Coupled Exponentials & Logarithms

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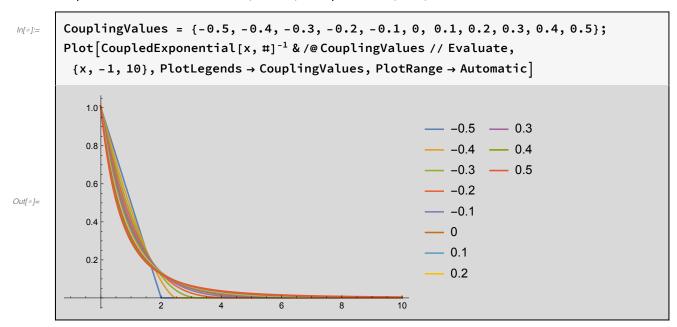
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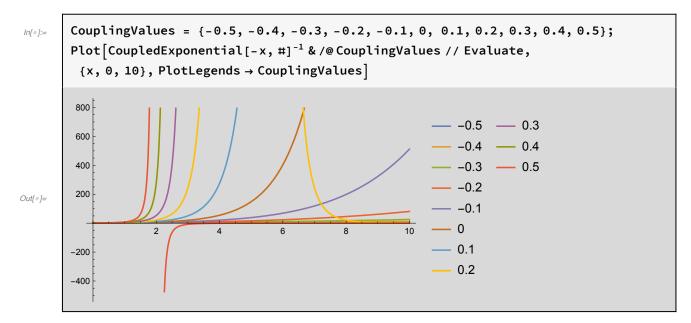
Graphic of Coupled Exponential

Graph shows curves from linear ($\kappa = -0.5$) to exponential ($\kappa = 0$)



The curves are produced by the Coupled Exponential Function

$$(1 + \kappa x)^{-\frac{1+\kappa}{\kappa}}$$

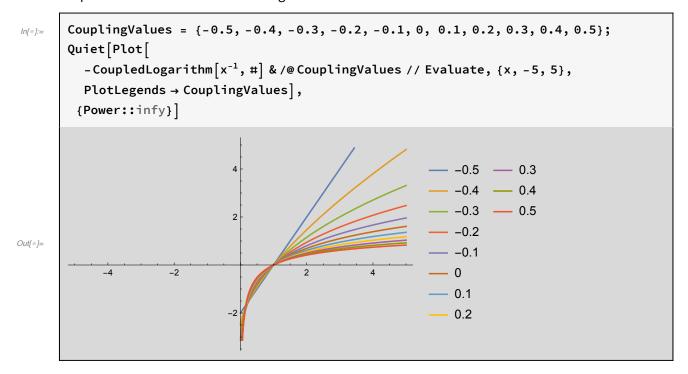


The curves are produced by the Coupled Exponential Function

$$(1 - \kappa x)^{\frac{1 + \kappa}{-\kappa}}$$

Graphic of Coupled Logarithm

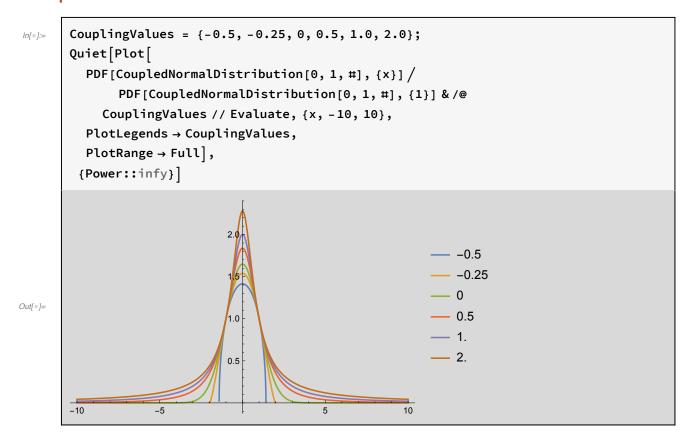
Graph shows curves from linear to logarithmic



The curves are produced by the Coupled Logarithmic Function

$$\frac{1}{-\kappa} \left(x^{\frac{-\kappa}{1+\kappa}} - 1 \right)$$

Coupled Normal Distribution



Coupled Gaussian is Scale-Free as $\sigma \rightarrow 0$

```
In[•]:=
         Parameters = \{\{1, 1, 0.5, 0.05, 0.005\}, \{0, 1, 1, 1, 1\}\};
         Quiet[LogLogPlot[MapThread[
              PDF[CoupledNormalDistribution[0, #1, #2], {x}] &, Parameters] // Evaluate,
            \{x, 0.1, 100\},\
            PlotLegends \rightarrow {"Normal \kappa = 0, \sigma = 1",
              "Cauchy \kappa = 1, \sigma = 1", "Cauchy \sigma = 0.5",
              "Cauchy \sigma = 0.05", "Cauchy \sigma = 0.005"},
            LabelStyle → Directive[Gray, Smaller],
            PlotRange \rightarrow \{\{0.1, 100\}, \{10^{-4}, 1\}\},\
            PlotTheme → {"Detailed"},
            FrameLabel → {"x", "Density"},
            PlotLabel → "Coupled Gaussian Distributions"],
          {Power::infy}]
                            Coupled Gaussian Distributions
            0.100
                                                                             Normal \kappa = 0, \sigma = 1
                                                                             Cauchy \kappa = 1, \sigma = 1
         Densit)
Out[ • ]=
                                                                             Cauchy \sigma = 0.5
                                                                            • Cauchy \sigma = 0.05
                                                                            - Cauchy \sigma = 0.005
                           0.5
```

Multivariate Coupled Distribution

Multivariate Coupled Exponential

Multivariate Coupled Gaussian

```
Plot3D[
In[ • ]:=
         PDF[MultivariateCoupledDistribution[{1, 2}, {{1, -0.01}, {0.01, 1}}, 0.01, 2],
          {x, y}],
         {x, -5, 5}, {y, -5, 5},
         PlotLegends → None,
         PlotTheme → "Detailed",
         PlotRange → Full
       ]
        0.2
        0.1
        0.8
Out[ • ]=
            -5
```

Test Normalization of Coupled Multivariate Gaussian

```
Assuming \left[-1/2 < \kappa < \infty\right],
 In[•]:=
             Integrate[PDF[MultivariateCoupledDistribution[\{0, 0\}, \{\{1, 0\}, \{0, 1\}\}, \kappa, 2],
                 {x, y}],
               \{x, -\infty, \infty\}, \{y, -\infty, \infty\}
             ]] // FullSimplify
Out[ • ]=
```

```
Assuming [-1/3 < \kappa < \infty, Integrate [PDF [MultivariateCoupledDistribution [
In[ • ]:=
                                       \{0, 0, 0\}, \{\{1, 0, 0\}, \{0, 1, 0\}, \{0, 0, 1\}\}, \kappa, 2],
                                 \{x, -\infty, \infty\}, \{y, -\infty, \infty\}, \{z, -\infty, \infty\}
                            ]] // FullSimplify
                          \begin{array}{l} \frac{1}{-\frac{1}{2\,\pi\,\text{Beta}\left[-\frac{1+\kappa}{2\,\kappa},\frac{3}{2}\right]}}\,\,\sqrt{-\,\kappa}\,\,\,\kappa\,\,\text{Integrate}\left[\,\,\frac{1}{\sqrt{\left[\,\left(1+x^2\,\kappa+y^2\,\kappa+z^2\,\kappa\right)^{3+\frac{1}{\kappa}}\,\,\left(x^2+y^2+z^2\right)\,\kappa\geq-1\right.}}\,\,,\,\,\left\{\,x\,,\,\,-\infty\,,\,\,\infty\,\right\}\,,\\ \left\{\,y\,,\,\,-\infty\,,\,\,\infty\,\right\}\,,\,\,\left\{\,z\,,\,\,-\infty\,,\,\,\infty\,\right\}\,,\,\,\text{Assumptions}\,\,\rightarrow\,\,-\frac{1}{3}\,<\,\kappa\,<\,\infty\,\,\&\,\,\left(-\frac{1}{3}\,<\,\kappa\,<\,0\,\mid\,\mid\,\kappa\,\leq\,\,-\frac{1}{3}\,\right)\,\right] \end{array} 
                                                                                                                                                                                                                                                                               True
                     Assuming [-1/4 < \kappa < \infty,
In[ • ]:=
                             Integrate[PDF[MultivariateCoupledDistribution[{0, 0, 0, 0},
                                        \{\{1, 0, 0, 0\}, \{0, 1, 0, 0\}, \{0, 0, 1, 0\}, \{0, 0, 0, 1\}\}, \kappa, 2],
                                    \{w, x, y, z\}],
                                \{W, -\infty, \infty\}, \{X, -\infty, \infty\}, \{y, -\infty, \infty\}, \{z, -\infty, \infty\}
                            ]] // FullSimplify
                                                                                                                                                                                                                                                                                κ ≥ 0
                         \frac{1}{\pi^2 \operatorname{Beta}\left[-1-\frac{1}{2\kappa},2\right]} \\ \kappa^2 \operatorname{Integrate}\left[\frac{1}{\sqrt{\left\{\frac{\left(1+w^2 \, \kappa + x^2 \, \kappa + y^2 \, \kappa + z^2 \, \kappa\right)^{4+\frac{1}{\kappa}} \, \left(w^2 + x^2 + y^2 + z^2\right) \, \kappa \geq -1}}{\operatorname{True}}, \, \left\{w, \, -\infty, \, \infty\right\}, \, \left\{x, \, -\infty, \, \infty\right\}, \\ 1 = -\frac{9.9. \left(-\frac{1}{2} < \kappa < 0 \, \mid \, \mid \, \kappa \leq -\frac{1}{4}\right)}{\operatorname{N}} \right\}
                                                                                                                                                                                                                                                                                True
                                      \{\textbf{y,} -\infty, \infty\} \text{ , } \{\textbf{z,} -\infty, \infty\} \text{ , Assumptions} \rightarrow -\frac{1}{4} < \kappa < \infty \& \left(-\frac{1}{4} < \kappa < 0 \mid \mid \kappa \leq -\frac{1}{4}\right) \right]
```

Normalization of Multivariate Coupled Gaussian

```
In[52]:=
```

Out[52]=

```
Plot[Evaluate@MapThread[NormMultiCoupled[
      #1, \kappa, 2, #2] &, {{}}
      {{1, 0}, {0, 1}},
      \{\{1, 0, 0\}, \{0, 1, 0\}, \{0, 0, 1\}\},\
      \{\{1, 0, 0, 0\}, \{0, 1, 0, 0\}, \{0, 0, 1, 0\}, \{0, 0, 0, 1\}\}
     },
     {2, 3, 4}
    }],
 \{\kappa, 0, 4\},\
 PlotRange → Full,
 PlotTheme → "Detailed",
 PlotLegends → {"2 Dim", "3 Dim", "4 Dim"},
 FrameLabel \rightarrow {"Coupling, \kappa", "Normalization"},
 PlotLabel → "Normalization of Multivariate Coupled Gaussian"
]
             Normalization of Multivariate Coupled Gaussian
  40
  35
  30
  25
                                                                 2 Dim
                                                                 3 Dim
  20
                                                                 4 Dim
  15
  10
                            Coupling, \kappa
```