<u>Instructions for the Exponential Fit Command</u>

The command.

[C, La]=PHI X(t,dt,actOPT),

takes a vector of random times t (or any other kind of non-negative observation), and the

time increment dt, and returns as an output two column vectors, both of length L: vector

'C' contains the amplitudes, c_i s, and vector 'La' contains the conjugated rates, λ_i s, in the

optimal exponential expansion of the probability density function that is constructed from

the random times. Namely, the command finds the parameters in the optimal expansion

of $\phi(t)$ as a sum of exponentials,

 $\phi(t) = \sum_{i=1}^{L} c_i e^{-\lambda_i t} .$

The subroutine is based on the Padé approximation method with Longman recursion

relation. If actOPT>0, a maximum likelihood technique is used as a final step in the

subroutine. If actOPT>0, C is a matrix with two columns, $C = [C_{Pade}; C_{MaxLk}]$, and La is

also a matrix with two columns, $La = [La_{Pade}; La_{MaxLk}]$. The first column in C, C_{Pade} ,

contains the amplitudes obtained from the Padé approximation technique, and the first

column in the matrix La contains the rates obtained from the Padé approximation

technique. The other columns in C and La, C_{MaxLk} and La_{MaxLk} , contain the amplitudes

and rates that are obtained from a maximum likelihood technique initialized by the

elements in C_{Pade} and La_{Pade} .

See [1] for further information.

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At a first step, the command is designed to work in Matlab environment, and uses the optimization toolbox in Matlab (setting *actOPT* to zero in the command executes a subroutine that doesn't use the optimization toolbox of 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).