Trail Equations

1 Foundational Functions

Any unspecified w, s, c, d are taken to be functions of x, e.g. $w \implies w(x), s \implies s(x)$.

1.1 Basis Functions

$$w(x) = \sqrt{8x+1},$$
 $s = \frac{(w-1)^2}{4(w+7)},$ $c = \frac{(w+3)^2}{16},$ $d = \frac{(w+3)^2}{8(w+1)}.$

1.2 Indexed Basis Functions

$$s_0 = x,$$
 $s_{-1} = \frac{1}{s(1/x)},$ $s_j = s(s_{j-1}),$ $s_{-j} = s_{-1}(s_{-j+1}),$ $c_j = c(s_j),$ $d_j = d(s_j).$

1.3 Basis Function Derivatives

$$\begin{split} w'(x) &= \frac{4}{\sqrt{8x+1}}, \qquad s' = \frac{1}{w} - \frac{64}{w(w+7)^2}, \\ s'_{-1} &= \frac{s'(1/x)}{x^2 \cdot s^2(1/x)} = \frac{s'(1/x) \cdot s_{-1}^2}{x^2}, \qquad c' = \frac{w'(w+3)}{8}, \qquad d' = \frac{1}{2w} - \frac{2}{w(w+1)^2}. \end{split}$$

1.4 Indexed Basis Function Derivatives

$$s_0' = 1, \qquad s_j' = \prod_{k=0}^{j-1} s'(s_k), \qquad s_{-j}' = \prod_{k=-j+1}^{0} s'_{-1}(s_k), \qquad c_j' = c'(s_j) \cdot s_j', \qquad d_j' = d'(s_j) \cdot s_j'.$$

1.5 Composite functions

$$S_k = 1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (d_n - 1), \qquad T_{\ell} = \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (d_{-n} - 1)^{-1},$$

$$P_k = 1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (c_n - 1), \qquad Q_{\ell} = \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (c_{-n} - 1)^{-1}.$$

$$A_i = \prod_{n=0}^{i} (d_n - 1), \qquad B_i = \prod_{n=0}^{i} (c_n - 1), \qquad C_i = \prod_{n=1}^{i} (d_{-n} - 1)^{-1}, \qquad D_i = \prod_{n=1}^{i} (c_{-n} - 1)^{-1}.$$

$$E_i = \sum_{j=0}^{i} \frac{d'_j}{d_j - 1}, \qquad F_i = \sum_{j=0}^{i} \frac{c'_j}{c_j - 1}, \qquad G_i = \sum_{j=1}^{i} \frac{-d'_{-j}}{d_{-j} - 1}, \qquad H_i = \sum_{j=1}^{i} \frac{-c'_{-j}}{c_{-j} - 1}.$$

2 Properties Of Basis Functions

- (1) $s:(0,\infty)\to(0,\infty)$ are increasing.
- (2) $s:(0,3)\to(0,\frac{1}{3})$ are increasing.
- (3) $s_{-1}: (\frac{1}{3}, \infty) \to (3, \infty)$ are increasing.
- (4) $w:(0,3)\to(1,5)$ are increasing.
- (5) $w, c, d: (0, \infty) \to (1, \infty)$ are increasing.
- (6) $s(x) = \frac{x^2}{2} + O(x^3)$ as $x \to 0$.
- (7) For $x \in (0, \infty)$, $s(x) = \frac{\beta(x)^2}{\beta(x)+2}$ for $\beta(x) = \frac{w-1}{4}$.
- (8) For $x \in (0, \infty), \beta(x) \le x$.
- (9) For $x \in (0, \infty), s(x) < x$.

2.1 $x \in [1/3, 3]$ and $j \in [-5, 5]$

- (1) $s_i:(0,\infty)\to(0,\infty)$ are increasing.
- (2) $c_j, d_j: (0, \infty) \to (1, \infty)$ are increasing.
- (3) S_k, P_k : $(0, \infty) \to (1, \infty)$ are increasing.
- (4) $T_{\ell}, Q_{\ell}: (0, \infty) \to (0, \infty)$ are decreasing.
- (5) $A_i, B_i : (0, \infty) \to (0, \infty)$ are increasing.
- (6) $C_i, D_i : (0, \infty) \to (0, \infty)$ are decreasing.
- $(7) E_i, F_i : (0, \infty) \to (0, \infty)$
- (8) $G_i, H_i : (0, \infty) \to (-\infty, 0)$
- (9) $w':(0,\infty)\to(0,4)$ is decreasing.
- (10) $c':(0,\infty)\to(\frac{1}{2},2)$ is decreasing.
- (11) $s':(0,\infty)\to(0,0.124)$ is concave down, $\max s'\leq 0.124$ where $w\in[3.2,3.3]$.
- (12) $d':(0,\infty)\to(0,151)$ is concave down, $\max d'\leq 0.151$ where $w\in[2,2.1]$.
- (13) s'_{j} is increasing for $j \neq 1$ and $s'_{1} = s'$ is concave down.
- (14) c'_{j} is increasing for $j \neq 0, 1, c'_{0} = c'$ is decreasing and c'_{1} is concave down.
- (15) d'_{j} is increasing for $j \neq -1, 0, d'_{-1}$ is decreasing and $d'_{0} = d'$ is concave down.
- (16) S_k, P_k, T_ℓ, Q_ℓ are increasing.

2.2 Consequences On $\mathcal{M}'_{2,1}$

Numerical work suggests a decresing function.

3 Finite Mina Margin Map

3.1 $\mathcal{M}_{\ell,k}$

$$\mathcal{M}_{\ell,k}(x) = \frac{x(S_k + T_\ell)}{P_k + Q_\ell} = \frac{x \left[1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (d_n - 1) + \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (d_{-n} - 1)^{-1} \right]}{1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (c_n - 1) + \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (c_{-n} - 1)^{-1}}.$$

3.2 $\mathcal{M}_{\ell,k}$ Derivative

$$\mathcal{M}'_{\ell,k}(x) = \left\{ \frac{1}{x} + \frac{\sum_{i=0}^{k-1} (E_i) (A_i) + \sum_{i=1}^{\ell-1} (G_i) (C_i)}{S_k + T_\ell} - \frac{\sum_{i=0}^{k-1} (F_i) (B_i) + \sum_{i=1}^{\ell-1} (H_i) (D_i)}{P_k + Q_\ell} \right\} \times \mathcal{M}_{\ell,k}(x)$$

$$= \left\{ \frac{1}{x} + \frac{\sum_{i=0}^{k-1} \left[\left(\sum_{j=0}^{i} \frac{d'_j}{d_j - 1} \right) \left(\prod_{n=0}^{i} (d_n - 1) \right) \right] + \sum_{i=1}^{\ell-1} \left[\left(\sum_{j=1}^{i} \frac{-d'_{-j}}{d_{-j} - 1} \right) \left(\prod_{n=1}^{i} (d_{-n} - 1)^{-1} \right) \right]}{1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (d_n - 1) + \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (d_{-n} - 1)^{-1}} - \frac{\sum_{i=0}^{k-1} \left[\left(\sum_{j=0}^{i} \frac{c'_j}{c_j - 1} \right) \left(\prod_{n=0}^{i} (c_n - 1) \right) \right] + \sum_{i=1}^{\ell-1} \left[\left(\sum_{j=1}^{i} \frac{-c'_{-j}}{c_{-j} - 1} \right) \left(\prod_{n=1}^{i} (c_{-n} - 1)^{-1} \right) \right]}{1 + \sum_{j=0}^{k-1} \prod_{n=0}^{j} (c_n - 1) + \sum_{j=1}^{\ell-1} \prod_{n=1}^{j} (c_{-n} - 1)^{-1}} \right\} \times \mathcal{M}_{\ell,k}(x).$$

3.3 $\mathcal{M}_{2,1}$

$$\mathcal{M}_{2,1}(x) = \frac{x \left[1 + \sum_{j=0}^{0} \prod_{k=0}^{j} (d_k - 1) + \sum_{j=1}^{1} \prod_{k=1}^{j} (d_{-k} - 1)^{-1} \right]}{1 + \sum_{j=0}^{0} \prod_{k=0}^{j} (c_k - 1) + \sum_{j=1}^{1} \prod_{k=1}^{j} (c_{-k} - 1)^{-1}}$$
$$= \frac{x \left(1 + (d_0 - 1) + (d_{-1} - 1)^{-1} \right)}{1 + (c_0 - 1) + (c_{-1} - 1)^{-1}} = \frac{x \left(d + (d_{-1} - 1)^{-1} \right)}{c + (c_{-1} - 1)^{-1}}.$$

3.4 $\mathcal{M}_{2,1}$ Derivative

$$\mathcal{M}'_{2,1}(x) = \begin{cases} \frac{1}{x} + \sum_{i=0}^{0} \left[\left(\sum_{j=0}^{i} \frac{d'_{j}}{d_{j}-1} \right) \left(\prod_{k=0}^{i} (d_{k}-1) \right) \right] + \sum_{i=1}^{1} \left[\left(\sum_{j=1}^{i} \frac{-d'_{-j}}{d_{-j}-1} \right) \left(\prod_{k=1}^{i} (d_{-k}-1)^{-1} \right) \right] \\ + \sum_{j=0}^{0} \prod_{k=0}^{j} (d_{k}-1) + \sum_{j=1}^{1} \prod_{k=1}^{j} (d_{-k}-1)^{-1} \\ - \frac{\sum_{i=0}^{0} \left[\left(\sum_{j=0}^{i} \frac{c'_{j}}{c_{j}-1} \right) \left(\prod_{k=0}^{i} (c_{k}-1) \right) \right] + \sum_{i=1}^{1} \left[\left(\sum_{j=1}^{i} \frac{-c'_{-j}}{c_{-j}-1} \right) \left(\prod_{k=1}^{i} (c_{-k}-1)^{-1} \right) \right] \\ + \sum_{j=0}^{0} \prod_{k=0}^{j} (c_{k}-1) + \sum_{j=1}^{1} \prod_{k=1}^{j} (c_{-k}-1)^{-1} \end{cases} \times \mathcal{M}_{2,1}(x)$$

$$= \begin{cases} \frac{1}{x} + \frac{\left(\frac{d'_{0}}{d_{0}-1} \right) (d_{0}-1) + \left(\frac{-d'_{-1}}{d_{-1}-1} \right) (d_{-1}-1)^{-1}}{1 + (d_{0}-1) + (d_{-1}-1)^{-1}} - \frac{\left(\frac{c'_{0}}{c_{0}-1} \right) (c_{0}-1) + \left(\frac{-c'_{-1}}{c_{-1}-1} \right) (c_{-1}-1)^{-1}}{1 + (c_{0}-1) + (c_{-1}-1)^{-1}} \end{cases} \times \frac{x \left[1 + (d_{0}-1) + (d_{-1}-1)^{-1} \right]}{1 + (c_{0}-1) + (c_{-1}-1)^{-1}}.$$

3.5 $\mathcal{M}_{5,4}$

$$\mathcal{M}_{5,4}(x) = \frac{x \left[1 + \sum_{j=0}^{3} \prod_{k=0}^{j} (d_k - 1) + \sum_{j=1}^{4} \prod_{k=1}^{j} (d_{-k} - 1)^{-1} \right]}{1 + \sum_{j=0}^{3} \prod_{k=0}^{j} (c_k - 1) + \sum_{j=1}^{4} \prod_{k=1}^{j} (c_{-k} - 1)^{-1}}.$$

3.6 $\mathcal{M}_{5,4}$ Derivative

$$\mathcal{M}'_{5,4}(x) = \left\{ \frac{1}{x} + \frac{\sum_{i=0}^{3} (E_i) (A_i) + \sum_{i=1}^{4} (G_i) (C_i)}{S_3 + T_4} - \frac{\sum_{i=0}^{3} (F_i) (B_i) + \sum_{i=1}^{4} (H_i) (D_i)}{P_3 + Q_4} \right\} \times \mathcal{M}_{5,4}(x)$$

$$= \left\{ \frac{1}{x} + \frac{\sum_{i=0}^{3} \left[\left(\sum_{j=0}^{i} \frac{d'_j}{d_j - 1} \right) \left(\prod_{k=0}^{i} (d_k - 1) \right) \right] + \sum_{i=1}^{4} \left[\left(\sum_{j=1}^{i} \frac{-d'_{-j}}{d_{-j} - 1} \right) \left(\prod_{k=1}^{i} (d_{-k} - 1)^{-1} \right) \right]}{1 + \sum_{j=0}^{3} \prod_{k=0}^{j} (d_k - 1) + \sum_{j=1}^{4} \prod_{k=1}^{j} (d_{-k} - 1)^{-1}} - \frac{\sum_{i=0}^{3} \left[\left(\sum_{j=0}^{i} \frac{c'_j}{c_j - 1} \right) \left(\prod_{k=0}^{i} (c_k - 1) \right) \right] + \sum_{i=1}^{4} \left[\left(\sum_{j=1}^{i} \frac{-c'_{-j}}{c_{-j} - 1} \right) \left(\prod_{k=1}^{i} (c_{-k} - 1)^{-1} \right) \right]}{1 + \sum_{j=0}^{3} \prod_{k=0}^{j} (c_k - 1) + \sum_{j=1}^{4} \prod_{k=1}^{j} (c_{-k} - 1)^{-1}} \times \mathcal{M}_{5,4}(x)$$