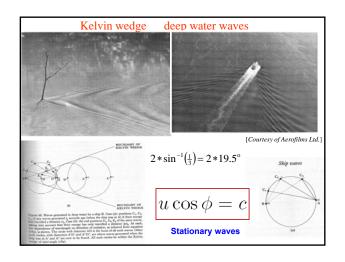


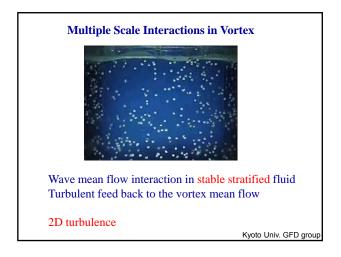


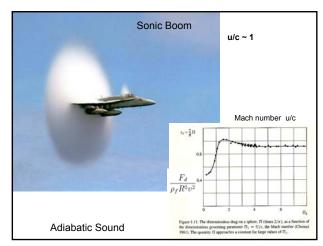














Fovell, 2008 高雄

This model will be a simplification and an idealization, and consequently a falsification. It is to be hoped that the features retained for discussion are those of greatest importance in the present stage of knowledge.

Turing The Chemical Basis of Morphogenesis

驗證 預測

False facts are highly injurious to the progress of science, for they often endure long; but false views, if supported by some evidence, do little harm, for every one takes a salutary pleasure in proving their falseness.

Darwin, The Origin of Man, chapter 6

數學模式 驗證資料

理論、解釋資料 interprets experiences on a higher than purely descriptive level. von Neumani

預測 準確性 預測能力

資料同化 利用科學數學模式整合有限的觀測,建構出較完整的資料

數學模式

Formulation 微分、差分方程式

Solution / Analysis 分析、解

Interpretation 科學詮釋

中階課程: 微分方程(ODE,PDE) **數量化、數位化** 統計、線性代數 程式、計算與繪圖 **數學化--模式--動力系統**

"Six monkeys, set to strum unintelligently on typewriters for millions of years, would be bound in time to write all the books in the British Museum."

君子致用在乎經邦,經邦在乎立事,立事在乎師 古,師古在乎隨時。必參古今之宜,

窮終始之要,始可以度其古,中可以行於今。避

共**49**個字,假設中文常用字為**1000**字,共有**10^147**個選擇

地球歷史 10^18 sec 10^10 一百億隻猴子在打字,假設每秒鐘打一萬字 10^4 ,

10^10*10^18*10^4 = 10^32

10^32/10^147=10^(-115) ~ 0 機率為零,不可能的巧合!

研究學問是苦心孤詣的事業! 不要人云亦云! Function y = f(x)

Commonly Occurring Functions

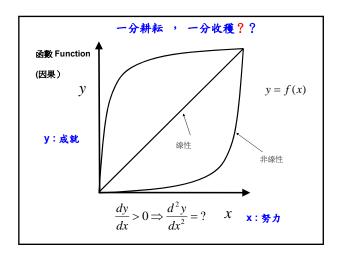
Polynomials: approximate with a high degree of accuracy, almost any existing function

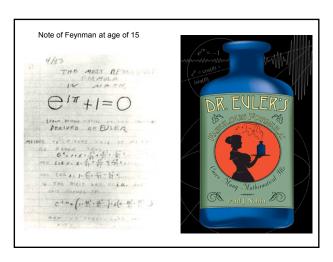
Trigonometric functions cos sin

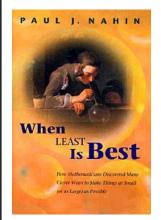
Exponential functions e

Logarithmic function log In s=k log w









A universe made by God must be a perfect universe, and consequently should always operate with economy.

Shortest path reflection (Hero of Alexandria, 2nd century B.C.)

"Every action done by nature is done in the shortest way." (Leonardo da Vinci 1452-1519)

Principle of least time (Fermat 1658)

Principle of least action (Maupertuis 1747)

Hamilton Principle (Sir William Rowan Hamilton 1805-1865)

微積分數學

the Mathematics of Change

莊子:一尺之錘、日取其半 、萬世不絕。

u = u(x, y)

Chain Rule(連鎖律)

 $\triangle x \rightarrow 0$

Rate of Change

 $\lim_{\triangle \to 0} \frac{f(\triangle)}{g(\triangle)} = \frac{df}{dg}$

 $\lim_{\epsilon \to 0} \frac{\sin \epsilon}{\epsilon} = ?$

 $\frac{du}{dt} = \frac{\partial u}{\partial x}\frac{dx}{dt} + \frac{\partial u}{\partial y}\frac{dy}{dt}$ 偏微分

 $\frac{\partial x^2 y}{\partial y} = x^2$

只對y變數微分,不改變x變數

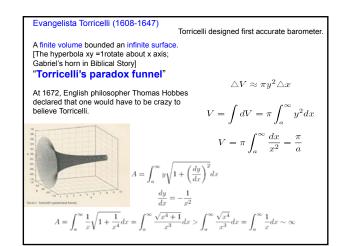
Rene Descartes (1596-1650) Pierre de Fermat (1601-1665) Issac Newton (1642-1727) Gottfried Leibniz (1646-1716)

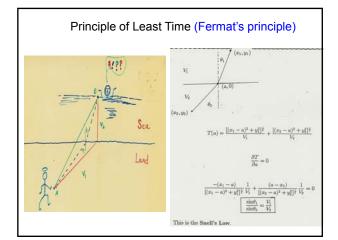
"The derivative was first used, it was then discovered; it was then explored and developed; and it was finally defined." Grabiner 1983

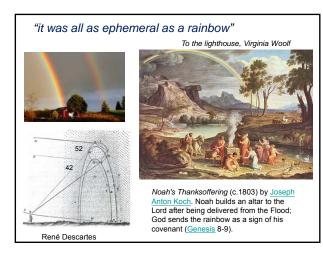
How to maximize the product from a divided constant? (Fermat 1637)

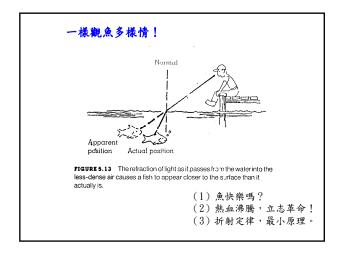
$$\begin{split} M &= x(C-x) & \hat{x}^2 - C\hat{x} + M \approx (\hat{x} + E)^2 - C(\hat{x} + E) + M \\ x^2 - Cx + M &= 0 & 0 \approx 2\hat{x}E + E^2 - CE & f(\hat{x}) \approx f(\hat{x} + E) \\ x &= \frac{C \pm \sqrt{C^2 - 4M}}{2} & 0 \approx 2\hat{x} + E - C & f(\hat{x} + E) - f(\hat{x}) \approx 0 \\ M &= \frac{1}{4}C^2 & 0 = 2\hat{X} - c & \frac{f(\hat{x} + E) - f(\hat{x})}{E} \approx 0 \end{split}$$

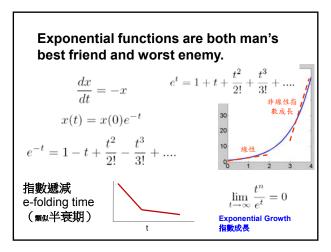
Czech mathematician Bernard Bolzano $\lim_{E \to 0} \frac{f(\dot{x}+E) - f(\dot{x})}{E} = \frac{df}{dx} = f'(x)$ (1781-1848) 1817





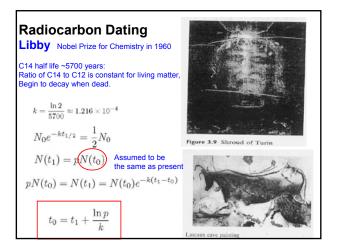


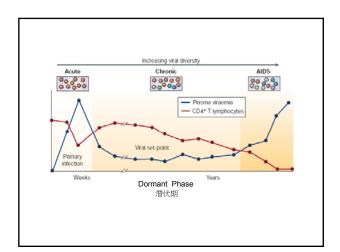


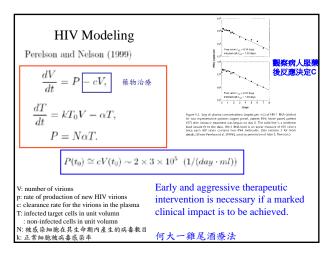


$$\frac{dN}{dt} = -kN \qquad \qquad \text{Finding k from two observations}$$

$$N(t) = N(t_0)e^{-k(t-t_0)} \qquad \qquad N(t_1) = N(t_0)e^{-k(t_1-t_0)} \\ N(t_2) = N(t_0)e^{-k(t_2-t_0)} \\ N(t_2) = N(t_0)e^{-k(t_2-t_0)} \\ p = \frac{N(t_1)}{N(t_2)} = e^{-k(t_1-t_2)} \\ \text{Exponential Decay} \qquad \qquad k = \frac{\ln p}{t_2-t_1} \\ \text{Dating 定年}$$

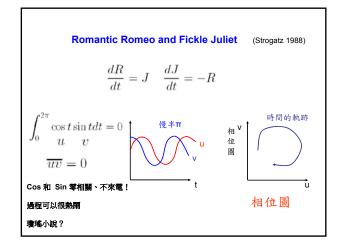


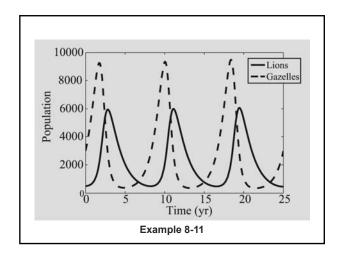


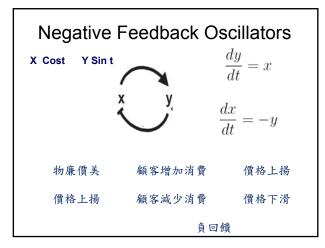


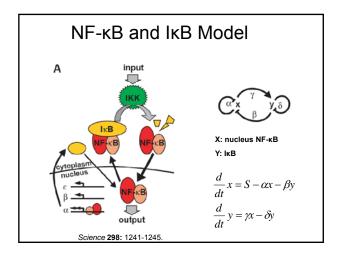
Periodic phenomena are actually everywhere in the biological world.

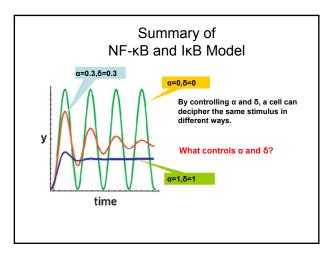
What else can you think of?

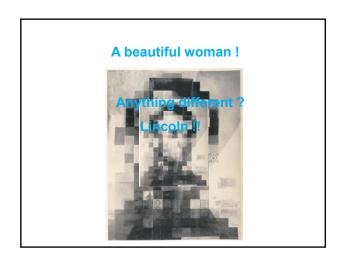




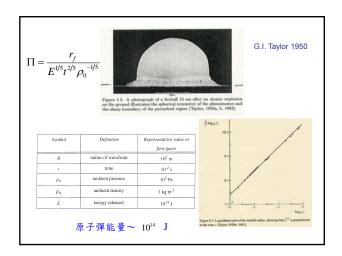


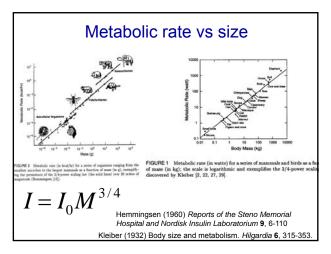


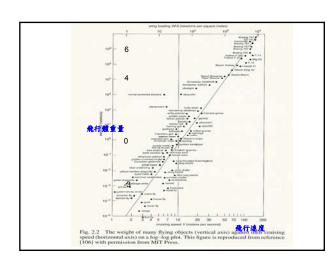


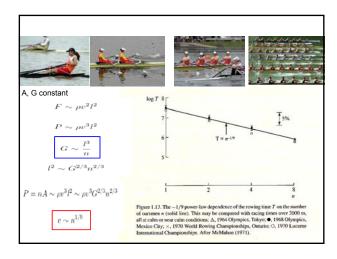








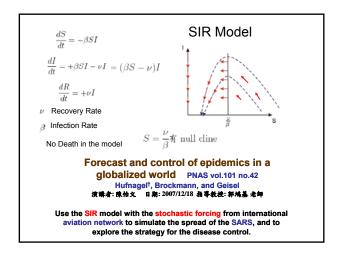


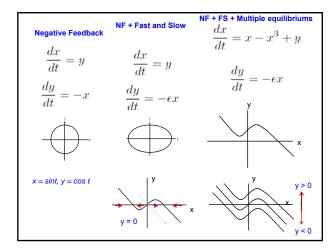


Epidemics

- Epidemics: *epi* "upon" and *demos* "the people" , i.e., "upon the people"
- An epidemic is the occurrence in a community or region of cases of an illness, specified health behavior, or other health-related events clearly in excess of normal expectancy; the community or region, and the time period in which cases occur, are specified precisely (Last JM, ed. A Dictionary of Epidemiology. New York: Oxford University Press, 1995)

The "Black Death" of 1347–51







London's Millennium Bridge is the first pedestrian river crossing over the Thames in central London for more than a century.

It is a 325m steel bridge linking the City of London at St. Paul's Cathedral with the Tate Modern Gallery at Bankside.

"Nice" lateral vibrations (20 cm S shape wobble, 1cycle per second) like on Tacoma Bridge developed on the day (June 12, 2000) of the opening.....

The Ultimate Problem in Meteorology Bjerknes 1911 氣象的終極問題

I The Present state of the atmosphere must be characterized as accurately as possible. 正確的觀測大氣現狀

[多重時空尺度]

II The intrinsic laws, according to which the subsequent states develop out of the preceding ones, must be known.

正確的大氣運作規律

Numerical Weather Prediction 數值天氣預報 [第一部電腦ENIAC, EBV model, 1950]

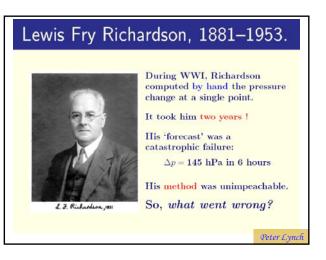
The Observation component 觀測

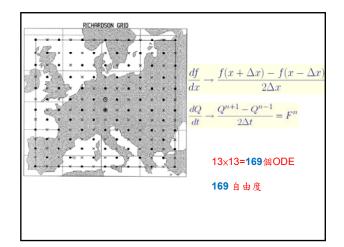
The diagnostic or analysis component 診斷分析 The prognostic component 預報

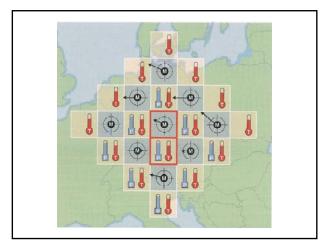
科氏力(18 19) $\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} - fv = -\frac{1}{\rho} \frac{\partial p}{\partial x} + \nu \nabla^2 u$ Momentum Conservation (18) $\frac{\partial v}{\partial t} + u \frac{\partial w}{\partial x} + v \frac{\partial v}{\partial y} + w \frac{\partial v}{\partial z} + fu = -\frac{1}{\rho} \frac{\partial p}{\partial y} + \nu \nabla^2 v$ $\frac{\partial w}{\partial t} + u \frac{\partial w}{\partial x} + v \frac{\partial w}{\partial y} + w \frac{\partial w}{\partial z} - \frac{1}{\rho} \frac{\partial p}{\partial z} - g + \nu \nabla^2 v$ Mass conservation (18) $\frac{\partial p}{\partial t} + \frac{\partial u\rho}{\partial x} + \frac{\partial v\rho}{\partial y} + w \frac{\partial w\rho}{\partial z} = 0$ Energy conservation (19) $\frac{\partial \theta}{\partial t} + u \frac{\partial \theta}{\partial x} + v \frac{\partial \theta}{\partial y} + w \frac{\partial \theta}{\partial z} = Q$ Fadiation 大氣輻射 (19,20)
Moisture Latent heat

関蒼茫大氣 ,誰主浮沈?

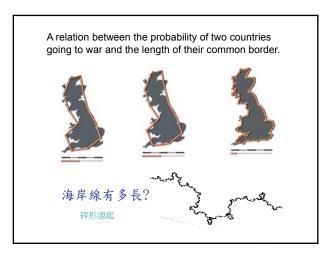
(19) 雲物理 (19,20)



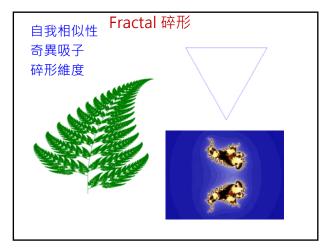


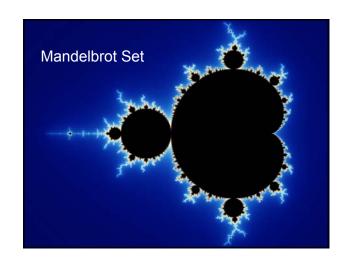


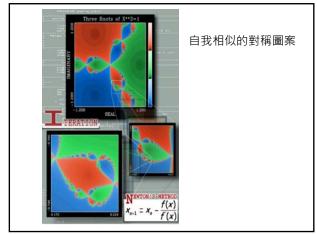












Cautious Romeo and Juliet

$$\frac{dR}{dt} = -aR + bJ$$

$$\frac{dJ}{dt} = -aJ + bR$$

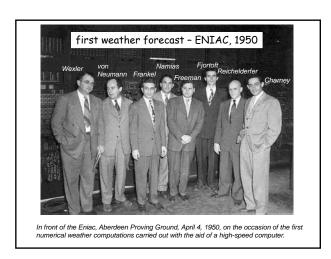
$$\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \begin{pmatrix} -a - b \\ -a + b \end{pmatrix}$$

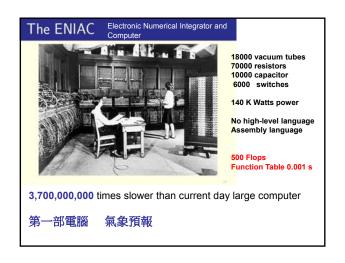
$$\begin{pmatrix} R \\ J \end{pmatrix} = \alpha \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{(-a-b)t} + \beta \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^{(b-a)t}$$

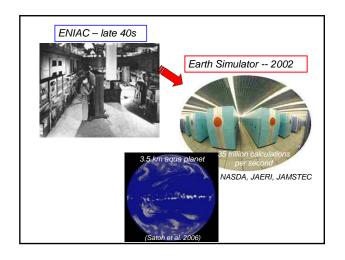
$$\frac{dx}{dt} = -a(x - x_0) + by$$

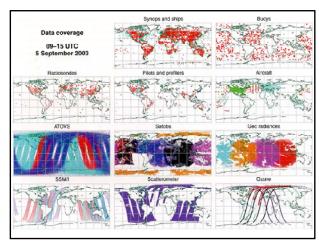
$$\frac{dy}{dt} = -a(y - y_0) + bx$$

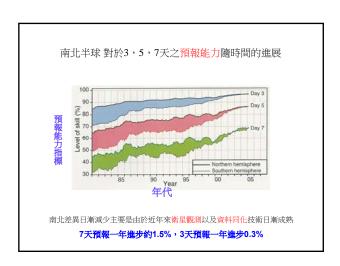


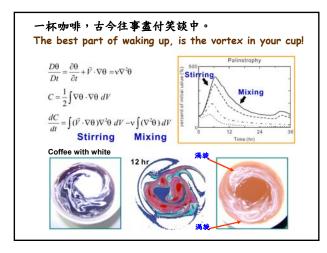












Thank you!

A painting with filamentations!

Now we only see models, like reflections in a mirror; but then we shall see face to face. Now I only know partially; but then I shall know as fully as I am myself known.

St. Paul, 1st letter to the Corinthians, 13:12

Models、經典、聖哲就如鏡子,讓我們看到自己,讓我們瞭解自己的侷限,更進而體會完整的人性。

「數學科學模式」幫助我們由片面觀察的 自然界,統會瞭解共通完整的科學定律。