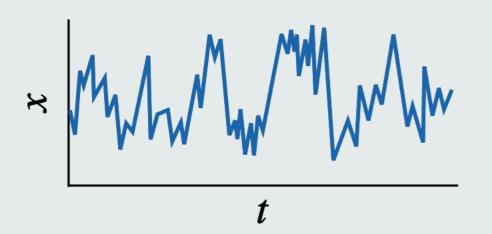
#### Input

Uniformly sampled timeseries data, with known sampling interval.

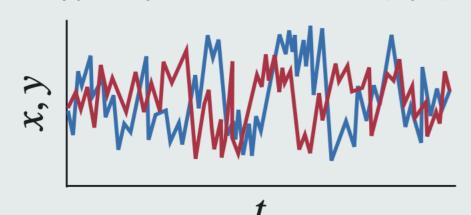
#### 1D

Timeseries x; sampling interval t
dd = pydaddy.Characterize(x, t)



#### **2D**

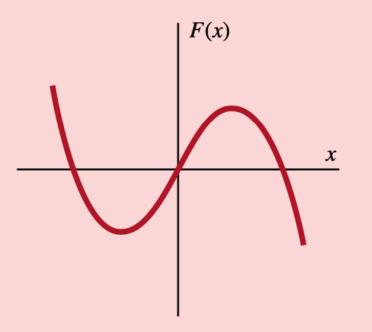
Timeseries x, y; sampling interval t
dd = pydaddy.Characterize([x, y], t)



Analysis

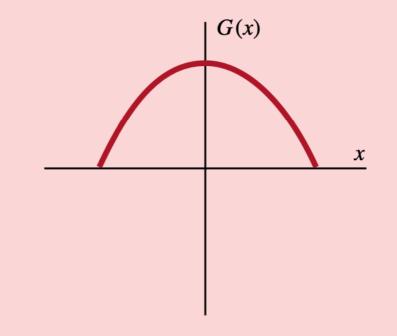
#### dd.drift()

Plot the estimated drift function



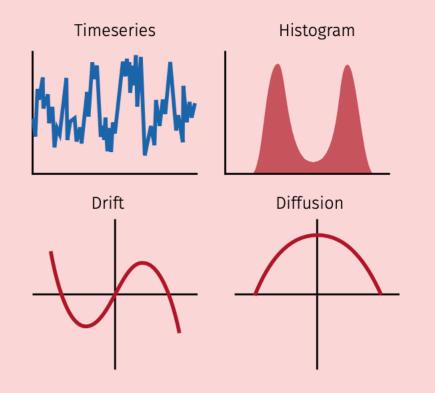
#### dd.diffusion()

Plot the estimated diffusion function



#### dd.summary()

Show summary details and plots



## **Fitting**

#### dd.fit()

Function fitting for drift and diffusion functions.

- Specify maximum polynomial degree, sparsification threshold, regularization, etc.
- Fit with custom libraries

## **Diagnostics**

#### dd.noise\_diagnostics()

- ▶ Noise autocorrelation
- ▶ Deviation of residuals from Gaussian
- ▶ Pawula Theorem (higher moments)

## dd.model\_diagnostics()

Check for model self-consistency.

# dd.histogram() dd.autocorrelation()

Plot the histogram/ correlation functions

#### **Data Export**

### dd.export\_data()

Export data into a DataFrame or a CSV file.