
Subject: Re: I need a bit of help....Convol and functions
Posted by [James Kuyper](#) on Mon, 02 Oct 2006 20:00:17 GMT
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JD Smith wrote:

> On Sun, 01 Oct 2006 03:42:34 -0700, D.Kochman@gmail.com wrote:
>
>> So, I'm fairly new to IDL (and an organic chemist so programming is not my
>> forte), but I'm chunking my way through it. I'm currently in the process
>> of modifying a program that fits exponential decays given the impulse
>> response function and the decay curve.
>>
>> I have to remodel it to fit another much more complex function than an
>> exponential decay, however with a similar number of parameters. I've
>> already fixed the GUI, and changed all the references to the widgets,
>> along with adjusting the appropriate arrays. It now compiles after many
>> hours of debugging and displays itself appropriately with a dummy function
>> with the appropriate amount of parameters.
>>
>> I'm stuck with now implementing the function itself, any help on the
>> implementation will be **highly** appreciated.
>>
>> The function is an infinite sum convolved with an exponential decay. I've
>> done modeling with the sum, and it converges fairly rapidly, and I can
>> limit it to 10 terms or so and still get accuracy to 6 decimal places.
>>
>> Approximately it is:
>>
>> $\text{Sum}[(-1)^n \cos(n \cdot P(1) \cdot X) \cdot \exp(-(2n)^2 \cdot P(2) \cdot X), n \rightarrow 0 \text{ to } 10] \text{ convol}$
>> $\exp[-X/P(4)]$
>>
>> **whew**
>>
>> anyways, I've been working through the documentation on convol, and I find
>> it a bit cryptic. I have very few clues how to implement this function in
>> code. I'm guessing the first portion (the sum portion) needs to be
>> recursively defined in a for loop. Is this the case, or is there a
>> shortcut with a sigma type function built in?
>>
>> However, how do I easily convolve the two functions if they are functions
>> and not arrays? Should I just go to fourier space?
>>
>> Thanks for any help. I don't expect anyone to code this for me, just a
>> gentle (or violent) shove in the appropriate direction will be infinitely
>> helpful.
>
> For the sum, you can use a total over an array:
>

```
> nx=n_elements(X)
> n=rebin(transpose(lindgen(11)),nx,11)
> func=total((-1.)^n*cos(n*P[1]*X)*exp(-(2.*n)^2*P[2]*X),2)*exp(-X/P[4])
>
> Are you sure it's really a convolution? When the kernel size is the
> same as the thing its convolving, I almost always think
> "multiplication" not "convolution".
```

What you've written is indeed the multiplication, and is therefore not a correct response to his request. The true mathematical convolution of $f(x)$ and $g(x)$ is $y(x) = \text{the integral over } z \text{ from } -\text{infinity to } +\text{infinity of } f(x-z)*g(z) \, dz$. It's only possible to approximate the mathematical convolution numerically when you can approximate the infinite integral with acceptable accuracy by integrating over a finite range. That's why the numerical convolutions you've seen have involved small kernels.

Since the relevant integral covers arbitrarily large negative values of x , the exponential terms in the functions he wants to convolve worry me. I'm not sure the integral converges, though it's been more than a decade since the last time I did integrals like that. If it does converge, I suspect it can be convolved analytically for each value of n separately.
