

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

```
> N:=5;
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(N, []):
K:=vector(N, []):
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]]:=0:
alpha[2]:=0.3: K[2]:=2: U[K[2]]:=0: #
alpha[3]:=0.3: K[3]:=4: U[K[3]]:=1: #
alpha[4]:=0.5: K[4]:=5: U[K[4]]:=1:
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]);
 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]);

$$N := 5$$

$$KK := 4$$

$$\beta := 2.6000000000$$

$$i := i$$

$$alpha = , \left[0.5000000000 \quad 0.3000000000 \quad 0.3000000000 \quad 0.5000000000 \quad \alpha_5 \right]$$

$$K = , \left[1 \quad 2 \quad 4 \quad 5 \quad K_5 \right]$$

$$b = , \left[0.0000000000 \quad 0.1923076923 \quad 0.3076923077 \quad 0.6923076923 \quad 0.8076923077 \quad 1 \right]$$

$$a = , \left[0.0000000000 \quad 0.5000000000 \quad 0.8000000000 \quad 1.1000000000 \quad 1.6000000000 \right]$$

$$c = , \left[0.1923076923 \quad 0.3076923077 \quad 0.6923076923 \quad 0.8076923077 \right]$$

$$0.5000000000$$

$$\beta_{max} := 4.2000000000$$

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

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

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

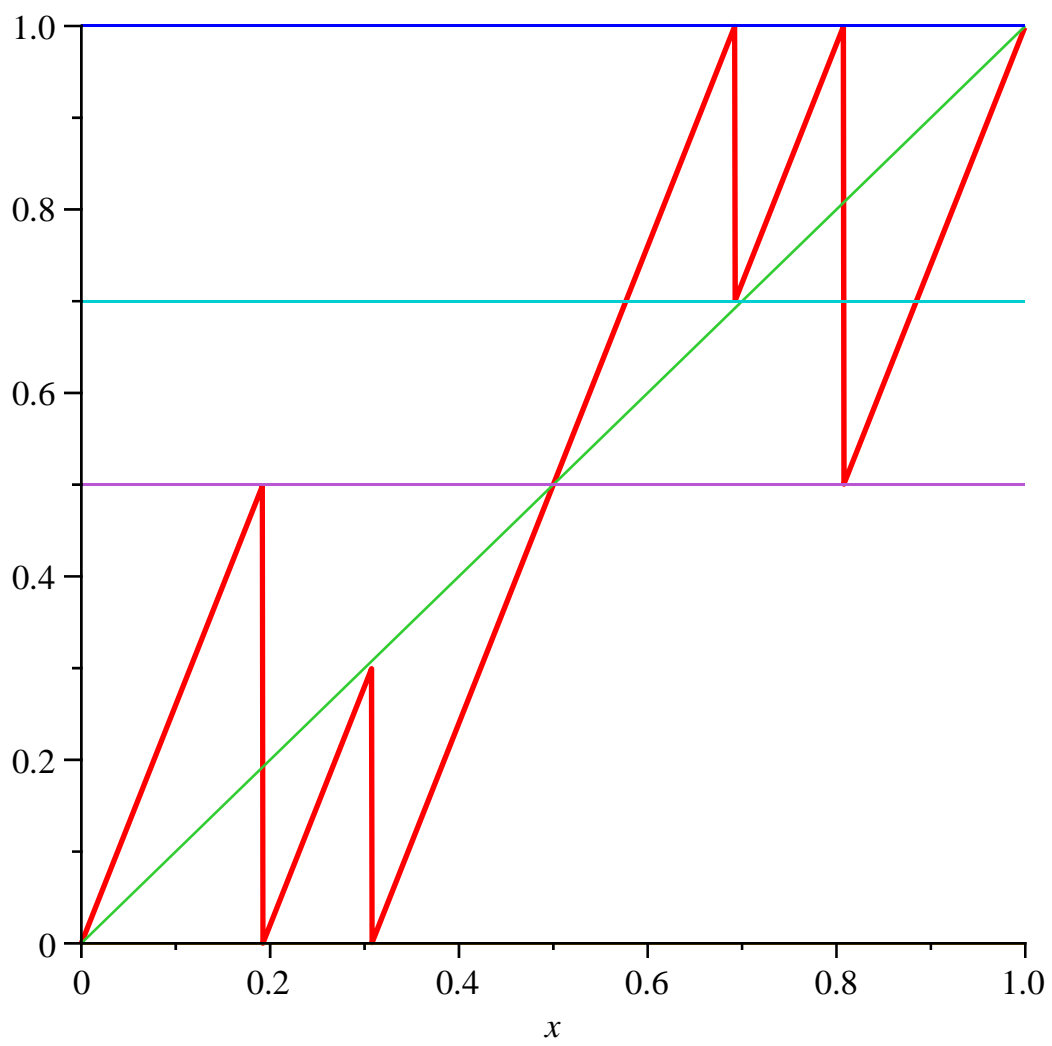
$$T := x \rightarrow \beta x - a_{int_of_x(x)}$$

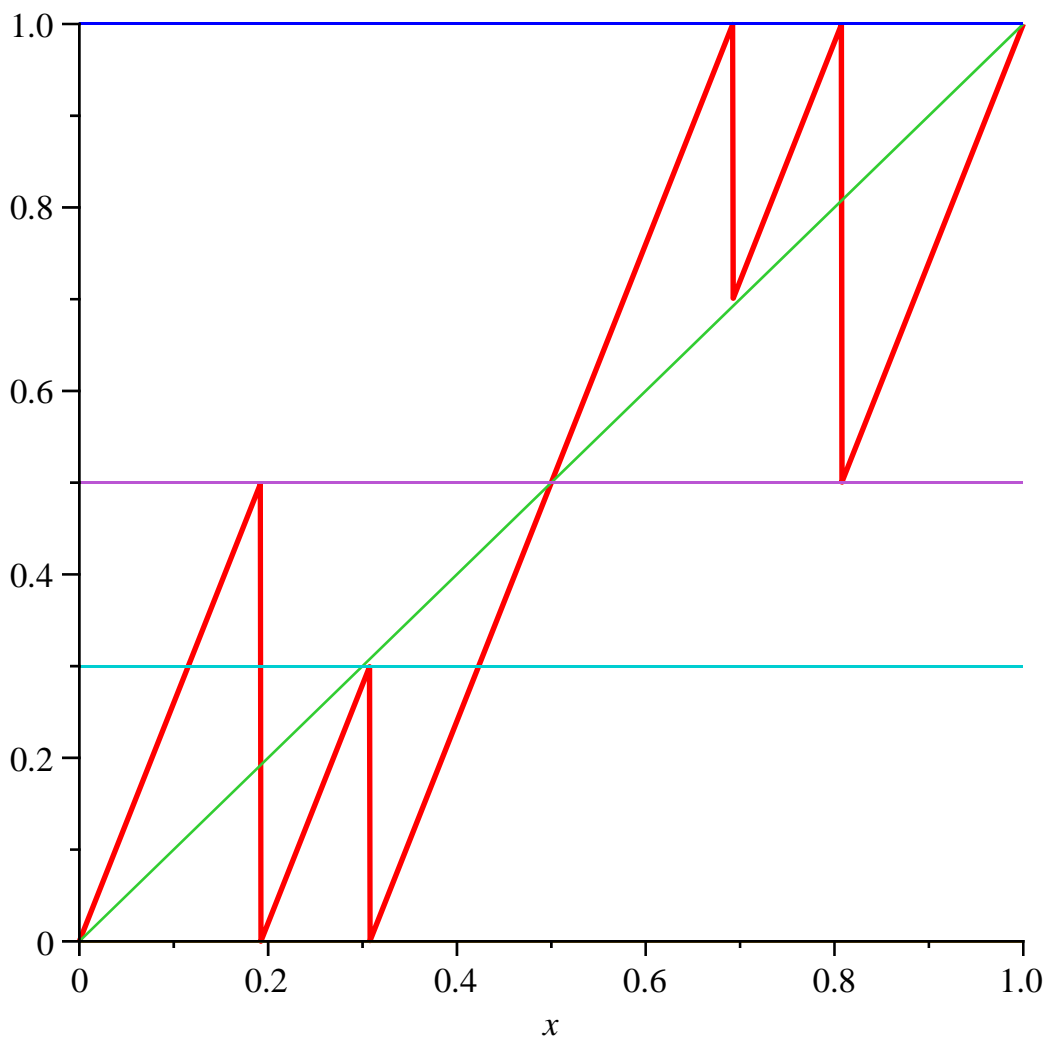
$$T(c[1, J]) = 0.5000000000$$

$$T(c[2, J]) = 0.3000000000$$

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

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





```

>
> 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

$xx := 0.3957188605$

```
[0.8000000000, 0.5000000000, 0.0000000000, 0.5000000000, 0.0000000000, 0.8000000000,  
0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000, 0.0000000000,  
0.0000000000, 0.0000000000, 0.0000000000, 0.5000000000, 0.5000000000,  
0.0000000000, 0.0000000000, 0.8000000000, 0.0000000000, 0.5000000000,  
0.0000000000, 0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000,  
0.8000000000, 0.8000000000, 0.8000000000, 0.0000000000, 0.8000000000,  
0.5000000000, 0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000,  
0.5000000000, 0.5000000000, 0.0000000000, 0.8000000000, 0.8000000000,  
0.8000000000, 0.8000000000, 0.0000000000, 0.8000000000, 0.0000000000,  
0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000]
```

$uIs_it_x := 0.3957188605$

```
[0.8000000000, 0.5000000000, 0.0000000000, 0.5000000000, 0.0000000000, 0.8000000000,  
0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000, 0.0000000000,  
0.0000000000, 0.0000000000, 0.0000000000, 0.5000000000, 0.5000000000,  
0.0000000000, 0.0000000000, 0.8000000000, 0.0000000000, 0.5000000000,  
0.0000000000, 0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000,  
0.8000000000, 0.8000000000, 0.8000000000, 0.0000000000, 0.8000000000,  
0.5000000000, 0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000,  
0.5000000000, 0.5000000000, 0.0000000000, 0.8000000000, 0.8000000000,  
0.8000000000, 0.8000000000, 0.0000000000, 0.8000000000, 0.0000000000,  
0.0000000000, 0.8000000000, 0.8000000000, 0.0000000000]
```

$Is_it_x := 0.3957188605$

$terr := 5.758853785 \cdot 10^{-23}$

$err := 5.758853785 \cdot 10^{-23}$

(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;
    fi;
    if upflag=1 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;
    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;
#for i from 1 to 30 do
#print(cc[2,1,i],cc[2,2,i]) od;

```

$NN := 50$

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

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

$xxt := 0.1923076923$

$upflag := 0$

$Is_it_x := 0.1923076923$

$S_1 := 0.4807692308$

$xxt := 0.3076923077$

$upflag := 0$

$Is_it_x := 0.3076923077$

$S_2 := 0.2309716887$

$xxt := 0.6923076923$

$upflag := 1$

$Is_it_x := 0.6923076923$

$S_3 := 0.7305667729$

$xxt := 0.8076923077$

$upflag := 1$

$Is_it_x := 0.8076923077$

$S_4 := 0.4807692308$

>

```
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 of -S = `, 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:
det(MM);
print(MM);
print(ve);
print(`1/beta(beta-1) = `, 1/(beta*(beta-1)));

DD := solve(MM, ve);
for i from 1 to 10 do
print(i, 1/(beta^i*(beta-1))); od;
SS[2, 1]/SS[2, 2];
```

$$MM = \begin{bmatrix} -0.2403846154 & -0.2304655439 & -0.0000000000 & -0.0000000000 \\ -0.2403846154 & -0.0005061447 & -0.0000000000 & -0.0000000000 \\ -0.0000000000 & -0.0000000000 & -0.0005061447 & -0.2403846154 \\ -0.0000000000 & -0.0000000000 & -0.2304655439 & -0.2403846154 \end{bmatrix}$$

$$1/beta = 0.3846153846$$

eigenvalues of -S = -0.3846153846, 0.1437246245, 0.1437246245, -0.3846153846

$$1.760892889 \cdot 10^{-43}$$

$$\begin{bmatrix} 0.1442307692 & -0.2304655439 & -0.0000000000 & -0.0000000000 \\ -0.2403846154 & 0.3841092399 & -0.0000000000 & -0.0000000000 \\ -0.0000000000 & -0.0000000000 & 0.3841092399 & -0.2403846154 \\ -0.0000000000 & -0.0000000000 & -0.2304655439 & 0.1442307692 \end{bmatrix}$$
$$\begin{bmatrix} 0.3846153846 & 0.3846153846 & 0.3846153846 & 0.3846153846 \end{bmatrix}$$

1/beta(beta-1) =, 0.2403846154

DD := [5.632937327 10²⁰ 3.525224942 10²⁰ 3.525224942 10²⁰ 5.632937327 10²⁰]

1, 0.2403846154

2, 0.0924556213

3, 0.0355598543

4, 0.0136768671

5, 0.0052603335

6, 0.0020232052

7, 0.0007781558

8, 0.0002992907

9, 0.0001151118

10, 0.0000442738

455.3352528385

(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;
    return den;
end proc;
#Normal izi 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;

pri nt ( ` NC = ` , NC );

pl ot ( [ ( 1/ NC ) * densi ty( t ) ] , t=0. . 1- 0. 00000000001 , x=0. . 1. 5 , ti tle=
```

"mixed density", thickness=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, iI + 1], t) / beta^(iI + 1), iI = 1..50))

else

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

end if

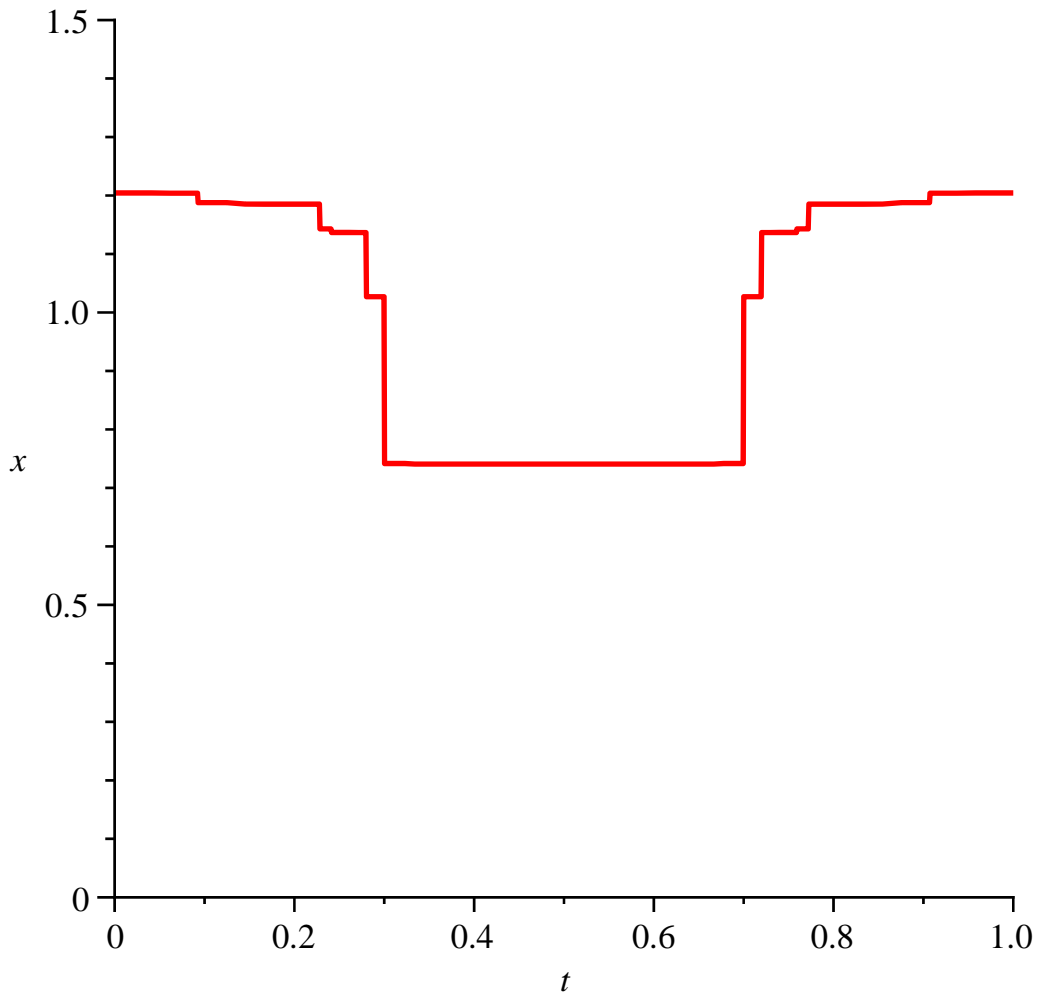
end do;

return den

end proc

$NC = , 1.827969023 \cdot 10^{20}$

mixed density



>
>

#check density greedy

#preimages

for j6 from 1 to KK-1 do

```

y[j 6] := al pha[j 6] +( al pha[j 6+1] - al pha[j 6] ) * 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 j 6 from 0 to KK do
for i 3 from 1 to N do
pre[i 3] := ( y[j 6] +a[i 3] ) / bet a;
od;
#pl ot ( [ T( t ) , 0, 1, y[j 6] , tT( t c[ 1] ) , tT( t c[ 2] ) ] , t=0. . 1, col or =[ red,
bl ack, bl ack, gr een, yel low, yel low] );
su:=0;
for i 3 from 1 to N do
if ( pre[i 3]>=b[i 3] and pre[i 3]<=b[i 3+1] ) then
su:=su+densi t y( pre[i 3] ) / bet a;
pr int ( i 3 ) ;
fi ;
od;
err [ j 6] :=densi t y( y[j 6] ) - su;
od;

for j 6 from 0 to KK do
pr int ( ` y =` , y[j 6] );
pr int ( ` err[ ` , j 6, ` ] =` , err [ j 6] );
od;

```

$$y_4 := 0.9213113422$$

$$su := 0$$

1

2

3

$$err_0 := -0.0049677495$$

$$su := 0$$

1

3

$$err_1 := -0.0049677495$$

$$su := 0$$

1

2

3

$$err_2 := -0.0049677495$$

$$su := 0$$

1

3

$$err_3 := -0.0049677495$$

```

su := 0
3
4
5
err4 := -0.0049677495
y =, 0.2137760284
err[, 0, ] =, -0.0049677495
y =, 0.4613720367
err[, 1, ] =, -0.0049677495
y =, 0.3000000000
err[, 2, ] =, -0.0049677495
y =, 0.4600374969
err[, 3, ] =, -0.0049677495
y =, 0.9213113422
err[, 4, ] =, -0.0049677495

```

>

#check density greedy

#preimages

y := 0.5000000000;

for i 2 from 1 to N do

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

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 i 2 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]) / beta;

print(i 2);

fi;

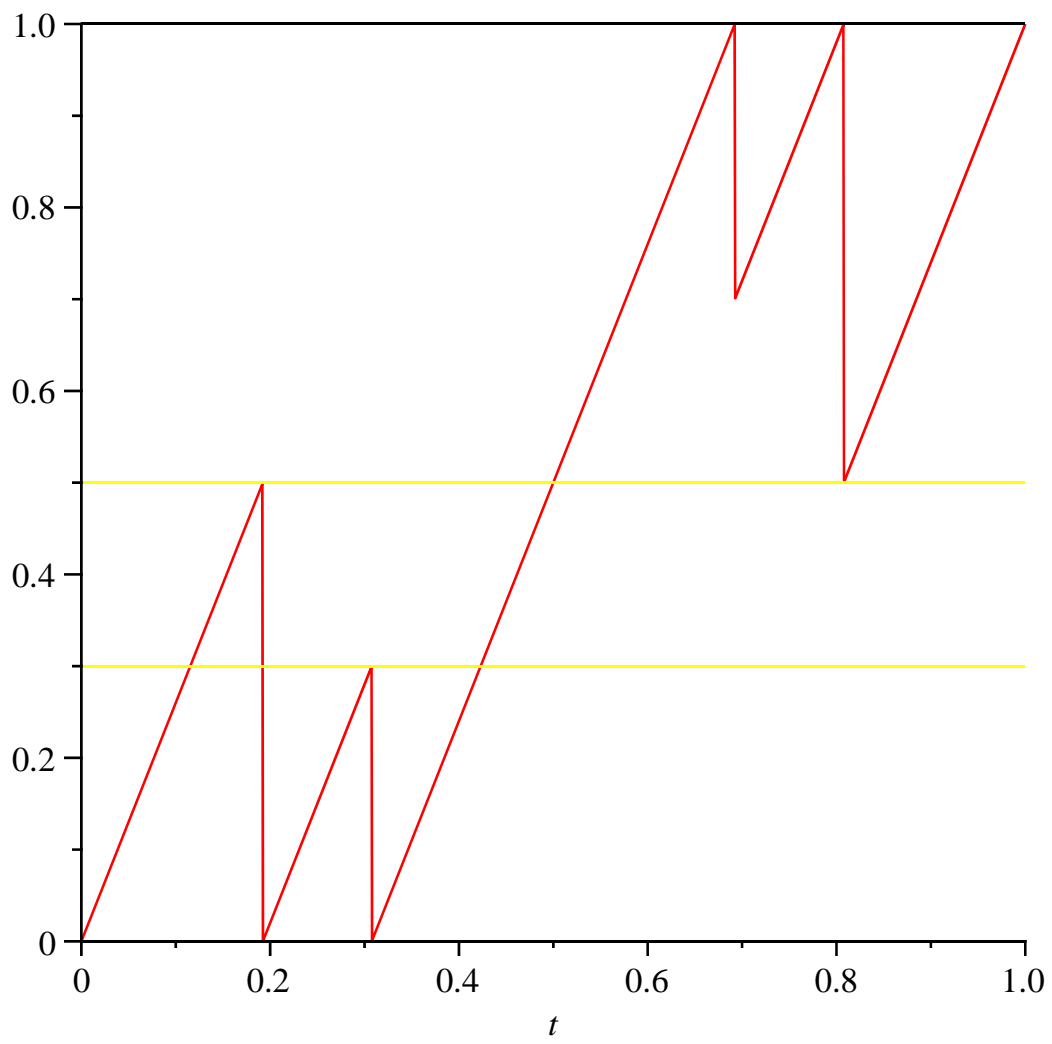
od;

err 2 := density(y) - su;

```

y := 0.5000000000
pre1 := 0.1923076923
pre2 := 0.3846153846
pre3 := 0.5000000000
pre4 := 0.6153846154
pre5 := 0.8076923077

```



1

3

5

err2 := -0.0605834296

