

Manual for Package: mathematics

Revision 25M

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Contents

| | | |
|----------|--|-----------|
| 1 | calendar | 45 |
| 1.1 | days_per_month | 45 |
| 1.2 | isnight | 45 |
| 2 | mathematics | 45 |
| 2.1 | cast_byte_to_integer | 45 |
| 3 | complex-analysis | 46 |
| 3.1 | complex_exp_product_im_im | 46 |
| 3.2 | complex_exp_product_im_re | 46 |
| 3.3 | complex_exp_product_re_im | 46 |
| 3.4 | complex_exp_product_re_re | 47 |
| 3.5 | croots | 47 |
| 3.6 | root_complex | 47 |
| 3.7 | test_imroots | 47 |
| 4 | derivation | 47 |
| 4.1 | derive_acfar1 | 48 |
| 4.2 | derive_ar1_spectral_density | 48 |
| 4.3 | derive_ar2param | 48 |
| 4.4 | derive_arc_length | 48 |
| 4.5 | derive_fourier_power | 48 |
| 4.6 | derive_fourier_power_exp | 48 |
| 4.7 | derive_laplacian_curvilinear | 48 |
| 4.8 | derive_laplacian_fourier_piecewise_linear | 48 |
| 4.9 | derive_logtripdf | 48 |
| 4.10 | derive_phase_drift_inv | 48 |
| 4.11 | derive_smooth1d_parametric | 49 |
| 4.12 | derive_spectral_density_bandpass_initial_condition | 49 |

| | | |
|----------|---|-----------|
| 5 | derivation/master | 49 |
| 5.1 | derive_bc_one_sided | 49 |
| 5.2 | derive_convergence | 49 |
| 5.3 | derive_error_fdm | 49 |
| 5.4 | derive_fdm_poly | 49 |
| 5.5 | derive_fdm_power | 49 |
| 5.6 | derive_fdm_taylor | 49 |
| 5.7 | derive_fdm_vargrid | 49 |
| 5.8 | derive_fem_2d_mass | 50 |
| 5.9 | derive_fem_error_2d | 50 |
| 5.10 | derive_fem_error_3d | 50 |
| 5.11 | derive_fem_sym_2d | 50 |
| 5.12 | derive_grid_constants | 50 |
| 5.13 | derive_interpolation | 50 |
| 5.14 | derive_laplacian | 50 |
| 5.15 | derive_limit | 50 |
| 5.16 | derive_nc_1d | 50 |
| 5.17 | derive_nc_1d_ | 50 |
| 5.18 | derive_nc_2d | 51 |
| 5.19 | derive_nonuniform_symmetric | 51 |
| 5.20 | derive_richardson | 51 |
| 5.21 | derive_sum | 51 |
| 5.22 | nn | 51 |
| 5.23 | test_derive | 51 |
| 5.24 | test_derive_fdm_poly | 51 |
| 5.25 | test_filter | 51 |
| 5.26 | test_vargrid | 51 |
| 6 | derivation | 52 |
| 6.1 | simplify_atan | 52 |
| 7 | mathematics | 52 |
| 7.1 | entropy | 52 |
| 8 | finance | 52 |
| 8.1 | derive_skewrnd_walsh_paramter | 52 |
| 8.2 | gbb_geostd_entire_series | 52 |
| 8.3 | gbb_mean | 52 |
| 8.4 | gbb_simulate | 52 |
| 8.5 | gbb_std | 52 |
| 8.6 | gbm_bridge | 53 |
| 8.7 | gbm_cdf | 53 |
| 8.8 | gbm_fit | 53 |
| 8.9 | gbm_fit_old | 53 |

| | | |
|-----------|--|-----------|
| 8.10 | gbm_geomean | 53 |
| 8.11 | gbm_geostd | 53 |
| 8.12 | gbm_inv | 53 |
| 8.13 | gbm_mean | 53 |
| 8.14 | gbm_mean_entire_series | 53 |
| 8.15 | gbm_median | 53 |
| 8.16 | gbm_moment2par | 54 |
| 8.17 | gbm_moment2par_entire_series | 54 |
| 8.18 | gbm_pdf | 54 |
| 8.19 | gbm_simulate | 54 |
| 8.20 | gbm_skewness | 54 |
| 8.21 | gbm_std | 54 |
| 8.22 | gbm_std_entire_series | 54 |
| 8.23 | gbm_transform_time_step | 54 |
| 8.24 | put_price_black_scholes | 54 |
| 8.25 | skewgbm_simulate | 54 |
| 8.26 | skewrnd_walsh | 55 |
| 9 | finance/test | 55 |
| 9.1 | test_gbm | 55 |
| 9.2 | test_gbm_pdf | 55 |
| 9.3 | test_skewrnd_walsh | 55 |
| 10 | fourier/@STFT | 55 |
| 10.1 | STFT | 55 |
| 10.2 | itransform | 55 |
| 10.3 | stft_ | 55 |
| 10.4 | stftmat | 56 |
| 10.5 | transform | 56 |
| 11 | fourier | 56 |
| 11.1 | amplitude_from_peak | 56 |
| 11.2 | caesaro_weight | 56 |
| 11.3 | dftmtx_man | 56 |
| 11.4 | example_fourier_window | 57 |
| 11.5 | fft2_cartesian2radial | 57 |
| 11.6 | fft_man | 57 |
| 11.7 | fft_rotate | 57 |
| 11.8 | fftsmooth | 57 |
| 11.9 | fix_fourier | 58 |
| 11.10 | fourier_2d_padd | 58 |
| 11.11 | fourier_2d_quadrants | 58 |
| 11.12 | fourier_axis | 58 |
| 11.13 | fourier_axis_2d | 58 |

| | | |
|-------|---|----|
| 11.14 | fourier_cesaro_correction | 59 |
| 11.15 | fourier_coefficient_piecewise_linear | 59 |
| 11.16 | fourier_coefficient_piecewise_linear_1 | 59 |
| 11.17 | fourier_coefficient_ramp3 | 59 |
| 11.18 | fourier_coefficient_ramp_pulse | 59 |
| 11.19 | fourier_coefficient_ramp_step | 60 |
| 11.20 | fourier_coefficient_square_pulse | 60 |
| 11.21 | fourier_complete_negative_half_plane | 60 |
| 11.22 | fourier_cubic_interaction_coefficients | 60 |
| 11.23 | fourier_derivative | 60 |
| 11.24 | fourier_derivative_matrix_1d | 60 |
| 11.25 | fourier_derivative_matrix_2d | 61 |
| 11.26 | fourier_expand | 61 |
| 11.27 | fourier_fit | 61 |
| 11.28 | fourier_freq2ind | 61 |
| 11.29 | fourier_interpolate | 61 |
| 11.30 | fourier_matrix | 61 |
| 11.31 | fourier_matrix2 | 61 |
| 11.32 | fourier_matrix3 | 62 |
| 11.33 | fourier_matrix_exp | 62 |
| 11.34 | fourier_multiplicative_interaction_coefficients | 62 |
| 11.35 | fourier_power | 62 |
| 11.36 | fourier_power_exp | 62 |
| 11.37 | fourier_predict | 63 |
| 11.38 | fourier_quadratic_interaction_coefficients | 63 |
| 11.39 | fourier_random_phase_walk | 63 |
| 11.40 | fourier_range | 63 |
| 11.41 | fourier_regress | 63 |
| 11.42 | fourier_resampled_fit | 63 |
| 11.43 | fourier_resampled_predict | 63 |
| 11.44 | fourier_signed_square | 64 |
| 11.45 | fourier_transform | 64 |
| 11.46 | fourier_transform_fractional | 64 |
| 11.47 | fourier_truncate_negative_half_plane | 64 |
| 11.48 | hyperbolic_fourier_box | 64 |
| 11.49 | idftmtx_man | 65 |
| 11.50 | laplace_2d_pwlinear | 65 |
| 11.51 | mean_fourier_power | 65 |
| 11.52 | moments_fourier_power | 65 |
| 11.53 | nanfft | 65 |
| 11.54 | peaks | 65 |
| 11.55 | roots_fourier | 66 |
| 11.56 | spectral_density | 66 |
| 11.57 | std_fourier_power | 66 |

| | | |
|-----------|------------------------------------|-----------|
| 11.58 | test_complex_exp_product | 66 |
| 11.59 | test_fourier_filter | 66 |
| 11.60 | test_idftmtx | 67 |
| 11.61 | var_fourier_power | 67 |
| 12 | mathematics | 67 |
| 12.1 | gaussfit_quantile | 67 |
| 13 | geometry/@Geometry | 67 |
| 13.1 | Geometry | 67 |
| 13.2 | arclength | 67 |
| 13.3 | arclength_old | 67 |
| 13.4 | arclength_old2 | 68 |
| 13.5 | base_point | 68 |
| 13.6 | base_point_limited | 68 |
| 13.7 | centroid | 68 |
| 13.8 | cosa_min_max | 68 |
| 13.9 | cross2 | 68 |
| 13.10 | curvature | 68 |
| 13.11 | ddot | 68 |
| 13.12 | distance | 69 |
| 13.13 | distance2 | 69 |
| 13.14 | dot | 69 |
| 13.15 | edge_length | 69 |
| 13.16 | enclosed_angle | 69 |
| 13.17 | enclosing_triangle | 69 |
| 13.18 | hexagon | 69 |
| 13.19 | inPolygon | 70 |
| 13.20 | inTetra | 70 |
| 13.21 | inTetra2 | 70 |
| 13.22 | inTriangle | 70 |
| 13.23 | intersect | 70 |
| 13.24 | lineintersect | 70 |
| 13.25 | lineintersect1 | 70 |
| 13.26 | minimum_distance_lines | 70 |
| 13.27 | mittenpunkt | 71 |
| 13.28 | nagelpoint | 71 |
| 13.29 | onLine | 71 |
| 13.30 | orthocentre | 71 |
| 13.31 | plumb_line | 71 |
| 13.32 | poly_area | 71 |
| 13.33 | poly_edges | 71 |
| 13.34 | poly_set | 71 |
| 13.35 | poly_width | 72 |

| | | |
|--------------------|---|-----------|
| 13.36 | polyxpoly | 72 |
| 13.37 | project_to_curve | 72 |
| 13.38 | quad_isconvex | 72 |
| 13.39 | random_disk | 72 |
| 13.40 | random_simplex | 72 |
| 13.41 | sphere_volume | 72 |
| 13.42 | tetra_volume | 73 |
| 13.43 | tobarycentric | 73 |
| 13.44 | tobarycentric1 | 73 |
| 13.45 | tobarycentric2 | 73 |
| 13.46 | tobarycentric3 | 73 |
| 13.47 | tri_angle | 73 |
| 13.48 | tri_area | 73 |
| 13.49 | tri_centroid | 73 |
| 13.50 | tri_distance_opposit_midpoint | 74 |
| 13.51 | tri_edge_length | 74 |
| 13.52 | tri_edge_midpoint | 74 |
| 13.53 | tri_excircle | 74 |
| 13.54 | tri_height | 74 |
| 13.55 | tri_incircle | 74 |
| 13.56 | tri_isacute | 74 |
| 13.57 | tri_isobtuse | 74 |
| 13.58 | tri_semiperimeter | 75 |
| 13.59 | tri_side_length | 75 |
| 14 geometry | | 75 |
| 14.1 | Polygon | 75 |
| 14.2 | bounding_box | 75 |
| 14.3 | curvature_1d | 75 |
| 14.4 | cvt | 75 |
| 14.5 | deg_to_frac | 76 |
| 14.6 | ellipse | 76 |
| 14.7 | ellipseX | 76 |
| 14.8 | ellipseY | 76 |
| 14.9 | first_intersect | 76 |
| 14.10 | golden_ratio | 76 |
| 14.11 | hypot3 | 76 |
| 14.12 | meanangle | 76 |
| 14.13 | meanangle2 | 77 |
| 14.14 | meanangle3 | 77 |
| 14.15 | meanangle4 | 77 |
| 14.16 | medianangle | 77 |
| 14.17 | medianangle2 | 77 |
| 14.18 | pilim | 77 |

| | | |
|-----------|--|-----------|
| 14.19 | streamline_radius_of_curvature | 78 |
| 15 | histogram/@Histogram | 78 |
| 15.1 | 2x | 78 |
| 15.2 | Histogram | 78 |
| 15.3 | bimodes | 78 |
| 15.4 | cdf | 78 |
| 15.5 | cdfS | 78 |
| 15.6 | chi2test | 78 |
| 15.7 | cmoment | 78 |
| 15.8 | cmomentS | 78 |
| 15.9 | entropy | 79 |
| 15.10 | entropyS | 79 |
| 15.11 | export_csv | 79 |
| 15.12 | iquantile | 79 |
| 15.13 | kstest | 79 |
| 15.14 | kurtosis | 79 |
| 15.15 | kurtosisS | 79 |
| 15.16 | mean | 79 |
| 15.17 | meanS | 79 |
| 15.18 | median | 79 |
| 15.19 | medianS | 80 |
| 15.20 | mode | 80 |
| 15.21 | modeS | 80 |
| 15.22 | moment | 80 |
| 15.23 | momentS | 80 |
| 15.24 | pdf | 80 |
| 15.25 | quantile | 80 |
| 15.26 | quantileS | 80 |
| 15.27 | resample | 80 |
| 15.28 | setup | 80 |
| 15.29 | skewness | 81 |
| 15.30 | skewnessS | 81 |
| 15.31 | stairs | 81 |
| 15.32 | stairsS | 81 |
| 15.33 | std | 81 |
| 15.34 | stdS | 81 |
| 15.35 | var | 81 |
| 15.36 | varS | 81 |
| 16 | histogram | 81 |
| 16.1 | hist_man | 81 |
| 16.2 | histadapt | 82 |
| 16.3 | histconst | 82 |

| | | |
|-----------|---|-----------|
| 16.4 | pdf_poly | 82 |
| 16.5 | plotcdf | 82 |
| 16.6 | test_histogram | 82 |
| 17 | mathematics | 82 |
| 17.1 | imrotmat | 82 |
| 18 | linear-algebra | 82 |
| 18.1 | averaging_matrix_2 | 82 |
| 18.2 | colnorm | 82 |
| 18.3 | condest_ | 83 |
| 18.4 | connectivity_matrix | 83 |
| 19 | linear-algebra/coordinate-transformation | 83 |
| 19.1 | barycentric2cartesian | 83 |
| 19.2 | barycentric2cartesian3 | 83 |
| 19.3 | cartesian2barycentric | 83 |
| 19.4 | cartesian_to_unit_triangle_basis | 83 |
| 19.5 | ellipsoid2geoid | 83 |
| 19.6 | example_approximate_utm_conversion | 83 |
| 19.7 | latlon2utm | 84 |
| 19.8 | latlon2utm_simple | 84 |
| 19.9 | lowrance_mercator_to_wgs84 | 84 |
| 19.10 | nmea2utm | 84 |
| 19.11 | sn2xy | 84 |
| 19.12 | unit_triangle_to_cartesian | 84 |
| 19.13 | utm2latlon | 84 |
| 19.14 | xy2nt | 85 |
| 19.15 | xy2sn | 85 |
| 19.16 | xy2sn_java | 85 |
| 19.17 | xy2sn_old | 85 |
| 20 | linear-algebra | 85 |
| 20.1 | det2x2 | 85 |
| 20.2 | det3x3 | 85 |
| 20.3 | det4x4 | 86 |
| 20.4 | diag2x2 | 86 |
| 20.5 | down | 86 |
| 20.6 | eig2x2 | 86 |
| 21 | linear-algebra/eigenvalue | 86 |
| 21.1 | eig_bisection | 86 |
| 21.2 | eig_inverse | 86 |
| 21.3 | eig_inverse_iteration | 86 |

| | | |
|-----------|--|------------|
| 21.4 | eig_power_iteration | 86 |
| 22 | linear-algebra/eigenvalue/jacobi-davidson | 87 |
| 22.1 | afun_jdm | 87 |
| 22.2 | davidson | 87 |
| 22.3 | jacobi_davidson | 87 |
| 22.4 | jacobi_davidson_qr | 87 |
| 22.5 | jacobi_davidson_qz | 87 |
| 22.6 | jacobi_davidson_simple | 87 |
| 22.7 | jdqr | 87 |
| 22.8 | jdqr_sleijpen | 91 |
| 22.9 | jdqr_vorst | 94 |
| 22.10 | jdqz | 97 |
| 22.11 | mfunc_jdm | 101 |
| 22.12 | mgs | 102 |
| 22.13 | minres_ | 102 |
| 22.14 | mv_jacobi_davidson | 102 |
| 23 | linear-algebra | 102 |
| 23.1 | first | 102 |
| 23.2 | gershgorin_circle | 102 |
| 23.3 | haussdorff | 102 |
| 23.4 | ieig2x2 | 102 |
| 23.5 | inv2x2 | 103 |
| 23.6 | inv3x3 | 103 |
| 23.7 | inv4x4 | 103 |
| 23.8 | kernel2matrix | 103 |
| 24 | linear-algebra/lanczos | 103 |
| 24.1 | arnoldi | 103 |
| 24.2 | arnoldi_new | 103 |
| 24.3 | eigs_lanczos_man | 103 |
| 24.4 | lanczos | 103 |
| 24.5 | lanczos_ | 103 |
| 24.6 | lanczos_biorthogonal | 104 |
| 24.7 | lanczos_biorthogonal_improved | 104 |
| 24.8 | lanczos_ghep | 104 |
| 24.9 | mv_lanczos | 104 |
| 24.10 | reorthogonalise | 104 |
| 24.11 | test_lanczos | 104 |
| 25 | linear-algebra | 104 |
| 25.1 | laplacian_eigenvalue | 104 |
| 25.2 | laplacian_eigenvector | 104 |

| | | |
|-----------|--|------------|
| 25.3 | laplacian_power | 104 |
| 25.4 | least_squares_perpendicular_offset | 105 |
| 25.5 | left | 105 |
| 26 | linear-algebra/linear-systems | 105 |
| 26.1 | gmres_man | 105 |
| 26.2 | minres_recycle | 105 |
| 27 | linear-algebra | 105 |
| 27.1 | lpmean | 105 |
| 27.2 | lpnorm | 105 |
| 27.3 | matvec3 | 105 |
| 27.4 | max2d | 105 |
| 27.5 | mid | 106 |
| 27.6 | mpoweri | 106 |
| 27.7 | mtimes2x2 | 106 |
| 27.8 | mtimes3x3 | 106 |
| 27.9 | nannorm | 106 |
| 27.10 | nanshift | 106 |
| 27.11 | nl | 106 |
| 27.12 | normalise | 107 |
| 27.13 | normalize1 | 107 |
| 27.14 | normrows | 107 |
| 27.15 | orth2 | 107 |
| 27.16 | orth_man | 107 |
| 27.17 | orthogonalise | 107 |
| 27.18 | padd2 | 107 |
| 27.19 | paddext | 108 |
| 27.20 | paddval1 | 108 |
| 27.21 | paddval2 | 108 |
| 28 | linear-algebra/polynomial | 108 |
| 28.1 | chebychev | 108 |
| 28.2 | piecewise_polynomial | 108 |
| 28.3 | roots1 | 108 |
| 28.4 | roots2 | 108 |
| 28.5 | roots2poly | 109 |
| 28.6 | roots3 | 109 |
| 28.7 | roots4 | 109 |
| 28.8 | roots_piecewise_linear | 109 |
| 28.9 | test_roots4 | 109 |
| 28.10 | vanderi_1d | 109 |
| 29 | linear-algebra | 109 |

| | | |
|-----------|-----------------------------------|------------|
| 29.1 | randrot | 109 |
| 29.2 | right | 109 |
| 29.3 | rot2 | 110 |
| 29.4 | rot2dir | 110 |
| 29.5 | rot3 | 110 |
| 29.6 | rotR | 110 |
| 29.7 | rownorm | 110 |
| 29.8 | simmilarity_matrix | 110 |
| 29.9 | spnorm | 110 |
| 29.10 | spzeros | 110 |
| 29.11 | test_roots3 | 110 |
| 29.12 | transform_minmax | 111 |
| 29.13 | transpose3 | 111 |
| 29.14 | transposeall | 111 |
| 29.15 | up | 111 |
| 29.16 | vander_nd | 111 |
| 29.17 | vanderd_2d | 111 |
| 30 | logic | 111 |
| 30.1 | bitor_man | 111 |
| 31 | master/plot | 111 |
| 31.1 | attach_boundary_value | 111 |
| 31.2 | cartesian_polar | 112 |
| 31.3 | img_vargrid | 112 |
| 31.4 | plot_basis_functions | 112 |
| 31.5 | plot_convergence | 112 |
| 31.6 | plot_dof | 112 |
| 31.7 | plot_eigenbar | 112 |
| 31.8 | plot_error_estimation | 112 |
| 31.9 | plot_error_estimation_2 | 112 |
| 31.10 | plot_error_fem | 112 |
| 31.11 | plot_fdm_kernel | 112 |
| 31.12 | plot_fdm_vs_fem | 113 |
| 31.13 | plot_fem_accuracy | 113 |
| 31.14 | plot_function_and_grid | 113 |
| 31.15 | plot_hat | 113 |
| 31.16 | plot_hydrogen_wf | 113 |
| 31.17 | plot_mesh | 113 |
| 31.18 | plot_mesh_2 | 113 |
| 31.19 | plot_refine | 113 |
| 31.20 | plot_refine_3d | 113 |
| 31.21 | plot_runtime | 113 |
| 31.22 | plot_spectrum | 114 |

| | | |
|-----------|--|------------|
| 31.23 | plot_wavefunction | 114 |
| 32 | master/ported | 114 |
| 32.1 | assemble_2d_phi_phi | 114 |
| 32.2 | assemble_3d_dphi_dphi | 114 |
| 32.3 | assemble_3d_phi_phi | 114 |
| 32.4 | dV_2d_ | 114 |
| 32.5 | derivative_2d | 114 |
| 32.6 | derivative_3d | 114 |
| 32.7 | element_neighbour_2d | 114 |
| 32.8 | prefetch_2d_ | 115 |
| 32.9 | promote_2d_3_10 | 115 |
| 32.10 | promote_2d_3_15 | 115 |
| 32.11 | promote_2d_3_21 | 115 |
| 32.12 | promote_2d_3_6 | 115 |
| 32.13 | promote_3d_4_10 | 115 |
| 32.14 | promote_3d_4_20 | 115 |
| 32.15 | promote_3d_4_35 | 115 |
| 32.16 | vander_2d | 115 |
| 32.17 | vander_3d | 115 |
| 33 | mathematics | 116 |
| 33.1 | monotoneous_indices | 116 |
| 33.2 | nearest_fractional_timestep | 116 |
| 34 | number-theory | 116 |
| 34.1 | ceiln | 116 |
| 34.2 | digitsb | 116 |
| 34.3 | floorn | 116 |
| 34.4 | iseven | 116 |
| 34.5 | multichoosek | 116 |
| 34.6 | nchoosek_man | 117 |
| 34.7 | pythagorean_triple | 117 |
| 34.8 | roundn | 117 |
| 35 | numerical-methods | 117 |
| 35.1 | advect_analytic | 117 |
| 36 | numerical-methods/differentiation | 117 |
| 36.1 | derivative1 | 117 |
| 36.2 | derivative2 | 117 |
| 37 | numerical-methods | 118 |
| 37.1 | diffuse_analytic | 118 |

| | | |
|-----------|---|------------|
| 38 | numerical-methods/finite-difference | 118 |
| 38.1 | cdiff | 118 |
| 38.2 | cdiffb | 118 |
| 38.3 | central_difference | 118 |
| 38.4 | cmean | 118 |
| 38.5 | cmean2 | 118 |
| 38.6 | derivative_matrix_1_1d | 119 |
| 38.7 | derivative_matrix_2_1d | 119 |
| 38.8 | derivative_matrix_2d | 119 |
| 38.9 | derivative_matrix_curvilinear | 119 |
| 38.10 | derivative_matrix_curvilinear_2 | 119 |
| 38.11 | difference_kernel | 119 |
| 38.12 | diffusion_matrix_2d_anisotropic | 119 |
| 38.13 | diffusion_matrix_2d_anisotropic2 | 120 |
| 38.14 | directional_neighbour | 120 |
| 38.15 | distmat | 120 |
| 38.16 | downwind_difference | 120 |
| 38.17 | gradpde2d | 120 |
| 38.18 | laplacian | 120 |
| 38.19 | laplacian_fdm | 120 |
| 38.20 | lrmean | 120 |
| 39 | numerical-methods/finite-difference/master | 121 |
| 39.1 | fdm_adaptive_grid | 121 |
| 39.2 | fdm_adaptive_refinement_old | 121 |
| 39.3 | fdm_assemble_d1_2d | 121 |
| 39.4 | fdm_assemble_d2_2d | 121 |
| 39.5 | fdm_confinement | 121 |
| 39.6 | fdm_d_vargrid | 121 |
| 39.7 | fdm_h_unstructured | 121 |
| 39.8 | fdm_hydrogen_vargrid | 121 |
| 39.9 | fdm_mark_unstructured_2d | 121 |
| 39.10 | fdm_plot | 122 |
| 39.11 | fdm_plot_series | 122 |
| 39.12 | fdm_refine_2d | 122 |
| 39.13 | fdm_refine_3d | 122 |
| 39.14 | fdm_refine_unstructured_2d | 122 |
| 39.15 | fdm_schroedinger_2d | 122 |
| 39.16 | fdm_schroedinger_3d | 122 |
| 39.17 | relocate | 122 |
| 40 | numerical-methods/finite-difference | 122 |
| 40.1 | mid | 122 |
| 40.2 | pwmid | 123 |

| | | |
|-----------|--|------------|
| 40.3 | ratio | 123 |
| 40.4 | steplength | 123 |
| 40.5 | swapoddeven | 123 |
| 40.6 | test_derivative_matrix_2d | 123 |
| 40.7 | test_derivative_matrix_curvilinear | 123 |
| 40.8 | test_difference_kernel | 123 |
| 40.9 | upwind_difference | 123 |
| 41 | numerical-methods/finite-element | 124 |
| 41.1 | Mesh_2d.java | 124 |
| 41.2 | Tree_2d.java | 124 |
| 41.3 | assemble_1d_dphi_dphi | 124 |
| 41.4 | assemble_1d_phi_phi | 124 |
| 41.5 | assemble_2d_dphi_dphi_java | 124 |
| 41.6 | assemble_2d_phi_phi_java | 124 |
| 41.7 | assemble_3d_dphi_dphi_java | 124 |
| 41.8 | assemble_3d_phi_phi_java | 124 |
| 41.9 | boundary_1d | 124 |
| 41.10 | boundary_2d | 125 |
| 41.11 | boundary_3d | 125 |
| 41.12 | check_area_2d | 125 |
| 41.13 | circmesh | 125 |
| 41.14 | cropradius | 125 |
| 41.15 | display_2d | 125 |
| 41.16 | display_3d | 125 |
| 41.17 | distort | 125 |
| 41.18 | err_2d | 125 |
| 41.19 | estimate_err_2d_3 | 125 |
| 41.20 | example_1d | 126 |
| 41.21 | example_2d | 126 |
| 41.22 | explode | 126 |
| 41.23 | fem_2d | 126 |
| 41.24 | fem_2d_heuristic_mesh | 126 |
| 41.25 | fem_get_2d_radial | 126 |
| 41.26 | fem_interpolation | 126 |
| 41.27 | fem_plot_1d | 126 |
| 41.28 | fem_plot_1d_series | 126 |
| 41.29 | fem_plot_2d | 126 |
| 41.30 | fem_plot_2d_series | 127 |
| 41.31 | fem_plot_3d | 127 |
| 41.32 | fem_plot_3d_series | 127 |
| 41.33 | fem_plot_confine_series | 127 |
| 41.34 | fem_radial | 127 |
| 41.35 | flip_2d | 127 |

| | | |
|-----------|---|------------|
| 41.36 | get_mesh_arrays | 127 |
| 41.37 | hashkey | 127 |
| 42 | numerical-methods/finite-element/int | 127 |
| 42.1 | int_1d_gauss | 127 |
| 42.2 | int_1d_gauss_1 | 128 |
| 42.3 | int_1d_gauss_2 | 128 |
| 42.4 | int_1d_gauss_3 | 128 |
| 42.5 | int_1d_gauss_4 | 128 |
| 42.6 | int_1d_gauss_5 | 128 |
| 42.7 | int_1d_gauss_6 | 128 |
| 42.8 | int_1d_gauss_lobatto | 128 |
| 42.9 | int_1d_gauss_n | 128 |
| 42.10 | int_1d_nc_2 | 128 |
| 42.11 | int_1d_nc_3 | 128 |
| 42.12 | int_1d_nc_4 | 129 |
| 42.13 | int_1d_nc_5 | 129 |
| 42.14 | int_1d_nc_6 | 129 |
| 42.15 | int_1d_nc_7 | 129 |
| 42.16 | int_1d_nc_7_hardy | 129 |
| 42.17 | int_2d_gauss_1 | 129 |
| 42.18 | int_2d_gauss_12 | 129 |
| 42.19 | int_2d_gauss_13 | 129 |
| 42.20 | int_2d_gauss_16 | 129 |
| 42.21 | int_2d_gauss_19 | 129 |
| 42.22 | int_2d_gauss_25 | 130 |
| 42.23 | int_2d_gauss_3 | 130 |
| 42.24 | int_2d_gauss_33 | 130 |
| 42.25 | int_2d_gauss_4 | 130 |
| 42.26 | int_2d_gauss_6 | 130 |
| 42.27 | int_2d_gauss_7 | 130 |
| 42.28 | int_2d_gauss_9 | 130 |
| 42.29 | int_2d_nc_10 | 130 |
| 42.30 | int_2d_nc_15 | 130 |
| 42.31 | int_2d_nc_21 | 130 |
| 42.32 | int_2d_nc_3 | 131 |
| 42.33 | int_2d_nc_6 | 131 |
| 42.34 | int_3d_gauss_1 | 131 |
| 42.35 | int_3d_gauss_11 | 131 |
| 42.36 | int_3d_gauss_14 | 131 |
| 42.37 | int_3d_gauss_15 | 131 |
| 42.38 | int_3d_gauss_24 | 131 |
| 42.39 | int_3d_gauss_4 | 131 |
| 42.40 | int_3d_gauss_45 | 131 |

| | | |
|-----------|---|------------|
| 42.41 | int_3d_gauss_5 | 131 |
| 42.42 | int_3d_nc_11 | 132 |
| 42.43 | int_3d_nc_4 | 132 |
| 42.44 | int_3d_nc_6 | 132 |
| 42.45 | int_3d_nc_8 | 132 |
| 43 | numerical-methods/finite-element | 132 |
| 43.1 | interpolation_matrix | 132 |
| 43.2 | mark | 132 |
| 43.3 | mark_1d | 132 |
| 43.4 | mesh_1d_uniform | 132 |
| 43.5 | mesh_3d_uniform | 132 |
| 43.6 | mesh_interpolate | 133 |
| 43.7 | neighbour_1d | 133 |
| 43.8 | old | 133 |
| 43.9 | pdeeig_1d | 133 |
| 43.10 | pdeeig_2d | 133 |
| 43.11 | pdeeig_3d | 133 |
| 43.12 | polynomial_derivative_1d | 133 |
| 43.13 | potential_const | 133 |
| 43.14 | potential_coulomb | 133 |
| 43.15 | potential_harmonic_oscillator | 133 |
| 43.16 | project_circle | 134 |
| 43.17 | project_rectangle | 134 |
| 43.18 | promote_1d_2_3 | 134 |
| 43.19 | promote_1d_2_4 | 134 |
| 43.20 | promote_1d_2_5 | 134 |
| 43.21 | promote_1d_2_6 | 134 |
| 43.22 | quadrilaterate | 134 |
| 43.23 | recalculate_regularity_2d | 134 |
| 43.24 | refine_1d | 134 |
| 43.25 | refine_2d_21 | 134 |
| 43.26 | refine_2d_structural | 135 |
| 43.27 | regularity_1d | 135 |
| 43.28 | regularity_2d | 135 |
| 43.29 | regularity_3d | 135 |
| 43.30 | relocate_2d | 135 |
| 43.31 | test_circmesh | 135 |
| 43.32 | test_hermite | 135 |
| 43.33 | tri_assign_points | 135 |
| 43.34 | triangulation_uniform | 135 |
| 43.35 | vander_1d | 136 |
| 43.36 | vanderd_1d | 136 |
| 43.37 | vanderi_1d | 136 |

| | | |
|-----------|--|------------|
| 44 | numerical-methods/finite-volume/@Advection | 136 |
| 44.1 | Advection | 136 |
| 44.2 | dot_advection | 136 |
| 45 | numerical-methods/finite-volume/@Burgers | 136 |
| 45.1 | burgers_split | 136 |
| 45.2 | dot_burgers_fdm | 136 |
| 45.3 | dot_burgers_fft | 137 |
| 46 | numerical-methods/finite-volume/@Finite_Volume | 137 |
| 46.1 | Finite_Volume | 137 |
| 46.2 | apply_bc | 137 |
| 46.3 | solve | 137 |
| 46.4 | step_split_strang | 137 |
| 46.5 | step_unsplit | 137 |
| 47 | numerical-methods/finite-volume/@Flux_Limiter | 138 |
| 47.1 | Flux_Limiter | 138 |
| 47.2 | beam_warming | 138 |
| 47.3 | fromm | 138 |
| 47.4 | lax_wendroff | 138 |
| 47.5 | minmod | 138 |
| 47.6 | monotized_central | 138 |
| 47.7 | muscl | 138 |
| 47.8 | superbee | 139 |
| 47.9 | upwind | 139 |
| 47.10 | vanLeer | 139 |
| 48 | numerical-methods/finite-volume/@KDV | 139 |
| 48.1 | dot_kdv_fdm | 139 |
| 48.2 | dot_kdv_fft | 139 |
| 48.3 | kdv_split | 139 |
| 49 | numerical-methods/finite-volume/@Reconstruct_Average_Evolve | 140 |
| 49.1 | Reconstruct_Average_Evolve | 140 |
| 49.2 | advect_highres | 140 |
| 49.3 | advect_lowress | 140 |
| 50 | numerical-methods/finite-volume | 140 |
| 50.1 | Godunov | 140 |
| 50.2 | Lax_Friedrich | 140 |
| 50.3 | Measure | 140 |
| 50.4 | Roe | 141 |
| 50.5 | fv_swe | 141 |
| 50.6 | staggered_euler | 141 |

| | | |
|-----------|--|------------|
| 50.7 | staggered_grid | 141 |
| 51 | numerical-methods | 141 |
| 51.1 | grid2quad | 141 |
| 52 | numerical-methods/integration | 141 |
| 52.1 | cumintL | 141 |
| 52.2 | cumintR | 142 |
| 52.3 | cumint_trapezoidal | 142 |
| 52.4 | int_trapezoidal | 142 |
| 53 | numerical-methods/interpolation/@Kriging | 142 |
| 53.1 | Kriging | 142 |
| 53.2 | estimate_semivariance | 142 |
| 53.3 | interpolate_ | 142 |
| 54 | numerical-methods/interpolation/@RegularizedInterpolator1 | 143 |
| 54.1 | RegularizedInterpolator1 | 143 |
| 54.2 | init | 143 |
| 55 | numerical-methods/interpolation/@RegularizedInterpolator2 | 143 |
| 55.1 | RegularizedInterpolator2 | 143 |
| 55.2 | init | 143 |
| 56 | numerical-methods/interpolation/@RegularizedInterpolator3 | 143 |
| 56.1 | RegularizedInterpolator3 | 143 |
| 56.2 | init | 143 |
| 57 | numerical-methods/interpolation | 144 |
| 57.1 | IDW | 144 |
| 57.2 | IPoly | 144 |
| 57.3 | IRBM | 144 |
| 57.4 | ISparse | 144 |
| 57.5 | Inn | 144 |
| 57.6 | Interpolator | 144 |
| 57.7 | fixnan | 144 |
| 57.8 | idw1 | 145 |
| 57.9 | idw2 | 145 |
| 57.10 | inner2outer | 145 |
| 57.11 | inner2outer2 | 145 |
| 57.12 | interp1_circular | 145 |
| 57.13 | interp1_limited | 145 |
| 57.14 | interp1_man | 145 |
| 57.15 | interp1_piecewise_linear | 146 |
| 57.16 | interp1_save | 146 |

| | | |
|-----------|---|------------|
| 57.17 | interp1_slope | 146 |
| 57.18 | interp1_smooth | 146 |
| 57.19 | interp1_unique | 146 |
| 57.20 | interp2_man | 146 |
| 57.21 | interp_angle | 146 |
| 57.22 | interp_fourier | 147 |
| 57.23 | interp_fourier_batch | 147 |
| 57.24 | interp_sn | 147 |
| 57.25 | interp_sn2 | 147 |
| 57.26 | interp_sn3 | 147 |
| 57.27 | interp_sn_ | 147 |
| 57.28 | limit_by_distance_1d | 147 |
| 57.29 | resample1 | 148 |
| 57.30 | resample_d_min | 148 |
| 57.31 | resample_vector | 148 |
| 57.32 | test_interp1_limited | 148 |
| 58 | numerical-methods | 148 |
| 58.1 | inverse_complex | 148 |
| 58.2 | maccormack_step | 148 |
| 58.3 | minmod | 148 |
| 59 | numerical-methods/multigrid | 148 |
| 59.1 | mg_interpolate | 148 |
| 59.2 | mg_restrict | 149 |
| 60 | numerical-methods/ode/@BVPS_Characteristic | 149 |
| 60.1 | BVPS_Characteristic | 149 |
| 60.2 | assemble1_A | 149 |
| 60.3 | assemble1_A_Q | 149 |
| 60.4 | assemble2_A | 149 |
| 60.5 | assemble_AA | 149 |
| 60.6 | assemble_AAA | 149 |
| 60.7 | assemble_Ic | 150 |
| 60.8 | bvp1c | 150 |
| 60.9 | check_arguments | 150 |
| 60.10 | couple_junctions | 150 |
| 60.11 | derivative | 150 |
| 60.12 | init | 150 |
| 60.13 | inner2outer_bvp2c | 150 |
| 60.14 | reconstruct | 150 |
| 60.15 | resample | 150 |
| 60.16 | solve | 151 |
| 60.17 | test_assemble1_A | 151 |

| | | |
|-----------|--|------------|
| 60.18 | test_assemble2_A | 151 |
| 61 | numerical-methods/ode/@Time_Stepper | 151 |
| 61.1 | Time_Stepper | 151 |
| 61.2 | solve | 151 |
| 62 | numerical-methods/ode | 151 |
| 62.1 | bvp2fdm | 151 |
| 62.2 | bvp2wavetrain | 152 |
| 62.3 | bvp2wavetwopass | 152 |
| 62.4 | ivp_euler_forward | 152 |
| 62.5 | ivp_euler_forward2 | 152 |
| 62.6 | ivprk2 | 152 |
| 62.7 | ode2_matrix | 153 |
| 62.8 | ode2characteristic | 153 |
| 62.9 | step_trapezoidal | 153 |
| 62.10 | test_bvp2 | 153 |
| 63 | numerical-methods/optimisation | 153 |
| 63.1 | aitken_iteration | 153 |
| 63.2 | anderson_iteration | 153 |
| 63.3 | armijo_stopping_criterion | 153 |
| 63.4 | astar | 154 |
| 63.5 | binsearch | 154 |
| 63.6 | bisection | 154 |
| 63.7 | box1 | 154 |
| 63.8 | box2 | 154 |
| 63.9 | cauchy | 154 |
| 63.10 | cauchy2 | 154 |
| 63.11 | directional_derivative | 155 |
| 63.12 | dud | 155 |
| 63.13 | extreme3 | 155 |
| 63.14 | extreme_quadratic | 155 |
| 63.15 | ftest | 155 |
| 63.16 | fzero_bisect | 155 |
| 63.17 | fzero_newton | 156 |
| 63.18 | grad | 156 |
| 63.19 | hessian | 156 |
| 63.20 | hessian_from_gradient | 156 |
| 63.21 | hessian_projected | 156 |
| 63.22 | line_search | 156 |
| 63.23 | line_search2 | 156 |
| 63.24 | line_search_polynomial | 157 |
| 63.25 | line_search_polynomial2 | 157 |

| | | |
|-----------|--|------------|
| 63.26 | line_search_quadratic | 157 |
| 63.27 | line_search_quadratic2 | 157 |
| 63.28 | line_search_wolfe | 158 |
| 63.29 | ls_bgfs | 158 |
| 63.30 | ls_broyden | 158 |
| 63.31 | ls_generalized_secant | 158 |
| 63.32 | nlg | 158 |
| 63.33 | nlls | 159 |
| 63.34 | picard | 159 |
| 63.35 | poly_extrema | 159 |
| 63.36 | quadratic_function | 159 |
| 63.37 | quadratic_programming | 159 |
| 63.38 | quadratic_step | 159 |
| 63.39 | rosenbrock | 159 |
| 63.40 | sqrt_heron | 160 |
| 63.41 | test_directional_derivative | 160 |
| 63.42 | test_dud | 160 |
| 63.43 | test_fzero_newton | 160 |
| 63.44 | test_line_search_quadratic2 | 160 |
| 63.45 | test_ls_generalized_secant | 160 |
| 63.46 | test_nlg_6_order | 160 |
| 63.47 | test_nlls | 160 |
| 64 | numerical-methods/pde | 160 |
| 64.1 | laplacian2d_fundamental_solution | 160 |
| 65 | numerical-methods/piecewise-polynomials | 161 |
| 65.1 | Hermite1 | 161 |
| 65.2 | hp2_fit | 161 |
| 65.3 | hp2_predict | 161 |
| 65.4 | hp_predict | 161 |
| 65.5 | hp_regress | 161 |
| 65.6 | lp_count | 161 |
| 65.7 | lp_predict | 162 |
| 65.8 | lp_regress | 162 |
| 65.9 | lp_regress_ | 162 |
| 66 | numerical-methods | 162 |
| 66.1 | test_adams_bashforth | 162 |
| 67 | mathematics | 162 |
| 67.1 | oversampleNZ | 162 |
| 68 | regression/@PolyOLS | 162 |

| | | |
|-----------|--|------------|
| 68.1 | PolyOLS | 162 |
| 68.2 | coefftest | 162 |
| 68.3 | detrend | 163 |
| 68.4 | fit | 163 |
| 68.5 | fit_ | 163 |
| 68.6 | predict | 163 |
| 68.7 | predict_ | 163 |
| 68.8 | slope | 163 |
| 69 | regression/@PowerLS | 163 |
| 69.1 | PowerLS | 163 |
| 69.2 | fit | 164 |
| 69.3 | predict | 164 |
| 69.4 | predict_ | 164 |
| 70 | regression/@Theil | 164 |
| 70.1 | Theil | 164 |
| 70.2 | detrend | 164 |
| 70.3 | fit | 164 |
| 70.4 | predict | 165 |
| 70.5 | slope | 165 |
| 71 | regression | 165 |
| 71.1 | Theil_Multivariate | 165 |
| 71.2 | areg | 165 |
| 71.3 | ginireg | 165 |
| 71.4 | hesssimplereg | 165 |
| 71.5 | l1lin | 165 |
| 71.6 | lsq_sparam | 166 |
| 71.7 | polyfitd | 166 |
| 71.8 | regression_method_of_moments | 166 |
| 71.9 | robustlinreg | 166 |
| 71.10 | theil2 | 166 |
| 71.11 | theil_generalised | 166 |
| 71.12 | total_least_squares | 167 |
| 71.13 | weighted_median_regression | 167 |
| 72 | set-theory | 167 |
| 72.1 | issubset | 167 |
| 73 | mathematics | 167 |
| 73.1 | shuffle_index | 167 |
| 74 | signal-processing | 167 |
| 74.1 | asymwin | 167 |

| | | |
|-----------|---|------------|
| 75 | signal-processing/autocorrelation | 168 |
| 75.1 | acf_radial | 168 |
| 75.2 | acfar1 | 168 |
| 75.3 | acfar1_2 | 168 |
| 75.4 | acfar2 | 168 |
| 75.5 | acfar2_2 | 168 |
| 75.6 | ar1_cutoff_frequency | 168 |
| 75.7 | ar1_effective_sample_size | 168 |
| 75.8 | ar1_mse_mu_single_sample | 169 |
| 75.9 | ar1_mse_pop | 169 |
| 75.10 | ar1_mse_range | 169 |
| 75.11 | ar1_spectrum | 169 |
| 75.12 | ar1_to_tikhonov | 169 |
| 75.13 | ar1_var_factor | 169 |
| 75.14 | ar1_var_factor_ | 169 |
| 75.15 | ar1_var_range2 | 170 |
| 75.16 | ar1delay | 170 |
| 75.17 | ar1delay_old | 170 |
| 75.18 | ar2_acf2c | 170 |
| 75.19 | ar2conv | 170 |
| 75.20 | ar2dof | 170 |
| 75.21 | ar2param | 171 |
| 75.22 | autocorr2 | 171 |
| 75.23 | autocorr_angular | 171 |
| 75.24 | autocorr_bandpass | 171 |
| 75.25 | autocorr_decay_rate | 171 |
| 75.26 | autocorr_effective_sample_size | 171 |
| 75.27 | autocorr_fft | 171 |
| 75.28 | autocorr_forest | 171 |
| 75.29 | autocorr_genton | 172 |
| 75.30 | autocorr_highpass | 172 |
| 75.31 | autocorr_lowpass | 172 |
| 75.32 | autocorr_periodic_additive_noise | 172 |
| 75.33 | autocorr_periodic_windowed | 172 |
| 75.34 | autocorr_radial | 172 |
| 75.35 | autocorr_radial_hexagonal_pattern | 172 |
| 75.36 | autocorrelation_max | 172 |
| | | |
| 76 | signal-processing | 172 |
| 76.1 | average_wave_shape | 172 |
| 76.2 | bandpass | 173 |
| 76.3 | bandpass_continuous_cdf | 173 |
| 76.4 | bartlett | 173 |
| 76.5 | bin1d | 173 |

| | | |
|-----------|--|------------|
| 76.6 | bin2d | 173 |
| 76.7 | binormrnd | 173 |
| 76.8 | coherence | 173 |
| 76.9 | conv1_man | 174 |
| 76.10 | conv2_man | 174 |
| 76.11 | conv2z | 174 |
| 76.12 | conv30 | 174 |
| 76.13 | conv_ | 174 |
| 76.14 | conv_centered | 174 |
| 76.15 | convz | 174 |
| 76.16 | cosexpdelay | 174 |
| 76.17 | csmooth | 175 |
| 76.18 | daniell_window | 175 |
| 76.19 | db2neper | 175 |
| 76.20 | db2power | 175 |
| 76.21 | derive_bandpass_continuous_scale | 175 |
| 76.22 | derive_danielle_weight | 175 |
| 76.23 | derive_limit_0_acfar | 175 |
| 76.24 | detect_peak | 175 |
| 76.25 | determine_phase_shift | 176 |
| 76.26 | determine_phase_shift1 | 176 |
| 76.27 | doublesum_ij | 176 |
| 76.28 | effective_mask_size | 176 |
| 76.29 | effective_sample_size_to_ar1 | 176 |
| 76.30 | fcut2Lw_gausswin | 176 |
| 76.31 | fcut_gausswin | 176 |
| 76.32 | filt_hodges_lehman | 176 |
| 77 | signal-processing/filters | 176 |
| 77.1 | circfilt2 | 176 |
| 77.2 | filter1 | 177 |
| 77.3 | filter2 | 177 |
| 77.4 | filter_ | 177 |
| 77.5 | filter_r_to_f0 | 177 |
| 77.6 | filter_rho_to_f0 | 177 |
| 77.7 | filter_twosided | 177 |
| 77.8 | filteriir | 177 |
| 77.9 | filterp | 178 |
| 77.10 | filterp1 | 178 |
| 77.11 | filterstd | 178 |
| 77.12 | gaussfilt2 | 178 |
| 77.13 | lowpass_discrete | 179 |
| 77.14 | meanfilt2 | 179 |
| 77.15 | medfilt1_man | 179 |

| | | |
|-----------|---------------------------------------|------------|
| 77.16 | medfilt1_man2 | 179 |
| 77.17 | medfilt1_padded | 179 |
| 77.18 | medfilt1_reduced | 179 |
| 77.19 | trifilt1 | 179 |
| 77.20 | trifilt2 | 180 |
| 78 | signal-processing | 180 |
| 78.1 | firls_man | 180 |
| 78.2 | fit_spectral_density | 180 |
| 78.3 | fit_spectral_density_2d | 180 |
| 78.4 | fit_spectral_density_radial | 180 |
| 78.5 | flattopwin | 180 |
| 78.6 | frequency_response_boxcar | 180 |
| 78.7 | freqz_boxcar | 180 |
| 78.8 | gaussfilt1 | 181 |
| 78.9 | hanchangewin | 181 |
| 78.10 | hanchangewin2 | 181 |
| 78.11 | hanwin | 181 |
| 78.12 | hanwin_ | 181 |
| 78.13 | high_pass_1d_simple | 181 |
| 78.14 | kaiserwin | 181 |
| 78.15 | kalman | 181 |
| 78.16 | lanczoswin | 182 |
| 78.17 | last | 182 |
| 78.18 | maxfilt1 | 182 |
| 78.19 | meanfilt1 | 182 |
| 78.20 | mid_term_single_sample | 182 |
| 78.21 | minfilt1 | 182 |
| 78.22 | minmax | 182 |
| 78.23 | mu2ar1 | 182 |
| 78.24 | mysmooth | 183 |
| 78.25 | nanautocorr | 183 |
| 78.26 | nanmedfilt1 | 183 |
| 78.27 | neper2db | 183 |
| 78.28 | oscillator_noisy | 183 |
| 79 | signal-processing/passes | 183 |
| 79.1 | bandpass1d | 183 |
| 79.2 | bandpass1d_fft | 183 |
| 79.3 | bandpass1d_implicit | 183 |
| 79.4 | bandpass2 | 184 |
| 79.5 | bandpass2d | 184 |
| 79.6 | bandpass2d_2 | 184 |
| 79.7 | bandpass2d_fft | 184 |

| | | |
|---|---|------------|
| 79.8 | bandpass2d_ideal | 184 |
| 79.9 | bandpass2d_implicit | 184 |
| 79.10 | bandpass2d_iso | 184 |
| 79.11 | bandpass_arg | 184 |
| 79.12 | bandpass_f0_to_rho | 184 |
| 79.13 | bandpass_max | 185 |
| 79.14 | bandpass_max2 | 185 |
| 79.15 | highpass | 185 |
| 79.16 | highpass1d_fft_cos | 185 |
| 79.17 | highpass1d_implicit | 185 |
| 79.18 | highpass2d_fft | 185 |
| 79.19 | highpass2d_ideal | 185 |
| 79.20 | highpass2d_implicit | 185 |
| 79.21 | highpass_arg | 185 |
| 79.22 | highpass_fc_to_rho | 186 |
| 79.23 | lowpass | 186 |
| 79.24 | lowpass1d_fft | 186 |
| 79.25 | lowpass1d_implicit | 186 |
| 79.26 | lowpass2 | 186 |
| 79.27 | lowpass2d_2 | 186 |
| 79.28 | lowpass2d_anisotropic | 186 |
| 79.29 | lowpass2d_fft | 186 |
| 79.30 | lowpass2d_ideal | 186 |
| 79.31 | lowpass2d_implicit | 187 |
| 79.32 | lowpass_arg | 187 |
| 79.33 | lowpass_fc_to_rho | 187 |
| 79.34 | lowpass_iir | 187 |
| 79.35 | lowpass_iir_symmetric | 187 |
| 79.36 | lowpassfilter2 | 187 |
| 80 signal-processing | | 187 |
| 80.1 | peaks_man | 187 |
| 81 signal-processing/periodogram | | 187 |
| 81.1 | periodogram | 187 |
| 81.2 | periodogram_2d | 188 |
| 81.3 | periodogram_align | 188 |
| 81.4 | periodogram_angular | 188 |
| 81.5 | periodogram_bartlett | 188 |
| 81.6 | periodogram_bootstrap | 188 |
| 81.7 | periodogram_confidence_interval | 188 |
| 81.8 | periodogram_filter | 188 |
| 81.9 | periodogram_median | 188 |
| 81.10 | periodogram_p_value | 189 |

| | | |
|-----------|---|------------|
| 81.11 | periodogram_qq | 189 |
| 81.12 | periodogram_quantiles | 189 |
| 81.13 | periodogram_radial | 189 |
| 81.14 | periodogram_std | 189 |
| 81.15 | periodogram_test_periodicity | 189 |
| 81.16 | periodogram_test_periodicity_2d | 190 |
| 81.17 | periodogram_test_stationarity | 191 |
| 81.18 | periodogram_welsh | 191 |
| 82 | signal-processing | 191 |
| 82.1 | polyfilt1 | 191 |
| 82.2 | qmedfilt1 | 191 |
| 82.3 | quadratfilt1 | 191 |
| 82.4 | quadratwin | 191 |
| 82.5 | randar1 | 192 |
| 82.6 | randar1_dual | 192 |
| 82.7 | randar2 | 192 |
| 82.8 | randarp | 192 |
| 82.9 | rectwin | 192 |
| 82.10 | recursive_sum | 192 |
| 82.11 | select_range | 192 |
| 82.12 | smooth1d_parametric | 192 |
| 82.13 | smooth2 | 193 |
| 82.14 | smooth_man | 193 |
| 82.15 | smooth_parametric | 193 |
| 82.16 | smooth_parametric2 | 193 |
| 82.17 | smooth_with_splines | 193 |
| 82.18 | smoothfft | 193 |
| 83 | signal-processing/spectral-density | 193 |
| 83.1 | hex_angular_pdf | 193 |
| 83.2 | hex_angular_pdf_max | 193 |
| 83.3 | hex_angular_pdf_max2par | 194 |
| 83.4 | spectral_density_ar2 | 194 |
| 83.5 | spectral_density_area | 194 |
| 83.6 | spectral_density_estimate_2d | 194 |
| 83.7 | spectral_density_flat | 194 |
| 83.8 | spectral_density_forest | 194 |
| 83.9 | spectral_density_gausswin | 194 |
| 83.10 | spectral_density_lorentzian | 194 |
| 83.11 | spectral_density_lorentzian_max | 194 |
| 83.12 | spectral_density_lorentzian_max2par | 195 |
| 83.13 | spectral_density_lorentzian_scale | 195 |
| 83.14 | spectral_density_maximum_bias_corrected | 195 |

| | | |
|-----------|--|------------|
| 83.15 | spectral_density_periodic_additive_noise | 195 |
| 83.16 | spectral_density_rectwin | 195 |
| 83.17 | spectral_density_wperiodic | 195 |
| 84 | signal-processing | 195 |
| 84.1 | spectrogram | 195 |
| 84.2 | sum_i_lag | 195 |
| 84.3 | sum_ii | 196 |
| 84.4 | sum_ii_ | 196 |
| 84.5 | sum_ij | 196 |
| 84.6 | sum_ij_ | 196 |
| 84.7 | sum_ij_partial_ | 196 |
| 84.8 | sum_multivar | 196 |
| 84.9 | test_acfar1 | 196 |
| 84.10 | tikhonov_to_ar1 | 196 |
| 84.11 | trapwin | 197 |
| 84.12 | triwin | 197 |
| 84.13 | triwin2 | 197 |
| 84.14 | tukeywin_man | 197 |
| 84.15 | varar1 | 197 |
| 84.16 | welch_spectrogram | 197 |
| 84.17 | wfilt | 197 |
| 84.18 | winbandpass | 197 |
| 85 | signal-processing/windows | 198 |
| 85.1 | circwin | 198 |
| 85.2 | danielle_window | 198 |
| 85.3 | gausswin | 198 |
| 85.4 | gausswin1 | 198 |
| 85.5 | gausswin2 | 198 |
| 85.6 | radial_window | 198 |
| 85.7 | range_window | 198 |
| 85.8 | rectwin_cutoff_frequency | 198 |
| 85.9 | std_window | 198 |
| 85.10 | window2d | 199 |
| 85.11 | window_make_odd | 199 |
| 86 | signal-processing | 199 |
| 86.1 | winfilt0 | 199 |
| 86.2 | wlength | 199 |
| 86.3 | wmeanfilt | 199 |
| 86.4 | wmedfilt | 199 |
| 86.5 | wordfilt | 199 |
| 86.6 | wordfilt_edgeworth | 200 |

| | | |
|-----------|---|------------|
| 86.7 | wrapphase | 200 |
| 86.8 | xar1 | 200 |
| 86.9 | xcorr_man | 200 |
| 87 | sorting | 200 |
| 87.1 | sort2 | 200 |
| 87.2 | sort2d | 200 |
| 88 | spatial-pattern-analysis/@Spatial_Pattern | 200 |
| 88.1 | Spatial_Pattern | 200 |
| 88.2 | analyze_grid | 201 |
| 88.3 | analyze_transect | 201 |
| 88.4 | fit_parametric_densities | 201 |
| 88.5 | imread | 201 |
| 88.6 | plot | 201 |
| 88.7 | plot_transect | 201 |
| 88.8 | report | 201 |
| 88.9 | resample_functions | 201 |
| 88.10 | tabulate | 202 |
| 89 | spatial-pattern-analysis | 202 |
| 89.1 | approximate_ratio_distribution | 202 |
| 89.2 | banded_pattern | 202 |
| 89.3 | hexagonal_pattern | 202 |
| 89.4 | patch_size_1d | 202 |
| 89.5 | patch_size_2d | 202 |
| 89.6 | reconstruct_isotropic_density | 202 |
| 89.7 | separate_isotropic_from_anisotropic_density | 203 |
| 89.8 | suppress_low_frequency_lobe | 203 |
| 90 | spatial-statistics | 203 |
| 90.1 | average_corr_2d | 203 |
| 91 | special-functions | 203 |
| 91.1 | bessel_sphere | 203 |
| 91.2 | besseliln_large_x | 203 |
| 91.3 | beta_man | 203 |
| 91.4 | betainc_man | 203 |
| 91.5 | digamma_man | 203 |
| 91.6 | exp10 | 203 |
| 91.7 | hankel_sphere | 204 |
| 91.8 | hermite | 204 |
| 91.9 | lambertw_numeric | 204 |
| 91.10 | legendre_man | 204 |

| | | |
|------------|--|------------|
| 91.11 | neumann_sphere | 204 |
| 92 | statistics | 204 |
| 92.1 | atan_s2 | 204 |
| 92.2 | binomial | 205 |
| 92.3 | coefficient_of_determination | 205 |
| 92.4 | conditional_expectation_normal | 205 |
| 92.5 | correlation_confidence_pearson | 205 |
| 93 | statistics/distributions | 205 |
| 93.1 | PDF | 205 |
| 94 | statistics/distributions/beta | 205 |
| 94.1 | beta_kurt | 205 |
| 94.2 | beta_mean | 205 |
| 94.3 | beta_moment2param | 206 |
| 94.4 | beta_skew | 206 |
| 94.5 | beta_std | 206 |
| 95 | statistics/distributions/bivariate-normal | 206 |
| 95.1 | binorm_separation_coefficient | 206 |
| 95.2 | binormcdf | 206 |
| 95.3 | binormfit | 206 |
| 95.4 | binormpdf | 206 |
| 96 | statistics/distributions/chi2 | 206 |
| 96.1 | chi2_kurt | 206 |
| 96.2 | chi2_mean | 207 |
| 96.3 | chi2_skew | 207 |
| 96.4 | chi2_std | 207 |
| 97 | statistics/distributions/circular-normal | 207 |
| 97.1 | wnormpdf | 207 |
| 98 | statistics/distributions | 207 |
| 98.1 | edgeworth_cdf | 207 |
| 98.2 | edgeworth_pdf | 207 |
| 98.3 | exppdf_max2par | 207 |
| 99 | statistics/distributions/fisher | 208 |
| 99.1 | fisher_mean | 208 |
| 99.2 | fisher_moment2param | 208 |
| 99.3 | fisher_std | 208 |
| 100 | statistics/distributions/gamma | 208 |

| | | |
|------------|--|------------|
| 100.1 | gamma_mean | 208 |
| 100.2 | gamma_mode | 208 |
| 100.3 | gamma_mode2par | 208 |
| 100.4 | gamma_moment2param | 208 |
| 100.5 | gamma_std | 208 |
| 100.6 | gamma_stirling | 208 |
| 100.7 | gampdf_man | 209 |
| 100.8 | generalized_gamma_mean | 209 |
| 101 | statistics/distributions/hotelling-t2 | 209 |
| 101.1 | t2cdf | 209 |
| 101.2 | t2inv | 209 |
| 102 | statistics/distributions/kurt-normal | 209 |
| 102.1 | kurtncdf | 209 |
| 102.2 | kurtnpdf | 209 |
| 103 | statistics/distributions/log-triangular | 209 |
| 103.1 | logtrialtcdff | 209 |
| 103.2 | logtrialtinv | 210 |
| 103.3 | logtrialtmean | 210 |
| 103.4 | logtrialtpdff | 210 |
| 103.5 | logtrialtrnd | 210 |
| 103.6 | logtricdff | 210 |
| 103.7 | logtriinv | 210 |
| 103.8 | logtrimean | 211 |
| 103.9 | logtripdff | 211 |
| 103.10 | logtirnd | 211 |
| 104 | statistics/distributions/log-uniform | 211 |
| 104.1 | logu_median | 211 |
| 104.2 | logucdff | 211 |
| 104.3 | logucm | 211 |
| 104.4 | loguinv | 211 |
| 104.5 | logumean | 211 |
| 104.6 | logupdff | 212 |
| 104.7 | logurnd | 212 |
| 104.8 | loguvar | 212 |
| 105 | statistics/distributions/loglog | 212 |
| 105.1 | loglogpdf | 212 |
| 106 | statistics/distributions/lognormal | 212 |
| 106.1 | logn_mean | 212 |
| 106.2 | logn_mode | 212 |

| | | |
|------------|---|------------|
| 106.3 | logn_mode2param | 212 |
| 106.4 | logn_moment2param | 212 |
| 106.5 | logn_param2moment | 213 |
| 106.6 | logn_skewness | 213 |
| 106.7 | logn_std | 213 |
| 106.8 | lognpdf_ | 213 |
| 106.9 | lognpdf_entropy | 213 |
| 107 | statistics/distributions/logskew | 213 |
| 107.1 | logskewcdf | 213 |
| 107.2 | logskewpdf | 213 |
| 108 | statistics/distributions/mise | 213 |
| 108.1 | misespdf | 213 |
| 109 | statistics/distributions | 214 |
| 109.1 | ncx2_moment2param | 214 |
| 110 | statistics/distributions/normal | 214 |
| 110.1 | normpdf_entropy | 214 |
| 111 | statistics/distributions/passes | 214 |
| 111.1 | bandpass1d_continuous_pdf | 214 |
| 111.2 | bandpass1d_continuous_pdf_max | 214 |
| 111.3 | bandpass1d_continuous_pdf_max2par | 215 |
| 111.4 | bandpass1d_continuous_pdf_scale | 215 |
| 111.5 | bandpass1d_discrete_pdf | 215 |
| 111.6 | bandpass2d_discrete_pdf | 215 |
| 111.7 | bandpass2d_pdf | 215 |
| 111.8 | bandpass2d_pdf_mode | 215 |
| 111.9 | bandpass2d_pdf_mode2par | 215 |
| 111.10 | bandpass2d_pdf_scale | 215 |
| 111.11 | highpass1d_discrete_cos_pdf | 216 |
| 111.12 | highpass1d_pdf | 216 |
| 111.13 | highpass2d_discrete_pdf | 216 |
| 111.14 | highpass2d_pdf | 216 |
| 111.15 | lowpass1d_continuous_pdf | 216 |
| 111.16 | lowpass1d_continuous_pdf_scale | 216 |
| 111.17 | lowpass1d_discrete_pdf | 216 |
| 111.18 | lowpass1d_one_sided_pdf | 216 |
| 111.19 | lowpass2d_discrete_pdf | 216 |
| 111.20 | lowpass2d_pdf | 216 |
| 112 | statistics/distributions | 217 |
| 112.1 | pdfsample | 217 |

| | | |
|------------|--|------------|
| 113 | statistics/distributions/phase-drift | 217 |
| 113.1 | phase_drift_acf | 217 |
| 113.2 | phase_drift_acf_2d | 217 |
| 113.3 | phase_drift_acf_across | 217 |
| 113.4 | phase_drift_cdf | 217 |
| 113.5 | phase_drift_inv | 217 |
| 113.6 | phase_drift_patch_size_distribution | 217 |
| 113.7 | phase_drift_pdf | 217 |
| 113.8 | phase_drift_pdf_2d | 218 |
| 113.9 | phase_drift_pdf_across | 218 |
| 113.10 | phase_drift_pdf_across_max | 218 |
| 113.11 | phase_drift_pdf_across_max2par | 218 |
| 113.12 | phase_drift_pdf_across_mode2par | 218 |
| 113.13 | phase_drift_pdf_mode | 218 |
| 113.14 | phase_drift_pdf_mode2par | 218 |
| 113.15 | phase_drift_pdf_reg2par | 218 |
| 113.16 | phase_drift_pdf_scale | 218 |
| 114 | statistics/distributions/skew-normal | 219 |
| 114.1 | skew_generalized_normal_fit | 219 |
| 114.2 | skew_generalized_normpdf | 219 |
| 114.3 | skewcdf | 219 |
| 114.4 | skewparam_to_central_moments | 219 |
| 114.5 | skewpdf | 219 |
| 114.6 | skewpdf_entropy | 219 |
| 115 | statistics/distributions/triangular | 219 |
| 115.1 | tricdf | 219 |
| 115.2 | triinv | 219 |
| 115.3 | trimedian | 220 |
| 115.4 | tripdf | 220 |
| 115.5 | trirnd | 220 |
| 116 | statistics/distributions/wrapped-normal | 220 |
| 116.1 | normpdf_wrapped | 220 |
| 116.2 | normpdf_wrapped_mode | 220 |
| 116.3 | normpdf_wrapped_mode2par | 220 |
| 117 | statistics | 220 |
| 117.1 | error_propagation_fraction | 220 |
| 117.2 | error_propagation_product | 220 |
| 117.3 | example_standard_error_of_sample_quantiles | 221 |
| 117.4 | f_var_finite | 221 |
| 117.5 | gaussfit3 | 221 |

| | | |
|------------|--|------------|
| 117.6 | gaussfit_quantile | 221 |
| 117.7 | geoserr | 221 |
| 117.8 | geostd | 221 |
| 117.9 | hodges_lehmann_correlation | 221 |
| 117.10 | hodges_lehmann_dispersion | 222 |
| 118 | statistics/information-theory | 222 |
| 118.1 | akaike_information_criterion | 222 |
| 118.2 | bayesian_information_criterion | 222 |
| 119 | statistics | 222 |
| 119.1 | jackknife_block | 222 |
| 119.2 | kurtosis_bias_corrected | 223 |
| 119.3 | limit | 223 |
| 119.4 | logfactorial | 223 |
| 119.5 | lognfit_quantile | 223 |
| 119.6 | max_exprnd | 223 |
| 119.7 | maxnnormals | 223 |
| 119.8 | mean_angle | 223 |
| 119.9 | mean_max_n | 223 |
| 119.10 | mean_min_n | 224 |
| 119.11 | midrange | 224 |
| 119.12 | minavg | 224 |
| 119.13 | mode_man | 224 |
| 120 | statistics/moment-statistics | 224 |
| 120.1 | autocorr_man3 | 224 |
| 120.2 | autocorr_man4 | 224 |
| 120.3 | autocorr_man5 | 224 |
| 120.4 | blockserr | 225 |
| 120.5 | comoment | 225 |
| 120.6 | corr_man | 225 |
| 120.7 | cov_man | 225 |
| 120.8 | dof | 225 |
| 120.9 | edgeworth_quantile | 226 |
| 120.10 | effective_sample_size | 226 |
| 120.11 | f_correlation | 226 |
| 120.12 | f_finite | 226 |
| 120.13 | lmean | 226 |
| 120.14 | lmoment | 226 |
| 120.15 | maskmean | 226 |
| 120.16 | masknanmean | 227 |
| 120.17 | mean1 | 227 |
| 120.18 | mean_man | 227 |

| | | |
|---|-------------------------------------|------------|
| 120.19 | mse | 227 |
| 120.20 | nanautocorr_man1 | 227 |
| 120.21 | nanautocorr_man2 | 227 |
| 120.22 | nanautocorr_man4 | 227 |
| 120.23 | nancorr | 228 |
| 120.24 | nancumsum | 228 |
| 120.25 | nanlmean | 228 |
| 120.26 | nanr2 | 228 |
| 120.27 | nanrms | 228 |
| 120.28 | nanrmse | 228 |
| 120.29 | nanserr | 228 |
| 120.30 | nanwmean | 228 |
| 120.31 | nanwstd | 229 |
| 120.32 | nanwvar | 229 |
| 120.33 | nanxcorr | 229 |
| 120.34 | pearson | 229 |
| 120.35 | pearson_to_kendall | 229 |
| 120.36 | pool_samples | 229 |
| 120.37 | qmean | 229 |
| 120.38 | range_mean | 229 |
| 120.39 | rmse_ | 230 |
| 120.40 | serr | 230 |
| 120.41 | serr1 | 230 |
| 120.42 | test_kskew | 230 |
| 120.43 | test_qstd_kskew_optimal_p | 230 |
| 120.44 | wautocorr | 230 |
| 120.45 | wcorr | 230 |
| 120.46 | wcov | 231 |
| 120.47 | wdof | 231 |
| 120.48 | wkurt | 231 |
| 120.49 | wmean | 231 |
| 120.50 | wrms | 231 |
| 120.51 | wserr | 231 |
| 120.52 | wskew | 231 |
| 120.53 | wstd | 232 |
| 120.54 | wvar | 232 |
| 121Statistics | | 232 |
| 121.1 | nangeomean | 232 |
| 121.2 | nangeostd | 232 |
| 122Statistics/nonparametric-statistics | | 232 |
| 122.1 | kernel1d | 232 |
| 122.2 | kernel2d | 232 |

| | | |
|------------|--------------------------------------|------------|
| 123 | statistics | 233 |
| 123.1 | normmoment | 233 |
| 123.2 | normpdf2 | 233 |
| 124 | statistics/order-statistics | 233 |
| 124.1 | hodges_lehmann_location | 233 |
| 124.2 | kendall | 233 |
| 124.3 | kendall_to_pearson | 233 |
| 124.4 | mad2sd | 233 |
| 124.5 | madcorr | 234 |
| 124.6 | median2_holder | 234 |
| 124.7 | median_ci | 234 |
| 124.8 | median_man | 234 |
| 124.9 | mediani | 234 |
| 124.10 | nanmadcorr | 234 |
| 124.11 | nanwmedian | 234 |
| 124.12 | nanwquantile | 235 |
| 124.13 | oja_median | 235 |
| 124.14 | qkurtosis | 235 |
| 124.15 | qmoments | 235 |
| 124.16 | qskew | 235 |
| 124.17 | qskewq | 236 |
| 124.18 | qstdq | 236 |
| 124.19 | quantile1_optimisation | 236 |
| 124.20 | quantile2_breckling | 236 |
| 124.21 | quantile2_chaudhuri | 236 |
| 124.22 | quantile2_projected | 236 |
| 124.23 | quantile2_projected2 | 236 |
| 124.24 | quantile_envelope | 236 |
| 124.25 | quantile_regression_simple | 237 |
| 124.26 | ranking | 237 |
| 124.27 | spatial_median | 237 |
| 124.28 | spatial_quantile | 237 |
| 124.29 | spatial_quantile2 | 237 |
| 124.30 | spatial_quantile3 | 237 |
| 124.31 | spatial_rank | 237 |
| 124.32 | spatial_sign | 237 |
| 124.33 | spatial_signed_rank | 238 |
| 124.34 | spearman | 238 |
| 124.35 | spearman_rank | 238 |
| 124.36 | spearman_to_pearson | 238 |
| 124.37 | wmedian | 238 |
| 124.38 | wquantile | 238 |

| | | |
|------------|--|------------|
| 125 | statistics | 238 |
| 125.1 | qstd | 238 |
| 125.2 | quantile_extrap | 238 |
| 125.3 | quantile_sin | 239 |
| 126 | statistics/random-number-generation | 239 |
| 126.1 | laplacernd | 239 |
| 126.2 | randc | 239 |
| 126.3 | skewness2param | 239 |
| 126.4 | skewpdf_central_moments | 239 |
| 126.5 | skewrnd | 239 |
| 127 | statistics | 239 |
| 127.1 | range | 239 |
| 127.2 | resample_with_replacement | 239 |
| 128 | statistics/resampling-statistics/@Jackknife | 240 |
| 128.1 | Jackknife | 240 |
| 128.2 | estimated_STATIC | 240 |
| 128.3 | matrix1_STATIC | 240 |
| 128.4 | matrix2 | 240 |
| 129 | statistics/resampling-statistics | 241 |
| 129.1 | block_jackknife | 241 |
| 129.2 | jackknife_moments | 241 |
| 129.3 | moving_block_jackknife | 241 |
| 129.4 | randblockserr | 241 |
| 129.5 | resample | 241 |
| 130 | statistics | 242 |
| 130.1 | scale_quantile_sd | 242 |
| 130.2 | sd_sample_quantiles | 242 |
| 130.3 | spatialrnd | 242 |
| 130.4 | trimmed_mean | 242 |
| 130.5 | ttest2_man | 242 |
| 130.6 | ttest_man | 242 |
| 130.7 | ttest_paired | 243 |
| 130.8 | uniformnpdf | 243 |
| 130.9 | wgeomean | 243 |
| 130.10 | wgeovar | 243 |
| 130.11 | wharmean | 243 |
| 130.12 | wharstd | 243 |
| 130.13 | wharvar | 243 |
| 131 | stochastic | 243 |

| | | |
|------------|--|------------|
| 131.1 | brownian_drift_hitting_probability | 243 |
| 131.2 | brownian_drift_hitting_probability2 | 244 |
| 131.3 | brownian_field | 244 |
| 131.4 | brownian_motion_1d_acf | 244 |
| 131.5 | brownian_motion_1d_cov | 244 |
| 131.6 | brownian_motion_1d_fft | 244 |
| 131.7 | brownian_motion_1d_fourier | 244 |
| 131.8 | brownian_motion_1d_interleave | 244 |
| 131.9 | brownian_motion_1d_laplacian | 244 |
| 131.10 | brownian_motion_2d_cov | 244 |
| 131.11 | brownian_motion_2d_fft | 245 |
| 131.12 | brownian_motion_2d_fft_old | 245 |
| 131.13 | brownian_motion_2d_fourier | 245 |
| 131.14 | brownian_motion_2d_interleave | 245 |
| 131.15 | brownian_motion_2d_interleaving | 245 |
| 131.16 | brownian_motion_2d_kahunen | 245 |
| 131.17 | brownian_motion_2d_laplacian | 245 |
| 131.18 | brownian_motion_with_drift_hitting_probability | 245 |
| 131.19 | ornstein_uhlenbeck_cov | 245 |
| 131.20 | ornstein_uhlenbeck_mean | 245 |
| 131.21 | ornstein_uhlenbeck_spectral_density | 246 |
| 131.22 | ornstein_uhlenbeck_std | 246 |
| 132 | mathematics | 246 |
| 132.1 | ternary_diagram | 246 |
| 133 | test/finance | 246 |
| 133.1 | test_gbb_mean | 246 |
| 133.2 | test_gbb_std | 246 |
| 133.3 | test_gbm_mean | 246 |
| 133.4 | test_gbm_mean_entire_series | 246 |
| 133.5 | test_gbm_moment2par | 246 |
| 133.6 | test_gbm_moment2par_entire_series | 247 |
| 133.7 | test_gbm_std | 247 |
| 133.8 | test_gbm_std_entire_series | 247 |
| 134 | test/fourier | 247 |
| 134.1 | test_fourier_freq2ind | 247 |
| 135 | test/master | 247 |
| 135.1 | dat_test_lanczos_3d_k_20_n_40 | 247 |
| 135.2 | poisson2d_blk | 247 |
| 135.3 | qr_implicit_givens_2 | 247 |
| 135.4 | spectral_derivative_2d | 247 |

| | | |
|--------|---|-----|
| 135.5 | test_2d_eigensolver_hydrogen | 247 |
| 135.6 | test_2d_refine | 248 |
| 135.7 | test_3d_eigensolver_hydrogen | 248 |
| 135.8 | test_FEM | 248 |
| 135.9 | test_Mesh_3d | 248 |
| 135.10 | test_arnoldi | 248 |
| 135.11 | test_arpackc | 248 |
| 135.12 | test_assemble | 248 |
| 135.13 | test_assembly_performance | 248 |
| 135.14 | test_bc_one_sided | 248 |
| 135.15 | test_compare_solvers | 248 |
| 135.16 | test_complete | 249 |
| 135.17 | test_convergence | 249 |
| 135.18 | test_convergence_b | 249 |
| 135.19 | test_df_2d | 249 |
| 135.20 | test_eig_algs | 249 |
| 135.21 | test_eig_inverse | 249 |
| 135.22 | test_eigs_lanczos | 249 |
| 135.23 | test_eigs_lanczos_1 | 249 |
| 135.24 | test_eigs_lanczos_2 | 249 |
| 135.25 | test_eigs_lanczos_performance | 249 |
| 135.26 | test_fdm | 250 |
| 135.27 | test_fdm_d_vargrid | 250 |
| 135.28 | test_fdm_spectral | 250 |
| 135.29 | test_fem | 250 |
| 135.30 | test_fem_1d | 250 |
| 135.31 | test_fem_1d_higher_order | 250 |
| 135.32 | test_fem_2d_adaptive | 250 |
| 135.33 | test_fem_2d_higher_order | 250 |
| 135.34 | test_fem_3d_higher_order | 250 |
| 135.35 | test_fem_3d_refine | 250 |
| 135.36 | test_fem_b | 251 |
| 135.37 | test_fem_derivative | 251 |
| 135.38 | test_fem_quadrature | 251 |
| 135.39 | test_final | 251 |
| 135.40 | test_fix_substitution | 251 |
| 135.41 | test_forward | 251 |
| 135.42 | test_get_sparse_arrays | 251 |
| 135.43 | test_harmonic_oscillator | 251 |
| 135.44 | test_high_order_fdm_periodic_bc | 251 |
| 135.45 | test_hydrogen_wf | 251 |
| 135.46 | test_ichol | 252 |
| 135.47 | test_interpolation | 252 |
| 135.48 | test_inverse_problem | 252 |

| | | |
|---|---------------------------------------|------------|
| 135.49 | test_it_vs_exact | 252 |
| 135.50 | test_jama | 252 |
| 135.51 | test_jd | 252 |
| 135.52 | test_jdqz | 252 |
| 135.53 | test_lanczos_2 | 252 |
| 135.54 | test_lanczos_biorthogonal | 252 |
| 135.55 | test_laplacian | 252 |
| 135.56 | test_laplacian_non_uniform | 253 |
| 135.57 | test_laplacian_simple | 253 |
| 135.58 | test_mesh_2d_uniform | 253 |
| 135.59 | test_mesh_2d_uniform_2 | 253 |
| 135.60 | test_mesh_circle | 253 |
| 135.61 | test_mesh_generation | 253 |
| 135.62 | test_mesh_interpolate | 253 |
| 135.63 | test_mg | 253 |
| 135.64 | test_minres_recycle | 253 |
| 135.65 | test_multigrid | 253 |
| 135.66 | test_nc | 254 |
| 135.67 | test_nonuniform_symmetric | 254 |
| 135.68 | test_pde | 254 |
| 135.69 | test_permutation | 254 |
| 135.70 | test_poison_fem | 254 |
| 135.71 | test_polar | 254 |
| 135.72 | test_potential | 254 |
| 135.73 | test_powers | 254 |
| 135.74 | test_precondition | 254 |
| 135.75 | test_project_rectangle | 254 |
| 135.76 | test_qr | 255 |
| 135.77 | test_quantum_well | 255 |
| 135.78 | test_radial_adaptive | 255 |
| 135.79 | test_radial_confinement | 255 |
| 135.80 | test_radial_fixes | 255 |
| 135.81 | test_refine_2d | 255 |
| 135.82 | test_refine_2d_b | 255 |
| 135.83 | test_refine_3d | 255 |
| 135.84 | test_refine_structural | 255 |
| 135.85 | test_regularisation | 255 |
| 135.86 | test_round_off | 256 |
| 135.87 | test_schrödinger_potentials | 256 |
| 135.88 | test_uniform_mesh | 256 |
| 135.89 | test_vargrid | 256 |
| 136 test/signal-processing/autocorrelation | | 256 |
| 136.1 | test_acf | 256 |

| | | |
|------------|---|------------|
| 136.2 | test_acf_bias | 256 |
| 136.3 | test_acfar1_2 | 256 |
| 136.4 | test_acfar1_3 | 256 |
| 136.5 | test_acfar1_4 | 256 |
| 136.6 | test_acfar2 | 257 |
| 136.7 | test_ar1_var_factor | 257 |
| 136.8 | test_ar1_var_factor_2 | 257 |
| 136.9 | test_ar1_var_mu_single_sample | 257 |
| 136.10 | test_ar1_var_pop | 257 |
| 136.11 | test_ar1_var_pop_1 | 257 |
| 136.12 | test_ar1delay | 257 |
| 136.13 | test_ar2 | 257 |
| 136.14 | test_phase_drift_acf | 257 |
| 137 | test/signal-processing/passes | 258 |
| 137.1 | test_bandpass2d_ideal | 258 |
| 137.2 | test_lowpass1d_fft | 258 |
| 137.3 | test_lowpass1d_implicit | 258 |
| 137.4 | test_lowpass2d_anisotropic | 258 |
| 137.5 | test_lowpass2d_fft | 258 |
| 137.6 | test_lowpass2d_rho | 258 |
| 138 | test/signal-processing/periodogram | 258 |
| 138.1 | test_periodicity_test_2d | 258 |
| 138.2 | test_periodogram_bartlett_se | 258 |
| 138.3 | test_periodogram_gauss | 258 |
| 138.4 | test_periodogram_radial | 259 |
| 138.5 | test_periodogram_test | 259 |
| 138.6 | test_periodogram_test_periodicity_2d | 259 |
| 138.7 | test_periogogram_significance | 259 |
| 139 | test/signal-processing/spectral-density | 259 |
| 139.1 | test_phase_drift_pdf | 259 |
| 139.2 | test_phase_drift_pdf_2d | 259 |
| 139.3 | test_phase_drift_pdf_across | 259 |
| 139.4 | test_phase_drift_pdf_across_mode2par | 259 |
| 139.5 | test_phase_drift_pdf_mode | 259 |
| 139.6 | test_phase_drift_pdf_mode2par | 260 |
| 139.7 | test_phase_drift_pdf_scale | 260 |
| 139.8 | test_spectral_density_2 | 260 |
| 139.9 | test_spectral_density_bandpass_2d | 260 |
| 139.10 | test_spectral_density_bandpass_2d_max2par | 260 |
| 139.11 | test_spectral_density_bandpass_continuous | 260 |
| 139.12 | test_spectral_density_bandpass_continuous_1 | 260 |

| | | |
|------------|---|------------|
| 139.13 | test_spectral_density_bandpass_maximum | 260 |
| 139.14 | test_spectral_density_bandpass_scale | 260 |
| 139.15 | test_spectral_density_bp | 260 |
| 139.16 | test_spectral_density_bp_2d | 261 |
| 139.17 | test_spectral_density_bp_approx | 261 |
| 139.18 | test_spectral_density_flat | 261 |
| 139.19 | test_spectral_density_hp_cos | 261 |
| 139.20 | test_spectral_density_lorentzian_max | 261 |
| 139.21 | test_spectral_density_lorentzian_scale | 261 |
| 139.22 | test_spectral_density_lowpass | 261 |
| 139.23 | test_spectral_density_lowpass_continuous | 261 |
| 139.24 | test_spectral_density_lowpass_continuous_1 | 261 |
| 139.25 | test_spectral_density_maxiumum_bias_corrected | 261 |
| 140 | test/signal-processing | 262 |
| 140.1 | test_autocorrelation_max | 262 |
| 140.2 | test_cdf_bandpass_continuous | 262 |
| 140.3 | test_fit_spectral_density | 262 |
| 140.4 | test_phase_drift_cdf | 262 |
| 141 | test/spatial-pattern-analysis | 262 |
| 141.1 | test_approximate_ratio_distribution | 262 |
| 141.2 | test_approximate_ratio_quantile | 262 |
| 141.3 | test_separate_isotropic_density | 262 |
| 142 | test/statistics/distributions/gamma | 262 |
| 142.1 | test_generalized_gamma_mean | 262 |
| 143 | test/statistics/distributions/log-uniform | 263 |
| 143.1 | test_logurnd | 263 |
| 144 | test/statistics/distributions/passes | 263 |
| 144.1 | test_bandpass2d_pdf | 263 |
| 145 | test/statistics/distributions/skew-normal | 263 |
| 145.1 | test_skew_generalized_normpdf | 263 |
| 146 | test/statistics/distributions | 263 |
| 146.1 | test_normpdf_wrapped | 263 |
| 147 | test/statistics/moment-statistics | 263 |
| 147.1 | test_wmean | 263 |
| 148 | test/statistics | 263 |
| 148.1 | test_fisher_moment2param | 263 |

| | | |
|------------|--|------------|
| 148.2 | test_gamma_mode | 263 |
| 149 | test/stochastics | 264 |
| 149.1 | test_brownian_surface | 264 |
| 150 | test | 264 |
| 150.1 | test_S | 264 |
| 150.2 | test_advect_analytic | 264 |
| 150.3 | test_asymbp | 264 |
| 150.4 | test_bandpass2d | 264 |
| 150.5 | test_bandwidth | 264 |
| 150.6 | test_bartlett_angle | 264 |
| 150.7 | test_bartlett_distribution | 264 |
| 150.8 | test_bartlett_expansion | 264 |
| 150.9 | test_beta | 265 |
| 150.10 | test_betainc | 265 |
| 150.11 | test_bivariate_covariance_term | 265 |
| 150.12 | test_brownian_drift_hitting_probability | 265 |
| 150.13 | test_brownian_drift_hitting_probability2 | 265 |
| 150.14 | test_brownian_motion_1d | 265 |
| 150.15 | test_brownian_motion_2d_cov | 265 |
| 150.16 | test_brownian_motion_2d_fft | 265 |
| 150.17 | test_brownian_noise_1d | 265 |
| 150.18 | test_brownian_noise_2d | 265 |
| 150.19 | test_brownian_noise_interleave | 266 |
| 150.20 | test_coherence | 266 |
| 150.21 | test_combined_spectral_density | 266 |
| 150.22 | test_continuous_fourier_transform | 266 |
| 150.23 | test_convexity | 266 |
| 150.24 | test_d2 | 266 |
| 150.25 | test_determine_phase_shift | 266 |
| 150.26 | test_diffuse_analytic | 266 |
| 150.27 | test_diffusion_matrix | 266 |
| 150.28 | test_ellipse | 266 |
| 150.29 | test_error_propagation_fraction | 267 |
| 150.30 | test_f | 267 |
| 150.31 | test_f2 | 267 |
| 150.32 | test_fit_2d_spectral_density | 267 |
| 150.33 | test_fourier | 267 |
| 150.34 | test_fourier_derivative | 267 |
| 150.35 | test_fourier_derivative_1 | 267 |
| 150.36 | test_fourier_integral | 267 |
| 150.37 | test_fourier_mask_covariance_matrix | 267 |
| 150.38 | test_ft_bp | 267 |

| | | |
|--------|--|-----|
| 150.39 | test_gam | 268 |
| 150.40 | test_gamma_distribution | 268 |
| 150.41 | test_gampdf_man | 268 |
| 150.42 | test_gaussfit3 | 268 |
| 150.43 | test_gaussian_flat | 268 |
| 150.44 | test_geoserr | 268 |
| 150.45 | test_hexagonal_pattern | 268 |
| 150.46 | test_iafrate | 268 |
| 150.47 | test_implicit_ode | 268 |
| 150.48 | test_imrotmat | 268 |
| 150.49 | test_integration | 269 |
| 150.50 | test_ivp | 269 |
| 150.51 | test_jacobian | 269 |
| 150.52 | test_lanczoswin | 269 |
| 150.53 | test_laplacian_power | 269 |
| 150.54 | test_lognfit_quantile | 269 |
| 150.55 | test_ls_perpendicular_offset | 269 |
| 150.56 | test_madcorr | 269 |
| 150.57 | test_mask | 269 |
| 150.58 | test_max_normal | 269 |
| 150.59 | test_moments | 270 |
| 150.60 | test_moments_fourier_power | 270 |
| 150.61 | test_mtimes3x3 | 270 |
| 150.62 | test_noisy_oscillator | 270 |
| 150.63 | test_nonperiodic_pattern | 270 |
| 150.64 | test_normalization | 270 |
| 150.65 | test_ols | 270 |
| 150.66 | test_parcorr | 270 |
| 150.67 | test_positivity_preserving | 270 |
| 150.68 | test_randar1 | 270 |
| 150.69 | test_randar1_multivariate | 271 |
| 150.70 | test_randar2 | 271 |
| 150.71 | test_ratio_distributions | 271 |
| 150.72 | test_sd_rectwin | 271 |
| 150.73 | test_spatialrnd | 271 |
| 150.74 | test_spectrum_additivity | 271 |
| 150.75 | test_stationarity | 271 |
| 150.76 | test_stationarity2 | 271 |
| 150.77 | test_sum_ij | 271 |
| 150.78 | test_sum_multivar | 271 |
| 150.79 | test_trifilt1 | 272 |
| 150.80 | test_wautocorr | 272 |
| 150.81 | test_wavelet_transform | 272 |
| 150.82 | test_whittle | 272 |

| | | |
|------------|---------------------------------------|------------|
| 150.83 | test_window | 272 |
| 150.84 | test_wordfilt | 272 |
| 150.85 | test_xar1_mid_term | 272 |
| 151 | mathematics | 272 |
| 151.1 | trapezoidal_fixed | 272 |
| 152 | wavelet | 273 |
| 152.1 | contiuous_wavelet_transform | 273 |
| 152.2 | cwt_man | 273 |
| 152.3 | cwt_man2 | 273 |
| 152.4 | example_wavelets | 273 |
| 152.5 | phasewrap | 273 |
| 152.6 | test_cwt_man | 273 |
| 152.7 | test_phasewrap | 273 |
| 152.8 | test_wavelet | 273 |
| 152.9 | test_wavelet2 | 274 |
| 152.10 | test_wavelet_analysis | 274 |
| 152.11 | test_wavelet_reconstruct | 274 |
| 152.12 | test_wtc | 274 |
| 152.13 | wavelet | 274 |
| 152.14 | wavelet_reconstruct | 274 |
| 152.15 | wavelet_transform | 274 |

1 calendar

1.1 days_per_month

1.2 isnight

2 mathematics

mathematical functions of various kind

2.1 cast_byte_to_integer

cast byte to integer

3 complex-analysis

operations on complex numbers

3.1 complex_exp_product_im_im

product of the imaginary part of two complex exponentials

the product has two frequency components

```
input :
  c : complex amplitudes
  o : frequencies
output :
  cp : amplitude of the product
  op : frequencies of the product
```

3.2 complex_exp_product_im_re

product of the imaginary part of one and the real part of a second complex exponential

the product has two frequency components

```
input :
  c : complex amplitudes
  o : frequencies
output :
  cp : amplitude of the product
  op : frequencies of the product
```

3.3 complex_exp_product_re_im

the product has two frequency components

product of the imaginary part of one and the real part of a second complex exponential

```
input :
  c : complex amplitudes
  o : frequencies
output :
  cp : amplitude of the product
  op : frequencies of the product
```

3.4 complex_exp_product_re_re

product of the real part of two complex exponentials

```
re(c1 exp(io1x))*re(c2 exp(io2x)) =  
    1/2*(    real(c1*c2*exp(i*(n1+n2)*o*x)) ...  
          + real(conj(c1)*c2*exp(i*(n2-n1)*o*x)) )
```

the product has two frequency components

```
input :  
    c : complex amplitudes  
    o : frequencies  
output :  
    cp : amplitude of the product  
    op : frequencies of the product
```

3.5 croots

nth-roots of a complex number

```
input:  
c : complex number  
n : order of root  
    n must be rational, to obtain n solutions  
    otherwise no finite set of solutions exists
```

r : roots of the complex number

3.6 root_complex

root of a complex number

3.7 test_imroots

4 derivation

derivation of several functions by means of symbolic computation

4.1 `derive_acfar1`

4.2 `derive_ar1_spectral_density`

4.3 `derive_ar2param`

4.4 `derive_arc_length`

4.5 `derive_fourier_power`

4.6 `derive_fourier_power_exp`

4.7 `derive_laplacian_curvilinear`

4.8 `derive_laplacian_fourier_piecewise_linear`

4.9 `derive_logtripdf`

4.10 `derive_phase_drift_inv`

4.11 `derive_smooth1d_parametric`

4.12 `derive_spectral_density_bandpass_initial_condition`

5 `derivation/master`

5.1 `derive_bc_one_sided`

5.2 `derive_convergence`

5.3 `derive_error_fdm`

5.4 `derive_fdm_poly`

5.5 `derive_fdm_power`

5.6 `derive_fdm_taylor`

5.7 `derive_fdm_vargrid`

5.8 `derive_fem_2d_mass`

5.9 `derive_fem_error_2d`

5.10 `derive_fem_error_3d`

5.11 `derive_fem_sym_2d`

5.12 `derive_grid_constants`

5.13 `derive_interpolation`

5.14 `derive_laplacian`

5.15 `derive_limit`

5.16 `derive_nc_1d`

5.17 `derive_nc_1d_`

5.18 `derive_nc_2d`

5.19 `derive_nonuniform_symmetric`

%

5.20 `derive_richardson`

5.21 `derive_sum`

5.22 `nn`

5.23 `test_derive`

5.24 `test_derive_fdm_poly`

5.25 `test_filter`

5.26 `test_vargrid`

6 derivation

derivation of several functions by means of symbolic computation

6.1 simplify_atan

symbolic simplification of the arcus tangent

7 mathematics

mathematical functions of various kind

7.1 entropy

8 finance

8.1 derive_skewrnd_walsh_paramter

8.2 gbb_geostd_entire_series

8.3 gbb_mean

8.4 gbb_simulate

8.5 gbb_std

8.6 `gbm_bridge`

8.7 `gbm_cdf`

8.8 `gbm_fit`

8.9 `gbm_fit_old`

8.10 `gbm_geomean`

8.11 `gbm_geostd`

8.12 `gbm_inv`

8.13 `gbm_mean`

8.14 `gbm_mean_entire_series`

8.15 `gbm_median`

8.16 `gbm_moment2par`

8.17 `gbm_moment2par_entire_series`

8.18 `gbm_pdf`

8.19 `gbm_simulate`

8.20 `gbm_skewness`

8.21 `gbm_std`

8.22 `gbm_std_entire_series`

8.23 `gbm_transform_time_step`

8.24 `put_price_black_scholes`

8.25 `skewgbm_simulate`

8.26 skewrnd_walsh

9 finance/test

9.1 test_gbm

9.2 test_gbm_pdf

9.3 test_skewrnd_walsh

10 fourier/@STFT

10.1 STFT

class for short time fourier transform

Note: the interval T_i should be set to at least $2 \cdot \max(T)$, as
otherwise coefficients

tend to oscillate in the presence of noise

Note: for convenience, the independent variable is labeled as time
(t),

but the independent variable is arbitrary, so it works
likewise in space

10.2 itransform

inverse of the short time fourier transform

10.3 stft_

static wrapper for STFT

10.4 stftmat

transformation matrix for the short time fourier transform

10.5 transform

short time fourier transform

11 fourier

support and analysis functions both for the discrete (fast) fourier transform (dft/fft) and continuous fourier analysis (fourier series)

11.1 amplitude_from_peak

amplitude and standard deviation of the amplitude of a frequency component

represented by a peak in the fourier domain

input :

h : peak height

w : peak width at half height

output:

a : amplitude in real space

s : standard deviation of the frequency (!)

11.2 caesaro_weight

11.3 dftmtx_man

fourier matrix in matlab style with a limited number of rows, columns of higher frequencies are omitted

input :

n : number of samples

nr : number of columns

output :

F : fourier matrix

11.4 example_fourier_window

11.5 fft2_cartesian2radial

11.6 fft_man

fast fourier transform for complex input data

input:

F : data in real space

output :

F : fourier transformation of F

11.7 fft_rotate

11.8 fftsmooth

smooth the fourier transform and determine upper and lower bound
confidence intervals

input :

f :

sfunc : a smoothing function (for example fir convolution with
rectangular window)

returns filtered (mean) value and normalized fir window

nf : window length

nsigma : number of standard deviations for confidence intervals

output :

ff : filtered fourier transform

l : lower bound

u : upper bound

11.9 fix_fourier

fill gaps (missing data) by means of fourier extrapolation

fix periodic data series with fourier interpolation

longest gap should not exceed 1/2 of the shortest time span of
interest (1/cutoff frequency)

note: this limit equals the position of first side lobe of the ft
of a rectangular window with gap length

11.10 fourier_2d_padd

11.11 fourier_2d_quadrants

11.12 fourier_axis

return axis of frequencies and periods for the discrete fourier
transform
as computed by fft (matlab-style)

input:

X : sample locations (equal interval)

L : length of samples

n : number of samples

output :

f : frequencies

T : periods

mask : mask for 1/2 of the fourier transform
(as both halves are complex conjugates)

N : frequency id

11.13 fourier_axis_2d

function [fx, fy, fr, ft, Tx, Ty, mask, N] = fourier_axis_2d(L,n)

11.14 `fourier_cesaro_correction`

11.15 `fourier_coefficient_piecewise_linear`

fourier series coefficients of a piecewise linear function
(not coefficient of discrete fourier transform)
function can be discontinuous between intervals
scales domain length to 2π

input :
l,r : end points of piecewise linear function
lval, rval : values at end points
L : length of domain
n : number of samples/highest frequency

output :
a, b : coefficients for frequency components

11.16 `fourier_coefficient_piecewise_linear_1`

fourier series coefficients of a piecewise linear function
(not coefficient of discrete fourier transform)
function can be discontinuous between intervals
scales domain length to 2π

input :
X : end points of piecewise linear function
Y : values at end points

output :
ab : coefficients for frequency components

11.17 `fourier_coefficient_ramp3`

fourier series coefficient of a ramp

11.18 `fourier_coefficient_ramp_pulse`

fourier series coefficient of a ramp pulses

11.19 `fourier_coefficient_ramp_step`

fourier coefficient of a ramp-step

11.20 `fourier_coefficient_square_pulse`

fourier series coefficients of a square pulse

11.21 `fourier_complete_negative_half_plane`

11.22 `fourier_cubic_interaction_coefficients`

11.23 `fourier_derivative`

derivative via fourier transform
exponential convergence for periodic functions
results in spurious oscillations for aperiodic functions

input:
x : data, sampled in equal intervals
k : order of the derivative

dx : kth-derivative of x

note : 1) the derivative converges with spectral accuracy, i.e. is
exact up to rounding condition for L sufficiently large
and x being periodic
2) the derivative converges with order p, when x has only
p-continuous derivatives, including discontinuous
derivatives
over the boundary
3) discontinuous derivatives result in gibbs phenomenon

11.24 `fourier_derivative_matrix_1d`

11.25 `fourier_derivative_matrix_2d`

11.26 `fourier_expand`

expand values of fourier series

11.27 `fourier_fit`

fit a fourier series to a set of sample points that are not spaced
in
equal intervals

11.28 `fourier_freq2ind`

11.29 `fourier_interpolate`

interpolate samples y sampled at moments (location) t to locations
 t_i

11.30 `fourier_matrix`

transformation matrix for a continuous fourier series
(not for the discrete dft/fft)

11.31 `fourier_matrix2`

transformation matrix for a continuous fourier series
(not for the discrete dft/fft)

11.32 `fourier_matrix3`

transformation matrix for the continuous fourier transform
this is a matrix with $(2*n+1)$ real columns

11.33 `fourier_matrix_exp`

transformation matrix for a continuous fourier series
(not for the discrete dft/fft)

11.34 `fourier_multiplicative_interaction_coefficients`

11.35 `fourier_power`

powers of a continuous fourier series in sin/cos form

powers of $a^p = (u_r + u_1 \sin(\omega t) + u_2 \sin(\omega t + \delta))$ ^p
phase of first component assumed 0

frequencies higher than 2-omega ignored in input
frequencies higher than 3-omega not computed

11.36 `fourier_power_exp`

powers of the continuous fourier series
 $a^p = (u_r + u_1 \sin(\omega t) + u_2 \sin(\omega t + \delta))$ ^p
phase of first component assumed 0

higher orders than 2 ignored input
higher order than 3 not computed in output

$y = a_0 + \sum (a_j \sin(j\omega t) + b_j \cos(j\omega t))$
 $= \text{Real}(\sum_{i=0}^{\infty} c_i \exp(i\omega t)), c_i = a_i + b_i$

NOT the alternative $\sum_{i=-\infty}^{\infty} \tilde{c}_i$, tile $c_j = 1/2 a_j$
 $+ 1/2i b_j$

11.37 `fourier_predict`

expand a continuous fourier series at times `t`

11.38 `fourier_quadratic_interaction_coefficients`

11.39 `fourier_random_phase_walk`

evaluate fourier series where the phase undergoes a brownian motion

11.40 `fourier_range`

approximate range of a continuous Fourier series with 2 components
`range(y) = max(y) - min(y)`

11.41 `fourier_regress`

fit a continuous fourier series to a set of sample points not
sampled
at equal intervals

11.42 `fourier_resampled_fit`

fits coefficients of a continuous fourier transform,
but stores them as resampled values

11.43 `fourier_resampled_predict`

interpolates a continuous fourier series that has been stored as
values
at their support points

11.44 `fourier_signed_square`

coefficients of the fourier series of $|\cos a + \cos t|$ ($\cos a + \cos t$)
in general
 $\cos a$ is midrange
 $\cos t$ is tidal variation
c.f Dronkers

11.45 `fourier_transform`

continuous fourier transformation of y
(not discrete fourier transformation dft/fft)

input:
 b : data sampled at equal intervals
 T : length of data in time or space, i.e. position of last sample if
 position of first sample is 0
 T_{\max} : maximum period to include

output :
 A : fourier matrix
 p : fourier transformation of b
 tt : TODO

11.46 `fourier_transform_fractional`

11.47 `fourier_truncate_negative_half_plane`

11.48 `hyperbolic_fourier_box`

11.49 idftmtx_man

inverse matrix for the discrete fourier transform in matlab style
with a limited number of columns, thus ignoring higher frequencies
keep 2nc+1 columns (mean and conj-complex pairs of nc frequencies)

11.50 laplace_2d_pwlinear

solution to the Laplacian in two dimensions for a finite
rectangular domain
with piecewise constant boundary conditions
linear system with 4 unknowns per frequency component
these are coefficients of s,c,sh,ch
$$\begin{aligned} &(\text{pu}*(s + c) + \text{qu}*(s' + c'))*(\text{shu} + \text{chu}) = \text{ru} \quad \% \text{ upper bc} \\ &(\text{pd}*(s + c) + \text{qd}*(s' + c'))*(\text{shd} + \text{chd}) = \text{rd} \quad \% \text{ lower bc} \\ &((\text{sl} + \text{cl})*(\text{pl}*(\text{shl} + \text{chl}) + \text{ql}*(\text{shl}' + \text{chl}')) = \text{rl} \% \text{ left} \\ &\quad \text{bc} \\ &((\text{sr} + \text{cr})*(\text{pr}*(\text{shr} + \text{chr}) + \text{qr}*(\text{shr}' + \text{chr}')) = \text{rr} \% \text{ right} \\ &\quad \text{bc} \end{aligned}$$

least squares with piecewise integration
[x0,p,q,r] piecewise linear polynomials at the boundaries

11.51 mean_fourier_power

11.52 moments_fourier_power

11.53 nanfft

discrete fourier transform of a data series with gaps

11.54 peaks

peaks of the power spectrum of a discrete fourier transform

rule for peaks: there is no higher value left or right of the "peak"

until the signal drops to $p \cdot y_{\text{peak}}$, $p = 0.5$

works best, when spectrum has been smoothened

input :

- f : frequency
- y : absolute value of fourier transform (power spectrum)
- L : length in space or time of series

output :

- a0 : amplitude
- s0 : standard deviation (error?) of amplitude
- w0 : width of peak
- lambda = wave length (period?)
- pdx : index of peak
- f : frequency (if not given as input)

11.55 roots_fourier

zeros of continuous fourier series series

$$f = a_0 + \sum_{j=1}^n a_j \cos(j x) + b_j \sin(j x)$$

11.56 spectral_density

spectral density

11.57 std_fourier_power

11.58 test_complex_exp_product

11.59 test_fourier_filter

11.60 test_idftmtx

11.61 var_fourier_power

12 mathematics

mathematical functions of various kind

12.1 gaussfit_quantile

13 geometry/@Geometry

13.1 Geometry

13.2 arclength

arc length of a two dimensional curve

8th order accurate

does not require the segments length to vary smoothly

note: the curve can be considered parametric, e.g. $x = x(t)$, $y = y(t)$
and

and $t = t(s)$, but the error term contains derivatives of t ,
thus a non smooth t (strongly varying distance between points)
requires the scaling as done below

13.3 arclength_old

arc length of a two dimensional function

13.4 arclength_old2

arc length of a two dimensional function

13.5 base_point

base point (fusspunkt), i.e. point on a line with shortest distance to another point

13.6 base_point_limited

base point (Fusspunkt) of a point on a line

13.7 centroid

centroid of a polygone

13.8 cosa_min_max

13.9 cross2

cross product in two dimensions

13.10 curvature

curvature of a function in two dimensions

13.11 ddot

sum of squares of cos of inner angles of triangle

13.12 distance

euclidian distance between two points

13.13 distance2

euclidean distance between two points
this function requires a and be of equal dimensions, or the least
the first pair or second pair to be a scalar

13.14 dot

dot product

13.15 edge_length

edge length

13.16 enclosed_angle

angle enclosed between two lines

13.17 enclosing_triangle

smallest enclosing equilateral triangle with bottom site parallele to
X axis

13.18 hexagon

coordinates of a hexagon, scaled and rotated

13.19 inPolygon

flag points contained in a polygon
much faster than matlab internal function

13.20 inTetra

flag points contained in tetrahedron

13.21 inTetra2

flag points contained in tetrahedron

13.22 inTriangle

flag points contained in triangle
function [flag, c] = inTriangle(P1,P2,P3,P0)

13.23 intersect

intersect between two lines

13.24 lineintersect

intersect of two lines

13.25 lineintersect1

intersect of two lines

13.26 minimum_distance_lines

minimum distance of two lines in three dimensions

13.27 mittenpunkt

mittenpunkt of a triangle

13.28 nagelpoint

nagelpoint of a triangle

13.29 onLine

13.30 orthocentre

orthocentre of triangle

13.31 plumb_line

13.32 poly_area

area of a polygon
function A = poly_area(x,y)

13.33 poly_edges

edges of a polygon

13.34 poly_set

associate point at arbitrary location with a polygon it is contained
in
and assign the value of the polygon to it

13.35 poly_width

width of polygon width holes by surface normals
holes / islands separated with NaN
order of points of outer boundary must be cw
order of points of holes must be ccw
note that this function does not give the true width for expanding
sections
use voronoi polygons for this

13.36 polyxpoly

intersections of two polygons

13.37 project_to_curve

closest point on a curve with respect to a point at distance to the
curve

13.38 quad_isconvex

13.39 random_disk

draw random points on the unit disk

13.40 random_simplex

random point inside of a triangle

13.41 sphere_volume

volume of a sphere
function v = sphere_volume(r)

13.42 tetra_volume

volume of a tetrahedron

13.43 tobarycentric

cartesian to barycentric coordinates

13.44 tobarycentric1

cartesian to barycentric coordinates

13.45 tobarycentric2

cartesian to barycentric coordinates

13.46 tobarycentric3

cartesian to barycentric coordinates

13.47 tri_angle

cos of angles of a triangle

13.48 tri_area

angle of a triangle

13.49 tri_centroid

centroid of a triangle

13.50 tri_distance_opposit_midpoint

distance between corner of a triangle and its opposing mid-point

13.51 tri_edge_length

edge length of a triangle

13.52 tri_edge_midpoint

mid point of a triangle

13.53 tri_excircle

excircle of a triangle

13.54 tri_height

height of a triangle

13.55 tri_incircle

incircle of a triangle

13.56 tri_isacute

flag acute triangles

13.57 tri_isobtuse

flag obtuse triangles

13.58 tri_semiperimeter

semiperimeter of a triangle

13.59 tri_side_length

edge length of triangle

14 geometry

14.1 Polygon

Simple 2D polygon class

Polygon properties:

- x - x coordinates of polygon
- y - y coordinates of polygon
- nnodes - number of nodes in the polygon

Polygon methods:

- in - checks whether given points lie inside, on the edge, or outside of the polygon
- area - returns the area of the polygon
- centerline - computes the centerline of the river
- iscw - check whether polygon is clockwise
- reverse - reverse the order of the polygon

14.2 bounding_box

bounding box of X

14.3 curvature_1d

curvature of a sampled parametric curve in two dimensions

14.4 cvt

centroidal voronoi tessellation

14.5 deg_to_frac

degree, minutes and seconds to fractions

14.6 ellipse

return points on an ellipse
n : number of points
ci : confidence interval, i.e. for 1 sigma

14.7 ellipseX

x-coordinates of y-coordinates of an ellipse

14.8 ellipseY

14.9 first_intersect

get first intersection between lines in A and B

14.10 golden_ratio

golden ratio

14.11 hypot3

hypotenuse in 3D

14.12 meanangle

weighted mean of angles

14.13 meanangle2

mean angle

14.14 meanangle3

mean angle

14.15 meanangle4

mean angle

14.16 medianangle

median angle
angle, that has the smallest squared distance to all others

14.17 medianangle2

median angle

input
alpha : x*m, [rad] angle

output
ma : 1*m, [rad] median angle
sa : 1*m, [rad] standard error of median angle for uncorrelated
error

14.18 pilim

limit to $\pm \pi$

14.19 streamline_radius_of_curvature

streamline radius of curvature
simplifies when rotate to streamwise coordinates to $R = 1/dv/ds * u$

15 histogram/@Histogram

15.1 2x

15.2 Histogram

15.3 bimodes

15.4 cdf

15.5 cdfS

15.6 chi2test

15.7 cmoment

15.8 cmomentS

15.9 entropy

15.10 entropyS

15.11 export_csv

15.12 iquantile

15.13 kstest

15.14 kurtosis

15.15 kurtosisS

15.16 mean

15.17 meanS

15.18 median

15.19 medianS

15.20 mode

15.21 modeS

15.22 moment

15.23 momentS

15.24 pdf

15.25 quantile

15.26 quantileS

15.27 resample

15.28 setup

15.29 skewness

15.30 skewnessS

15.31 stairs

15.32 stairsS

15.33 std

15.34 stdS

15.35 var

15.36 varS

16 histogram

16.1 hist_man

16.2 `histadapt`

16.3 `histconst`

16.4 `pdf_poly`

16.5 `plotcdf`

16.6 `test_histogram`

17 `mathematics`

mathematical functions of various kind

17.1 `imrotmat`

18 `linear-algebra`

18.1 `averaging_matrix_2`

18.2 `colnorm`

norms of columns

18.3 condest_

estimation of the condition number

18.4 connectivity_matrix

19 linear-algebra/coordinate-transformation

19.1 barycentric2cartesian

barycentric to cartesian coordinates

19.2 barycentric2cartesian3

convert barycentric to cartesian coordinates

19.3 cartesian2barycentric

cartesian to barycentric coordinates

19.4 cartesian_to_unit_triangle_basis

transform coordinates into unit triangle

19.5 ellipsoid2geoid

19.6 example_approximate_utm_conversion

19.7 latlon2utm

transform latitude and longitude to WGS84 UTM

19.8 latlon2utm_simple

19.9 lowrance_mercator_to_wgs84

convert lowrance coordinates to wgs84

based on spreadsheet by D Whitney King and Patty B at Lowrance

19.10 nmea2utm

convert nmea messages to utm coordinates

19.11 sn2xy

convert sn to xy coordinates

19.12 unit_triangle_to_cartesian

transform coordinates in unit triangle to cartesian coordinates

19.13 utm2latlon

convert wgs84 utm to latitude and longitude

19.14 xy2nt

project all points onto the cross section and assign them nz-coordinates

transform coordinate into N-T reference
rotate coordinate, so that cross section goes along x-axis
then x and y are n and t respectively scaled by width
N and T coordinates

19.15 xy2sn

convert cartesian to streamwise coordiantes

19.16 xy2sn.java

use java port for speed up

19.17 xy2sn_old

transform points from cartesian into streamwise coordinates

NOTE : prefer the java version, this has some problems with round off

20 linear-algebra

20.1 det2x2

2x2 matrix inverse of 2x2 matrices stacked along dim 3

20.2 det3x3

determinant of stacked 3x3 matrices

20.3 det4x4

determinant of stacked 4x4 matrices

20.4 diag2x2

diagonal of stacked 2x2 matrices

20.5 down

20.6 eig2x2

eigenvalues of stacked 2x2 matrices

21 linear-algebra/eigenvalue

21.1 eig_bisection

21.2 eig_inverse

21.3 eig_inverse_iteration

21.4 eig_power_iteration

22 linear-algebra/eigenvalue/jacobi-davidson

22.1 afun_jdm

22.2 davidson

22.3 jacobi_davidson

22.4 jacobi_davidson_qr

22.5 jacobi_davidson_qz

22.6 jacobi_davidson_simple

22.7 jdqr

```
% Read/set parameters
% Initiate global variables
% Return if eigenvalueproblem is trivial
% Initialize V, W:
%   V,W orthonormal, A*V=W*R+Qschur*E, R upper triangular
% The JD loop (Standard)
%   V orthogonal, V orthogonal to Qschur
%   V*V=eye(j), Qschur'*V=0,
%   W=A*V, M=V'*W
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
```

```

%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   Both V and W orthonormal and orthogonal w.r.t. Qschur
%   V*V=eye(j), Qschur'*V=0, W'*W=eye(j), Qschur'*W=0
%   (A*V-tau*V)=W*R+Qschur*E, E=Qschur'*(A*V-tau*V), M=W'*V
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   V W AV.
%   Both V and W orthonormal and orthogonal w.r.t. Qschur, AV=A*V-
%   tau*V
%   V*V=eye(j), W'*W=eye(j), Qschur'*V=0, Qschur'*W=0,
%   (I-Qschur*Qschur')*AV=W*R, M=W'*V; R=W'*AV;
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%

```



```

%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   W orthonormal, V and W orthogonal to Qschur,
%   W'*W=eye(j), Qschur'*V=0, Qschur'*W=0
%   W=(A*V-tau*V)-Qschur*E, E=Qschur'*(A*V-tau*V),
%   M=W'*V
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
  W=V*Q; V=V(:,1:j)/R; E=E/R; R=eye(j); M=Q(1:j,:)' /R;
  W=V*M; V(:,j+1)=[];R=R'*R; M=H(1:j,:)'
%===== ARNOLDI (for initializing spaces)
=====
%===== END ARNOLDI
=====

% not accurate enough M=Rw'\(M/Rv);
%===== COMPUTE SORTED JORDAN FORM
=====

% compute vectors and matrices for skew projection
% solve preconditioned system
% 0 step of bicgstab eq. 1 step of bicgstab

```

```

% Then x is a multiple of b
% HIST=[0,1];
    explicit preconditioning
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snorm]];
% sufficient accuracy. No need to update r,u
    implicit preconditioning
% collect the updates for x in l-space
% but, do the orth to Q implicitly
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snorm]];
% sufficient accuracy. No need to update r,u
% Do the orth to Q explicitly
% In exact arithmetic not needed, but
% appears to be more stable.
% plot(HIST(:,1),log10(HIST(:,2)+eps),'*'), drawnow, pause
% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
%=====

% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
HIST=1;
% Lucky break-down
HIST=[HIST;(gamma~=0)/sqrt(rho)];
% Lucky break-down
% solve in least square sense
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow,% pause
r=r/rho; rho=1;
% HIST=rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow,% pause
% HIST = rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow, pause
% HIST = rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow, pause
%----- compute schur form -----
A*Q=Q*S, Q'*Q=eye(size(A));
% transform real schur form to complex schur form
%----- find order eigenvalues -----
%----- reorder schur form -----
%----- compute qz form -----
%----- sort eigenvalues -----

```

```
%----- sort qz form -----
% i>j, move ith eigenvalue to position j
% determine dimension
% defaults
%% 'v'
```

22.8 jdqr_sleijpen

```
% Read/set parameters
% Initiate global variables
% Return if eigenvalueproblem is trivial
% Initialize V, W:
%   V,W orthonormal,  $A*V=W*R+Qschur*E$ , R upper triangular
% The JD loop (Standard)
%   V orthogonal, V orthogonal to Qschur
%    $V*V=eye(j)$ ,  $Qschur'*V=0$ ,
%    $W=A*V$ ,  $M=V'*W$ 
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   Both V and W orthonormal and orthogonal w.r.t. Qschur
%    $V*V=eye(j)$ ,  $Qschur'*V=0$ ,  $W'*W=eye(j)$ ,  $Qschur'*W=0$ 
%    $(A*V-tau*V)=W*R+Qschur*E$ ,  $E=Qschur'*(A*V-tau*V)$ ,  $M=W'*V$ 
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
```

```

%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   V W AV.
%   Both V and W orthonormal and orthogonal w.r.t. Qschur, AV=A*V-
%   tau*V
%   V*V=eye(j), W'*W=eye(j), Qschur'*V=0, Qschur'*W=0,
%   (I-Qschur*Qschur')*AV=W*R, M=W'*V; R=W'*AV;
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   W orthonormal, V and W orthogonal to Qschur,
%   W'*W=eye(j), Qschur'*V=0, Qschur'*W=0
%   W=(A*V-tau*V)-Qschur*E, E=Qschur'*(A*V-tau*V),
%   M=W'*V
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
W=V*Q; V=V(:,1:j)/R; E=E/R; R=eye(j); M=Q(1:j,:)' /R;
W=V*H; V(:,j+1)=[];R=R'*R; M=H(1:j,:)' ;
%===== ARNOLDI (for initializing spaces)
=====
%===== END ARNOLDI
=====
% not accurate enough M=Rw'\(M/Rv);
%===== COMPUTE SORTED JORDAN FORM
=====
% compute vectors and matrices for skew projection
% solve preconditioned system
% 0 step of bicgstab eq. 1 step of bicgstab
% Then x is a multiple of b
% HIST=[0,1];
% explicit preconditioning
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snorm]];
% sufficient accuracy. No need to update r,u
% implicit preconditioning
% collect the updates for x in l-space
% but, do the orth to Q implicitly
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snorm]];
% sufficient accuracy. No need to update r,u
% Do the orth to Q explicitly
% In exact arithmetic not needed, but
% appears to be more stable.
% plot(HIST(:,1),log10(HIST(:,2)+eps),'*'), drawnow, pause
% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
%=====

% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
HIST=1;
% Lucky break-down
HIST=[HIST;(gamma~=0)/sqrt(rho)];
% Lucky break-down

```

```

% solve in least square sense
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow,% pause
r=r/rho; rho=1;
% HIST=rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow,% pause
% HIST = rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow, pause
% HIST = rho;
% HIST=[HIST;rho];
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow, pause
%----- compute schur form -----
A*Q=Q*S, Q'*Q=eye(size(A));
% transform real schur form to complex schur form
%----- find order eigenvalues -----
%----- reorder schur form -----
%----- compute qz form -----
%----- sort eigenvalues -----
%----- sort qz form -----
% i>j, move ith eigenvalue to position j
% determine dimension
% defaults
%% 'v'

```

22.9 jdqr_vorst

```

% Read/set parameters
% Initiate global variables
% Return if eigenvalueproblem is trivial
% Initialize V, W:
% V,W orthonormal, A*V=W*R+Qschur*E, R upper triangular
% The JD loop (Standard)
% V orthogonal, V orthogonal to Qschur
% V*V=eye(j), Qschur'*V=0,
% W=A*V, M=V'*W
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%

```

```

%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   Both V and W orthonormal and orthogonal w.r.t. Qschur
%   V*V=eye(j), Qschur'*V=0, W'*W=eye(j), Qschur'*W=0
%   (A*V-tau*V)=W*R+Qschur*E, E=Qschur'*(A*V-tau*V), M=W'*V
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   V W AV.
%   Both V and W orthonormal and orthogonal w.r.t. Qschur, AV=A*V-
%   tau*V
%   V*V=eye(j), W'*W=eye(j), Qschur'*V=0, Qschur'*W=0,
%   (I-Qschur*Qschur')*AV=W*R, M=W'*V; R=W'*AV;
%
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%

```

```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
% The JD loop (Harmonic Ritz values)
%   W orthonormal, V and W orthogonal to Qschur,
%   W'*W=eye(j), Qschur'*V=0, Qschur'*W=0
%   W=(A*V-tau*V)-Qschur*E, E=Qschur'*(A*V-tau*V),
%   M=W'*V
% Compute approximate eigenpair and residual
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%
%
%
%
%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Check for convergence
% Expand the partial Schur form
  Rschur=[Rschur;zeros(1,k)],Qschur'*MV(u)]; k=k+1;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Expand preconditioned Schur matrix PinvQ
% Check for shrinking the search subspace
% Solve correction equation
% Expand the subspaces of the interaction matrix
  W=V*Q; V=V(:,1:j)/R; E=E/R; R=eye(j); M=Q(1:j,:)' /R;
  W=V*H; V(:,j+1)=[];R=R'*R; M=H(1:j,:)' ;
%===== ARNOLDI (for initializing spaces)
%=====
%===== END ARNOLDI
%=====

% not accurate enough M=Rw'\(M/Rv);
%===== COMPUTE SORTED JORDAN FORM
%=====

% accepted separation between eigenvalues:
% no preconditioning
% solve left preconditioned system
% compute vectors and matrices for skew projection
% precondition and project r
% solve preconditioned system

```



```

% no preconditioning
% solve two-sided expl. preconditioned system
% compute vectors and matrices for skew projection
% precondition and project r
% solve preconditioned system
% "unprecondition" solution
%%%% u(:,j+1)=Atilde*u(:,j)
%%%% r(:,j+1)=Atilde*r(:,j)
%----- compute schur form -----
A*Q=Q*S, Q'*Q=eye(size(A));
% transform real schur form to complex schur form
%----- find order eigenvalues -----
%----- reorder schur form -----
%----- compute qz form -----
%----- sort eigenvalues -----
%----- sort qz form -----
% i>j, move ith eigenvalue to position j
% determine dimension
% defaults

```

22.10 jdqz

```

% Read/set parameters
% Return if eigenvalueproblem is trivial
% Initialize target, test space and interaction matrices
% V=RepGS(Qschur,V); [AV,BV]=MV(V); %%% more stability??
% W=RepGS(Zschur,eval(testspace)); %%% dangerous if sigma~lambda
% Solve the preconditioned correction equation
% Expand the subspaces and the interaction matrices
% Check for stagnation
% Solve projected eigenproblem
% Compute approximate eigenpair and residual
%=== an alternative, but less stable way of computing z =====
% display history
% save history
% check convergence
% EXPAND Schur form
% Expand preconditioned Schur matrix MinvZ=M\Zschur
% check for conjugate pair
% To detect whether another eigenpair is accurate enough
% restart if dim(V)> jmax
% Initialize target, test space and interaction matrices
% additional stabilisation. May not be needed
% V=RepGS(Zschur,V); [AV,BV]=MV(V);
% end add. stab.
% Solve the preconditioned correction equation
% expand the subspaces and the interaction matrices

```

```

% Check for stagnation
% compute approximate eigenpair
% Compute approximate eigenpair and residual
% display history
% save history
% check convergence
% expand Schur form
% ZastQ=Z'*Q0
% the final Qschur
% check for conjugate pair
% t perp Zschur, t in span(Q0,imag(q))
% To detect whether another eigenpair is accurate enough
% restart if dim(V)> jmax
%===== END JDQZ
=====
%=====

%===== PREPROCESSING
=====
%=====

%===== ARNOLDI (for initial spaces)
=====
%% then precondition=I and target = 0: apply Arnoldi with A
%===== END ARNOLDI
=====
%=====

%===== POSTPROCESSING
=====
%=====

%===== SORT QZ DECOMPOSITION INTERACTION MATRICES
=====
%===== COMPUTE SORTED JORDAN FORM
=====
%===== END JORDAN FORM
=====
%===== OUTPUT
=====
%=====

%===== UPDATE PRECONDITIONED SCHUR VECTORS
=====
%=====

%=====

```

```

%===== SOLVE CORRECTION EQUATION
=====
%=====

% solve preconditioned system
%=====

%===== LINEAR SOLVERS
=====
%=====

% [At,Bt]=MV(x); At=theta(2)*At-theta(1)*Bt;
% xtol=norm(r-At+Z*(Z'*At))/norm(r);
%===== Iterative methods
=====

% 0 step of bicgstab eq. 1 step of bicgstab
% Then x is a multiple of b
% HIST=[0,1];
% explicit preconditioning
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snm]];
% sufficient accuracy. No need to update r,u
% implicit preconditioning
% collect the updates for x in l-space
% but, do the orth to Z implicitly
% compute norm in l-space
% HIST=[HIST;[nmv,rnorm/snm]];
% sufficient accuracy. No need to update r,u
% Do the orth to Z explicitly
% In exact arithmetic not needed, but
% appears to be more stable.
% plot(HIST(:,1),log10(HIST(:,2)+eps),'*'), drawnow
% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
%=====

% 0 step of gmres eq. 1 step of gmres
% Then x is a multiple of b
HIST=1;
% Lucky break-down
HIST=[HIST;(gamma~=0)/sqrt(rho)];
% Lucky break-down
% solve in least square sense
HIST=log10(HIST+eps); J=[0:size(HIST,1)-1]';
plot(J,HIST(:,1),'*'); drawnow
%===== END SOLVE CORRECTION EQUATION
=====
%=====

```

```

%===== BASIC OPERATIONS
=====
%=====

y(1:5,1), pause
%===== COMPUTE r AND z
=====
% E*u=Q*sigma, sigma(1,1)>sigma(2,2)
%===== END computation r and z
=====
%=====

%===== Orthogonalisation
=====
%=====

%===== END Orthogonalisation
=====
%=====

%===== Sorts Schur form
=====
%=====

    kappa=max(norm(A,inf)/max(norm(B,inf),1.e-12),1);
    kappa=2^(round(log2(kappa)));
%----- compute the qz factorization -----
%----- scale the eigenvalues -----
%----- sort the eigenvalues -----
%----- swap the qz form -----
% repeat SwapQZ if angle is too small
%=====

%=====

% i>j, move ith eigenvalue to position j
% compute q s.t. C*q=(t(i,1)*S-s(i,1)*T)*q=0
C*P=Q*R
check whether last but one diag. elt r nonzero
C*q
% end computation q
%===== END sort QZ decomposition interaction matrices
=====
%=====

%===== INITIALIZATION
=====
%=====

```

```

%=====

% defaults          %%%% search for 'xx' in fieldnames
%% 'ma'
%% 'sch'
%% 'to'
%% 'di'
% jmin=nselect+p0 %%%% 'jmi'
% jmax=jmin+p1 %%%% 'jma'
%% 'te'
%% 'pai'
%% 'av'
%% 'tr'
%% 'fix'
%% 'ns'
%% 'ch'
%% 'lso'
%% 'ls_m'
%% 'ls_t'
%% 'ls_e'
%% 'ty'
%% 'l_'
%% 'u_'
%% 'p_'
%% 'sca'
%% 'v0'
initiation
'standard'
'harmonic'
'searchspace'
%=====

% or Operator_Form=3 or Operator_Form=5???
%=====

%===== DISPLAY FUNCTIONS
=====
%=====

%=====

%=====

%=====

```

22.11 mfunc_jdm

22.12 mgs

22.13 minres_

22.14 mv_jacobi_davidson

23 linear-algebra

23.1 first

23.2 gershgorin_circle

range of eigenvalues determined by the gershgorin circle theorem

23.3 haussdorff

haussdorf dimension

box counting: count cectangles passed through by line (covered by
polygon)

Koch snow flake 3:4 -> 1.2619

Kantor set 2:3, (4:9) -> 0.6309

quadrat 4:2, 9:3, 16:4 -> 2

23.4 ieig2x2

reconstruct matrix from eigenvalue decomposition

23.5 inv2x2

2x2 inverse of stacked matrices

23.6 inv3x3

23.7 inv4x4

inverse of stacked 4x4 matrices

23.8 kernel2matrix

24 linear-algebra/lanczos

24.1 arnoldi

24.2 arnoldi_new

24.3 eigs_lanczos_man

24.4 lanczos

24.5 lanczos_

24.6 lanczos_biorthogonal

24.7 lanczos_biorthogonal_improved

24.8 lanczos_ghep

24.9 mv_lanczos

24.10 reorthogonalise

24.11 test_lanczos

25 linear-algebra

25.1 laplacian_eigenvalue

25.2 laplacian_eigenvector

25.3 laplacian_power

25.4 `least_squares_perpendicular_offset`

25.5 `left`

left element of vector, leftmost column is extrapolated

26 `linear-algebra/linear-systems`

26.1 `gmres_man`

break on convergence

26.2 `minres_recycle`

27 `linear-algebra`

27.1 `lpmean`

mean of pth-power of a

27.2 `lpnorm`

norm of lth-power of a

27.3 `matvec3`

matrix-vector product of stacked matrices and vectors

27.4 `max2d`

maximum value and i-j index for matrix

27.5 mid

mid point between neighbouring vector elements

27.6 mpoweri

approximation of A^p , where p is not integer by quadratic interpolation

27.7 mtimes2x2

27.8 mtimes3x3

product of stacked 3x3 matrices

27.9 nannorm

norm of a vector, skips nan-values

27.10 nanshift

shift vector, but set out of range values to NaN

27.11 nl

number rows (lines) of a matrix

analogue to unix nl command

27.12 normalise

normalise a vector or the columns of a matrix
note that the columns are independently normalised, and hence not
necessarily
orthogonal to each other use the gram schmidt algorithm for this (
qr or orth)

27.13 normalize1

normalize columns in x to [-1,1]

27.14 normrows

27.15 orth2

make matrix A orthogonal to B

27.16 orth_man

orthogonalize the columns of A

27.17 orthogonalise

make x orthogonal to Y

27.18 padd2

padd values around a 2d (image) matrix, constant extrapolation

27.19 paddext

padd values to vactor
not suitable for noisy data
order = 0 : constant extrapolation (hold)
order = 1 : linear extrapolation

27.20 paddval1

padd values at end of x

27.21 paddval2

padd values to x

28 linear-algebra/polynomial

28.1 chebychev

chebycheff polynomials

28.2 piecewise_polynomial

evaluate piecewise polynomial

28.3 roots1

roots of linear functions

28.4 roots2

roots of quadratic function
 $c_1 x^2 + c_2 x + c_3 = 0$

28.5 roots2poly

28.6 roots3

28.7 roots4

28.8 roots_piecewise_linear

28.9 test_roots4

28.10 vanderi_1d

vandermonde matrix of an integral

29 linear-algebra

29.1 randrot

random rotation matrix

29.2 right

get right column by shifting columns to left
extrapolate rightmost column

29.3 rot2

rotation matrix from angle

29.4 rot2dir

rotation matrix from direction vector

29.5 rot3

29.6 rotR

29.7 rownorm

29.8 simmilarity_matrix

29.9 spnorm

frobenius norm

29.10 spzeros

allocate a sparze matrix of zeros

29.11 test_roots3

29.12 `transform_minmax`

29.13 `transpose3`

`transpose` stacked 3x3 matrices

29.14 `transposeall`

29.15 `up`

29.16 `vander_nd`

29.17 `vanderd_2d`

30 `logic`

bitwise operations on integers

30.1 `bitor_man`

bitwise OR of the numbers of the columns of A

input:
 A (positive integer)

31 `master/plot`

31.1 `attach_boundary_value`

31.2 `cartesian_polar`

31.3 `img_vargrid`

31.4 `plot_basis_functions`

31.5 `plot_convergence`

31.6 `plot_dof`

31.7 `plot_eigenbar`

31.8 `plot_error_estimation`

31.9 `plot_error_estimation_2`

31.10 `plot_error_fem`

31.11 `plot_fdm_kernel`

31.12 `plot_fdm_vs_fem`

31.13 `plot_fem_accuracy`

31.14 `plot_function_and_grid`

31.15 `plot_hat`

31.16 `plot_hydrogen_wf`

31.17 `plot_mesh`

31.18 `plot_mesh_2`

31.19 `plot_refine`

31.20 `plot_refine_3d`

31.21 `plot_runtime`

31.22 `plot_spectrum`

31.23 `plot_wavefunction`

32 `master/ported`

32.1 `assemble_2d_phi_phi`

32.2 `assemble_3d_dphi_dphi`

32.3 `assemble_3d_phi_phi`

32.4 `dV_2d_`

32.5 `derivative_2d`

32.6 `derivative_3d`

32.7 `element_neighbour_2d`

32.8 prefetch_2d_

32.9 promote_2d_3_10

32.10 promote_2d_3_15

32.11 promote_2d_3_21

32.12 promote_2d_3_6

32.13 promote_3d_4_10

32.14 promote_3d_4_20

32.15 promote_3d_4_35

32.16 vander_2d

32.17 vander_3d

33 mathematics

mathematical functions of various kind

33.1 monotoneous_indices

33.2 nearest_fractional_timestep

34 number-theory

34.1 ceiln

floor to leading n-digits

34.2 digitsb

number of digits with respect to specified base

34.3 floorn

floor to n-digits

34.4 iseven

true for even numbers in X

34.5 multichoosek

all combinations of lenght k from set values with repetitions
c.f. nchoosek, combinations without repetition

input :

x : scalar integer or vector of arbitrary numbers

```

    k : length of subsets
output :
    if x scalar : number of combinations
    if x vector : the exact combinations

```

34.6 nchoosek_man

```

vecotrised binomial coefficient
b = N!/K!(N-K)!

```

34.7 pythagorean_triple

```

pythagorean triple

```

34.8 roundn

```

round to n digits

```

35 numerical-methods

35.1 advect_analytic

36 numerical-methods/differentiation

36.1 derivative1

```

first derivative on variable mesh
second order accurate

```

36.2 derivative2

```

second derivative on a variable mesh

```

37 numerical-methods

37.1 diffuse_analytic

38 numerical-methods/finite-difference

38.1 cdiff

```
differences of columns of X
degree = 1 : central first order differences
degreee = 2 : central second order differences
```

38.2 cdiffb

```
differences of columns of X
degree = 1 : central first order differences
degreee = 2 : central second order differences
TODO use difference matrix function for simplicity
```

38.3 central_difference

38.4 cmean

```
single gaussian smoothing step with kernel 1/4*[1,2,1]
```

38.5 cmean2

38.6 derivative_matrix_1_1d

finite difference matrix of first derivative in one dimensions
n : number of grid points
h = L/(n+1) constant step with

function [D1, d1] = derivative_matrix_1d(n,L,order)

38.7 derivative_matrix_2_1d

finite derivative matrix of second derivative in one dimension

38.8 derivative_matrix_2d

finite difference derivative matrix in two dimensions

38.9 derivative_matrix_curvilinear

derivative matrix on a curvilinear grid

38.10 derivative_matrix_curvilinear_2

derivative matrix on a two dimensional curvilinear grid
the grid has not necessarily to be orthogonal

38.11 difference_kernel

difference kernels for equispaced grids
c.f. Computing the Spectrum of the Confined Hydrogen Atom, Kastner,
2012

38.12 diffusion_matrix_2d_anisotropic

38.13 diffusion_matrix_2d_anisotropic2

38.14 directional_neighbour

38.15 distmat

distance matrix for a 2 dimensional rectangular matrix

38.16 downwind_difference

38.17 gradpde2d

objective function gradiend on two dimensional regular grid
numeric gradient for non-linear least squares optimisation
of a PDE on a rectangular grid
 $x_* = \min(f(x))$
 $f = (v(x) - v(x_*))^2 = f(x) + A \, dx + O(dx^2)$
 $a_{ij} = df_i/dx_j$

38.18 laplacian

38.19 laplacian_fdm

finite difference matrix of the laplacian
BC

38.20 lrmean

mean of the left and right element

39 numerical-methods/finite-difference/master

39.1 `fdm_adaptive_grid`

39.2 `fdm_adaptive_refinement_old`

39.3 `fdm_assemble_d1_2d`

39.4 `fdm_assemble_d2_2d`

39.5 `fdm_confinement`

39.6 `fdm_d_vargrid`

39.7 `fdm_h_unstructured`

39.8 `fdm_hydrogen_vargrid`

39.9 `fdm_mark_unstructured_2d`

39.10 `fdm_plot`

39.11 `fdm_plot_series`

39.12 `fdm_refine_2d`

39.13 `fdm_refine_3d`

39.14 `fdm_refine_unstructured_2d`

39.15 `fdm_schroedinger_2d`

39.16 `fdm_schroedinger_3d`

39.17 `relocate`

40 `numerical-methods/finite-difference`

40.1 `mid`

`mid` point between neighbouring vector elements

40.2 pwmid

segment end point to segment mid point transformation for regular 1
d grids

40.3 ratio

ratio of two subsequent values

40.4 steplength

step length of a vector if it were equispaced

40.5 swapoddeven

swap odd and even elements in a vector

40.6 test_derivative_matrix_2d

40.7 test_derivative_matrix_curvilinear

40.8 test_difference_kernel

40.9 upwind_difference

41 numerical-methods/finite-element

41.1 Mesh_2d.java

41.2 Tree_2d.java

41.3 assemble_1d_dphi_dphi

41.4 assemble_1d_phi_phi

41.5 assemble_2d_dphi_dphi.java

41.6 assemble_2d_phi_phi.java

41.7 assemble_3d_dphi_dphi.java

41.8 assemble_3d_phi_phi.java

41.9 boundary_1d

41.10 `boundary_2d`

41.11 `boundary_3d`

41.12 `check_area_2d`

41.13 `circmesh`

41.14 `cropradius`

41.15 `display_2d`

41.16 `display_3d`

41.17 `distort`

41.18 `err_2d`

41.19 `estimate_err_2d_3`

41.20 `example_1d`

41.21 `example_2d`

41.22 `explode`

41.23 `fem_2d`

41.24 `fem_2d_heuristic_mesh`

41.25 `fem_get_2d_radial`

41.26 `fem_interpolation`

41.27 `fem_plot_1d`

41.28 `fem_plot_1d_series`

41.29 `fem_plot_2d`

41.30 fem_plot_2d_series

41.31 fem_plot_3d

41.32 fem_plot_3d_series

41.33 fem_plot_confine_series

41.34 fem_radial

adaptive grid
constant grid

41.35 flip_2d

41.36 get_mesh_arrays

41.37 hashkey

42 numerical-methods/finite-element/int

42.1 int_1d_gauss

42.2 int_1d_gauss_1

42.3 int_1d_gauss_2

42.4 int_1d_gauss_3

42.5 int_1d_gauss_4

42.6 int_1d_gauss_5

42.7 int_1d_gauss_6

42.8 int_1d_gauss_lobatto

42.9 int_1d_gauss_n

42.10 int_1d_nc_2

42.11 int_1d_nc_3

42.12 int_1d_nc_4

42.13 int_1d_nc_5

42.14 int_1d_nc_6

42.15 int_1d_nc_7

42.16 int_1d_nc_7_hardy

42.17 int_2d_gauss_1

42.18 int_2d_gauss_12

42.19 int_2d_gauss_13

42.20 int_2d_gauss_16

42.21 int_2d_gauss_19

42.22 int_2d_gauss_25

42.23 int_2d_gauss_3

42.24 int_2d_gauss_33

42.25 int_2d_gauss_4

42.26 int_2d_gauss_6

42.27 int_2d_gauss_7

42.28 int_2d_gauss_9

42.29 int_2d_nc_10

42.30 int_2d_nc_15

42.31 int_2d_nc_21

42.32 int_2d_nc_3

42.33 int_2d_nc_6

42.34 int_3d_gauss_1

42.35 int_3d_gauss_11

42.36 int_3d_gauss_14

42.37 int_3d_gauss_15

42.38 int_3d_gauss_24

42.39 int_3d_gauss_4

42.40 int_3d_gauss_45

42.41 int_3d_gauss_5

42.42 int_3d_nc_11

42.43 int_3d_nc_4

42.44 int_3d_nc_6

42.45 int_3d_nc_8

43 numerical-methods/finite-element

43.1 interpolation_matrix

43.2 mark

43.3 mark_1d

43.4 mesh_1d_uniform

43.5 mesh_3d_uniform

43.6 mesh_interpolate

43.7 neighbour_1d

43.8 old

43.9 pdeeig_1d

43.10 pdeeig_2d

43.11 pdeeig_3d

43.12 polynomial_derivative_1d

43.13 potential_const

43.14 potential_coulomb

43.15 potential_harmonic_oscillator

43.16 project_circle

43.17 project_rectangle

43.18 promote_1d_2_3

43.19 promote_1d_2_4

43.20 promote_1d_2_5

43.21 promote_1d_2_6

43.22 quadrilaterate

43.23 recalculate_regularity_2d

43.24 refine_1d

43.25 refine_2d_21

43.26 `refine_2d_structural`

43.27 `regularity_1d`

43.28 `regularity_2d`

43.29 `regularity_3d`

```
{      T = [1 2 3 4];  
}
```

43.30 `relocate_2d`

43.31 `test_circmesh`

43.32 `test_hermite`

43.33 `tri_assign_points`

43.34 `triangulation_uniform`

43.35 vander_1d

van der Monde matrix

43.36 vanderd_1d

43.37 vanderi_1d

44 numerical-methods/finite-volume/@Advection

44.1 Advection

FVM treatment of the Advection equation

44.2 dot_advection

advection equation

45 numerical-methods/finite-volume/@Burgers

45.1 burgers_split

viscous Burgers' equation,
mixed analytic and numerical derivative in frequency space
by splitting scheme
 $u_t = -(0.5*u^2)_x + c*u_{xx}$

45.2 dot_burgers_fdm

viscous burgers' equation
 $u_t = -d/dx (1/2*u^2) + c d^2/dx^2 u_{xx}$

45.3 dot_burgers_fft

viscous Burgers' equation in frequency space
 $u_t + (0.5u^2)_x = c u_{xx}$

46 numerical-methods/finite-volume/@Finite_Volume

46.1 Finite_Volume

finite volume method for partial differential equations 1+1
dimensions
(time and space)

46.2 apply_bc

apply boundary conditions

46.3 solve

solve the the PDE by successively stepping in time
this is a trivial implmentation with constant step length
severity of diffusive error depends on dt/dx-ratio
stability depends on wave height

```
printf('Progress %2.1f%% %2.1fs\n', 100*(t-Ti(1))/(Ti(2)-Ti(1)), t_real);
```

46.4 step_split_strang

step in time, treat inhomogeneous part by Strang splitting
this scheme is not suitable for stationary solutions, for example
steady shallow water flow

46.5 step_unsplit

step in time, without splitting the inhomogeneous term

47 numerical-methods/finite-volume/@Flux_Limiter

47.1 Flux_Limiter

class of flux limiters

47.2 beam_warming

beam warming scheme

low resolution

note: works only if sign of eigenvalues point into the same
direction according to RL

47.3 fromm

fromme limiter

low res

47.4 lax_wendroff

lax wendroff scheme

second order accurate, but no tvd

this is effectively not a limiter

eq. 6.39 in randall, leveque

47.5 minmod

min-mod schock limiter

47.6 monotized_central

monotonized central flux limiter

47.7 muscl

muscl flux limiter

47.8 superbee

superbee limiter

47.9 upwind

godunov scheme
godunov, first order accurate

47.10 vanLeer

van Leer limiter

48 numerical-methods/finite-volume/@KDV

48.1 dot_kdv_fdm

korteweg de vries equation
 $u_t + (0.5*u^2)_x = c*u_{xxx}$

48.2 dot_kdv_fft

korteweg de vries equation
compute derivatives in frequency space
 $u_t + (0.5*u^2)_x = c*u_{xxx}$

48.3 kdv_split

korteweg de vries equation in frequency space,
derivative treated by splitting scheme

49 numerical-methods/finite-volume/@Reconstruct_Average_E

49.1 Reconstruct_Average_Evolve

Reconstruct Average Evolve Finite Volume Method for treatment of
1+1D pdes

McCronack Scheme

err = $O(dt^2) + O(dx^2)$, except as discontinuities

error:

```
h_xxx(3:end-2) = 1/dx^3*( -0.5*h(1:end-4) + h(2:end-3) - h(4:
    end-1) + 0.5*h(5:end) );
th = -1/6*dx^2*qh_.*(1 - (qh_*dt/dx).^2).*h_xxx;
```

49.2 advect_highres

single time step for the reconstruct evolve algorithm

49.3 advect_lowress

single time step

low resolution

50 numerical-methods/finite-volume

50.1 Godunov

Godunov, upwind method for systems of pdes

50.2 Lax_Friedrich

Lax-Friedrich-Method

for hyperbolic conservation laws

err = $O(dt) + O(dx)$

$|a dt/dx| < 1$

50.3 Measure

50.4 Roe

non linear roe solver for the SWE (randall, leveque 15.3.1)

The roe solver guarantess:

- A is diagonalisable with real eigenvalues (15.12)
- can be determined by a closed formula
- is an efficient replacement for true Rieman solver

50.5 fv_swe

wrapper for solving SWE

50.6 staggered_euler

forward euler method with staggered grid

50.7 staggered_grid

staggered grid approximation to the SWE

51 numerical-methods

51.1 grid2quad

extract rectangular elements of a structured grid
in form of an unstructured quad-mesh format

52 numerical-methods/integration

52.1 cumintL

cumulative integral from left to right

52.2 cumintR

cumulative integral from right to left

52.3 cumint_trapezoidal

integrate y along x with the trapezoidal rule

52.4 int_trapezoidal

integrate y along x with the trapezoidal rule

53 numerical-methods/interpolation/@Kriging

53.1 Kriging

class for Kriging interpolation

53.2 estimate_semivariance

estimate the parameter of the semivariance model for Kriging
interpolation
 % set up the regression matrix and solve for
 parameters

53.3 interpolate_

interpolate with Kriging method

this function may interpolate several quantities per coordinate,
using the same variogram, if the semivariance of the quantities
differs,
the user may prefer to estimate the semivariance and interpolate
each quantity
individually

Xs : source point coordinates

Vs : value at source points
Xt : target point coordinates
Vt : value at target points
E2t : squared interpolation error at target points

54 numerical-methods/interpolation/@RegularizedInterpolator1

54.1 RegularizedInterpolator1

class for regularized interpolation (Thikonov) on a 1D mesh

54.2 init

initialize the interpolator with a set of sampling points

55 numerical-methods/interpolation/@RegularizedInterpolator2

55.1 RegularizedInterpolator2

class for regularized interpolation on an unstructures mesh (
interpolation)

55.2 init

initialize the interpolator with a set of point samples

56 numerical-methods/interpolation/@RegularizedInterpolator3

56.1 RegularizedInterpolator3

class for regularized interpolation (Tikhonov) on a triangulation
(unstructured mesh)

56.2 init

initialize the interpolator with a set of sampling points

57 numerical-methods/interpolation

57.1 IDW

spatial averaging by inverse distance weighting

57.2 IPoly

polynomial interpolation class

57.3 IRBM

interpolate by the radial basis function method

```
fprintf(1,'Progress IRBM: %d%%\n',round(100*  
    idx/size(Xi,1)));
```

57.4 ISparse

sparse interpolation class

57.5 Inn

nearest neighbour interpolation

57.6 Interpolator

interpolator super-class

```
fprintf(1,'Progress: %f%% %fs\n',100*  
    idx/size(Xt,1),t);
```

57.7 fixnan

fill nan-values in vector with gaps

57.8 idw1

spatial average by inverse distance weighting

57.9 idw2

spatial average by inverse distance weighting

57.10 inner2outer

linear interpolation of segment mid point to grid points at segment
ends
assumes equal grid spacing

57.11 inner2outer2

interpolate from element (segment) centres to edge points

57.12 interp1_circular

57.13 interp1_limited

interpolate values, but not beyond a certain distance
this function is idempotent, i.e. it will not extrapolate over into
gaps
exceeds the limit and thus not spuriously extend the series when
called a second time on the same data

57.14 interp1_man

interpolate

57.15 interp1_piecewise_linear

57.16 interp1_save

make interpolation save to round off errors
the matlab internal interpolation suffers from rounding errors,
which
are unacceptable when values of X and Y are large (for example UTM
coordinates)
this normalization prevents this

57.17 interp1_slope

quadratic interpolation returning value and derivative(s)

57.18 interp1_smooth

57.19 interp1_unique

matlab fails to interpolate, when x values are not unique
this function makes the values unique before use

57.20 interp2_man

nearest neighbour interpolation in two dimensions

57.21 interp_angle

interpolate an angle

57.22 interp_fourier

interpolation by the fourier method

57.23 interp_fourier_batch

batch interpolation by the fourier interpolation

57.24 interp_sn

interpolate along streamwise coordinates
This gives similar result to setting aspect ratio for sN to
infinity,
but not quite, as the input point set is not dense (scale for sN to
infinity does not work)
 sdx = sdx(sdx_);

57.25 interp_sn2

interpolation in streamwise coordinates

57.26 interp_sn3

57.27 interp_sn_

57.28 limit_by_distance_1d

smooth subsequent values along a curve such that
 $v(x_0+dx) < v(x_0) + (ratio-1)*dx$
if v is the edge length in a resampled polygon, then $v_i/v_{(i+1)} <$
 ratio
 $ratio^{-1} = \exp(a*1)$

57.29 resample1

interpolation along a parametric curve with variable step width

57.30 resample_d_min

resample a function

57.31 resample_vector

resample a track so that velocity vectors do not run into each other

57.32 test_interp1_limited

58 numerical-methods

58.1 inverse_complex

58.2 maccormack_step

58.3 minmod

59 numerical-methods/multigrid

59.1 mg_interpolate

59.2 mg_restrict

60 numerical-methods/ode/@BVPS_Characteristic

60.1 BVPS_Characteristic

solve coupled first- and second-order 1D boundary-value problems

60.2 assemble1_A

assemble the discretisation matrix for a first order ode
(mean component, zero frequency)

60.3 assemble1_A_Q

assemble the discretisation matrix for a first order ode
(mean component, zero frequency)

60.4 assemble2_A

assemble the discretisation matrix for a second-order ode
(non-zero frequency component)

60.5 assemble_AA

assemble the discretisation matrix for each channel
iteratively calls assembly for each frequency components

60.6 assemble_AAA

assemble the discretisation matrix for the entire network
iteratively calls assembly for each channel

60.7 assemble_Ic

60.8 bvp1c

60.9 check_arguments

60.10 couple_junctions

60.11 derivative

60.12 init

60.13 inner2outer_bvp2c

60.14 reconstruct

60.15 resample

60.16 solve

solve system of non-linear second order odes (in more than one variable)
as boundary value problems

odefun provides ode coefficients c:

$$c(x,1) y''(x) + c(x,2) y'(x) + c(x,3) y = c(x,4) \\ c_1 y'' + c_2 y' + c_3 y + c_4 = c_4$$

subject to the boundary conditions

bcfun provides v and p and optionally q, so that:

$$b_1 y + b_2 y' = f$$

$$q(x,1)*(p(x,1) y_l(x) + p(x,2) y_l'(x) \\ + q(x,2)*(p(x,1) y_r(x) + p(x,2) y_r'(x) = v(x)$$

where q weighs the waves travelling from left to right and right to left (default [1 1])

60.17 test_assemble1_A

60.18 test_assemble2_A

61 numerical-methods/ode/@Time_Stepper

61.1 Time_Stepper

61.2 solve

62 numerical-methods/ode

62.1 bvp2fdm

solve system of non-linear second order odes (in more than one variable)
 as boundary value problems by the finite difference method

 odefun provides ode coefficients c:

$$c(x,1) y''(x) + c(x,2) y'(x) + c(x,3) y = c(x,4)$$

$$c_1 y'' + c_2 y' + c_3 y + c_4 = 0$$

 subject to the boundary conditions
 bcfun provides v and p and optionally q, so that:

$$b_1 y + b_2 y' = f$$

$$q(x,1)*(p(x,1) y_l(x) + p(x,2) y_l'(x) + q(x,2)*(p(x,1) y_r(x) + p(x,2) y_r'(x) = v(x)$$
 where q weighs the waves travelling from left to right and right to left (default [1 1])

62.2 bvp2wavetrain

solve second order boundary value problem by repeated integration

62.3 bvp2wavetwopass

two pass solution for the linearised wave equation
 solve first for the wave number k, and then for y

62.4 ivp_euler_forward

solve initial value problem by the euler forward method

62.5 ivp_euler_forward2

62.6 ivprk2

solve initial value problem by the two step runge kutta method

62.7 ode2_matrix

transformation matrix of second order ode
to left and right going wave

```
c = odefun(x)
c1 y'' + c2' y + c3 y == 0
y = y_p + y_m, left and right going wave
d/dx [y_p, y_m] = A*[y_m, y_p]
```

62.8 ode2characteristic

second order odes
transmitted and reflected wave

62.9 step_trapezoidal

single trapezoidal step

62.10 test_bvp2

63 numerical-methods/optimisation

63.1 aitken_iteration

63.2 anderson_iteration

63.3 armijo_stopping_criterion

armijo stopping criterion for optimizations

63.4 astar

astar path finding algorithm

63.5 binsearch

binary search on a line

63.6 bisection

bisection

63.7 box1

test objective function for optimisation routines

63.8 box2

63.9 cauchy

63.10 cauchy2

solve non-linear system by cuachy's method
slower than quadratic optimisation, but does not require a hessian
fun : objective function, returns
 f : scalar, objective function value
 g : nx1, gradient
x : nx1, initial position
opt : options

63.11 directional_derivative

directional (projected) derivative
d : derivative, highest first
p : series expansion around x0

63.12 dud

optimization by the dud algorithm

63.13 extreme3

extract maxima by quadratic approximation from sampled function val
(t)
intended to be called after [mval, mid] = max(val) for refinement
of
location and maximum

input
t : sampling time (uniformly spaced)
v : values at sampling times
output:
tdx : index where extremum should be computed
t0 : location of the extremum
val0 : value of extremum

$v'(dt0) = 0$ and $v''(dt0)$ determines type of extremum

63.14 extreme_quadratic

63.15 ftest

63.16 fzero_bisect

63.17 fzero_newton

63.18 grad

numerical gradient

63.19 hessian

numerical hessian

63.20 hessian_from_gradient

numerical hessian from gradient

63.21 hessian_projected

numerical hessian projected to one dimension

63.22 line_search

bisection routine

63.23 line_search2

bisection method

fun : objective funct
x0 : start value
f0 : objective function value at x0
g : gradient at x0
p : search direction from x0 (p = g for steepest descend)
h : initial step length (default 1)
lb : lower bound for x
up : upper bound for x

63.24 line_search_polynomial

```
polynomial line search
fun : objective funct
x0  : start value
f0  : objective function value at x0
g   : gradient at x0
dir : search direction from x0 (p = g for steepest descend)
h   : initial step length (default 1)
lb  : lower bound for x
up  : upper bound for x
```

63.25 line_search_polynomial2

```
cubic line search
fun : objective funct
x0  : start value
f0  : objective function value at x0
g   : gradient at x0
dir : search direction from x0 (p = g for steepest descend)
h   : initial step length (default 1)
lb  : lower bound for x
up  : upper bound for x
```

63.26 line_search_quadratic

```
quadratic line search
fun : objective funct
x0  : start value
f0  : objective function value at x0
g   : gradient at x0
dir : search direction from x0 (p = g for steepest descend)
h   : initial step length (default 1)
lb  : lower bound for x
up  : upper bound for x
```

63.27 line_search_quadratic2

```
quadratic line search
```

63.28 line_search_wolfe

line search by wolfe method
c.f.: OPTIMIZATION THEORY AND METHODS - Nonlinear Programming, Sun,
Yuan

63.29 ls_bgfs

least squares by the bgfs method

63.30 ls_broyden

least squares by the broyden method
for rectangular / non symmetric systems
Numerical Optimization nokedal
Practical Methods of Optimization fletcher
c.f. gerber 1981
c.f. fletcher 1978 (more advanced, not used here)
c.f. Kelley 1999 ch. 4

BGFS:
Broyden 1965
Fletcher 1970
Goldfarb 1970
Shanno 1970

63.31 ls_generalized_secant

least squares by the secant method
Barnes, 1965
Wolfe, 1959
Fletcher 1980, 6.3
seber 2003
gerber

63.32 nlcg

non-linear conjugate gradient
input:
x : nx1 start vectort

opt : struct options
fdx : gradient constraint

63.33 nlls

non-linear least squares

63.34 picard

picard iteration

63.35 poly_extrema

extrema of a polynomial

63.36 quadratic_function

evaluate quadratic function in higher dimensions

63.37 quadratic_programming

optimize by quadratic programming

63.38 quadratic_step

single step of the quadratic programming

63.39 rosenbrock

rosenbrock test function

63.40 `sqrt_heron`

Heron's method for the square root

63.41 `test_directional_derivative`

63.42 `test_dud`

63.43 `test_fzero_newton`

63.44 `test_line_search_quadratic2`

63.45 `test_ls_generalized_secant`

63.46 `test_nlcg_6_order`

63.47 `test_nlls`

```
f = w*(p*abs(x-1).^4) + w*(1-p)*abs(x-1).^2;
```

64 numerical-methods/pde

64.1 `laplacian2d_fundamental_solution`

65 numerical-methods/piecewise-polynomials

65.1 Hermite1

hermite polynomial interpolation in 1d

65.2 hp2_fit

fit a hermite polynomial
coefficients are derivative free
x0 : left point of first segment
x1 : right point of last segment
n : number of segments
x : sample x-value
val : sample y-value
c : coefficients (values at points, no derivatives)

65.3 hp2_predict

prediction with pw hermite polynomial
c are values at support points

65.4 hp_predict

predict with piecewise hermite polynomial

65.5 hp_regress

fit piecewise hermite polynomial
coefficients are values and derivatives

65.6 lp_count

lagrangian basis for interpolation
count number of valid samples

65.7 lp_predict

lagrangian basis piecwie interpolation, predicator

65.8 lp_regress

65.9 lp_regress_

66 numerical-methods

66.1 test_adams_bashforth

67 mathematics

mathematical functions of various kind

67.1 oversampleNZ

68 regression/@PolyOLS

68.1 PolyOLS

class for polynomial least squares

68.2 coefftest

68.3 detrend

detrending by polynomial regression

68.4 fit

fit a polynomial function
like polyfit, but returns parameter error estimates
TODO automatically activate scaleflag

68.5 fit_

fit a polynomial function

68.6 predict

predict polynomial function values

68.7 predict_

68.8 slope

slope by linear regression

69 regression/@PowerLS

69.1 PowerLS

class for power law regression

69.2 fit

fit a power law
like polyfit, but returns parameter error estimates

69.3 predict

predict with power law
S2 = diag((A*obj.C)*A');
L = Y - S;
U = Y + S;

69.4 predict_

70 regression/@Theil

70.1 Theil

Kendal-Theil-Sen robust regression

70.2 detrend

linear detrending of a set of samples by the Theil-Senn Slope

70.3 fit

fit slope and intercept to a set of sample with the Theil-Sen
method

c : confidence interval $c = 2*ns*normcdf(1)$ for ns-sigma
intervals
param : itercept and slope
P : confidence interval

70.4 predict

predict values and confidence intervals with the Theil-Sen method

70.5 slope

fit the slope with the Theil-Sen method

71 regression

linear and non-linear regression

71.1 Theil_Multivariate

extension of the Theil-Senn regression to higher dimensions by means of the Gauss-Seidel iteration

71.2 areg

regression using the pth-fraction of samples with smallest residual

71.3 ginireg

gini regression

71.4 hesssimplereg

hessian, gradient and objective function value of the simple
regression
 $\text{rhs} = p(1) + p(2) x + \text{eps}$

71.5 l1lin

solve $\|Ax - b\|_{L1}$ by means of linear programming

71.6 lsq_sparam

parameter covariance of the least squares regression

fun : model function for prediction
b : sample values
 $f(p) = b$
p : parameter at point of evaluation (preferably optimum)

71.7 polyfitd

fit a polynomial of order n to a set of sampled values and sampled
values
of the derivative

x0 must contain at least for conditioning as otherwise the
intercept
cannot be determined

71.8 regression_method_of_moments

fit linear function $\|a \ b \ x = y\|_{L2}$ by the method of moments
 $y + \text{eps} = \text{alpha} + \text{beta} * x$

71.9 robustlinreg

fit a linear function by splitting the x-values at their median
 $(\text{med}(y_{\text{left}}) - \text{med}(y_{\text{right}})) / (\text{med}(x_{\text{left}}) - \text{med}(x_{\text{right}}))$
this approach performs poorly compared to the theil-senn operator

71.10 theil2

Theil senn-estimator for two dimensions (glm)

71.11 theil_generalised

generalization of the Theil-Senn operator to higher dimensions,
for arbitrary functions such as polynomials and multivariate
regression
either higher order polynomials or glm
c.f. "On theil's fitting method", Pegoraro, 1991

71.12 total_least_squares

total least squares

71.13 weighted_median_regression

weighted median regression
c.f. Scholz, 1978

72 set-theory

72.1 issubset

test if set B is subset of A in $O(n)$ -runtime

A : first set
B : second set
P : set of primes (auxiliary)

73 mathematics

mathematical functions of various kind

73.1 shuffle_index

74 signal-processing

74.1 asymwin

creates asymmetrical filter windows
filter will always have negative weights

75 signal-processing/autocorrelation

75.1 acf_radial

75.2 acfar1

Autocorrelation function of the finite AR1 process

$$\begin{aligned} a_k &= 1/(n-k) \sum x_{i-k} x_i + (x_i + x_{i+k})\mu + \mu^2 \\ &= r^k + 1/n \sum_{i=k}^{n-k} x_i^2 + 1/n \end{aligned}$$

pause

75.3 acfar1_2

autocorrelation of the ar1 process

75.4 acfar2

impulse response of the ar2 process

75.5 acfar2_2

autocorrelation of the ar2 process
 $X_i + a_1 X_{i-1} + a_2 X_{i-2} = 0$

75.6 ar1_cutoff_frequency

75.7 ar1_effective_sample_size

effective sample size correction for autocorrelated series

75.8 ar1_mse_mu_single_sample

standard error of a single sample of an ar1 correlated process

75.9 ar1_mse_pop

variance of the population mean of a single realisation around zero

$$E[(\mu_N - 0)^2] = E[\mu_N^2]$$

75.10 ar1_mse_range

mean standard error of the mean of a range of values taken from an ar1 process

75.11 ar1_spectrum

spectrum of the ar1 process

75.12 ar1_to_tikhonov

convert ar1 correlation to tikhonovs lambda

75.13 ar1_var_factor

variance correction factor for an autocorrelated finite process

n : [1 .. inf] population size

m : [1 .. n] samples size

rho : [-1 < rho < 1 (for convergence)] correlation of samples

75.14 ar1_var_factor_

variance of an autocorrelated finite process

75.15 ar1_var_range2

variance of sub sample starting at the end of the series
from the finite length first order autocorrelated process
$$s2 = 1/m^2 \sum_i^m \sum_j^m \rho^{|i-j|}$$

75.16 ar1delay

approximate acf by the ar1 process
acf: autocovariance or autocorrerlation function
nf : skip first samples (for mixed geometric-arithmetic series (ARMA))

75.17 ar1delay_old

autocorrelation of the residual

75.18 ar2_acf2c

determine coefficients of the ar2 process from the first two lags
of the
autocorrelation function

75.19 ar2conv

coefficients of the ar2 process determined from the two leading
correlations
of the acf [1,r1,r2,...]

75.20 ar2dof

effective samples size for the ar2 process

75.21 ar2param

ar2 parameter estimation from first two terms of acf

acf = [1 a1 a2 ...]

75.22 autocorr2

75.23 autocorr_angular

75.24 autocorr_bandpass

75.25 autocorr_decay_rate

estimate exponential decay of the autocorrelation

75.26 autocorr_effective_sample_size

effective sample size from acf

75.27 autocorr_fft

estimate sample autocorrelation function

75.28 autocorr_forest

75.29 autocorr_genton

autocorrelation function

75.30 autocorr_highpass

75.31 autocorr_lowpass

75.32 autocorr_periodic_additive_noise

75.33 autocorr_periodic_windowed

75.34 autocorr_radial

75.35 autocorr_radial_hexagonal_pattern

75.36 autocorrelation_max

76 signal-processing

76.1 average_wave_shape

extract waves with varying length from a wave train and average their shape

76.2 bandpass

bandpass filter

76.3 bandpass_continuous_cdf

76.4 bartlett

Effective sample size factor for bartlett window
c.f. thiebaux
c.f spectral analysis-jenkins, eq. (6.3.27)
 $c = acf$
note: results seams always to be 1 tac too low
 T : reduction factor for dof
for ar1 with $a = \rho^k = \exp(-k/L)$, $T = 2L$

76.5 bin1d

bin values of v sampled at x into bins bounded by "edges"
apply function v to it

76.6 bin2d

bin values of V sampled at X and Y into the grid structured grid ex
 $,ey$
apply function $func$ to all walues in the bin
 $func = mean$: default
 $func = sum$: non-normalized frequency histogram in 2D

76.7 binormrnd

generate two correlated normally distributed vectors

76.8 coherence

76.9 conv1_man

convolutions with padding

76.10 conv2_man

convolution in 2d

76.11 conv2z

76.12 conv30

convolve with rectangular window of lenght n
circular boundaries

76.13 conv_

convolution of a with b

76.14 conv_centered

convolve x with filter window f
when length of f is even, this guarantees a symmetric result (no
off by on
displacement) by making the lenght of f odd at first

76.15 convz

76.16 cosexpdelay

76.17 csmooth

smooth recursively with $[1,2,1]/4$ kernel
function `x = csmooth(x,n,p,circ)`

76.18 daniell_window

Daniell window for smoothing the power spectrum
c.f. Daniell 1946
Bloomfield 2000
meko 2015

76.19 db2neper

convert decibel to neper

76.20 db2power

power ratio from db

76.21 derive_bandpass_continuous_scale

76.22 derive_danielle_weight

76.23 derive_limit_0_acfar

76.24 detect_peak

detect peaks in a vector
requires function value to fall to $p \cdot \max$ before new value is
allowed

76.25 `determine_phase_shift`

76.26 `determine_phase_shift1`

average phase and phase shift per time step of a train of waves

76.27 `doublesum_ij`

double sum of r^i

76.28 `effective_mask_size`

76.29 `effective_sample_size_to_ar1`

convert effective sample size to ar1 correlation

76.30 `fcut2Lw_gausswin`

76.31 `fcut_gausswin`

76.32 `flt_hodges_lehman`

77 `signal-processing/filters`

77.1 `circfilt2`

smooth (filter) the 2D image z with a circular disk of radius nf
apply periodic boundary conditions

77.2 filter1

filter along one dimension

77.3 filter2

filter columns of x (matlab does only support vector input)

77.4 filter_

invalidate values that exceed n-times the robust standard deviation

77.5 filter_r_to_f0

77.6 filter_rho_to_f0

77.7 filter_twosided

77.8 filteriir

filter adcp t-n data over time

v : nz,nt : values to be filtered

H : nt,1 : depth of ensemble

last : nt,1 : last bin above bottom that can be sampled without
side lobe interference

nf : scalar : number of reweighted iterations

when samples

- distance to bed is reference (advantageous for near-bed suspended
transport)

TODO for wash load: distance to surface is more relevant

interpolate depending on z

when depth changes, neighbouring indices do not correspond to same
relative position in the water column
relative position in the column (s-coordinate) smoothes values
near the bed: absolute distance to bed is chosen
near surface: absolute distance to surface is chosen
-> cubic transformation of index

faster and avoid aliasing (smoothing along z)
resample ensemble to same number of bins in S -> filter ->
resample back
use nonlinear transform z-s coordinates
-> resampling has to be local (Hi -> H-filtered)

filtered profile coordinates to sample coordinates
zf -> zi (special transform)
corresponding indices and fractions
filtration step (update of hf and vf)
sample coordinates to updated profile coordinates
(the inverse step is actually not necessary)
write filtered value

77.9 filterp

77.10 filterp1

fir filter with some fancy extras

77.11 filterstd

77.12 gaussfilt2

smooth (filter) the 2D image z with a gaussian window
apply periodic boundary conditions

77.13 lowpass_discrete

design coefficients of a low pass filter with specified cut of
frequency
and sampling period
analogue low pass with pole at $s = -\omega_c = 1/\tau = 1/RC$
 $H_a = \tau / (\tau + s) = 1 / (1 + \omega_c s)$

77.14 meanfilt2

filter with a rectangular window along both dimensions

77.15 medfilt1_man

moving median filter, supports columnwise operation

77.16 medfilt1_man2

moving median filter with special treatment of boundaries

77.17 medfilt1_padded

median filter with padding

77.18 medfilt1_reduced

median filter with padding

77.19 trfilt1

filter with triangular window
trfilt1 is ident to twice applying rectfilt1 (meanfilt1) with half
the domain size
note : infinitely many convolution yield a gaussian

77.20 `trifilt2`

filter with a triangular window along both dimensions

78 `signal-processing`

78.1 `firls_man`

design finite impulse response filter by the least squares method

78.2 `fit_spectral_density`

fit (spectral) densities

78.3 `fit_spectral_density_2d`

fit spectral densities

78.4 `fit_spectral_density_radial`

fit spectral densities

78.5 `flattopwin`

the flat top window

78.6 `frequency_response_boxcar`

frequency response of a boxcar filter

78.7 `freqz_boxcar`

frequency response of a boxcar filter

78.8 gaussfilt1

filter data series with a gaussian window, assumes periodic bc

78.9 hanchangewin

hanning window for change point detection

78.10 hanchangewin2

nanning window for chage point detection

78.11 hanwin

hanning filter window

78.12 hanwin_

hanning filter window

78.13 high_pass_1d_simple

78.14 kaiserwin

kaiser filter window

78.15 kalman

Kalman filter

78.16 lanczoswin

Lanczos window

78.17 last

lake tail, but for matrices

78.18 maxfilt1

78.19 meanfilt1

moving average filter with special treatment of the boundaries

78.20 mid_term_single_sample

variance of single sample, mid term

78.21 minfilt1

78.22 minmax

78.23 mu2ar1

error variance of the mean of the finite length ar1 process

$(\mu)^2 = (\sum \text{epsi})^2 = \sum_i \sum_j \text{eps}_i \text{eps}_j = \sum_{ii}(\text{rho}, n)/n^2$
this has the limit s^2 for $\text{rho} \rightarrow 1$

78.24 mysmooth

78.25 nanautocorr

autocorrelation with nan-values

78.26 nanmedfilt1

medfilt1, skipping nans

78.27 neper2db

convert neper to db

78.28 oscillator_noisy

79 signal-processing/passes

79.1 bandpass1d

79.2 bandpass1d_fft

filter input vector with a spatial (two-sided) bandpass in fourier space

79.3 bandpass1d_implicit

79.4 bandpass2

bandpass filter

79.5 bandpass2d

79.6 bandpass2d_2

79.7 bandpass2d_fft

79.8 bandpass2d_ideal

79.9 bandpass2d_implicit

79.10 bandpass2d_iso

79.11 bandpass_arg

determine correlation coefficient from frequency of mode for the
symmetric

79.12 bandpass_f0_to_rho

correlation coefficient for the p th-order symmetric bandpass filter
with
maximum at f_0 (when $\rho_{lp} = \rho_{hp}$)

79.13 `bandpass_max`

79.14 `bandpass_max2`

79.15 `highpass`

high pass filter

79.16 `highpass1d_fft_cos`

filter the input vector with a cosine-shaped highpass in frequency
space

79.17 `highpass1d_implicit`

79.18 `highpass2d_fft`

79.19 `highpass2d_ideal`

79.20 `highpass2d_implicit`

79.21 `highpass_arg`

79.22 `highpass_fc_to_rho`

79.23 `lowpass`

`low pass filter`

79.24 `lowpass1d_fft`

79.25 `lowpass1d_implicit`

79.26 `lowpass2`

`design low pass filter with cutoff-frequency f1`

79.27 `lowpass2d_2`

79.28 `lowpass2d_anisotropic`

79.29 `lowpass2d_fft`

79.30 `lowpass2d_ideal`

79.31 `lowpass2d_implicit`

79.32 `lowpass_arg`

79.33 `lowpass_fc_to_rho`

79.34 `lowpass_iir`

`iir-low pass`

79.35 `lowpass_iir_symmetric`

`two-sided iir low pass filter (for symmetry)`

79.36 `lowpassfilter2`

`low-pass filter of data`

80 `signal-processing`

80.1 `peaks_man`

`peaks of a periodogram`

81 `signal-processing/periodogram`

81.1 `periodogram`

`compute the normalized periodogram`

81.2 periodogram_2d

compute the normalized periodogram in two dimensions

81.3 periodogram_align

81.4 periodogram_angular

```
input:
    Sxy : nxn
output:
    Sra : n/2*(pi*n/2)
    angle
function [Sa,angle,A] = periodogram_angular(Sxy,L,nf)
```

81.5 periodogram_bartlett

estimate the spectral density nonparametrically with Bartlett's method

81.6 periodogram_bootstrap

81.7 periodogram_confidence_interval

confidence interval for periodogram values

81.8 periodogram_filter

81.9 periodogram_median

81.10 periodogram_p_value

81.11 periodogram_qq

qq-plot of a spectral density estimate by smoothing against the
expected
beta-density

81.12 periodogram_quantiles

quantiles of a periodogram

81.13 periodogram_radial

81.14 periodogram_std

standard deviation of a periodogram

81.15 periodogram_test_periodicity

test a periodogram for hidden periodic frequency components

```
function [p,ratio,maxShat,mdx,fdx,S] = periodogram_test_periodicity  
(fx,Shat,nf,fmin,fmax,S,mode)
```

input:

```
    fx : frequengcies  
    Shat : corresponding periodogram values  
    nf  : number of bins to test for periodicity, ignored when S  
          is given  
    fmin, fmax : frequency range limits to test  
    S      : exact (a priori known theoretical spectral density,  
             must not be estimated from the periodogram)  
    mode : automatically set to "exact", when S given  
           inclusive : estimate density by smoothing including the  
                     central bin
```

exclusive : estimate density by smoothing excluding the
central bin
note: inclusive and exclusive lead to different distribution
but identical p-values

TODO pass L and not fx

81.16 periodogram_test_periodicity_2d

test a periodogram for hidden periodic frequency components

```
[p,stat,ratio] = periodogram_test_periodicity_2d(b, L, nf, bmsk,
fmsk, ns)
```

input:

```
b    (nx * ny): image to test for presence of hidden
periodicities,
i.e. periodicities where the frequency is not known a
priori
nf   = nfr or [nfx, nfy]
      radius of circular disk (in number of bins) used for
      smoothing
      the periodogram to estimate the spectral density,
      or axes of ellipses for smoothing
      when b is not square a good choice is nfx/nfy ~ Lx/Ly
bmsk : mask in real space selecting parts of the image to
include in
      the analysis default is entire image
      the mask can have non-integer values to feather the
      borders of the mask
fmsk : mask in frequency selecting frequencies to test for
periodicity
      default is all frequencies
      note: when b is real, one half plane can always be
      excluded
      because of symmetry. This slightly increases the
      significance
ns   : number of samples for the monte-carlo determination of
the test statistics, mc is only used when parts of the
image are masked
      otherwise the analytic test statistic is used
```

influence of masking the input file:

- the root-mean-square energy of the ordinates is
proportional
to the number of unmasked points

- values in the periodogram are not any more linearly independent
so that the dof of the filter window is not nf^2

81.17 periodogram_test_stationarity

test a periodogram for stationarity
note : the method works, but is of little practical use,
as it requires about 50 periods and a small dx to detect a
frequency change by a factor of 2

81.18 periodogram_welsh

82 signal-processing

82.1 polyfilt1

polynomial filter,
can be achieved by iteratively processing the data with
a mean (zero-order) filter

82.2 qmedfilt1

medfilt1, after fitting a quadratic polynomial

82.3 quadratfilt1

82.4 quadratwin

82.5 randar1

generate random ar1 process
`e1 = randar1(sigma,p,n,m)`

82.6 randar1_dual

draw random variables of two correlated ar1 processes

82.7 randar2

generate ar2 process

82.8 randarp

randomly generate the instance of an ar-p process

82.9 rectwin

rectangular window

82.10 recursive_sum

82.11 select_range

82.12 smooth1d_parametric

smooth position of $p_0=x_0,y_0$ between $p_1=x_1,y_1$ and $p_2=x_2,y_2$,
so that distance to p_1 and p_2 becomes equal
and the chord length remains the same

82.13 smooth2

smooth vectos of X

82.14 smooth_man

82.15 smooth_parametric

smooth a parametric function given in x-y coordinates
matvec2x2(R,[dxc;dyc])

82.16 smooth_parametric2

parametrically smooth the curve

82.17 smooth_with_splines

82.18 smoothfft

filter with fast fourier transform

83 signal-processing/spectral-density

83.1 hex_angular_pdf

83.2 hex_angular_pdf_max

83.3 `hex_angular_pdf_max2par`

83.4 `spectral_density_ar2`

83.5 `spectral_density_area`

integrate the spectral density

83.6 `spectral_density_estimate_2d`

83.7 `spectral_density_flat`

flat spectral density of a random vector with iid elements

83.8 `spectral_density_forest`

83.9 `spectral_density_gausswin`

83.10 `spectral_density_lorentzian`

lorentzian spectral density

83.11 `spectral_density_lorentzian_max`

mode (maximum) of the lorentzian spectral density

83.12 spectral_density_lorentzian_max2par

transform maximum of the lorentzian spectral density to its
distribution parameters

83.13 spectral_density_lorentzian_scale

normalization scale of the lorentzian spectral density

83.14 spectral_density_maximum_bias_corrected

83.15 spectral_density_periodic_additive_noise

83.16 spectral_density_rectwin

83.17 spectral_density_wperiodic

84 signal-processing

84.1 spectrogram

spectrogram

84.2 sum_i_lag

sum of ar1 matrix with lag
 $\sum_{i=1}^n \rho^{|i-k|}$

84.3 sum_ii

sum of ar1 matrix
 $\sum_{i=1}^n \sum_{j=1}^n \rho^{|i-j|}$
this is for the variance, take square root for the standard
deviation factor

84.4 sum_ii_

84.5 sum_ij

sum of ar1 matrix
 $\sum_{i=1}^n \sum_{j=1}^m r^{|i-j|}$

84.6 sum_ij_

84.7 sum_ij_partial_

84.8 sum_multivar

sum of matrix entries of bivariate ar1 process

84.9 test_acfar1

84.10 tikhonov_to_ar1

convert coefficient of the tikhonov regularization to correlation
of the ar1 process

84.11 trapwin

trapezoidal filter window

84.12 triwin

triangular filter window

84.13 triwin2

triangular filter window

84.14 tukeywin_man

84.15 varar1

error variance of a single sample of a finite length ar1 process
with respect to the mean, averaged over the population

84.16 welch_spectrogram

welch spectrogram

84.17 wfilt

filter with window

84.18 winbandpass

filter with bandpass

85 signal-processing/windows

85.1 circwin

85.2 danielle_window

danielle fourier window

85.3 gausswin

85.4 gausswin1

85.5 gausswin2

85.6 radial_window

radial filter window in the 2d-frequency domain

85.7 range_window

range of values within a certain range of indices (window)

85.8 rectwin_cutoff_frequency

85.9 std_window

moving block standard deviation

85.10 window2d

85.11 window_make_odd

86 signal-processing

86.1 winfilt0

filter with window

86.2 winlength

window length for desired cutoff frequency
power at f_c is halved
 $H(wf) = 1/\sqrt{2} H(f)$
if the filter window were used as a low pass filter
note: the user should prefer a windowed ideal low pass filter
TODO, relate this to DOF

86.3 wmeanfilt

mean filter with window

86.4 wmedfilt

median filter with window

86.5 wordfilt

weighted order filter

86.6 wordfilt_edgeworth

weighed order filter

86.7 wrapphase

86.8 xar1

86.9 xcorr_man

cross correlation of two sampled ar1 processes

87 sorting

87.1 sort2

sort two numbers

87.2 sort2d

sort elements of matrix in X
returns row and column index of sorted values

88 spatial-pattern-analysis/@Spatial_Pattern

88.1 Spatial_Pattern

class for analysis of remotely sensed and model generated
vegetation patterns

88.2 analyze_grid

analyze a 2D spatial pattern, estimate regularity and test for periodicity

88.3 analyze_transect

analyze 1D transect through a spatial pattern, either remotely sensed or model generated

88.4 fit_parametric_densities

fit parametric spectral densities to the empirical density

88.5 imread

read an image file containing a pattern, mask and geospatial data

88.6 plot

plot the pattern or densities

88.7 plot_transect

plot 1D pattern

88.8 report

report statistics of analysis

88.9 resample_functions

resample empirical densities to a common grid

88.10 tabulate

summarize properties of multiple patterns in a single struct

89 spatial-pattern-analysis

89.1 approximate_ratio_distribution

89.2 banded_pattern

89.3 hexagonal_pattern

```
function [z, x, y, xx, yy, xe, ye] = hexagonal_pattern(fc,n,L,  
    angle0_rad,scale,sbm,p,q)
```

spot pattern of unit amplitude

output : z : pattern
 x : x-coordinate
 y : y-coordinate

Note : z_gap = 1 - z_spot

89.4 patch_size_1d

89.5 patch_size_2d

89.6 reconstruct_isotropic_density

89.7 `separate_isotropic_from_anisotropic_density`

89.8 `suppress_low_frequency_lobe`

90 `spatial-statistics`

90.1 `average_corr_2d`

91 `special-functions`

91.1 `bessel_sphere`

spherical Bessel function of the first kind

91.2 `besseliln_large_x`

91.3 `beta_man`

91.4 `betainc_man`

91.5 `digamma_man`

91.6 `exp10`

91.7 hankel_sphere

spherical Hankel function for the far field (incident plane wave)
first kind

91.8 hermite

probabilistic's hermite polynomial by recurrence relation

input :
n : order
x : value

output:
f : $H_n(x)$
df : $d/dx H_n(x)$

91.9 lambertw_numeric

lambert-w function

91.10 legendre_man

legendre polynomials

91.11 neumann_sphere

spherical Neumann function
Bessel function of the second kind

92 statistics

92.1 atan_s2

stadard deviation of the arcus tangens by means of taylor expansion

92.2 binomial

generalized binomial coefficient, working for non-integer arguments
,
in contrast to the matlab builtin function nchoosek

92.3 coefficient_of_determination

92.4 conditional_expectation_normal

92.5 correlation_confidence_pearson

confidence intervals of the correlation coefficient
c.f. Fischer 1921

93 statistics/distributions

93.1 PDF

class for quasi-distributions from a set of sampling points

94 statistics/distributions/beta

94.1 beta_kurt

94.2 beta_mean

94.3 `beta_moment2param`

transform central moments (mean and sd) to parameters of the beta function

94.4 `beta_skew`

94.5 `beta_std`

95 `statistics/distributions/bivariate-normal`

95.1 `binorm_separation_coefficient`

separation coefficient of a bimodal normal distribution

95.2 `binormcdf`

bio-modal gaussian distribution

95.3 `binormfit`

fit sum of to normal distribution to a histogram

95.4 `binormpdf`

96 `statistics/distributions/chi2`

96.1 `chi2_kurt`

96.2 `chi2_mean`

96.3 `chi2_skew`

96.4 `chi2_std`

97 `statistics/distributions/circular-normal`

97.1 `wnormpdf`

wrapped normal distribution to the unit circle
c.f. stephens

98 `statistics/distributions`

98.1 `edgeworth_cdf`

edgeworth expansion of an unknown cumulative distribution
with mean μ , standard deviation σ , and third and fourth
cumulants
c.f. Rao 2010

98.2 `edgeworth_pdf`

probability density of and unknown distribution
with mean μ , standard deviation σ , and third and fourth
cumulants
c.f. Rao 2010

98.3 `exppdf_max2par`

99 statistics/distributions/fisher

99.1 fisher_mean

99.2 fisher_moment2param

99.3 fisher_std

100 statistics/distributions/gamma

100.1 gamma_mean

100.2 gamma_mode

100.3 gamma_mode2par

100.4 gamma_moment2param

transform modes (mu,sd) to parameters of the gamma distribution

100.5 gamma_std

100.6 gamma_stirling

100.7 `gampdf_man`

100.8 `generalized_gamma_mean`

101 `statistics/distributions/hotelling-t2`

101.1 `t2cdf`

Hotelling's T-squared cumulative distribution

101.2 `t2inv`

inverse of Hotelling's T-squared cumulative distribution

102 `statistics/distributions/kurt-normal`

102.1 `kurtncdf`

102.2 `kurtnpdf`

103 `statistics/distributions/log-triangular`

103.1 `logtrialtcdf`

pdf of a logarithmic triangular distribution

103.2 logtrialtinv

inverse of the logarithmic triangular distribution

$$= (d F \log(a) \log(b) + a \log(b) - b \log(a) - d F \log(a) \log(c) - a \log(c) + d F \log(b) \log(c) + b \log(c) - d F \log^2(b)) / ((\log(a) - \log(b)) W((a^{-1/(\log(a) - \log(b))}) (b^{-\log(c)/\log(a) - 1/\log(a)}) c^{-\log(a)/(\log(a) - \log(b))}) (-d F \log^2(b) + a \log(b) + d F \log(a) \log(b) + d F \log(c) \log(b) - b \log(a) - a \log(c) + b \log(c) - d F \log(a) \log(c))) / (\log(a) - \log(b)))$$
$$x = (d F \log(a) \log(b) + a \log(b) - b \log(a) - d F \log(a) \log(c) - a \log(c) + d F \log(b) \log(c) + b \log(c) - d F \log^2(b)) / ((\log(a) - \log(b)) W((a^{-1/(\log(a) - \log(b))}) (b^{-\log(c)/\log(a) - 1/\log(a)}) c^{-\log(a)/(\log(a) - \log(b))}) (-d F \log^2(b) + a \log(b) + d F \log(a) \log(b) + d F \log(c) \log(b) - b \log(a) - a \log(c) + b \log(c) - d F \log(a) \log(c))) / (\log(a) - \log(b)))$$

103.3 logtrialtmean

mean of the logarithmic triangular distribution

103.4 logtrialtpdf

density of the logarithmic triangular distribution

103.5 logtrialtrnd

103.6 logtricdf

cumulative distribution of the logarithmic triangular distribution

103.7 logtriinv

invere of the logarithmic triangular distribution

103.8 logtrimean

mean of the logarithmic triangular distribution

103.9 logtripdf

probability density of the logarithmic triangular distribution

103.10 logtrirnd

104 statistics/distributions/log-uniform

104.1 logu_median

median of the log-uniform distribution

104.2 logucdf

probability density of the logarithmic uniform distribution

104.3 logucm

central moments of the log-uniform distribution

104.4 loguinv

inverse of the log-uniform distribution

104.5 logumean

mean of the log-uniform distribution

104.6 logupdf

pdf of the log uniform distribution

104.7 logurnd

random numbers following a log-uniform distribution

104.8 loguvar

variance of the log-uniform distribution

105 statistics/distributions/loglog

105.1 loglogpdf

106 statistics/distributions/lognormal

106.1 logn_mean

106.2 logn_mode

mode (maximum) of the log-normal density

106.3 logn_mode2param

106.4 logn_moment2param

transform the mode (mu,sd) to parameters of the log normal distribution

106.5 logn_param2moment

transform parameters to mode (mu, sd) for the log normal distribution

106.6 logn_skewness

106.7 logn_std

106.8 lognpdf_

log normal distribution called by modes rather than parameters

106.9 lognpdf_entropy

107 statistics/distributions/logskew

107.1 logskewcdf

107.2 logskewpdf

108 statistics/distributions/mise

108.1 misespdf

109 statistics/distributions

109.1 ncx2_moment2param

110 statistics/distributions/normal

110.1 normpdf_entropy

111 statistics/distributions/passes

111.1 bandpass1d_continuous_pdf

```
function [S_bp,Sc] = spectral_density_bandpass_continuous(fx,fc,  
    order,normalize,pp)
```

output :

S_bp : spectral density of the bandpass filter in continuous space
limit case of the discrete bandpass for $dx \rightarrow 0$

Sc : scale factor to normalize area to 1, if normalize = true

input :

f : frequency (abszissa)

fc : central frequency, location of maximum on abszissa

order : number of times filter is applied iteratively, not
necessarily integer

normalize : normalize area under curve $\int_0^\infty S(f) df = 1$, if
not maximum $S(fc) = 1$

pp : powers for recombination of the lowpass filter

111.2 bandpass1d_continuous_pdf_max

maximum of the bandpass spectral density

111.3 bandpass1d_continuous_pdf_max2par

transform mode (maxima) of the bandpass spectral density into the
paramter
of the underlying distribution

111.4 bandpass1d_continuous_pdf_scale

normaliztation scale of the spatial bandpass density

111.5 bandpass1d_discrete_pdf

spectral density of the discrete spatial (two-sided) bandpass
filter

111.6 bandpass2d_discrete_pdf

111.7 bandpass2d_pdf

111.8 bandpass2d_pdf_mode

111.9 bandpass2d_pdf_mode2par

transform mode (maxima) of the bandpass spectral density into the
paramter
of the underlying distribution

111.10 bandpass2d_pdf_scale

111.11 `highpass1d_discrete_cos_pdf`

cosine shaped spectral density of a highpass filter

111.12 `highpass1d_pdf`

111.13 `highpass2d_discrete_pdf`

111.14 `highpass2d_pdf`

111.15 `lowpass1d_continuous_pdf`

111.16 `lowpass1d_continuous_pdf_scale`

111.17 `lowpass1d_discrete_pdf`

111.18 `lowpass1d_one_sided_pdf`

111.19 `lowpass2d_discrete_pdf`

111.20 `lowpass2d_pdf`

112 statistics/distributions

112.1 pdfsample

pdf from sample distribution
Note: better use kernel density estimates

113 statistics/distributions/phase_drift

113.1 phase_drift_acf

113.2 phase_drift_acf_2d

113.3 phase_drift_acf_across

113.4 phase_drift_cdf

113.5 phase_drift_inv

113.6 phase_drift_patch_size_distribution

113.7 phase_drift_pdf

spectral density of a fourier series where the phase undergoes
brownian motion
with standard deviation s per unit distance

113.8 `phase_drift_pdf_2d`

113.9 `phase_drift_pdf_across`

113.10 `phase_drift_pdf_across_max`

113.11 `phase_drift_pdf_across_max2par`

113.12 `phase_drift_pdf_across_mode2par`

113.13 `phase_drift_pdf_mode`

mode (maximum) of the spectral density of the fourier series with
brownian phase

113.14 `phase_drift_pdf_mode2par`

transform mode to parameters of the brownian phase spectral density

113.15 `phase_drift_pdf_reg2par`

113.16 `phase_drift_pdf_scale`

normalization scale of the brownian phase spectral density

114 statistics/distributions/skew-normal

114.1 skew_generalized_normal_fit

114.2 skew_generalized_normpdf

114.3 skewcdf

114.4 skewparam_to_central_moments

114.5 skewpdf

skew-normal distribution
c.f. Azzalini 1985

114.6 skewpdf_entropy

115 statistics/distributions/triangular

115.1 tricdf

cumulative distribution of the log-triangular distribution

115.2 triinv

inverse of the triangular distribution

115.3 trimedian

median of the triangular distribution

115.4 tripdf

probability density of the triangular distribution

115.5 trirnd

random numbers of the triangular distribution

116 statistics/distributions/wrapped-normal

116.1 normpdf_wrapped

116.2 normpdf_wrapped_mode

116.3 normpdf_wrapped_mode2par

117 statistics

117.1 error_propagation_fraction

117.2 error_propagation_product

117.3 `example_standard_error_of_sample_quantiles`

117.4 `f_var_finite`

reduction of variance when sampling from a finite population
without replacement

117.5 `gaussfit3`

117.6 `gaussfit_quantile`

117.7 `geoserr`

117.8 `geostd`

117.9 `hodges_lehmann_correlation`

`hodges_lehmann` correlatoon coefficient
c.f. Shamos 1976
c.f. Bickel and Lehmann 1976
c.f. rousseeuw 1993
c.f. Shevlyakov 2011

117.10 hodges_lehmann_dispersion

dispersion determined by the hodges lehman method
asymptotic efficiency of dispersion estimates:
standard deviation: $E(s - \hat{s})/s = 2/\sqrt{2n} \sim 0.707/\sqrt{n}$
(100%)
hodges lehmann dispersion $E(s - \hat{s})/s = (\pi/3)^2 / (\sqrt{2n}) \sim$
 $0.775/\sqrt{n}$ (91%)
mad $E(s - \hat{s})/s \sim 1.17 s/\sqrt{n}$
(60%)
c.f. Shamos 1976
c.f. Bickel and Lehmann 1976
c.f. rousseeuw 1993
nb: rousseeuw uses the 25th percentile, which is more efficient for
small sample sizes

118 statistics/information-theory

118.1 akaike_information_criterion

akaike information criterion

serr : rmse of model prediction
n : effective sample size
k : number of parameters

c.f. akaike (1974)
c.f. sugiura 1978

118.2 bayesian_information_criterion

bayesian information criterion

119 statistics

119.1 jackknife_block

119.2 kurtosis_bias_corrected

bias corrected kurtosis

119.3 limit

limit a by lower and upper bound

119.4 logfactorial

approximate log of the factorial

119.5 lognfit_quantile

119.6 max_exprnd

119.7 maxnnormals

expected maximum of n normal variables
c.f. Wolperts
this is the median, not the mean of the maximum!
see median of gumbel

119.8 mean_angle

119.9 mean_max_n

119.10 mean_min_n

119.11 midrange

mid range of columns of X

119.12 minavg

solution of the minimum variance problem
minimise the variance of the weighted sum of n-independent
random variables with equal mean and individual variance

119.13 mode_man

120 statistics/moment-statistics

120.1 autocorr_man3

autocorrelation of the columns of X

120.2 autocorr_man4

autocorrelation for x if x is a vector, or individually for the
columns of x if x is a matrix

c.f. box jenkins 2008 eq. 2.1.12

Note that it is faster to compute the acf in frequency space
as done in the matlab internal function

120.3 autocorr_man5

autocorrelation of the columns of X

120.4 blockserr

estimate the standard error of potentially sequentially correlated data
by blocking
block length should be sufficiently larger than correlation length
and sufficiently smaller than data length
this uses a sliding block approach, which reduces the variation of the error estimate

120.5 comoment

non-central higher order moments of the multivariate normal distribution

c.f. Moments and cumulants of the multivariate real and complex Gaussian distributions

note : there seem to be some typos in the original paper,
for $x^4 c_{ii}^2$, the square seems to be missing
 μ : $n \times 1$ mean vector
 C : $n \times n$ covariance matrix
 k : $n \times 1$ powers of variables in moments

120.6 corr_man

correlation of two vectors

120.7 cov_man

covariance matrix of two vectors

120.8 dof

minimum number of support points
for a polynomial of degree order in \dim dimensions

120.9 edgeworth_quantile

inverse edgeworth expansion
c.f. cornis fisher 1937
c.f. Rao 2010
c.f. 2.50 in hall
CHERNOZHUKOV 3.3

120.10 effective_sample_size

effective sample size of the weighted mean of uncorrelated data
c.f. Kish

120.11 f_correlation

correction factor for standard error of the mean of n ar1-
correlated iid samples

120.12 f_finite

reduction factor of standard error for sampling from a finite
distribution
without replacement

120.13 lmean

mean of $x.^l$, not of abs

120.14 lmoment

l-moment of vector x

120.15 maskmean

mean of the masked values of X

120.16 masknanmean

120.17 mean1

mean of x

120.18 mean_man

mean and standard error of X

120.19 mse

mean squared error of residual vector res
this is de-facto the std for an unbiased residual

120.20 nanautocorr_man1

autocorrelation of a vector with nan-values

120.21 nanautocorr_man2

autocorrelation of a vector with nan-values

120.22 nanautocorr_man4

compute autocorrelation for x if x is a vector, or individually
for the
columns of x if x is a matrix
box jenkins 2008 eq. 2.1.12
TODO nan is problematic!
Note that it is faster to compute the acf in frequency space
as done in the matlab internal function

120.23 `nancorr`

(co)-correlation matrix when samples a NaN

120.24 `nancumsum`

cumulative sum, setting nan values to zero

120.25 `nanlmean`

mean of the l-th power of the absolute value of x

120.26 `nanr2`

coefficient of determination when samples are invalid

120.27 `nanrms`

root mean square value when sample contains nan-values

120.28 `nanrmse`

root mean square error from vector of residuals
this is de-facto the std for an unbiased residual

120.29 `nanserr`

standard error of x with respect to mean when x contains nan values

120.30 `nanwmean`

weighted mean
 $\min_x \sum w (x - \mu)^2 \Rightarrow \mu = \sum(wx) / \sum(w)$
varargin can be dim
function [mu serr] = nanwmean(w,x)

120.31 nanwstd

weighed standard deviation

120.32 nanwvar

weighted variance of columns, corrected for degrees of freedom (bessel)

$$s^2 = \text{sum}(w*(x-\text{sum}(wx)/\text{sum}(w))^2)/\text{sum}(w)$$

120.33 nanxcorr

120.34 pearson

pearson correlation coefficient

120.35 pearson_to_kendall

conversion of pearson to kendall correlation coefficient
c.f. Kruskal 1958

120.36 pool_samples

pooled mean and standard deviation of several groups of different size, mean and standard deviation

120.37 qmean

trimmed mean

120.38 range_mean

120.39 `rmse_`

root mean square error computed from a residual vector
this is de-facto the std for an unbiased residual

120.40 `serr`

standard error of the mean of a set of uncorrelated samples

120.41 `serr1`

120.42 `test_qskew`

120.43 `test_qstd_qskew_optimal_p`

120.44 `wautocorr`

autocorrelation for `x` if `x` is a vector, or individually for the
columns of `x` if `x` is a matrix
samples can be weighted

c.f. box jenkins 2008 eq. 2.1.12

c.f. `autocorr_man4`

Note that it is faster to compute the acf in frequency space
as done in the matlab internal function

120.45 `wcorr`

correlation of two vectors when samples are weighted

120.46 wcov

covariance of two vectors when samples are weighted

120.47 wdof

effective degrees of freedom for weighted samples

120.48 wkurt

kurtosis with weighted samples

120.49 wmean

weighted mean

$\min_x \sum w (x-\mu)^2 \Rightarrow \mu = \sum(wx)/\sum(w)$

varargin can be dim

function [mu serr] = wmean(w,x)

120.50 wrms

weighted root mean square

120.51 wserr

weighted root mean square error

120.52 wskew

skewness of a weighted set of samples

function sk = wskew(w,x)

120.53 wstd

weighed standard deviation

120.54 wvar

weighted variance of columns, corrected for degrees of freedom (bessel)
variance of the weighted sample mean of samples with same mean (but not necessarily same variance)
 $s^2 = \text{sum} (w^2(x - \text{sum}(wx))^2)$

 $s2_mu$: error of mean, $s2_mu$: sd of prediction

121 statistics

121.1 nangeomean

121.2 nangeostd

geometric standard deviation ignoring nan-values

122 statistics/nonparametric-statistics

122.1 kernel1d

X : ouput x axis bins
 xi : samples along x
 m : number of bins in X
 fun : kernel function
 pdf : propability density of xi

122.2 kernel2d

kernel density estimate in two dimensions

123 statistics

123.1 normmoment

expected norm of \bar{x} , when values x in x are iid normal with μ
and σ

123.2 normpdf2

pdf of the bivariate normal distribution

124 statistics/order-statistics

124.1 hodges_lehmann_location

hodges lehman location estimator

Asymptotic rms efficiency of location estimate:

mean: $1 s/\sqrt{n}$
hodges lehman: $\sqrt{\pi/3} * s \sim 1.0233 s/\sqrt{n}$
median: $\pi/2 s/\sqrt{n} \sim 1.25 s / \sqrt{n}$

124.2 kendall

kendall correlation coefficient

124.3 kendall_to_pearson

convert kendall rank correlation coefficient to the person product
moment
correlation coefficient

c.f. Kruskal, 1958, p. 823

124.4 mad2sd

transform median absolute deviation to standard deviation
for normal distributed values

124.5 madcorr

proxy correlation by median absolute deviation

124.6 median2_holder

124.7 median_ci

median and its confidence intervals under assumption of normality
 $se_me = \sqrt{1/2 \pi} \cdot 1.25331 \cdot sd/\sqrt{n}$

124.8 median_man

median and confidence intervals
c is a P value for the confidence interval,
default is 0.95 (2-sigma)
median of the columns of X

124.9 mediani

index of median, if median is not unique, any of the values is
chosen

124.10 nanmadcorr

proxy correlation by median absolute deviation

124.11 nanwmedian

weighted median, skips nan-values

124.12 nanwquantile

weighted quantile, skips nan values

124.13 oja_median

two dimensional oja median

note: the multivariate median is not unique

oja 1983, for extension to multivariate function, see chaudhri

124.14 qkurtosis

kurtosis computed for quantiles

Note : this is a measurement of shape-tailedness and yields the same value for the

normal distribution as "kurtosis"

However, this is a separate statistic and hence requires different

methods for calculating P-values and hypothesis testing

124.15 qmoments

moments estimated from quantiles

124.16 qskew

skewness estimated from quantiles

Note : this is a measurement of shape-symmetry and yields the same value for the

skew-normal distribution as "skewness"

However, this is an own statistic and hence requires different

methods for calculating P-values and hypothesis testing

124.17 qskewq

skewness estimated by quantiles

124.18 qstdq

proxy standard deviation determined by quantiles

124.19 quantile1_optimisation

124.20 quantile2_breckling

quantile regression

124.21 quantile2_chaudhuri

quantile regression

124.22 quantile2_projected

quantile in two dimensions

124.23 quantile2_projected2

spatial quantile for chosen direction

124.24 quantile_envelope

124.25 quantile_regression_simple

simple quantile regression

124.26 ranking

ranking for spearman statistics

124.27 spatial_median

c.f. Oja 2008

is this the same as the oja simplex median (c.f. small 1990)?

124.28 spatial_quantile

spatial quantile

124.29 spatial_quantile2

spatial quantile

124.30 spatial_quantile3

spatial quantile

124.31 spatial_rank

unsigned rank

124.32 spatial_sign

spatial sign

124.33 `spatial_signed_rank`

signed rank

Note: this is only a true rank if X is normal with zero mean,
arbitrary variance

124.34 `spearman`

spearman's product moment coefficient

124.35 `spearman_rank`

124.36 `spearman_to_pearson`

conversion of spearman rank to person product moment correlation
coefficient

124.37 `wmedian`

weighted median

124.38 `wquantile`

weighted quantile

125 `statistics`

125.1 `qstd`

125.2 `quantile_extrap`

125.3 quantile_sin

126 statistics/random-number-generation

126.1 laplacernd

random number of laplace distribution

126.2 randc

correlate to correlated standard normally distributed vectors

126.3 skewness2param

126.4 skewpdf_central_moments

126.5 skewrnd

random numbers of the skew normal distribution

127 statistics

127.1 range

range and mid range of input

127.2 resample_with_replacement

128 statistics/resampling-statistics/@Jackknife

128.1 Jackknife

class for leave out 1 (delete 1) Jackknife estimates

note 1 : the 1-delete jackknife does not yield consistend estimates
for all functions,
in particular it will perform poorly on robust estimation
functions
this is overcome by the d-delete jackknife, where d has to
exceed the breakdown point
of the estimating function, for example \sqrt{n} for the
median
as this leads to unreasonably large number of repetitions,
bootstrap
is recommended for large sample cases (or blocking for
sequential data)
note 2 : as a linearisation, jackknife underestimates the error
variance in case of
dependence in the data
note 3 : studentisation and the leave out 1 jackknife are related
note 4 : the double 1 sample jackknife performs iferior to the d1
jackknife

128.2 estimated_STATIC

jackknife estimate of mean, bias and standard error
theta0 : estimate from all samples
thetad : set of estimates obtained by leaving out one data point
each
last dimension of theta is assumed to be the jackknife
dimension

128.3 matrix1_STATIC

matrix of estimation for leaving out two samples at a time

128.4 matrix2

matrix of estimations for jacknive with two samples left out

129 statistics/resampling-statistics

129.1 block_jackknife

129.2 jackknife_moments

moments determined by the jackknife

func : function of interest on the samples (e.g. mean)
A : parameter matrix
 columns : parameters
 rows : samples of the parameter sets
d : number of samples left out

129.3 moving_block_jackknife

blocked Jackknife for autocorrelated data
sliding block, statistically more efficient but computationally
expensive
note, number of blocks must be sufficiently large $h \sim \sqrt{n}$? $\ll n$

129.4 randblockserr

standard error of sequentially correlated data by blocking
block length should be sufficiently larger than correlation length
and sufficiently smaller than data length
this uses a sliding block approach, which reduces the variation of
the error estimate
TODO this does not work, randomly picking samples does not reveal
the correlation

129.5 resample

resample a vector and apply function to it

TODO, should be with replacement

n : number of samples

m : number of subsamples
cx : maximum number of combinations

130 statistics

130.1 scale_quantile_sd

scale factor for the standard deviation
of the asymptotic distribution of sample quantiles
(for normal distribution)
see cadwell, 1952

130.2 sd_sample_quantiles

130.3 spatialrnd

130.4 trimmed_mean

trimmed mean

130.5 ttest2_man

two-sample t-test
here posix return value standard: h = 0 accepted, h = 1 failed
note: the matlab logic is inverse : h = 1 accepted, h = 0 failed
two sided univariate t-test

130.6 ttest_man

two-sample t-test
unequal sample size
equal variance

130.7 `ttest_paired`

paired t-test
unequal sample size
equal variance
more powerfull than unpaired test, as long as correlation between
 x_1 and $x_2 > 0$

130.8 `uniformnpdf`

130.9 `wgeomean`

weighted geometric mean
function `mu = wgeomean(w,x)`

130.10 `wgeovar`

variance of the weighted geometric mean

130.11 `wharmean`

weighted harmonic mean

130.12 `wharstd`

130.13 `wharvar`

131 stochastic

131.1 `brownian_drift_hitting_probability`

131.2 brownian_drift_hitting_probability2

131.3 brownian_field

```
simulate Fractional Brownian field on unit disk, with Hurst
parameter 'H';
Reference:
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
```

131.4 brownian_motion_1d_acf

131.5 brownian_motion_1d_cov

131.6 brownian_motion_1d_fft

131.7 brownian_motion_1d_fourier

131.8 brownian_motion_1d_interleave

131.9 brownian_motion_1d_laplacian

131.10 brownian_motion_2d_cov

131.11 brownian_motion_2d_fft

131.12 brownian_motion_2d_fft_old

131.13 brownian_motion_2d_fourier

131.14 brownian_motion_2d_interleave

131.15 brownian_motion_2d_interleaving

131.16 brownian_motion_2d_kahunen

131.17 brownian_motion_2d_laplacian

131.18 brownian_motion_with_drift_hitting_probability

131.19 ornstein_uhlenbeck_cov

131.20 ornstein_uhlenbeck_mean

131.21 `ornstein_uhlenbeck_spectral_density`

131.22 `ornstein_uhlenbeck_std`

132 `mathematics`

mathematical functions of various kind

132.1 `ternary_diagram`

133 `test/finance`

133.1 `test_gbb_mean`

133.2 `test_gbb_std`

133.3 `test_gbm_mean`

133.4 `test_gbm_mean_entire_series`

133.5 `test_gbm_moment2par`

133.6 test_gbm_moment2par_entire_series

133.7 test_gbm_std

133.8 test_gbm_std_entire_series

134 test/fourier

134.1 test_fourier_freq2ind

135 test/master

135.1 dat_test_lanczos_3d_k_20_n_40

135.2 poisson2d_blk

135.3 qr_implicit_givens_2

135.4 spectral_derivative_2d

135.5 test_2d_eigensolver_hydrogen

135.6 test_2d_refine

135.7 test_3d_eigensolver_hydrogen

135.8 test_FEM

135.9 test_Mesh_3d

135.10 test_arnoldi

135.11 test_arpackc

135.12 test_assemble

135.13 test_assembly_performance

135.14 test_bc_one_sided

135.15 test_compare_solvers

135.16 test_complete

135.17 test_convergence

135.18 test_convergence_b

135.19 test_df_2d

135.20 test_eig_algs

135.21 test_eig_inverse

135.22 test_eigs_lanczos

135.23 test_eigs_lanczos_1

135.24 test_eigs_lanczos_2

135.25 test_eigs_lanczos_performance

135.26 test_fdm

135.27 test_fdm_d_vargrid

135.28 test_fdm_spectral

135.29 test_fem

135.30 test_fem_1d

135.31 test_fem_1d_higher_order

135.32 test_fem_2d_adaptive

135.33 test_fem_2d_higher_order

135.34 test_fem_3d_higher_order

135.35 test_fem_3d_refine

135.36 test_fem_b

135.37 test_fem_derivative

135.38 test_fem_quadrature

135.39 test_final

135.40 test_fix_substitution

135.41 test_forward

135.42 test_get_sparse_arrays

135.43 test_harmonic_oscillator

135.44 test_high_order_fdm_periodic_bc

135.45 test_hydrogen_wf

135.46 test_ichol

135.47 test_interpolation

135.48 test_inverse_problem

135.49 test_it_vs_exact

135.50 test_jama

135.51 test_jd

135.52 test_jdqz

135.53 test_lanczos_2

135.54 test_lanczos_biorthogonal

135.55 test_laplacian

135.56 test_laplacian_non_uniform

135.57 test_laplacian_simple

135.58 test_mesh_2d_uniform

135.59 test_mesh_2d_uniform_2

135.60 test_mesh_circle

135.61 test_mesh_generation

135.62 test_mesh_interpolate

135.63 test_mg

135.64 test_minres_recycle

135.65 test_multigrid

135.66 test_nc

135.67 test_nonuniform_symmetric

135.68 test_pde

135.69 test_permutation

135.70 test_poison_fem

135.71 test_polar

135.72 test_potential

135.73 test_powers

135.74 test_precondition

135.75 test_project_rectangle

135.76 test_qr

135.77 test_quantum_well

135.78 test_radial_adaptive

135.79 test_radial_confinement

135.80 test_radial_fixes

135.81 test_refine_2d

135.82 test_refine_2d_b

135.83 test_refine_3d

135.84 test_refine_structural

135.85 test_regularisation

135.86 test_round_off

135.87 test_schrödinger_potentials

135.88 test_uniform_mesh

135.89 test_vargrid

136 test/signal-processing/autocorrelation

136.1 test_acf

136.2 test_acf_bias

136.3 test_acfar1_2

136.4 test_acfar1_3

136.5 test_acfar1_4

136.6 test_acfar2

136.7 test_ar1_var_factor

136.8 test_ar1_var_factor_2

136.9 test_ar1_var_mu_single_sample

136.10 test_ar1_var_pop

136.11 test_ar1_var_pop_1

136.12 test_ar1delay

136.13 test_ar2

136.14 test_phase_drift_acf

137 test/signal-processing/passes

137.1 test_bandpass2d_ideal

137.2 test_lowpass1d_fft

137.3 test_lowpass1d_implicit

137.4 test_lowpass2d_anisotropic

137.5 test_lowpass2d_fft

137.6 test_lowpass2d_rho

138 test/signal-processing/periodogram

138.1 test_periodicity_test_2d

138.2 test_periodogram_bartlett_se

138.3 test_periodogram_gauss

138.4 test_periodogram_radial

138.5 test_periodogram_test

138.6 test_periodogram_test_periodicity_2d

138.7 test_periogogram_significance

139 test/signal-processing/spectral-density

139.1 test_phase_drift_pdf

139.2 test_phase_drift_pdf_2d

139.3 test_phase_drift_pdf_across

139.4 test_phase_drift_pdf_across_mode2par

139.5 test_phase_drift_pdf_mode

139.6 test_phase_drift_pdf_mode2par

139.7 test_phase_drift_pdf_scale

139.8 test_spectral_density_2

139.9 test_spectral_density_bandpass_2d

139.10 test_spectral_density_bandpass_2d_max2par

139.11 test_spectral_density_bandpass_continuous

```
title(sprintf('n %d L %g %g%', [n, L, 1e2*rmse(idx, jdx)]));
```

139.12 test_spectral_density_bandpass_continuous_1

139.13 test_spectral_density_bandpass_maximum

139.14 test_spectral_density_bandpass_scale

139.15 test_spectral_density_bp

139.16 test_spectral_density_bp_2d

139.17 test_spectral_density_bp_approx

139.18 test_spectral_density_flat

139.19 test_spectral_density_hp_cos

139.20 test_spectral_density_lorentzian_max

139.21 test_spectral_density_lorentzian_scale

139.22 test_spectral_density_lowpass

139.23 test_spectral_density_lowpass_continuous

139.24 test_spectral_density_lowpass_continuous_1

139.25 test_spectral_density_maxiumum_bias_corrected

140 test/signal-processing

140.1 test_autocorrelation_max

140.2 test_cdf_bandpass_continuous

140.3 test_fit_spectral_density

140.4 test_phase_drift_cdf

141 test/spatial-pattern-analysis

141.1 test_approximate_ratio_distribution

141.2 test_approximate_ratio_quantile

141.3 test_separate_isotropic_density

142 test/statistics/distributions/gamma

142.1 test_generalized_gamma_mean

143 test/statistics/distributions/log-uniform

143.1 test_logurnd

144 test/statistics/distributions/passes

144.1 test_bandpass2d_pdf

145 test/statistics/distributions/skew-normal

145.1 test_skew_generalized_normpdf

146 test/statistics/distributions

146.1 test_normpdf_wrapped

147 test/statistics/moment-statistics

147.1 test_wmean

148 test/statistics

148.1 test_fisher_moment2param

148.2 test_gamma_mode

149 test/stochastics

149.1 test_brownian_surface

150 test

150.1 test_S

150.2 test_advect_analytic

150.3 test_asymbp

150.4 test_bandpass2d

150.5 test_bandwidth

150.6 test_bartlett_angle

150.7 test_bartlett_distribution

150.8 test_bartlett_expansion

150.9 test_beta

150.10 test_betainc

150.11 test_bivariate_covariance_term

150.12 test_brownian_drift_hitting_probability

150.13 test_brownian_drift_hitting_probability2

150.14 test_brownian_motion_1d

150.15 test_brownian_motion_2d_cov

150.16 test_brownian_motion_2d_fft

150.17 test_brownian_noise_1d

150.18 test_brownian_noise_2d

150.19 test_brownian_noise_interleave

150.20 test_coherence

150.21 test_combined_spectral_density

150.22 test_continuous_fourier_transform

150.23 test_convexity

150.24 test_d2

150.25 test_determine_phase_shift

150.26 test_diffuse_analytic

150.27 test_diffusion_matrix

150.28 test_ellipse

150.29 test_error_propagation_fraction

150.30 test_f

150.31 test_f2

150.32 test_fit_2d_spectral_density

150.33 test_fourier

150.34 test_fourier_derivative

150.35 test_fourier_derivative_1

150.36 test_fourier_integral

150.37 test_fourier_mask_covariance_matrix

150.38 test_ft_bp

150.39 test_gam

150.40 test_gamma_distribution

150.41 test_gampdf_man

150.42 test_gaussfit3

150.43 test_gaussian_flat

150.44 test_geoserr

150.45 test_hexagonal_pattern

150.46 test_iafrate

150.47 test_implicit_ode

150.48 test_imrotmat

150.49 test_integration

150.50 test_ivp

150.51 test_jacobian

150.52 test_lanczoswin

150.53 test_laplacian_power

150.54 test_lognfit_quantile

150.55 test_ls_perpendicular_offset

150.56 test_madcorr

150.57 test_mask

150.58 test_max_normal

150.59 test_moments

150.60 test_moments_fourier_power

150.61 test_mtimes3x3

150.62 test_noisy_oscillator

150.63 test_nonperiodic_pattern

150.64 test_normaliztation

150.65 test_ols

150.66 test_parcorr

150.67 test_positivity_preserving

150.68 test_randar1

150.69 test_randar1_multivariate

150.70 test_randar2

150.71 test_ratio_distributions

150.72 test_sd_rectwin

150.73 test_spatialrnd

150.74 test_spectrum_additivity

150.75 test_stationarity

150.76 test_stationarity2

150.77 test_sum_ij

150.78 test_sum_multivar

150.79 test_trifilt1

150.80 test_wautocorr

150.81 test_wavelet_transform

150.82 test_whittle

150.83 test_window

150.84 test_wordfilt

150.85 test_xar1_mid_term

151 mathematics

mathematical functions of various kind

151.1 trapezoidal_fixed

152 wavelet

152.1 continuous_wavelet_transform

continuous wavelet transform
follows "The Illustrated Wavelet Transform Handbook: Introductory
Theory and ..."

152.2 cwt_man

continuous fourier transform
as of time of implmentation, the matlab interal cwt is affected by
serious round-off errors and has issues with the scaling,
which is not the case here

152.3 cwt_man2

152.4 example_wavelets

152.5 phasewrap

wrap the phase to +/- pi

152.6 test_cwt_man

152.7 test_phasewrap

152.8 test_wavelet

152.9 `test_wavelet2`

152.10 `test_wavelet_analysis`

152.11 `test_wavelet_reconstruct`

152.12 `test_wtc`

152.13 `wavelet`

`wavelet windows`

152.14 `wavelet_reconstruct`

`iverses wavelet transform for single frequency
(reconstruction of time series)
n : window lengths in multiples of filter period 1/f0`

152.15 `wavelet_transform`

`wavelet transform for single frequency
n : window lengths in multiples of filter period 1/f0`