Hille Series Trajectory Tracing

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Contents

- Hille Series Trajectory Tracing
- Introduction
- Version Info

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Alec Hoyland 2018-12-20 10:59

Introduction

The Hille series is equivalent to a discretized Taylor series under the limit

$$\lim_{\Delta t \to 0} \sum_{n=0}^{\infty} \frac{t^n}{n!(\Delta t)^n} D^n f(a) = f(a+t)$$

for t > 0 and D^n is the finite difference operator of order n.

For a discrete time step Δt , the trajectory f can be predicted at future times a+t. The number of historical trajectory points needed depends on the order of the approximation. When expanded, this equation yields:

$$\left[1 + \frac{t}{\Delta t} \mathbf{D}^1 + \frac{t^2}{2(\Delta t)^2} + \dots\right] f(a)$$

Version Info

git clone git@github.com:hasselmonians/hasselmo-tracking.git /home/ahoyland/code/hasselmo-tracking git checkout e3b2032ad7674b6e05cc7afe732e982641b5c617

git clone git@github.com:alec-hoyland/srinivas.gs_mtools.git /home/ahoyland/code/srinivas.gs_mtools git checkout c21986bb074dadb0258f494f6e0a024d05f21714

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