

```
> with(plot.s): Digits:=100: interface(dsplypreci=10): with
(linalg):
```

```
> N:=4;
KK:=4;
### Change of notation: Now the indices K[i] are in order not
alphas
# vector U shows if the branch is up (1) or down (0)
U:=vector(N, []):
alpha:=vector(KK, []):
K:=vector(KK, []):
a:=vector(N, []):
bb:=vector(N+1, []):
c:=vector(KK, []):
for j from 1 to N do
  U[j]:=0;
od:
alpha[1]:=0.5: K[1]:=1: U[K[1]]:=1:
alpha[2]:=0.5: K[2]:=2: U[K[2]]:=1: #
alpha[3]:=0.5: K[3]:=3: U[K[3]]:=0: #
alpha[4]:=0.5: K[4]:=4: U[K[4]]:=0:
i:='i':
```

```
beta:=N-KK+sum(alpha[i], i=1..KK); i:='i';
delta:=(xw, yw) -> piecewise(xw=yw, 0, 1):
for j from 1 to N do
  b[j]:=(j-1-sum((1-alpha[i])*delta(j, K[i]), i=1..KK))/beta;
  bb[j]:=b[j];
od: i:='i':
b[N+1]:=1: bb[N+1]:=1:
for j from 1 to N do
  a[j]:=(j-1-sum((1-alpha[i])*delta(j, K[i])-U[j]), i=1..KK));
od:
```

```
for j from 1 to KK do
  if U[K[j]]=0 then c[j]:=b[K[j]+1];
  else c[j]:=b[K[j]]; fi;
  #print(`c[`, j, `] = `, c[j]) ;
od:
print(`alpha = `, alpha);
print(`K = `, K);
print(`b = `, bb);
print(`a = `, a);
print(`c = `, c);
```

```

>
maa:=a[2]-a[1]:# maximum a[i+1]-a[i]
for i from 3 to N do
if (a[i]-a[i-1])>maa then maa:=(a[i]-a[i-1]) fi
od;#
maa;
bet a_max:=eval f(1+(a[N]-a[1])/maa);
> if bet a> bet a_max then print("ERROR") fi;

```

```

>
ui nt_of_x:=x->piecewise(x<b[2],1,# This function needs additions
by hand for
causes plotting problems
# N>9 . Automatic procedure
# but is used in other
pr ogr ams

```

```

x<b[3],2,
x<b[4],3,
x<b[5],4,
x<b[6],5,
x<b[7],6,
x<b[8],7,
x<b[9],8,
9);

```

```

i nt_of_x:=x->piecewise(x<=b[2],1,# This function needs additions
by hand for
causes plotting problems
# N>9 . Automatic procedure
# but is used in other
pr ogr ams

```

```

x<=b[3],2,
x<=b[4],3,
x<=b[5],4,
x<=b[6],5,
x<=b[7],6,
x<=b[8],7,
x<=b[9],8,
9);

```

```

x:='x':
uT:=x->bet a*x-a[ui nt_of_x(x)];
T:=x->bet a*x-a[i nt_of_x(x)];
for j from 1 to KK do
if U[K[j]]=0 then Tc:=T(c[j]);
else Tc:=uT(c[j]) fi;
print(`T(c[`,j,`) =`, Tc)
od;

```

plot ([ uT( x), x, 0, 1, 1- al pha[ 1], 1- al pha[ 2] ], x=0. . 1, t hi ckness=[ 2, 1, 1, 1, 1, 1, 1] );  
 plot ([ T( x), x, 0, 1, al pha[ 1], al pha[ 2] ], x=0. . 1, t hi ckness=[ 2, 1, 1, 1, 1, 1, 1] );

$$N := 4$$

$$KK := 4$$

$$\beta := 2.0000000000$$

$$i := i$$

$$alpha = , [ 0.5000000000 \ 0.5000000000 \ 0.5000000000 \ 0.5000000000 ]$$

$$K = , [ 1 \ 2 \ 3 \ 4 ]$$

$$b = , [ 0.0000000000 \ 0.2500000000 \ 0.5000000000 \ 0.7500000000 \ 1 ]$$

$$a = , [ -0.5000000000 \ 0.0000000000 \ 1.0000000000 \ 1.5000000000 ]$$

$$c = , [ 0.0000000000 \ 0.2500000000 \ 0.7500000000 \ 1 ]$$

$$1.0000000000$$

$$\beta_{max} := 3.0000000000$$

$$uint\_of\_x := x \rightarrow \text{piecewise}(x < b_2, 1, x < b_3, 2, x < b_4, 3, x < b_5, 4, x < b_6, 5, x < b_7, 6, x < b_8, 7, x < b_9, 8, 9)$$

$$int\_of\_x := x \rightarrow \text{piecewise}(x \leq b_2, 1, x \leq b_3, 2, x \leq b_4, 3, x \leq b_5, 4, x \leq b_6, 5, x \leq b_7, 6, x \leq b_8, 7, x \leq b_9, 8, 9)$$

$$uT := x \rightarrow \beta x - a_{uint\_of\_x(x)}$$

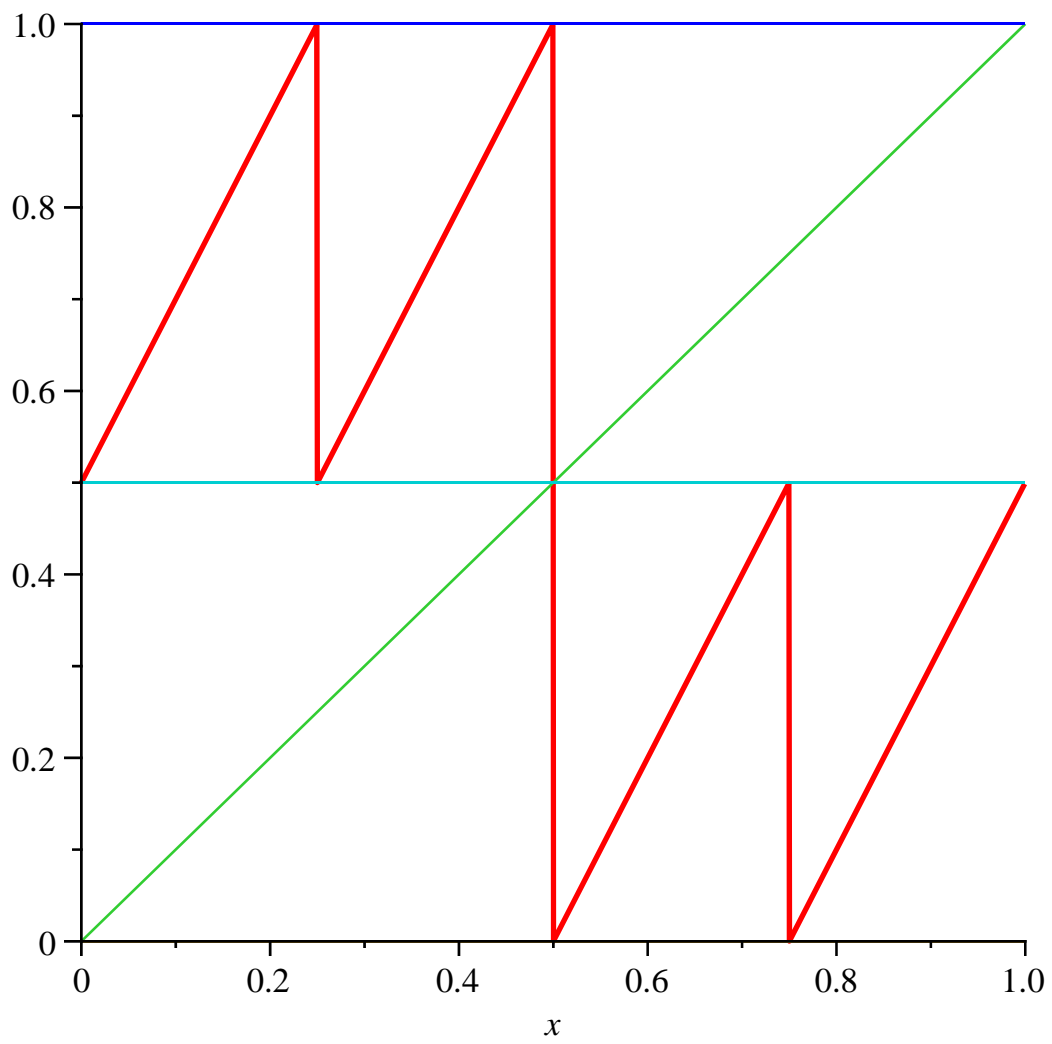
$$T := x \rightarrow \beta x - a_{int\_of\_x(x)}$$

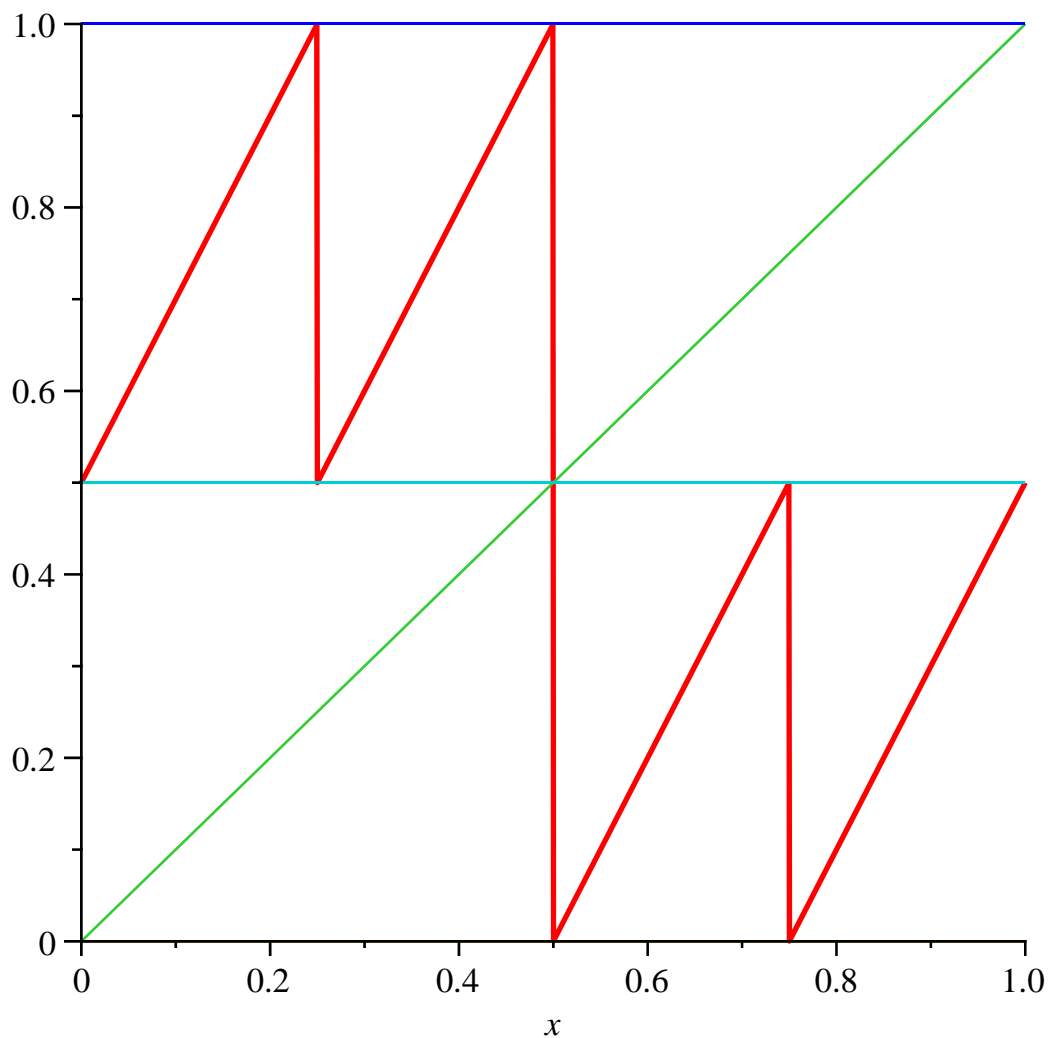
$$T(c[1, J]) =, 0.5000000000$$

$$T(c[2, J]) =, 0.5000000000$$

$$T(c[3, J]) =, 0.5000000000$$

$$T(c[4, J]) =, 0.5000000000$$





```

>
> ud:=vector(50): Digits:=100; NN:=50;
d:=vector(50):
xx:=evalf(rand()/10^12);
xxt:=xx:
for i from 1 to NN do
ud[i]:=a[int_of_x(xxt)];
xxt:=uT(xxt);
od:
xxt:=xx:
for i from 1 to NN do
d[i]:=a[int_of_x(xxt)];
xxt:=T(xxt);
od:
print(ud);
uls_it_x:=evalf(sum(ud[j 1]/beta^j 1, j 1=1..NN));
print(d);
ls_it_x:=evalf(sum(d[j 1]/beta^j 1, j 1=1..NN));
terr:=xx-uls_it_x;
err:=xx-ls_it_x;

```

*Digits := 100*

*NN := 50*

```

xx := 0.3957188605
[0.0000000000, 1.5000000000, -0.5000000000, 1.0000000000, 0.0000000000, 1.0000000000,
0.0000000000, 1.0000000000, 0.0000000000, 1.0000000000, -0.5000000000,
1.5000000000, 0.0000000000, 1.0000000000, 0.0000000000, 1.5000000000,
0.0000000000, 1.0000000000, 0.0000000000, 1.0000000000, 0.0000000000,
1.0000000000, -0.5000000000, 1.5000000000, 0.0000000000, 1.0000000000,
-0.5000000000, 1.5000000000, 0.0000000000, 1.0000000000, -0.5000000000,
1.0000000000, 0.0000000000, 1.5000000000, -0.5000000000, 1.0000000000,
0.0000000000, 1.5000000000, 0.0000000000, 1.0000000000, 0.0000000000,
1.5000000000, -0.5000000000, 1.0000000000, 0.0000000000, 1.5000000000,
-0.5000000000, 1.5000000000, 0.0000000000, 1.5000000000]

```

```

uls_it_x := 0.3957188605
[0.0000000000, 1.5000000000, -0.5000000000, 1.0000000000, 0.0000000000, 1.0000000000,
0.0000000000, 1.0000000000, 0.0000000000, 1.0000000000, -0.5000000000,
1.5000000000, 0.0000000000, 1.0000000000, 0.0000000000, 1.5000000000,
0.0000000000, 1.0000000000, 0.0000000000, 1.0000000000, 0.0000000000,
1.0000000000, -0.5000000000, 1.5000000000, 0.0000000000, 1.0000000000,
-0.5000000000, 1.5000000000, 0.0000000000, 1.0000000000, -0.5000000000,
1.0000000000, 0.0000000000, 1.5000000000, -0.5000000000, 1.0000000000,
0.0000000000, 1.5000000000, 0.0000000000, 1.0000000000, 0.0000000000,
1.5000000000, -0.5000000000, 1.0000000000, 0.0000000000, 1.5000000000,
-0.5000000000, 1.5000000000, 0.0000000000, 1.5000000000]

```

```
Is_it_x := 0.3957188605
```

```
terr := 3.720957775 10-16
```

```
err := 3.720957775 10-16
```

(1)

>

```

> NN:=50; chi :=( x1, x2, t ) ->pi ecewi se( t <x1, 0, t <=x2, 1, 0 );
uchi :=( x1, x2, t ) ->pi ecewi se( t <x1, 0, t <x2, 1, 0 );

```

#Expansion of c1, c2 ... and all the S's

```

for i from 1 to KK do
xxt:=c[i]; upflag:=U[K[i]];
  for n from 1 to NN+1 do
    if upflag=1 then intx:=uint_of_x(xxt) else intx:=int_of_x
(xxt) fi;
    dc[i, n]:=a[intx];
    ic[i, n]:=intx-1;
    if upflag=0 then
      for ii from 1 to KK do
        if xxt>c[ii] then cc[i,ii,n]:=1 else cc[i,ii,n]
:=0 fi;

```

```

od;
      else
for ii from 1 to KK do
      if xxt<c[ii] then cc[i,ii,n]:=1 else cc[i,ii,n]
:=0 fi;
od;
fi;
val c[i,n]:=xxt;
if upflag=0 then xxt:=T(xxt) else xxt:=uT(xxt)fi;
od:
Is_it_x:=sum(dc[i,j 1]/bet a^j 1, j 1=1..NN);
S[i]:=sum(ic[i,j 1+1]/bet a^(j 1+1), j 1=1..NN);
od;
for i from 1 to KK do
for j from 1 to KK do
SS[i,j]:=sum(cc[i,j,j 1+1]/bet a^(j 1+1), j 1=1..NN);

print(`SS[`,i,j,`] =`,SS[i,j]);
od; od;

```

$NN := 50$

$\chi := (x1, x2, t) \rightarrow \text{piecewise}(t < x1, 0, t \leq x2, 1, 0)$

$uchi := (x1, x2, t) \rightarrow \text{piecewise}(t < x1, 0, t < x2, 1, 0)$

$xxt := 0.0000000000$

$upflag := 1$

$Is\_it\_x := 0.0000000000$

$S_1 := 0.6666666667$

$xxt := 0.2500000000$

$upflag := 1$

$Is\_it\_x := 0.2500000000$

$S_2 := 0.6666666667$

$xxt := 0.7500000000$

$upflag := 0$

$Is\_it\_x := 0.7500000000$

$S_3 := 0.8333333333$

$xxt := 1$

$upflag := 0$

$Is\_it\_x := 1.0000000000$

$S_4 := 0.8333333333$

$SS[1, 1, J] = 0.0000000000$

$SS[1, 2, J] = 0.1666666667$

$SS[1, 3, J] = 0.5000000000$

```

SS[ 1, 4, J =, 0.5000000000
SS[ 2, 1, J =, 0.0000000000
SS[ 2, 2, J =, 0.1666666667
SS[ 2, 3, J =, 0.5000000000
SS[ 2, 4, J =, 0.5000000000
SS[ 3, 1, J =, 0.5000000000
SS[ 3, 2, J =, 0.5000000000
SS[ 3, 3, J =, 0.1666666667
SS[ 3, 4, J =, 0.0000000000
SS[ 4, 1, J =, 0.5000000000
SS[ 4, 2, J =, 0.5000000000
SS[ 4, 3, J =, 0.1666666667
SS[ 4, 4, J =, 0.0000000000

```

>

```

MM =mat r i x( KK, KK, [ ] ) :
for i from 1 to KK do
for j from 1 to KK do

MM[ j , i ] :=- SS[ i , j ] ;
od; od;
pr i nt ( ` MM = ` , MM ) ;
pr i nt ( ` 1/ bet a = ` , 1/ bet a ) ;

pr i nt ( ` ei genval ues MM = ` , ei genval ues( MM ) ) ;

ve:=vect or ( KK, [ ] ) :
for i from 1 to KK do
ve[ i ] :=1/ bet a;

MM[ i , i ] :=MM[ i , i ] +1/ bet a;
od:

pr i nt ( MM ) ;
pr i nt ( ve ) ;

DD:=l i nsol ve( MM, ve ) ;

```

$$MM = \begin{bmatrix} -0.0000000000 & -0.0000000000 & -0.5000000000 & -0.5000000000 \\ -0.1666666667 & -0.1666666667 & -0.5000000000 & -0.5000000000 \\ -0.5000000000 & -0.5000000000 & -0.1666666667 & -0.1666666667 \\ -0.5000000000 & -0.5000000000 & -0.0000000000 & -0.0000000000 \end{bmatrix}$$



1/beta =, 0.5000000000

eigenvalues MM =, -1.1666666667, 0.8333333333, 5.036256736 10<sup>-16</sup>, 0.0000000000

$$\begin{bmatrix} 0.5000000000 & -0.0000000000 & -0.5000000000 & -0.5000000000 \\ -0.1666666667 & 0.3333333333 & -0.5000000000 & -0.5000000000 \\ -0.5000000000 & -0.5000000000 & 0.3333333333 & -0.1666666667 \\ -0.5000000000 & -0.5000000000 & -0.0000000000 & 0.5000000000 \end{bmatrix}$$

$$\begin{bmatrix} 0.5000000000 & 0.5000000000 & 0.5000000000 & 0.5000000000 \end{bmatrix}$$

$$DD := \begin{bmatrix} -0.5000000000 & -1.0000000000 & -1.0000000000 & -0.5000000000 \end{bmatrix}$$

(2)

>

```
densi ty:=proc(t) local j, den;
den:=1/bet a;
for j from 1 to KK do
if U[K[j]]=0 then
den:=den+ DD[j] * sum( ( chi ( 0, val c[j , i 1+1] , t )
/ bet a^( i 1+1) , i 1=1.. 50)
el se
den:=den+ DD[j] * sum( ( uchi ( val c[j , i 1+1] , 1, t )
/ bet a^( i 1+1) , i 1=1.. 50)
fi ;
od;
ret urn den;
end proc;
#Nor mal i zi ng fact or
t NC:=1/ bet a:
for j from 1 to KK do
t NC:=t NC+t DD[j] * sum( ( 1- t val c[j , i 1+1] ) / bet a^( i 1+1) , i 1=1.. 50)
od:
NC:=1/ bet a:
for j from 1 to KK do
if U[K[j]]=0 then
NC:=NC+DD[j] * sum( ( val c[j , i 1+1] ) / bet a^( i 1+1) , i 1=1.. 50)
el se
NC:=NC+DD[j] * sum( ( 1- val c[j , i 1+1] ) / bet a^( i 1+1) , i 1=1.. 50)
fi ;
od:
pr i nt ( ` NC = ` , NC) ;
pl ot ( [ ( 1/ NC) * densi ty(t) ] , t=0.. 1- 0. 00000000001, x=0.. 1. 5, ti t l e=
"mi xed densi ty", t hi ckness=2) ;
```

density:=proc(t)

local j, den;

den := 1/beta;

```
for j to KK do
```

```
  if U[K[j]] = 0 then
```

```
    den := den + DD[j] * (sum(chi(0, valc[j, il + 1], t) / beta^(il + 1), il = 1..50))
```

```
  else
```

```
    den := den + DD[j] * (sum(uchi(valc[j, il + 1], 1, t) / beta^(il + 1), il = 1..50))
```

```
  end if
```

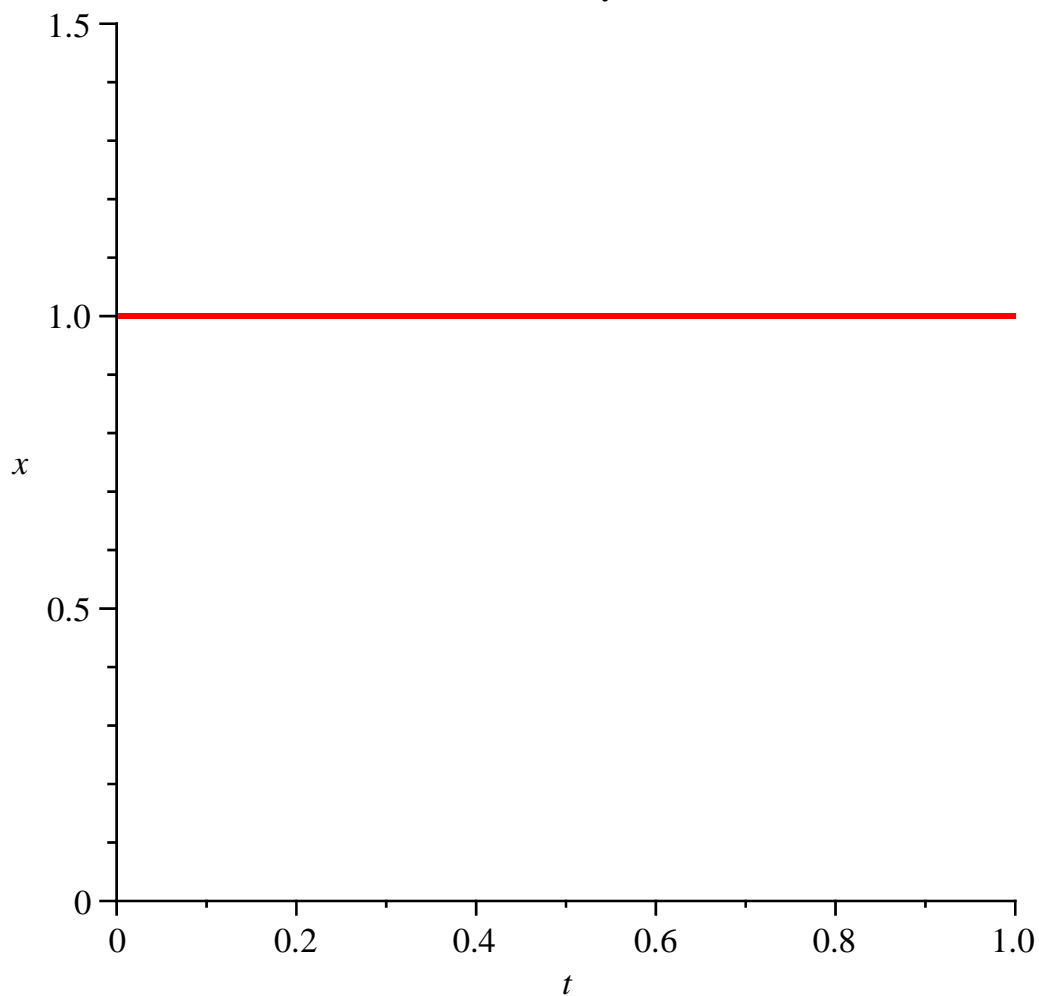
```
end do;
```

```
return den
```

```
end proc
```

NC = , -0.5000000000

mixed density



```
>  
>
```

```
#check density greedy
```

```
#pre images
```

```
for j6 from 1 to KK-1 do
```

```
  y[j6] := al pha[j6] + (al pha[j6+1] - al pha[j6]) * r and() / 10^12;
```

```
od:
```

```
y[0] := al pha[1] * r and() / 10^12;
```

```
y[KK] := al pha[KK] + (1 - al pha[KK]) * r and() / 10^12;
```

```
for j6 from 0 to KK do
```

```

for i3 from 1 to N do
pre[i3] := (y[j6] + a[i3]) / bet a;
od;
#plot ([ T(t), 0, 1, y[j6], tT(tc[1]), tT(tc[2]) ], t=0..1, color=[red,
black, black, green, yellow, yellow]);
su:=0:
for i3 from 1 to N do
if (pre[i3] >= b[i3] and pre[i3] <= b[i3+1]) then
su:=su+density(pre[i3]) / bet a;
print(i3);
fi;
od;
err[j6] := density(y[j6]) - su;
od;

for j6 from 0 to KK do
print(`y =`, y[j6]);
print(`err[`, j6, `] =`, err[j6]);
od;

```

$y_4 := 0.9213113422$

$su := 0$

3

4

$err_0 := 2. 10^{-100}$

$su := 0$

1

2

3

4

$err_1 := -0.3750000000$

$su := 0$

1

2

3

4

$err_2 := -0.3750000000$

$su := 0$

1

2

3

4

$err_3 := -0.3750000000$



