

# Interval Bound Hills with Zero Derivative

Andrew White

November 17, 2014

## 1 An interval sigmoid with exact tails

To achieve a sigmoid on an interval with exactly zero tails, I'd like to find 3rd degree polynomial with the following properties:

$$\begin{aligned} f(0) &= 1 & f'(0) &= 0 \\ f(1) &= 0 & f'(1) &= 0 \end{aligned}$$

This polynomial will work:

$$u(x) = 2x^3 - 3x^2 + 1 \tag{1}$$

## 2 Gaussian with Boundary Condition

The hills will be added at  $x$  and  $s$  is the resulting bias. I'd like a gaussian with the following boundary condition:

$$\begin{aligned} \frac{\partial}{\partial x} e^{-(x-s)^2/\sigma^2} h(s, x) &= 0 \\ \frac{\partial h(s, x)}{\partial s} &= \frac{2(s-x)}{\sigma} h(s, x) \\ h(s, x) &= e^{(x-s)^2/\sigma^2} \end{aligned}$$

Therefore, the function should be

$$e^{-(x-s)^2/\sigma^2} \left[ e^{(x-s)^2/\sigma^2} u(s) + (1 - u(s)) \right]$$

Adding an additional constraint on  $G(s, x) = C(x)$  is, we have the following equation for a single boundary:

$$G(s, x) = e^{-(x-s)^2/\sigma^2} + \left( C(x) - e^{-(x-s)^2/\sigma^2} \right) u(s) \tag{2}$$

### 3 Gaussian with 2 Boundary Conditions

$$G(s, x) = e^{-(x-s)^2/\sigma^2} + \left( e^{-(x-L)^2/\sigma^2} - e^{-(x-s)^2/\sigma^2} \right) u\left(\frac{s-L}{b\sigma}\right) \\ + \left( e^{-(U-x)^2/\sigma^2} - e^{-(x-s)^2/\sigma^2} \right) u\left(\frac{U-s}{b\sigma}\right) \quad (3)$$

### 4 Boundary Corrected Gaussian with Zero Derivatives in 1D

Now we must calculate the correction, just like in McGovern-De Pablo Hills

$$\int G(s, x) dx = A$$

All the exponential terms are corrected just like normal McGovern-De Pablo equations. The ones that do not depend on  $s$  are, presuming the bounds are far greater than  $2b\sigma$ , just half the integral of the exponential. I'll indicate the McGovern De-Pablo correction as  $m(s, U, L)$ .

$$\bar{G}(s, L, U, b, \sigma) = m(s, U, L) + \left( \frac{1}{2} \sqrt{\pi} \sigma \operatorname{erf}\left(\frac{U-L}{\sigma}\right) - m(s, U, L) \right) u\left(\frac{s-L}{b\sigma}\right) + \\ \left( \frac{1}{2} \sqrt{\pi} \sigma \operatorname{erf}\left(\frac{U-L}{\sigma}\right) - m(s, U, L) \right) u\left(\frac{U-s}{b\sigma}\right) \quad (4)$$

$$m(s, U, L) = \frac{\sqrt{\pi}}{2} \sigma \left[ \operatorname{erf}\left(\frac{s-L}{\sigma}\right) + \operatorname{erf}\left(\frac{U-s}{\sigma}\right) \right] \quad (5)$$

### 5 1D Derivatives

$$\frac{\partial G}{\partial s} = \frac{2(s-x)}{\sigma^2} e^{-(x-s)^2/\sigma^2} + \\ \left( e^{-(x-L)^2/\sigma^2} - e^{-(x-s)^2/\sigma^2} \right) \frac{\partial u}{\partial x} \left( \frac{s-L}{b\sigma} \right) \frac{1}{b\sigma} - \frac{2(s-x)}{\sigma^2} e^{-(x-s)^2/\sigma^2} u\left(\frac{s-L}{b\sigma}\right) - \\ \left( e^{-(U-x)^2/\sigma^2} - e^{-(x-s)^2/\sigma^2} \right) \frac{\partial u}{\partial x} \left( \frac{U-s}{b\sigma} \right) \frac{1}{b\sigma} - \frac{2(s-x)}{\sigma^2} e^{-(x-s)^2/\sigma^2} u\left(\frac{U-s}{b\sigma}\right) \\ \frac{\partial \bar{G}}{\partial s} = \frac{\partial m(s, U, L)}{\partial s} + \left( \frac{1}{2} \sqrt{\pi} \sigma \operatorname{erf}\left(\frac{U-L}{\sigma}\right) - m(s, U, L) \right) \frac{\partial u}{\partial x} \left( \frac{s-L}{b\sigma} \right) \frac{1}{b\sigma} - \frac{\partial m(s, U, L)}{\partial s} u\left(\frac{s-L}{b\sigma}\right) - \\ \left( \frac{1}{2} \sqrt{\pi} \sigma \operatorname{erf}\left(\frac{U-L}{\sigma}\right) - m(s, U, L) \right) \frac{\partial u}{\partial x} \left( \frac{U-s}{b\sigma} \right) \frac{1}{b\sigma} - \frac{\partial m(s, U, L)}{\partial s} u\left(\frac{U-s}{b\sigma}\right) \\ \frac{\partial G/\bar{G}}{\partial s} = \frac{\frac{\partial G}{\partial s} \bar{G} - \frac{\partial \bar{G}}{\partial s} G}{\bar{G}^2}$$

## 6 Hard Boundaries..?

For a hard boundary, we desire

$$\frac{\partial}{\partial x} e^{-(x-s)^2/\sigma^2} h(s, x) = \infty$$