Instructions for the 2D WT-PDFs Command

The command,

takes two conjugated column vectors of *N* random times (or any other kind of nonnegative observations) t_{on} and t_{off} , and a time increment, dt, and returns as an output the eigenvalues $\{\lambda_{on}, \lambda_{off}\}$ and the matrices of coefficients, $\{\sigma_{x,y}\}_{x,y=on,off}$, in the exponential expansions of all four two-dimensional WT-PDFs,

$$\phi_{x,y}(t_1,t_2) = \sum_{i=1}^{L_x} \sum_{j=1}^{L_y} \sigma_{x,y,ij} e^{-\lambda_{x,j}t_1 - \lambda_{y,j}t_2} ; x, y = on, off.$$

The subroutine builds special WT-PDFs from the data, and uses them in numerical algorithms to estimate the matrices $\{\sigma_{x,y}\}_{x,y=on,off}$. The methods used in this routine are the Padé approximation method, likelihood technique, and optimization subroutines. See [1] for further information.

At a first step, the command is designed to work in Matlab environment, and uses the optimization toolbox in Matlab. In the final form, the command will be used through a web-interface that analyzes the signal for web-users. Subscription will be needed for using the web-interface.

Reference:

[1] O. Flomenbom, and R. J. Silbey, *Toolbox for analyzing finite two-state trajectories*, Phys. Rev. E **78**, 066105 (2008).