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The Recursive Past Equation (Version 2)

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Abstract

In this research investigation, the author has presented a Recursive Past Equation.

Theory

Given a Time Series $Y = \{y_1, y_2, y_3, \ldots\ldots, y_{n-1}, y_n\}$

we can find y_0 using the following Recursive Past Equation

$$y_n = \overbrace{\left\{\sum_{k=0}^{n-1}\left\{y_k\left\{\frac{\left(Smaller\ of\ \left(y_n, y_k\right)\right)}{Larger\ of\ \left(y_n, y_k\right)}\right\}\right\}\right\}}^{Similarity}\ \overbrace{\left\{\sum_{k=0}^{n-1}\left\{y_k\left\{\frac{\left(Larger\ of\ \left(y_n, y_k\right)\right)-\left(Smaller\ of\ \left(y_n, y_k\right)\right)}{Larger\ of\ \left(y_n, y_k\right)}\right\}\right\}\right\}}^{Dissimilarity}$$

From the above Recursive Equation, we can solve for y_0.

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The Recursive Future Equation (Version 3)

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Abstract

In this research investigation, the author has presented a Recursive Future Equation.

Theory

Given a Time Series $Y = \{y_1, y_2, y_3, ..., y_{n-1}, y_n\}$

we can find y_{n+1} using the following Recursive Past Equation

$$y_{n+1} = \overbrace{\left\{ \sum_{k=1}^{n} \left\{ y_k \left\{ \frac{(Smaller\ of\ (y_{n+1}, y_k))}{Larger\ of\ (y_{n+1}, y_k)} \right\} \right\} \right\}}^{Similarity} \overbrace{\left\{ \sum_{k=1}^{n} \left\{ y_k \left\{ \frac{(Larger\ of\ (y_{n+1}, y_k)) - (Smaller\ of\ (y_{n+1}, y_k))}{Larger\ of\ (y_{n+1}, y_k)} \right\} \right\} \right\}}^{Dissimilarity}$$

From the above Recursive Equation, we can solve for y_{n+1}.

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