

```
> with(plot.s): Digits:=100: interface(dispaypreci si on=10): with
(linalg):
```

```
> N:=6;
KK:=4;
### Change of notation: Now the indices K[i] are in order not
al pha's
# vector U shows if the branch is up (1) or down (0)
```

```
for j from 1 to N do
U[j]:=0;
od;
al pha[1]:=0.4; K[1]:=1; U[K[1]]:=1;
al pha[2]:=0.5; K[2]:=3; U[K[2]]:=1; #
al pha[3]:=0.7; K[3]:=4; U[K[3]]:=0; #
al pha[4]:=0.7; K[4]:=5; U[K[4]]:=1;
i:='i':
bet a:=N-KK+sum(al pha[i], i=1..KK); i:='i':
del ta1:=(xw, yw) -> piecewise(xw<=yw, 0, 1);
for j from 1 to N do
b[j]:=(j-1-sum((1-al pha[i])*del ta1(j, K[i]), i=1..KK))/bet a;
od; i:='i':
b[N+1]:=1;
for j from 1 to N do
a[j]:=(j-1-sum((1-al pha[i])*del ta1(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;
```

```
>
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 funct i on needs addi ti ons
```

by hand for

N>9 . Automatic procedure

causes plotting problems

but is used in other

programs

```
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->piecewise(x<=b[2], 1, # This function needs additions
by hand for

N>9 . Automatic procedure

causes plotting problems

but is used in other

programs

```
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[int_of_x(x)];

T:=x->bet a*x-a[int_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-alpha[1], 1-alpha[2]], x=0..1, thickness=[2, 1,
1, 1, 1, 1, 1]);

plot([T(x), x, 0, 1, alpha[1], alpha[2]], x=0..1, thickness=[2, 1, 1, 1, 1,
1, 1]);

N:=6

KK:=4

U₁:=0

$$U_2 := 0$$

$$U_3 := 0$$

$$U_4 := 0$$

$$U_5 := 0$$

$$U_6 := 0$$

$$\alpha_1 := 0.4000000000$$

$$K_1 := 1$$

$$U_1 := 1$$

$$\alpha_2 := 0.5000000000$$

$$K_2 := 3$$

$$U_3 := 1$$

$$\alpha_3 := 0.7000000000$$

$$K_3 := 4$$

$$U_4 := 0$$

$$\alpha_4 := 0.7000000000$$

$$K_4 := 5$$

$$U_5 := 1$$

$$\beta := 4.3000000000$$

$$\delta I := (xw, yw) \rightarrow \text{piecewise}(xw \leq yw, 0, 1)$$

$$b_1 := 0.0000000000$$

$$b_2 := 0.0930232558$$

$$b_3 := 0.3255813953$$

$$b_4 := 0.4418604651$$

$$b_5 := 0.6046511628$$

$$b_6 := 0.7674418605$$

$$b_7 := 1$$

$$a_1 := -0.6000000000$$

$$a_2 := 0.4000000000$$

$$a_3 := 0.9000000000$$

$$a_4 := 1.9000000000$$

$$a_5 := 2.3000000000$$

$$a_6 := 3.3000000000$$

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

$$c[2, J] = 0.3255813953$$

$$c[3, J] = 0.6046511628$$

$$c[4, J] = 0.6046511628$$

$$1.0000000000$$

$$\beta_{max} := 4.9000000000$$

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

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

$$uT := x \rightarrow \beta x - a_{uint_of_x(x)}$$

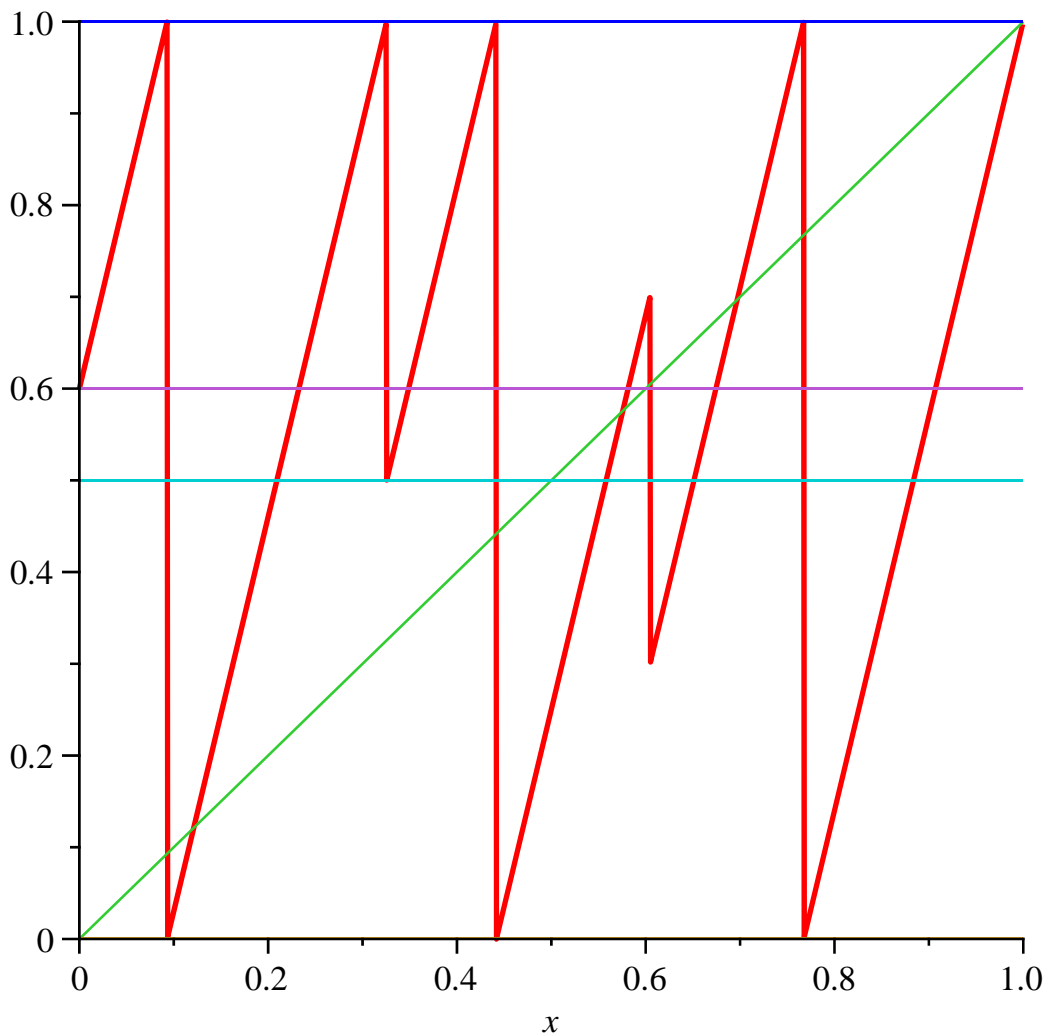
$$T := x \rightarrow \beta x - a_{int_of_x(x)}$$

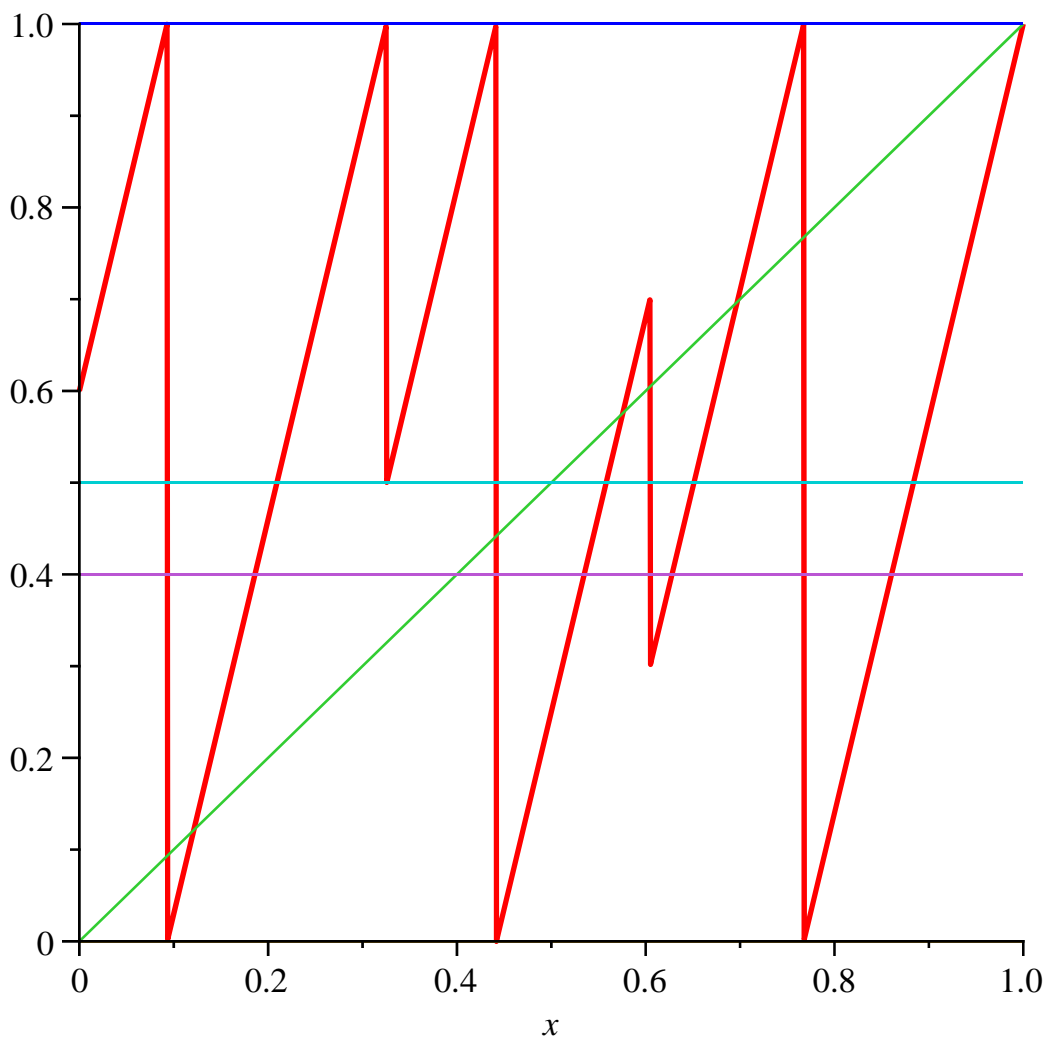
$$T(c[1, J]) = 0.6000000000$$

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

$$T(c[3, J]) = 0.7000000000$$

$$T(c[4, J]) = 0.3000000000$$





```

>
> ud:=vector(50): Digits:=100; NN:=50;
d:=vector(50):
xx:=c[3]; #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

$xx := 0.6046511628$

```
[2.3000000000, 0.4000000000, 3.3000000000, 1.9000000000, 0.9000000000, 2.3000000000,
1.9000000000, 2.3000000000, 2.3000000000, 0.4000000000, 3.3000000000,
3.3000000000, 1.9000000000, -0.6000000000, 3.3000000000, 0.4000000000,
3.3000000000, 0.4000000000, 0.9000000000, 3.3000000000, 0.4000000000,
0.4000000000, 2.3000000000, 2.3000000000, 2.3000000000, 3.3000000000,
1.9000000000, -0.6000000000, 2.3000000000, 0.9000000000, 3.3000000000,
0.4000000000, -0.6000000000, 3.3000000000, 1.9000000000, 0.4000000000,
0.9000000000, 3.3000000000, 3.3000000000, 3.3000000000, 2.3000000000,
2.3000000000, 3.3000000000, 1.9000000000, 1.9000000000, 0.4000000000,
-0.6000000000, 2.3000000000, 2.3000000000, 1.9000000000]
```

$uls_it_x := 0.6046511628$

```
[1.9000000000, 2.3000000000, 2.3000000000, 2.3000000000, 3.3000000000, 2.3000000000,
3.3000000000, 0.9000000000, 2.3000000000, 1.9000000000, 0.9000000000,
3.3000000000, 0.4000000000, 1.9000000000, 0.9000000000, 2.3000000000,
2.3000000000, 3.3000000000, -0.6000000000, 2.3000000000, 0.9000000000,
3.3000000000, 2.3000000000, 3.3000000000, 2.3000000000, 1.9000000000,
-0.6000000000, 2.3000000000, 3.3000000000, 3.3000000000, 3.3000000000,
3.3000000000, 0.4000000000, -0.6000000000, 2.3000000000, 3.3000000000,
-0.6000000000, 3.3000000000, 1.9000000000, 1.9000000000, 0.4000000000,
0.4000000000, 0.9000000000, 2.3000000000, 1.9000000000, 2.3000000000,
1.9000000000, -0.6000000000, 1.9000000000, 2.3000000000]
```

$Is_it_x := 0.6046511628$

$terr := 8.459788981 \cdot 10^{-33}$

$err := 1.362493092 \cdot 10^{-32}$

(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[i, ii, n] 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;

```

$NN := 50$

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

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

$xxt := 0.0000000000$

$upflag := 1$

$Is_it_x := -8.094992520 \cdot 10^{-33}$

$S_1 := 0.2264782321$

$xxt := 0.3255813953$

$upflag := 1$

$Is_it_x := 0.3255813953$

$S_2 := 0.1893820292$

$xxt := 0.6046511628$

$upflag := 0$

$Is_it_x := 0.6046511628$

$S_3 := 0.2825878926$

$xxt := 0.6046511628$

$upflag := 1$

$Is_it_x := 0.6046511628$

$S_4 := 0.1278927740$

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

$SS[1, 2, J] = 7.174245674 \cdot 10^{-9}$

$SS[1, 3, J] = 0.0547655433$

```
SS[, 1, 4, J] =, 0.0547655433
SS[, 2, 1, J] =, 0.0000000000
SS[, 2, 2, J] =, 0.0125775089
SS[, 2, 3, J] =, 0.0673516067
SS[, 2, 4, J] =, 0.0673516067
SS[, 3, 1, J] =, 0.0704721635
SS[, 3, 2, J] =, 0.0704721577
SS[, 3, 3, J] =, 0.0704630300
SS[, 3, 4, J] =, 0.0704630300
SS[, 4, 1, J] =, 0.0000000000
SS[, 4, 2, J] =, 0.0540837524
SS[, 4, 3, J] =, 0.0577257826
SS[, 4, 4, J] =, 0.0577257826
```

>

```
MM =matrix(KK, KK, []):
for i from 1 to KK do
for j from 1 to KK do

MM[j, i] := -SS[i, j];
od; od;
print(`MM = `, MM);
print(`1/beta = `, 1/beta);

print(`eigenvalues MM = `, eigenvalues(MM));

ve :=vector(KK, []):
for i from 1 to KK do
ve[i] := 1/beta;

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

print(MM);
print(ve);

DD := linsolve(MM, ve);
```


$$MM = \begin{bmatrix} -0.0000000000 & -0.0000000000 & -0.0704721635 & -0.0000000000 \\ -7.174245674 \cdot 10^{-9} & -0.0125775089 & -0.0704721577 & -0.0540837524 \\ -0.0547655433 & -0.0673516067 & -0.0704630300 & -0.0577257826 \\ -0.0547655433 & -0.0673516067 & -0.0704630300 & -0.0577257826 \end{bmatrix}$$

$$1/\beta = 0.2325581395$$

eigenvalues MM =, -0.0043240201, -0.1942381960, 0.0577958946, 0.0000000000

$$\begin{bmatrix} 0.2325581395 & -0.0000000000 & -0.0704721635 & -0.0000000000 \\ -7.174245674 \cdot 10^{-9} & 0.2199806306 & -0.0704721577 & -0.0540837524 \\ -0.0547655433 & -0.0673516067 & 0.1620951095 & -0.0577257826 \\ -0.0547655433 & -0.0673516067 & -0.0704630300 & 0.1748323570 \end{bmatrix}$$

$$\begin{bmatrix} 0.2325581395 & 0.2325581395 & 0.2325581395 & 0.2325581395 \end{bmatrix}$$

$$DD := \begin{bmatrix} 3.1887169333 & 5.1468001371 & 7.2227658799 & 7.2227658799 \end{bmatrix}$$

(2)

>

```

densi ty:=proc(t) local j, den;
    den:=1/ beta;
    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))
/ beta^(i 1+1), i 1=1.. 50)
                el se
            den:=den+ DD[j]*sum((uchi(val c[j, i 1+1], 1, t))
/ beta^(i 1+1), i 1=1.. 50)
            fi;
        od;
    return den;
end proc;
#Normal izi ng fact or
t NC:=1/ beta:
for j from 1 to KK do
    t NC:=t NC+t DD[j]*sum((1-t val c[j, i 1+1])/ beta a^(i 1+1), i 1=1.. 50)
od:
NC:=1/ beta:
for j from 1 to KK do
if U[K[j]]=0 then
    NC:=NC+DD[j]*sum((val c[j, i 1+1])/ beta a^(i 1+1), i 1=1.. 50)
el se
NC:=NC+DD[j]*sum((1- val c[j, i 1+1])/ beta a^(i 1+1), i 1=1.. 50)
fi;
od:

pri nt(`NC = `, NC);

```

```
plot ( [ ( 1 / NC) * densi t y ( t ) ] , t = 0 . . 1 - 0. 00000000001 , x = 0 . . 1. 5 , t i t l e =  
" m i x e d d e n s i t y " , t h i c k n e s s = 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 , val c [ j , i l + 1 ] , t ) / beta ^ ( i l + 1 ) , i l = 1 .. 50 ) )
```

```
else
```

```
den := den + DD [ j ] * ( sum ( uchi ( val c [ j , i l + 1 ] , 1 , t ) / beta ^ ( i l + 1 ) , i l = 1 .. 50 ) )
```

```
end if
```

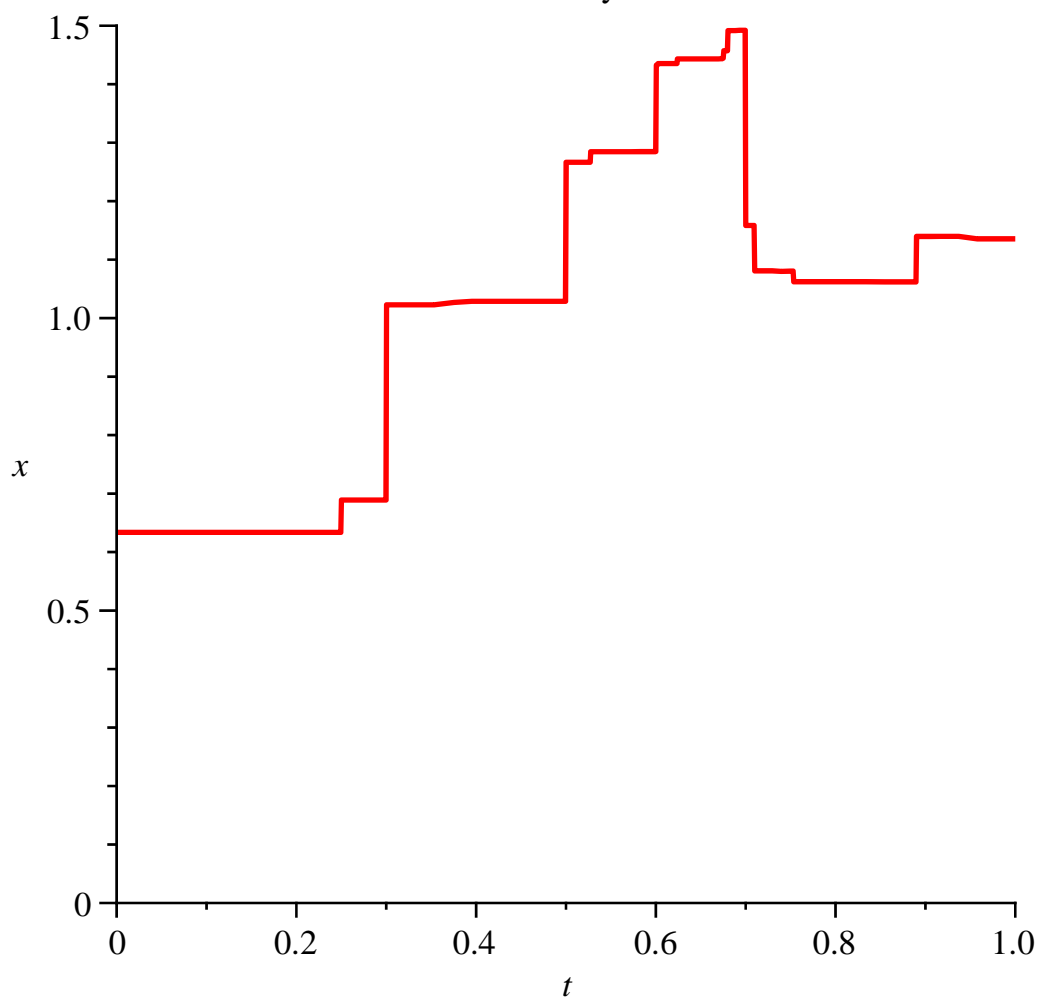
```
end do ;
```

```
return den
```

```
end proc
```

NC = , 1.1703247925

mixed density



```
>  
>
```

```
#check density greedy  
#preimages
```

```

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;

```

$$y_4 := 0.8282656171$$

$$su := 0$$

2

4

5

6

$$err_0 := -2.542734052 \cdot 10^{-34}$$

$$su := 0$$

2

4

5

6

$$err_1 := -2.542734052 \cdot 10^{-34}$$

$$su := 0$$

2

3

4

5

6

$err_2 := 8.031705964 \cdot 10^{-33}$

$su := 0$

1

2

3

4

5

6

$err_3 := 8.031705964 \cdot 10^{-33}$

$su := 0$

1

2

3

5

6

$err_4 := -9.816804384 \cdot 10^{-33}$

$y =, 0.3200749938$

$err[, 0, J] =, -2.542734052 \cdot 10^{-34}$

$y =, 0.4395718861$

$err[, 1, J] =, -2.542734052 \cdot 10^{-34}$

$y =, 0.5386279633$

$err[, 2, J] =, 8.031705964 \cdot 10^{-33}$

$y =, 0.7000000000$

$err[, 3, J] =, 8.031705964 \cdot 10^{-33}$

$y =, 0.8282656171$

$err[, 4, J] =, -9.816804384 \cdot 10^{-33}$

>

#check density greedy

#preimages

y:=0.500000000000;

for i2 from 1 to N do

pre[i 2] := (y+a[i 2]) / bet a;

od;

plot ([T(t), 0, 1, y, T(c[1]), T(c[2])], t=0..1, color=[red, black, black, green, yellow, yellow]);

su:=0:

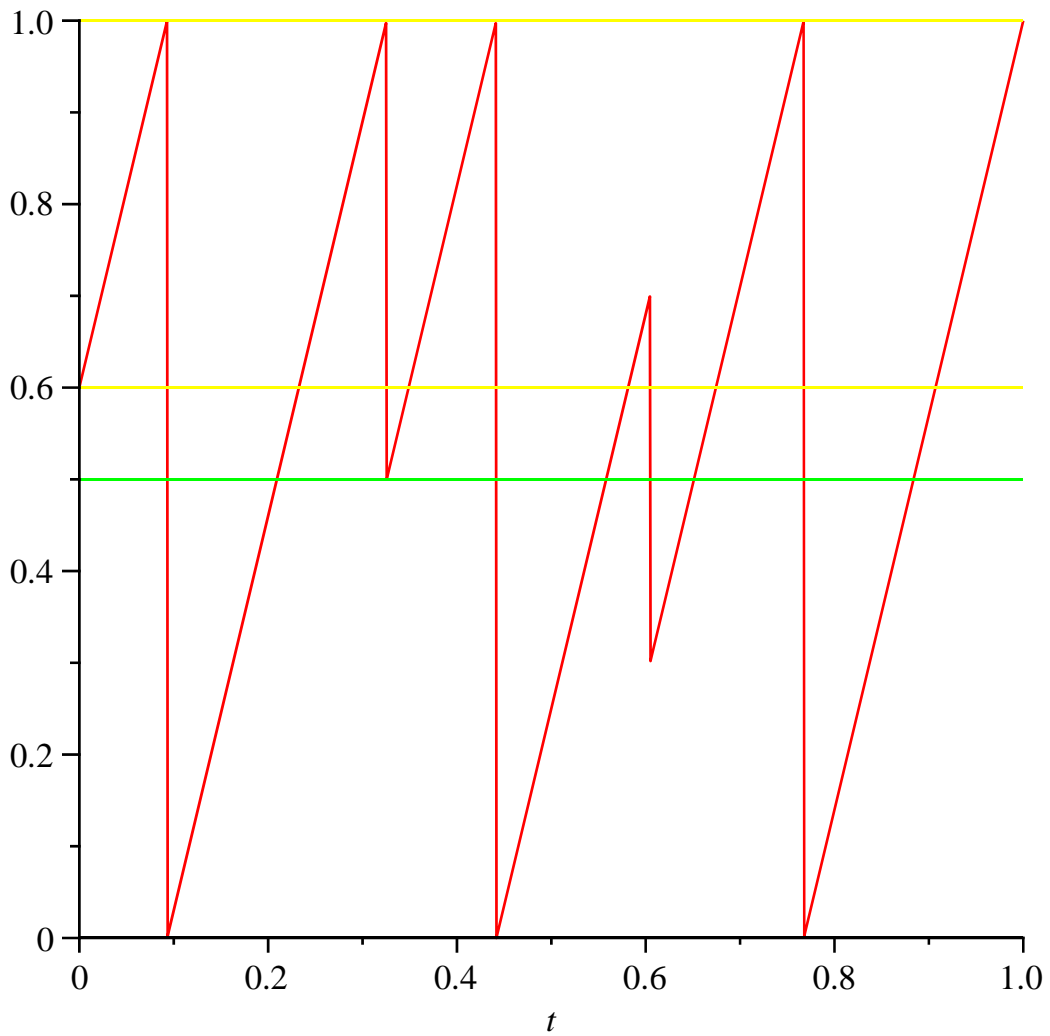
for i2 from 1 to N do

if (pre[i 2] >=b[i 2] and pre[i 2] <=b[i 2+1]) then

su:=su+density(pre[i 2]) / bet a;

```
print(i 2);  
fi;  
od;  
err 2: =density(y) - su;
```

```
y := 0.5000000000  
pre1 := -0.0232558140  
pre2 := 0.2093023256  
pre3 := 0.3255813953  
pre4 := 0.5581395349  
pre5 := 0.6511627907  
pre6 := 0.8837209302
```



2
3
4
5
6

$err2 := 8.031705964 \cdot 10^{-33}$

