Manual for Package: mathematics
Revision 16M

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`cast byte to integer`

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4.1 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
```

4.2 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
```

4.3 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
```

4.4 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
```

4.5 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
```

4.6 root_complex

```
root of a complex number
```

4.7 test_imroots

5 derivation

derivation of several functions by means of symbolic computation

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%

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7 derivation

`derivation of several functions by means of symbolic computation`

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`mathematical functions of various kind`

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10 finance/test

10.1 test_gbm

10.2 test_gbm_pdf

10.3 test_skewrnd_walsh

11 fourier/@STFT

11.1 STFT

```
class for short time fourier transform

Note: the interval Ti should be set to at leat 2*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
```

11.2 itransform

```
inverse of the short time fourier transform
```

11.3 stft_

```
static wrapper for STFT
```

11.4 stftmat

```
transformation matrix for the short time fourier transform
```

11.5 transform

```
short time fourier transform
```

12 fourier

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

12.1 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 (!)
```

12.2 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
```

12.3 example_fourier_window

12.4 fft_derivative

```
derivative by 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
```

12.5 fft_man

```
fast fourier transform for complex input data

input:
F : data in real space

output :

F : fourier transformation of F
```

12.6 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 confidnce intervals


output :
ff : filtered fourier transform
l : lower bound
u : upper bound
```

12.7 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
```

12.8 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
```

12.9 fourier_cesaro_correction

12.10 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 2pi

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
```

12.11 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 2pi

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

output :
ab : coefficients for frequency components
```

12.12 fourier_coefficient_ramp3

```
fourier series coefficient of a ramp
```

12.13 fourier_coefficient_ramp_pulse

```
fourier series coefficient of a ramp pules
```

12.14 fourier_coefficient_ramp_step

```
fourier coefficient of a ramp-step
```

12.15 fourier_coefficient_square_pulse

```
fourier series coefficients of a square pulse
```

12.16 fourier_cubic_interaction_coefficients

12.17 fourier_derivative

```
coefficients of the derivative of a fourier series
not of discrete fourier transform (fft)
```

12.18 fourier_expand

```
expand values of fourier series
```

12.19 fourier_fit

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

12.20 fourier_interpolate

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

12.21 fourier_matrix

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

12.22 fourier_matrix2

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

12.23 fourier_matrix3

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

12.24 fourier_matrix_exp

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

12.25 fourier_multiplicative_interaction_coefficients

12.26 fourier_power

```
powers of a continuous fourier series in sin/cos form

powers of a^p = (ur + u1 sin(ot) + u2 sin(ot+dp))^p
phase of first component assumed 0

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

12.27 fourier_power_exp

```
powers of the continuous fourier series
      a^p = (ur + u1 sin(ot) + u2 sin(ot+dp))^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(jot) + b_j cos(jot))
  = Real(sum_{i=0}^inf c_i exp(1i*omega), c_i = a_i + b_i

NOT the alternative sum_{i=-inf}^inf \tilde c_i, tile c_j = 1/2 a_j
     + 1/2i b_j
```

12.28 fourier_predict

```
expand a continous fourier series at times t
```

12.29 fourier_quadratic_interaction_coefficients

12.30 fourier_range

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

12.31 fourier_regress

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

12.32 fourier_resampled_fit

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

12.33 fourier_resampled_predict

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

12.34 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
```

12.35 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
```

12.36 hyperbolic_fourier_box

12.37 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)
```

12.38 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 freqency component
these are coefficients of s,c,sh,ch
      (pu*(s + c) + qu*(s' + c'))*(shu + chu) = ru      % upper bc
      (pd*(s + c) + qd*(s' + c'))*(shd + chd) = rd      % lower bc
      ( (sl + cl)*( pl*(shl + chl) + ql*(shl' + chl')) = rl % left
          bc
      ( (sr + cr)*( pr*(shr + chr) + qr*(shr' + chr')) = rr % right
           bc

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

12.39 nanfft

```
discrete fourier transform of a data series with gaps
```

12.40 peaks

```
peaks of the power spectrum of a disctrete fourier transform

rule for peaks: there is no higher value left or right of the "peak
    "
              until the signal drops to p*y_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)
```

12.41 roots_fourier

```
zeros of continuous fourier series series

      f  = a_0 + sum_j=^n a_i cos(j x) + b_i sin(j x)
```

12.42 spectral_density

```
spectral density
```

12.43 test_complex_exp_product

12.44 test_fourier_filter

12.45 test_idftmtx

13 mathematics

`mathematical functions of various kind`

13.1 fourier_derivative_matrix_1d

13.2 fourier_derivative_matrix_2d

13.3 fractional_fourier_transform

13.4 gaussfit_quantile

14 geometry/@Geometry

14.1 Geometry

14.2 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
```

14.3 arclength_old

```
arc length of a two dimensional function
```

14.4 arclength_old2

```
arc length of a two dimensional function
```

14.5 base_point

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

14.6 base_point_limited

```
base point (Fusspunkt) of a point on a line
```

14.7 centroid

```
centroid pf a polygone
```

14.8 cosa_min_max

14.9 cross2

```
cross product in two dimensions
```

14.10 curvature

```
curvature of a function in two dimensions
```

14.11 ddot

```
sum of squares of cos of inner angles of triangle
```

14.12 distance

```
equclidan distance between two points
```

14.13 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
```

14.14 dot

```
dot product
```

14.15 edge_length

```
edge length
```

14.16 enclosed_angle

```
angle enclosed between two lines
```

14.17 enclosing_triangle

```
smallest enclosing equilateral triangle with bottom site paralle to
     X axis
```

14.18 hexagon

```
coordinates of a hexagon, scaled and rotated
```

14.19 inPolygon

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

14.20 inTetra

```
flag points contained in tetrahedron
```

14.21 inTetra2

```
flag points contained in tetrahedron
```

14.22 inTriangle

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

14.23 intersect

```
intersect between two lines
```

14.24 lineintersect

```
intersect of two lines
```

14.25 lineintersect1

```
intersect of two lines
```

14.26 minimum_distance_lines

```
minimum distance of two lines in three dimensions
```

14.27 mittenpunkt

```
mittenpunkt of a triangle
```

14.28 nagelpoint

```
nagelpoint of a triangle
```

14.29 onLine

14.30 orthocentre

```
orthocentre of triangle
```

14.31 plumb_line

14.32 poly_area

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

14.33 poly_edges

```
edges of a polygon
```

14.34 poly_set

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

14.35 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
```

14.36 polyxpoly

```
intersections of two polygons
```

14.37 project_to_curve

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

14.38 quad_isconvex

14.39 random_disk

```
draw random points on the unit disk
```

14.40 random_simplex

```
random point inside of a triangle
```

14.41 sphere_volume

```
volume of a sphere
function v = sphere_volume(r)
```

14.42 tetra_volume

```
volume of a tetrahedron
```

14.43 tobarycentric

```
cartesian to barycentric coordinates
```

14.44 tobarycentric1

```
cartesian to barycentric coordinates
```

14.45 tobarycentric2

```
cartesian to barycentric coordinates
```

14.46 tobarycentric3

```
cartesian to barycentric coordinates
```

14.47 tri_angle

```
cos of angles of a triangle
```

14.48 tri_area

```
angle of a triangle
```

14.49 tri_centroid

```
centroid of a triangle
```

14.50 tri_distance_opposit_midpoint

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

14.51 tri_edge_length

```
edge length of a triangle
```

14.52 tri_edge_midpoint

```
mid point of a triangle
```

14.53 tri_excircle

```
excircle of a triangle
```

14.54 tri_height

```
height of a triangle
```

14.55 tri_incircle

```
incircle of a triangle
```

14.56 tri_isacute

```
flag acute triangles
```

14.57 tri_isobtuse

```
flag obntuse triangles
```

14.58 tri_semiperimeter

```
semiperimeter of a triangle
```

14.59 tri_side_length

```
edge lenght of triangle
```

15 geometry

15.1 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
```

15.2 bounding_box

```
bounding box of X
```

15.3 curvature_1d

```
curvature of a sampled parametric curve in two dimensions
```

15.4 cvt

```
centroidal voronoi tesselation
```

15.5 deg_to_frac

```
degree, minutes and seconds to fractions
```

15.6 ellipse

```
n-points on an ellipse
```

15.7 ellipseX

```
x-coordinates of y-coordinates of an ellipse
```

15.8 ellipseY

15.9 first_intersect

```
get first intersection between lines in A and B
```

15.10 golden_ratio

```
golden ratio
```

15.11 hypot3

```
hypothenuse in 3D
```

15.12 meanangle

```
weighted mean of angles
```

15.13 meanangle2

```
mean angle
```

15.14 meanangle3

```
mean angle
```

15.15 meanangle4

```
mean angle
```

15.16 medianangle

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

15.17 medianangle2

```
median angle

input
alpha : x*m, [rad] angle

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

15.18 pilim

```
limit to +- pi
```

15.19 streamline_radius_of_curvature

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

16 mathematics

```
mathematical functions of various kind
```

16.1 hexagonal_pattern

17 histogram/@Histogram

17.1 2x

17.2 Histogram

17.3 bimodes

17.4 cdf

17.5 cdfS

17.6 chi2test

17.7 cmoment

17.8 cmomentS

17.9 entropy

17.10 entropyS

17.11 export_csv

17.12 iquantile

17.13 kstest

17.14 kurtosis

17.15 kurtosisS

17.16 mean

17.17 meanS

17.18 median

17.19 medianS

17.20 mode

17.21 modeS

17.22 moment

17.23 momentS

17.24 pdf

17.25 quantile

17.26 quantileS

17.27 resample

17.28 setup

17.29 skewness

17.30 skewnessS

17.31 stairs

17.32 stairsS

17.33 std

17.34 stdS

17.35 var

17.36 varS

18 histogram

18.1 hist_man

18.2 histadapt

18.3 histconst

18.4 pdf_poly

18.5 plotcdf

18.6 test_histogram

19 mathematics

`mathematical functions of various kind`

19.1 implicit_advection

19.2 imrotmat

19.3 interp1_circular

19.4 kernel2matrix

20 linear-algebra

20.1 averaging_matrix_2

20.2 colnorm

```
norms of columns
```

20.3 condest_

```
estimation of the condition number
```

21 linear-algebra/coordinate-transformation

21.1 barycentric2cartesian

```
barycentric to cartesian coordinates
```

21.2 barycentric2cartesian3

```
convert barycentric to cartesian coordinates
```

21.3 cartesian2barycentric

`cartesian to barycentric coordinates`

21.4 cartesian_to_unit_triangle_basis

`transform coodinates into unit triangle`

21.5 ellipsoid2geoid

21.6 example_approximate_utm_conversion

21.7 latlon2utm

`transform latitude and longitude to WGS84 UTM`

21.8 latlon2utm_simple

21.9 lowrance_mercator_to_wgs84

`convert lowrance coordinates to wgs84`

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

21.10 nmea2utm

`convert nmea messages to utm coordinates`

21.11 sn2xy

```
convert sn to xy coordinates
```

21.12 unit_triangle_to_cartesian

```
transform coordinates in unit triangle to cartesian coordinates
```

21.13 utm2latlon

```
convert wgs84 utm to latitute and longitude
```

21.14 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
```

21.15 xy2sn

```
convert cartesian to streamwise coordiantes
```

21.16 xy2sn_java

```
use java port for speed up
```

21.17 xy2sn_old

```
transform points from cartesian into streamwise coordinates

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

22 linear-algebra

22.1 det2x2

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

22.2 det3x3

`determinant of stacked 3x3 matrices`

22.3 det4x4

`determinant of stacked 4x4 matrices`

22.4 diag2x2

`diagonal of stacked 2x2 matrices`

22.5 down

22.6 eig2x2

`eigenvalues of stacked 2x2 matrices`

23 linear-algebra/eigenvalue

23.1 eig_bisection

23.2 eig_inverse

23.3 eig_inverse_iteration

23.4 eig_power_iteration

24 linear-algebra/eigenvalue/jacobi-davidson

24.1 afun_jdm

24.2 davidson

24.3 jacobi_davidson

24.4 jacobi_davidson_qr

24.5 jacobi_davidson_qz

24.6 jacobi_davidson_simple

24.7 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*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,rnrm/snrm]];
% 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,rnrm/snrm]];
% 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'
```

24.8 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,rnrm/snrm]];
% 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,rnrm/snrm]];
% 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'
```

24.9 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
% precondion and project r
% solve preconditioned system
% no preconditioning
% solve two-sided expl. precond. system
% compute vectors and matrices for skew projection
% precondion 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
```

24.10 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 precond=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,rnrm/snrm]];
% 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,rnrm/snrm]];
% 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
    =============================================
%===========================================================================
%===========================================================================
%===========================================================================
%===========================================================================
```

24.11 mfunc_jdm

24.12 mgs

24.13 minres_

24.14 mv_jacobi_davidson

25 linear-algebra

25.1 first

25.2 gershgorin_circle

```
range of eigenvalues determined by the gershgorin circle theorem
```

25.3 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
```

25.4 ieig2x2

```
reconstruct matrix from eigenvalue decomposition
```

25.5 inv2x2

```
2x2 inverse of stacked matrices
```

25.6 inv3x3

25.7 inv4x4

```
inverse of stacked 4x4 matrices
```

26 linear-algebra/lanczos

26.1 arnoldi

26.2 arnoldi_new

26.3 eigs_lanczos_man

26.4 lanczos

26.5 lanczos_

26.6 lanczos_biorthogonal

26.7 lanczos_biorthogonal_improved

26.8 lanczos_ghep

26.9 mv_lanczos

26.10 reorthogonalise

26.11 test_lanczos

27 linear-algebra

27.1 left

```
left element of vector, leftmost column is extrapolated
```

28 linear-algebra/linear-systems

28.1 gmres_man

```
break on convergence
```

28.2 minres_recycle

29 linear-algebra

29.1 lpmean

```
mean of pth-power of a
```

29.2 lpnorm

```
norm of lth-power of a
```

29.3 matvec3

```
matrix-vector product of stacked matrices and vectors
```

29.4 max2d

```
maximum value and i-j index for matrix
```

29.5 mid

```
mid point between neighbouring vector elements
```

29.6 mpoweri

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

29.7 mtimes2x2

29.8 mtimes3x3

```
product of stacked 3x3 matrices
```

29.9 nannorm

```
norm of a vector, skips nan-values
```

29.10 nanshift

```
shift vector, but set out of range values to NaN
```

29.11 nl

```
number rows (lines) of a matrix

analogue to unix nl command
```

29.12 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)
```

29.13 normalize1

```
normalize columns in x to [-1,1]
```

29.14 normrows

29.15 orth2

```
make matrix A orhogonal to B
```

29.16 orth_man

```
orthogonalize the columns of A
```

29.17 orthogonalise

```
make x orthogonal to Y
```

29.18 paddext

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

29.19 paddval1

```
padd values at end of x
```

29.20 paddval2

```
padd values to x
```

30 linear-algebra/polynomial

30.1 chebychev

```
chebycheff polynomials
```

30.2 piecewise_polynomial

```
evaluate piecewise polynomial
```

30.3 roots1

```
roots of linear functions
```

30.4 roots2

```
roots of quadratic function
c1 x^2 + c2 x + c3 = 0
```

30.5 roots2poly

30.6 roots3

30.7 roots4

30.8 roots_piecewise_linear

30.9 test_roots4

30.10 vanderi_1d

```
vandermonde matrix of an integral
```

31 linear-algebra

31.1 randrot

```
random rotation matrix
```

31.2 right

```
get right column by shifting columns to left
extrapolate rightmost column
```

31.3 rot2

```
rotation matrix from angle
```

31.4 rot2dir

```
rotation matrix from direction vector
```

31.5 rot3

31.6 rotR

31.7 rownorm

31.8 simmilarity_matrix

31.9 spnorm

```
frobenius norm
```

31.10 spzeros

```
allocate a sparze matrix of zeros
```

31.11 test_roots3

31.12 transform_minmax

31.13 transpose3

```
transpose stacked 3x3 matrices
```

31.14 transposeall

31.15 up

32 logic

```
bitwise operations on integers
```

32.1 bitor_man

```
 bitwise OR of the numbers of the columns of A

 input:
       A (positive integer)
```

33 mathematics

```
mathematical functions of various kind
```

33.1 lowpass2d_anisotropic

34 master/plot

34.1 attach_boundary_value

34.2 cartesian_polar

34.3 img_vargrid

34.4 plot_basis_functions

34.5 plot_convergence

34.6 plot_dof

34.7 plot_eigenbar

34.8 plot_error_estimation

34.9 plot_error_estimation_2

34.10 plot_error_fem

34.11 plot_fdm_kernel

34.12 plot_fdm_vs_fem

34.13 plot_fem_accuracy

34.14 plot_function_and_grid

34.15 plot_hat

34.16 plot_hydrogen_wf

34.17 plot_mesh

34.18 plot_mesh_2

34.19 plot_refine

34.20 plot_refine_3d

34.21 plot_runtime

34.22 plot_spectrum

34.23 plot_wavefunction

35 master/ported

35.1 assemble_2d_phi_phi

35.2 assemble_3d_dphi_dphi

35.3 assemble_3d_phi_phi

35.4 dV_2d_

35.5 derivative_2d

35.6 derivative_3d

35.7 element_neighbour_2d

35.8 prefetch_2d_

35.9 promote_2d_3_10

35.10 promote_2d_3_15

35.11 promote_2d_3_21

35.12 promote_2d_3_6

35.13 promote_3d_4_10

35.14 promote_3d_4_20

35.15 promote_3d_4_35

35.16 vander_2d

35.17 vander_3d

36 number-theory

36.1 ceiln

```
floor to leading n-digits
```

36.2 digitsb

```
number of digits with respect to specified base
```

36.3 floorn

```
floor to n-digits
```

36.4 iseven

```
true for even numbers in X
```

36.5 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
```

36.6 nchoosek_man

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

36.7 pythagorean_triple

```
pythagorean triple
```

36.8 roundn

```
round to n digits
```

37 numerical-methods/differentiation

37.1 derivative1

```
first derivative on variable mesh
second order accurate
```

37.2 derivative2

```
second derivative on a variable mesh
```

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 distmat

```
distance matrix for a 2 dimensional rectangular matrix
```

38.13 downwind_difference

38.14 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
```

38.15 laplacian

38.16 laplacian_fdm

```
finite difference matrix of the laplacian
BC
```

38.17 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 sheme
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 + (0.5*u^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 sheme
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_Evolve

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 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 Krieging 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  : targe point coordinates
Vt  : value at target points
E2t : squared interpolation error at target points
```

54 numerical-methods/interpolation/@RegularizedInterpolator

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 ny inverse distance weighting
```

57.9 idw2

```
spatial average by inverse distance weighting
```

57.10 inner2outer

```
linear interpolation of segment mit 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_limited

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

57.13 interp1_man

```
interpolate
```

57.14 interp1_piecewise_linear

57.15 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
```

57.16 interp1_slope

```
quadratic interpolation returning value and derivative(s)
```

57.17 interp1_smooth

57.18 interp1_unique

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

57.19 interp2_man

```
nearest neighbour interpolation in two dimensions
```

57.20 interp_angle

```
interpolate an angle
```

57.21 interp_fourier

```
interpolation by the fourier method
```

57.22 interp_fourier_batch

```
batch interpolation by the fourier interpolation
```

57.23 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_);
```

57.24 interp_sn2

```
interpolation in streamwise coordinates
```

57.25 interp_sn3

57.26 interp_sn_

57.27 limit_by_distance_1d

```
smooth subsequent values along a curve such that
      v(x0+dx) < v(x0) + (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)
```

57.28 resample1

```
interpolation along a parametric curve with variable step width
```

57.29 resample_d_min

```
resample a function
```

57.30 resample_vector

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

57.31 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 intial value problem by the euler forward method
```

62.5 ivprk2

```
solve initial value problem by the two step runge kutta method
```

62.6 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]
```

62.7 ode2characteristic

```
second order odes
transmittded and reflected wave
```

62.8 step_trapezoidal

```
single trapezoidal step
```

62.9 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 alforithm
```

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
locatian and maximum

input
t    : sampling time (uniformly spaced)
v    : values at sampling times
ouput:
```

```
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 dimenstion
```

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 nocedal
      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, predicor
```

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 quantile_sin

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
rhs = p(1) + p(2) x + 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 predtiction
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+eps = alpha + beta*x
```

71.9 robustlinreg

```
fit a linear function by splitting the x-values at their median
      (med(y_left) - med(y_right))/(med(x_left)-med(x_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 acf_bp

74.2 acf_effective_sample_size

```
effective sample size from acf
```

74.3 acf_genton

```
autocorrelation function
```

74.4 acf_hp

74.5 acf_lp

74.6 acfar1

```
Autocorrelation function of the finite AR1 process

a_k = 1/(n-k)sum x_ix_i+1 + (xi + xi+k)mu + mu^2
    = r^k + 1/n sum_ij + 1/n
       pause
```

74.7 acfar1_2

```
autocorrelation of the ar1 process
```

74.8 acfar2

```
impulse response of the ar2 process
```

74.9 acfar2_2

```
autocorrelation of the ar2 process
X_i + a1 X_i-1 + a2 X_i-2 = 0
```

74.10 ar1_cutoff_frequency

74.11 ar1_effective_sample_size

```
effective sample size correction for autocorrelated series
```

74.12 ar1_mse_mu_single_sample

```
standard error of a single sample of an ar1 correlated process
```

74.13 ar1_mse_pop

```
variance of the population mean of a single realisation around zero

E[(mu_N-0)^2] = E[mu_N^]
```

74.14 ar1_mse_range

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

74.15 ar1_spectrum

```
spectrum of the ar1 process
```

74.16 ar1_to_tikhonov

```
convert ar1 correlation to tikhonovs lambda
```

74.17 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
```

74.18 ar1_var_factor_

```
variance of an autocorrelated finite process
```

74.19 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|
```

74.20 ar1delay

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

74.21 ar1delay_old

```
autocorrelation of the residual
```

74.22 ar2conv

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

74.23 ar2dof

```
effective samples size for the ar2 process
```

74.24 ar2param

```
ar2 parameter estimation from first two terms of acf

acf = [1 a1 a2 ...]
```

74.25 asymwin

```
creates asymmetrical filter windows
filter will always have negative weights
```

74.26 autocorr2

74.27 autocorr_fft

```
autocorrelation function
```

74.28 bandpass

```
bandpass filter
```

74.29 bandpass1d

74.30 bandpass1d_implicit

74.31 bandpass2

```
bandpass filter
```

74.32 bandpass2d

74.33 bandpass2d_2

74.34 bandpass2d_fft

74.35 bandpass2d_implicit

74.36 bandpass2d_iso

74.37 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
```

74.38 bartlett_periodogram

74.39 bartlett_spectrogram

```
bartlet spectrogramm
TODO sliding window
```

74.40 bin1d

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

74.41 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
```

74.42 binormrnd

```
generate two correlated normally distributed vectors
```

74.43 coherence

74.44 conv1_man

```
convolutions with padding
```

74.45 conv2_man

```
convolution in 2d
```

74.46 conv2z

74.47 conv30

```
convolve with rectangular window of lenght n
circular boundaries
```

74.48 conv_

```
convolution of a with b
```

74.49 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
```

74.50 convz

74.51 cosexpdelay

74.52 csmooth

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

74.53 daniell_window

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

74.54 danielle_window

```
danielle fourier window
```

74.55 db2neper

```
convert decibel to neper
```

74.56 db2power

```
power ratio from db
```

74.57 derive_bandpass_normalization_and_zeros

74.58 derive_danielle_weight

74.59 derive_limit_0_acfar

74.60 detect_peak

```
detect peaks in a vector
requires function value to fall to p*max before new value is
    allowed
```

74.61 digital_low_pass_filter

```
design coefficients of a low pass filter with specified cut of
    frequency
and sampling period
alalogue low pass with pole at s=-omega_c=1/tau=1/RC
Ha = tau/(tau + s) = 1/(1 + omega_c*s)
```

74.62 doublesum_ij

```
double sum of r^i
```

74.63 effective_sample_size_to_ar1

```
convert effective sample size to ar1 correlation
```

74.64 filt_hodges_lehman

74.65 filter1

```
filter along one dimension
```

74.66 filter2

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

74.67 filter_

```
invalidate values that exceed n-times the robust standard deviation
```

74.68 filter_arg

74.69 filter_f0_to_rho

74.70 filter_rho_to_f0

74.71 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 poisition in the colum (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 alising (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
```

74.72 filterp

74.73 filterp1

```
fir filter with some fancy extras
```

74.74 filterstd

74.75 firls_man

```
design finite impulse response filter by the least squares method
```

74.76 flattopwin

```
the flat top window
```

74.77 frequency_response_boxcar

```
frquency response of a boxcar filter
```

74.78 freqz_boxcar

```
frequncy response of a boxcar filter
```

74.79 gaussfilt1

```
filter data series with a gaussian window
```

74.80 hanchangewin

```
hanning window for change point detection
```

74.81 hanchangewin2

```
nanning window for chage point detection
```

74.82 hanwin

```
hanning filter window
```

74.83 hanwin_

```
hanning filter window
```

74.84 highpass

```
high pass filter
```

74.85 highpass1d_implicit

74.86 highpass2d_fft

74.87 highpass2d_implicit

74.88 kaiserwin

```
kaiser filter window
```

74.89 kalman

```
Kalman filter
```

74.90 lanczoswin

```
Lanczos window
```

74.91 last

```
lake tail, but for matrices
```

74.92 lowpass

```
low pass filter
```

74.93 lowpass1d_fft

74.94 lowpass1d_implicit

74.95 lowpass2

```
design low pass filter with cutoff-frequency f1
```

74.96 lowpass2d_2

74.97 lowpass2d_fft

74.98 lowpass2d_implicit

74.99 lowpass_iir

iir-low pass

74.100 lowpass_iir_symmetric

two-sided iir low pass filter (for symmetry)

74.101 lowpassfilter2

low-pass filter of data

74.102 maxfilt1

74.103 meanfilt1

moving average filter with special treatment of the boundaries

74.104 medfilt1_man

moving median filter, supports columnwise operation

74.105 medfilt1_man2

moving median filter with special treatment of boundaries

74.106 medfilt1_padded

```
median filter with padding
```

74.107 medfilt1_reduced

```
median filter with padding
```

74.108 mid_term_single_sample

```
variance of single sample, mid term
```

74.109 minfilt1

74.110 mu2ar1

```
error variance of the mean of the finite length ar1 process
```

```
(mu)^2 = (sum epsi)^2 = sum_i sum_j eps_i eps_j = sum_ii(rho,n)/n^2
this has the limit s^2 for rho->1
```

74.111 mysmooth

74.112 nanautocorr

```
autocorrelation with nan-values
```

74.113 nanmedfilt1

```
medfilt1, skipping nans
```

74.114 neper2db

```
convert neper to db
```

74.115 peaks_man

```
peaks of a periodogram
```

74.116 polyfilt1

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

74.117 qmedfilt1

```
medfilt1, after fitting a quadratic polynomial
```

74.118 randar1

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

74.119 randar1_dual

```
draw random variables of two corrlated ar1 processes
```

74.120 randar2

```
generate ar2 process
```

74.121 randarp

```
randomly generate the instance of an ar-p process
```

74.122 range_window

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

74.123 rectwin

```
rectangular window
```

74.124 recursive_sum

74.125 select_range

74.126 smooth1d_parametric

```
smooth position of p0=x0,y0 between p1=x1,y1 and p2=x2,y2,
so that distance to p1 and p2 becomes equal
and the chord length remains the same
```

74.127 smooth2

```
smooth vectos of X
```

74.128 smooth_man

74.129 smooth_parametric

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

74.130 smooth_parametric2

```
parametrically smooth the curve
```

74.131 smooth_with_splines

74.132 smoothfft

```
filter with fast fourier transform
```

74.133 spectral_density_bp

74.134 spectral_density_hp

74.135 spectral_density_lp

74.136 spectrogram

```
spectrogram
```

74.137 std_window

```
moving block standard deviation
```

74.138 sum_i_lag

```
sum of ar1 matrix with lag
sum_i=1^n rho^|i-k|
```

74.139 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
```

74.140 sum_ii_

74.141 sum_ij

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

74.142 sum_ij_

74.143 sum_ij_partial_

74.144 sum_multivar

```
sum of matrix entries of bivariate ar1 process
```

74.145 test_acfar1

74.146 test_acfar1_2

74.147 test_acfar1_3

74.148 test_acfar1_4

74.149 test_acfar2

74.150 test_ar1_var_factor

74.151 test_ar1_var_factor_2

74.152 test_ar1_var_mu_single_sample

74.153 test_ar1_var_pop

74.154 test_ar1_var_pop_1

74.155 test_ar1delay

74.156 test_bivariate_covariance_term

74.157 test_convexity

74.158 test_lanczoswin

74.159 test_madcorr

74.160 test_randar1

74.161 test_randar1_multivariate

74.162 test_randar2

74.163 test_sum_ij

74.164 test_sum_multivar

74.165 test_trifilt1

74.166 test_wautocorr

74.167 test_wavelet_transform

74.168 test_wordfilt

74.169 test_xar1_mid_term

74.170 tikhonov_to_ar1

```
convert coefficient of the tikhonov regularization to correlatioon
    of the ar1 process
```

74.171 trapwin

```
trapezoidal filter window
```

74.172 trifilt1

```
filter with triangular window
```

74.173 triwin

```
triangular filter window
```

74.174 triwin2

```
triangular filter window
```

74.175 varar1

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

74.176 welch_spectrogram

```
welch spectrogram
```

74.177 wfilt

```
filter with window
```

74.178 winbandpass

```
filter with bandpass
```

74.179 window_make_odd

74.180 winfilt0

```
filter with window
```

74.181 winlength

```
window length for desired cutoff frequency
power at fc 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
```

74.182 wmeanfilt

```
mean filter with window
```

74.183 wmedfilt

```
median filter with window
```

74.184 wordfilt

```
weighted order filter
```

74.185 wordfilt_edgeworth

```
weighed order filter
```

74.186 xar1

74.187 xcorr_man

```
cross correlation of two sampled ar1 processes
```

75 mathematics

```
mathematical functions of various kind
```

75.1 skew_generalized_normal_fit

76 sorting

76.1 sort2

```
sort two numbers
```

76.2 sort2d

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

77 special-functions

77.1 bessel_sphere

```
spherical Bessel function of the first kind
```

77.2 digamma_man

77.3 hankel_sphere

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

77.4 hermite

```
probabilistic's hermite polynomial by recurrence relation

input :
n : order
x : value

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

77.5 legendre_man

```
legendre polynomials
```

77.6 neumann_sphere

```
spherical Neumann function
Bessel function of the second kind
```

78 statistics

78.1 atan_s2

```
stadard deviation of the arcus tangens by means of taylor expansion
```

78.2 beta_mode_to_parameter

```
transform modes (mean and sd) to paramets of the beta function
```

78.3 coefficient_of_determination

78.4 conditional_expectation_normal

78.5 correlation_confidence_pearson

```
confience intervals of the correlation coefficient
c.f. Fischer 1921
```

79 statistics/distributions

79.1 PDF

```
class for quasi-distributions from a set of sampling points
```

79.2 binorm_separation_coefficient

```
separation coefficient of a bimodal normal distribution
```

79.3 binormcdf

```
bio-modal gaussian distribution
```

79.4 binormfit

```
fit sum of to normal distribution to a histogram
```

79.5 binormpdf

79.6 edgeworth_cdf

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

79.7 edgeworth_pdf

```
probability density of and unknown distribution
with mean mu, standard deviation sigma, and third and fourth
    cumulants
c.f. Rao 2010
```

79.8 logn_mode2param

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

79.9 logn_param2mode

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

79.10 lognpdf_

```
log normal distribution called by modes rather than parameters
```

79.11 pdfsample

```
pdf from sample distribution
Note: better use kernal density estimates
```

79.12 t2cdf

```
Hotelling's T-squared cumulative distribution
```

79.13 t2inv

```
inverse of Hotelling's T-squared cumulative distribution
```

80 statistics

80.1 example_standard_error_of_sample_quantiles

80.2 f_var_finite

```
reduction of variance when sampling from a finite population
without replacement
```

80.3 gamma_mode_to_parameter

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

80.4 gaussfit3

80.5 gaussfit_quantile

80.6 geoserr

80.7 geostd

80.8 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
```

80.9 hodges_lehmann_dispersion

```
dispersion determined by the hodges lehman method
asymptotic efficiency of dispersion estimates:
standard deviation:    E(s - hat s)/s = 2/sqrt(2 n) ~ 0.707/sqrt(n)
               (100%)
hodges lehmann dispersion E(s-\hat s)/s = (pi/3)^2 /(sqrt(2 n)) ~
    0.775/sqrt(n) (91%)
mad                    E(s-\hat s)/s ~ 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
```

81 statistics/information-theory

81.1 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
```

81.2 bayesian_information_criterion

```
bayesian information criterion
```

82 statistics

82.1 kurtncdf

82.2 kurtnpdf

82.3 kurtosis_bias_corrected

```
bias corrected kurtosis
```

82.4 limit

```
limit a by lower and upper bound
```

82.5 logfactorial

```
approximate log of the factorial
```

82.6 loglogpdf

82.7 lognfit_quantile

82.8 logskewcdf

82.9 logskewpdf

83 statistics/logu

83.1 lambertw_numeric

```
lambert-w function
```

83.2 logtrialtcdf

```
pdf of a logarithmic triangular distribution
```

83.3 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))))
```

83.4 logtrialtmean

```
mean of the logarithmic triangular distribution
```

83.5 logtrialtpdf

```
density of the logarithmic triangular distribution
```

83.6 logtrialtrnd

83.7 logtricdf

```
cumulative distribution of the logarithmic triangular distribution
```

83.8 logtriinv

`invere of the logarithmic triangular distribution`

83.9 logtrimean

`mean of the logarithmic triangular distribution`

83.10 logtripdf

`probability density of the logarithmic triangular distribution`

83.11 logtrirnd

83.12 logucdf

`probability density of the logarithmic uniform distribution`

83.13 logucm

`central moments of the log-uniform distribution`

83.14 loguinv

`inverse of the log-uniform distribution`

83.15 logumean

`mean of the log-uniform distribution`

83.16 logupdf

pdf of the log uniform distribution

83.17 logurnd

random numbers following a log-uniform distribution

83.18 loguvar

variance of the log-uniform distribution

83.19 medlogu

median of the log-uniform distribution

83.20 test_logurnd

83.21 tricdf

cumulative distribution of the log-triangular distribution

83.22 triinv

inverse of the triangular distribution

83.23 trimedian

median of the triangular distribution

83.24 tripdf

```
probability density of the triangular distribution
```

83.25 trirnd

```
random numbers of the triangular distribution
```

84 statistics

84.1 max_exprnd

84.2 maxnnormals

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

84.3 mean_generalized_gampdf

84.4 midrange

```
mid range of columns of X
```

84.5 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
```

84.6 mode_man

85 statistics/moment-statistics

85.1 autocorr_man3

```
autoccorrelation of the columns of X
```

85.2 autocorr_man4

```
autocorrelation for x if x is a vector, or indivvidually 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
```

85.3 autocorr_man5

```
autocorrellation of the columns of X
```

85.4 blockserr

```
estimate the standard error of potetially sequentilly 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
```

85.5 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 cii^2, the square seems to be missing
mu : nx1 mean vector
C  : nxn covariance matrix
k  : nx1 powers of variables in moments
```

85.6 corr_man

```
correlation of two vectors
```

85.7 cov_man

```
covariance matrix of two vectors
```

85.8 dof

```
mininum number of support points
for a polynomial of degree order in dim dimensions
```

85.9 edgeworth_quantile

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

85.10 effective_sample_size

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

85.11 f_correlation

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

85.12 f_finite

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

85.13 lmean

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

85.14 lmoment

```
l-moment of vector x
```

85.15 maskmean

```
mean of the masked values of X
```

85.16 masknanmean

85.17 mean1

```
mean of x
```

85.18 mean_man

```
mean and standard error of X
```

85.19 mse

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

85.20 nanautocorr_man1

```
autocorrelation of a vector with nan-values
```

85.21 nanautocorr_man2

```
autocorrelation of a vector with nan-values
```

85.22 nanautocorr_man4

```
compute autocorrelation for x if x is a vector, or indivvidually
    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
```

85.23 nancorr

```
(co)-correlation matrix when samples a NaN
```

85.24 nancumsum

```
cumulative sum, setting nan values to zero
```

85.25 nanlmean

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

85.26 nanr2

```
coefficient of determination when samples are invalid
```

85.27 nanrms

```
root mean square value when sample contains nan-values
```

85.28 nanrmse

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

85.29 nanserr

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

85.30 nanwmean

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

85.31 nanwstd

```
weighed standard deviation
```

85.32 nanwvar

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

s^2 = sum(w*(x-sum(wx)/sum(w))^2)/sum(w)
```

85.33 nanxcorr

85.34 pearson

```
pearson correlation coefficient
```

85.35 pearson_to_kendall

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

85.36 pool_samples

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

85.37 qmean

```
trimmed mean
```

85.38 range_mean

85.39 rmse_

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

85.40 serr

```
standard error of the mean of a set of uncorrelated samples
```

85.41 serr1

85.42 test_qskew

85.43 test_qstd_qskew_optimal_p

85.44 wautocorr

```
autocorrelation for x if x is a vector, or indivvidually 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
```

85.45 wcorr

```
correlation of two vectors when samples are weighted
```

85.46 wcov

```
covariance of two vectors when samples are weighted
```

85.47 wdof

```
effective degrees of freedom for weighted samples
```

85.48 wkurt

```
kurtosis with weighted samples
```

85.49 wmean

```
weighted mean

min_x sum w (x-mu)^2 => mu = sum(wx)/sum(w)

varargin can be dim
function [mu serr] = wmean(w,x)
```

85.50 wrms

```
weighted root mean square
```

85.51 wserr

```
weighted root mean square error
```

85.52 wskew

```
skewness of a weighted set of samples
```

85.53 wstd

```
weighed standard deviation
```

85.54 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 = sum (w^2(x-sum(wx)^2))
```

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

86 statistics

86.1 nangeomean

86.2 nangeostd

```
geometric standard deviation ignoring nan-values
```

87 statistics/nonparametric-statistics

87.1 kernel1d

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

87.2 kernel2d

```
kernel density estimate in two dimensions
```

88 statistics

88.1 normmoment

```
expected norm of x.^n, when values x in x are iid normal with mu
    and sigma
```

88.2 normpdf2

```
pdf of the bivariate normal distribution
```

89 statistics/order-statistics

89.1 hodges_lehmann_location

```
hodges lehman location estimator

Asymptotic rms efficency of location estimte:
    mean:         1 s/sqrt(n)
    hodges lehman: sqrt(pi/3)*s ~ 1.0233 s/sqrt(n)
    median:       pi/2 s/sqrt(n) ~ 1.25 s / sqrt(n)
```

89.2 kendall

```
kendall correlation coefficient
```

89.3 kendall_to_pearson

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

c.f. Kruska, 1985
```

89.4 mad2sd

```
transform median absolute deviation to standard deviation
for normal distributed values
```

89.5 madcorr

```
proxy correlation by median absolute deviation
```

89.6 median2_holder

89.7 median_ci

```
median and its confidence intervals under assumption of normality
se_me = sqrt(1/2 pi) 1.25331 * sd/sqrt(n)
```

89.8 median_man

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

89.9 mediani

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

89.10 nanmadcorr

```
proxy correlation by median absolute deviation
```

89.11 nanwmedian

```
weighted median, skips nan-values
```

89.12 nanwquantile

```
weighted quantile, skips nan values
```

89.13 oja_median

```
two dimensional oja median
note: the multivariate median is not unique

oja 1983, for extension to multivariate function, see chaudhri
```

89.14 qkurtosis

```
kurosis 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
```

89.15 qmoments

```
moments estimated from quantiles
```

89.16 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
```

89.17 qskewq

```
skewness estimated by quantiles
```

89.18 qstdq

proxy standard deviation determined by quantiles

89.19 quantile1_optimisation

89.20 quantile2_breckling

qunatile regression

89.21 quantile2_chaudhuri

quantile regression

89.22 quantile2_projected

quantile in two dimensions

89.23 quantile2_projected2

spatial qunatile for chosen direction

89.24 quantile_envelope

89.25 quantile_regression_simple

simple quantile regression

89.26 ranking

```
ranking for spearman statistics
```

89.27 spatial_median

```
c.f. Oja 2008
is this the same as the oja simplex median (c.f. small 1990)?
```

89.28 spatial_quantile

```
spatial quantile
```

89.29 spatial_quantile2

```
spatial quantile
```

89.30 spatial_quantile3

```
spatial quantile
```

89.31 spatial_rank

```
unsigned rank
```

89.32 spatial_sign

```
spatial sign
```

89.33 spatial_signed_rank

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

89.34 spearman

```
spearman's product moment coefficient
```

89.35 spearman_rank

89.36 spearman_to_pearson

```
conversion of spearman rank to person product moment correlation
    coefficient
```

89.37 wmedian

```
weighted median
```

89.38 wquantile

```
weighted quantile
```

90 statistics

90.1 qstd

90.2 quantile_extrap

91 statistics/random-number-generation

91.1 laplacernd

```
random number of laplace distribution
```

91.2 randc

correlate to correlated standard normally distributed vectors

91.3 skewness2param

91.4 skewpdf_central_moments

91.5 skewrnd

random numbers of the skew normal distribution

91.6 skewrnd2

random numbers of the skew normal distribution

92 statistics

92.1 range

mid range

92.2 resample_with_replacement

93 statistics/resampling-statistics/@Jackknife

93.1 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 jacknife, 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 jacknife performs iferior to the d1
    jacknife
```

93.2 estimated_STATIC

```
jacknife 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
```

93.3 matrix1_STATIC

```
matrix of estimation for leaving out two samples at a time
```

93.4 matrix2

```
matrix of estimations for jacknive with two samples left out
```

94 statistics/resampling-statistics

94.1 block_jackknife

94.2 jackknife_moments

```
moments determined by the jacknife

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
```

94.3 moving_block_jackknife

```
blocked Jacknfife for autocorrelated data
sliding block, statistically more efficient but computationally
    expensive
note, number of blocks must be sufficiently large h ~ sqrt(n)? << n
```

94.4 randblockserr

```
standard error of sequentilly 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
```

94.5 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
```

95 statistics

95.1 scale_quantile_sd

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

95.2 sd_sample_quantiles

95.3 skew_generalized_normpdf

95.4 skewcdf

95.5 skewparam_to_central_moments

95.6 skewpdf

```
skew-normal distribution
c.f. Azzalini 1985
```

95.7 test_mean_generalized_gampdf

95.8 test_skew_generalized_normpdf

95.9 trimmed_mean

```
trimmed mean
```

95.10 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
```

95.11 ttest_man

```
two-sample t-test
unequal sample size
equal variance
```

95.12 ttest_paired

```
paired t-test
unequal sample size
equal variance
more powerfull than unpaired test, as long as correlation between
    x1 and x2 > 0
```

95.13 wgeomean

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

95.14 wgeovar

```
variance of the weighted geometric mean
```

95.15 wharmean

`weighted harmonic mean`

95.16 wharstd

95.17 wharvar

96 mathematics

`mathematical functions of various kind`

96.1 ternary_diagram

97 test/master

97.1 dat_test_lanczos_3d_k_20_n_40

97.2 poisson2d_blk

97.3 qr_implicit_givens_2

97.4 spectral_derivative_2d

97.5 test_2d_eigensolver_hydrogen

97.6 test_2d_refine

97.7 test_3d_eigensolver_hydrogen

97.8 test_FEM

97.9 test_Mesh_3d

97.10 test_arnoldi

97.11 test_arpackc

97.12 test_assemble

97.13 test_assembly_performance

97.14 test_bc_one_sided

97.15 test_compare_solvers

97.16 test_complete

97.17 test_convergence

97.18 test_convergence_b

97.19 test_df_2d

97.20 test_eig_algs

97.21 test_eig_inverse

97.22 test_eigs_lanczos

97.23 test_eigs_lanczos_1

97.24 test_eigs_lanczos_2

97.25 test_eigs_lanczos_performance

97.26 test_fdm

97.27 test_fdm_d_vargrid

97.28 test_fdm_spectral

97.29 test_fem

97.30 test_fem_1d

97.31 test_fem_1d_higher_order

97.32 test_fem_2d_adaptive

97.33 test_fem_2d_higher_order

97.34 test_fem_3d_higher_order

97.35 test_fem_3d_refine

97.36 test_fem_b

97.37 test_fem_derivative

97.38 test_fem_quadrature

97.39 test_final

97.40 test_fix_substitution

97.41 test_forward

97.42 test_get_sparse_arrays

97.43 test_harmonic_oscillator

97.44 test_high_order_fdm_periodic_bc

97.45 test_hydrogen_wf

97.46 test_ichol

97.47 test_interpolation

97.48 test_inverse_problem

97.49 test_it_vs_exact

97.50 test_jama

97.51 test_jd

97.52 test_jdqz

97.53 test_lanczos_2

97.54 test_lanczos_biorthogonal

97.55 test_laplacian

97.56 test_laplacian_non_uniform

97.57 test_laplacian_simple

97.58 test_mesh_2d_uniform

97.59 test_mesh_2d_uniform_2

97.60 test_mesh_circle

97.61 test_mesh_generation

97.62 test_mesh_interpolate

97.63 test_mg

97.64 test_minres_recycle

97.65 test_multigrid

97.66 test_nc

97.67 test_nonuniform_symmetric

97.68 test_pde

97.69 test_permutation

97.70 test_poison_fem

97.71 test_polar

97.72 test_potential

97.73 test_powers

97.74 test_precondition

97.75 test_project_rectangle

97.76 test_qr

97.77 test_quantum_well

97.78 test_radial_adaptive

97.79 test_radial_confinement

97.80 test_radial_fixes

97.81 test_refine_2d

97.82 test_refine_2d_b

97.83 test_refine_3d

97.84 test_refine_structural

97.85 test_regularisation

97.86 test_round_off

97.87 test_schrödinger_potentials

97.88 test_uniform_mesh

97.89 test_vargrid

98 test

98.1 test_bandpass2d

98.2 test_gaussfit3

98.3 test_geoserr

98.4 test_lognfit_quantile

98.5 test_lowpass2d_fft

98.6 test_max_normal

98.7 test_mtimes3x3

99 mathematics

```
mathematical functions of various kind
```

99.1 test_hexagonal_pattern

99.2 test_lowpass1d_implicit

99.3 test_lowpass2d_anisotropic

99.4 vanderd_2d

100 wavelet

100.1 contiuous_wavelet_transform

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

100.2 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
```

100.3 example_wavelets

100.4 phasewrap

```
wrap the phase to +/- pi
```

100.5 test_cwt_man

100.6 test_phasewrap

100.7 test_wavelet

100.8 test_wavelet2

100.9 test_wavelet_analysis

100.10 test_wavelet_reconstruct

100.11 test_wtc

100.12 wavelet

```
wavelet windows
```

100.13 wavelet_reconstruct

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

100.14 wavelet_transform

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

101 mathematics

```
mathematical functions of various kind
```

101.1 wnormpdf

101.2 wrapphase