Rdocumentation

April 29, 2021

AUC_Lagrange_Cjp_coefficients

Time Dependent Coefficients Cjp for AUC Lagrange Interpolation Method

Description

This function calculate the time-dependent coefficients Cjp involved in the calculation of the are under the curve when the Lagrange interpolation method is used.

Usage

AUC_Lagrange_Cjp_coefficients(ind_j,ind_p,t)

Arguments

ind_j a numerical scalar indicating the value of the index j.
ind_p a numerical scalar indicating the value of the index p
t a numerical vector of time points (x-axis coordinates) to co

a numerical vector of time points (x-axis coordinates) to consider for the AUC calculation.

Details

The coefficients C_{jp} involved in the calculation of the AUC are defined as

$$C_{2p} = (t_2 - t_1) \prod_{l=0; \ l \neq p}^{P=2} t_{1+l} - \frac{(t_2^2 - t_1^2)}{2} \sum_{l=0; \ l \neq p}^{P=2} t_{1+l} + \frac{(t_2^3 - t_1^3)}{3}$$

$$C_{mp} = (t_m - t_{m-1}) \prod_{l=0; \ l \neq p}^{P=2} t_{m-2+l} - \frac{(t_m^2 - t_{m-1}^2)}{2} \sum_{l=0; \ l \neq p}^{P=2} t_{m-2+l} + \frac{(t_m^3 - t_{m-1}^3)}{3}$$

$$C_{jp} = -(t_j - t_{j-1}) \prod_{l=0; \ l \neq p}^{P=3} t_{j-2+l} + \frac{(t_j^2 - t_{j-1}^2)}{2} \sum_{l_1=0; \ l_1 \neq p}^{P-1=2} \sum_{l_2=l_1+1; \ l_2 \neq p}^{P=3} t_{j-2+l_1} \cdot t_{j-2+l_2} - \frac{(t_j^3 - t_{j-1}^3)}{3} \sum_{l=0; \ l \neq p}^{P=3} t_{j-2+l} + \frac{(t_j^4 - t_{j-1}^4)}{4}$$

where m is the number of time points in the vector t.

Value

a numerical scalar corresponding to the coefficient C_{jp} evaluated for $j = ind_j$ and $p = ind_p$.

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