
XPCS CONTIN

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Contents

1	<i>Quick Start - Install and Run Test Data</i>	2
1.1	Running TestData2	2
1.2	Running Other Test data	13
2	Program Description	16
2.1	Input Data Format Requirements	16
2.2	Detailed Installation Instructions	17
2.3	Modifications to CONTIN/MULTIQ	18
3	Detailed Operation	19
3.1	Starting Program	19
3.2	Importing Data	19
3.3	Methods of Analysis - Defining the Kernel	19
3.4	Other Parameters	24
3.5	Result	24
3.6	Export	25

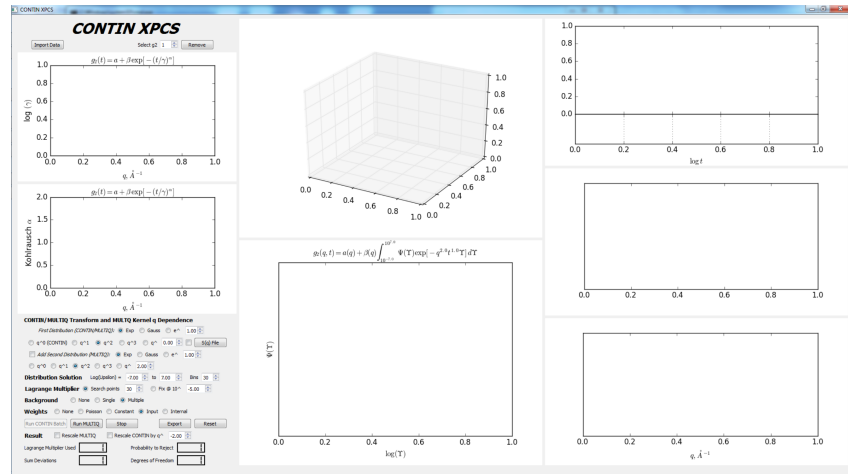
1 Quick Start - Install and Run Test Data

1.1 Running TestData2

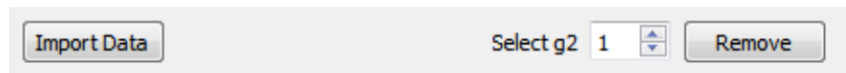
This section assumes presence of the folder Program_Distribution.

1. Start the program

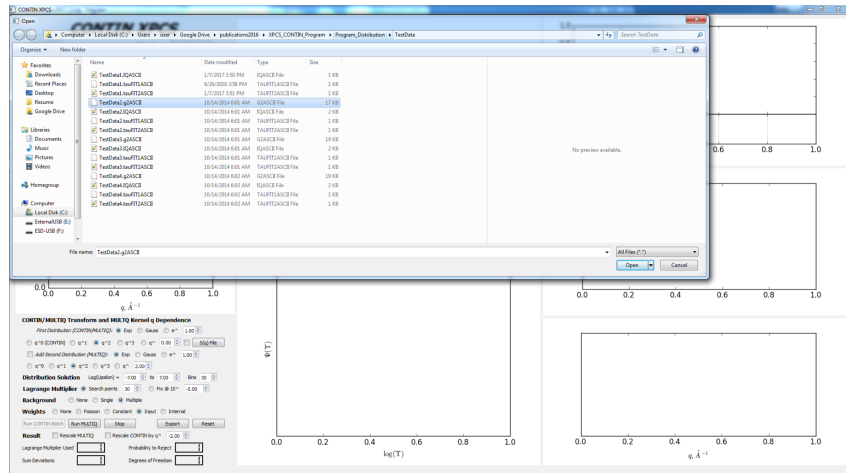
Open the Program_Distribution folder and double click RunXPCS_CONTIN.bat. After a brief delay, the following GUI appears.



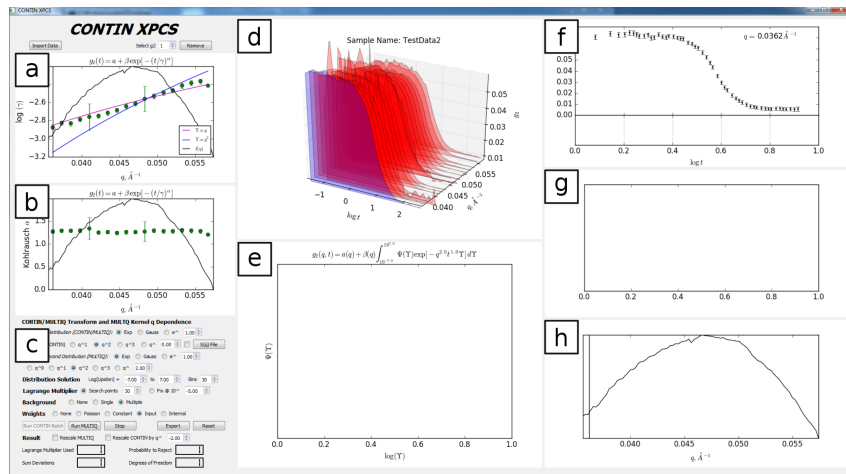
2. Load the data



Click **Import Data**, navigate to the **TestData** folder, and open the file named **TestData2.g2ASCII**.

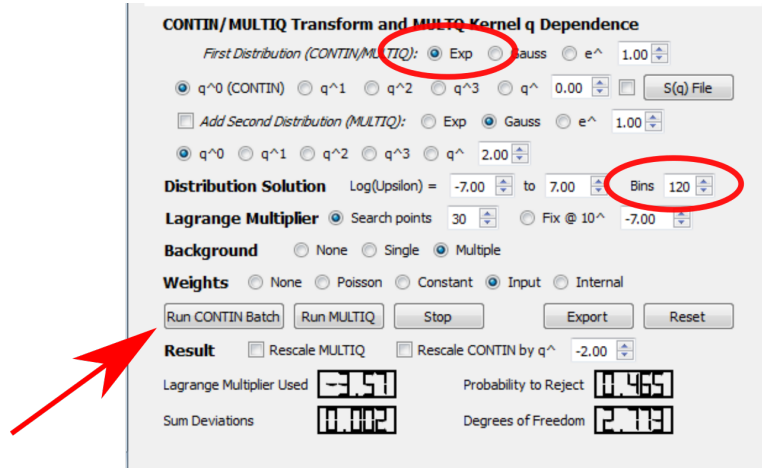


Loading the data populates (a) and (b) with the Kohlrausch fitting parameters from the data set and (d) with the g_2 data. Best fit lines to q and q^2 are shown on the plot of the Kohlrausch exponential relaxation rate (a). Different g_2 (different q points) may be selected by clicking up or down the **Select g_2** window. The selected q point is highlighted in blue in the 3D plot (d) and shown by points in (f).



3. Process using CONTIN - Inverse Laplace Transform

Select q^0 for the first distribution and increase the number of bins to **120**. Pressing **Run CONTIN Batch** solves the inverse Laplace transform for each g_2 individually, giving a $\Psi(\Upsilon)$ for each g_2 .



In the terminal window, the following appears

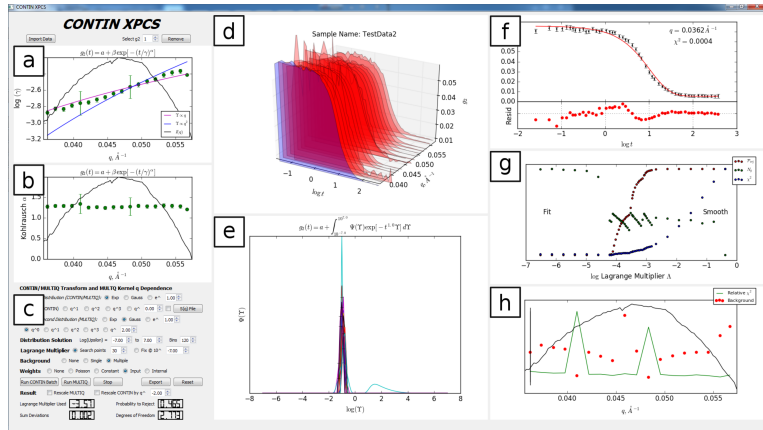
```
BATCH 1 of 18 in thread <some number>
'...COMPLETED BATCH 1 of 18 in thread <some number>
BATCH 2 of 18 in thread <some number>
'...COMPLETED BATCH 2 of 18 in thread <some number>
etc.
```

All the thread numbers should be the same - if not, increase the value of the waiting time `time.sleep(1)` at line 5588 in `XPCS_CONTIN20v11.py`, so Python will wait a little longer for the Fortran backend to finish and avoid spawning another thread.

The selections above correspond to the model shown in Equation 1, where a is the background. For **CONTIN**, selecting **Multiple** for **Background** is equivalent to **Single**; selecting **None** will set $a = 0$. The unnormalized distributions $\Psi(\Upsilon)$ will include the contrast term, and $\beta = 1$.

$$g_2(t) = a + \beta \int_{10^{-7}}^{10^7} \Psi(\Upsilon) \exp[-\Upsilon t] d\Upsilon \quad (1)$$

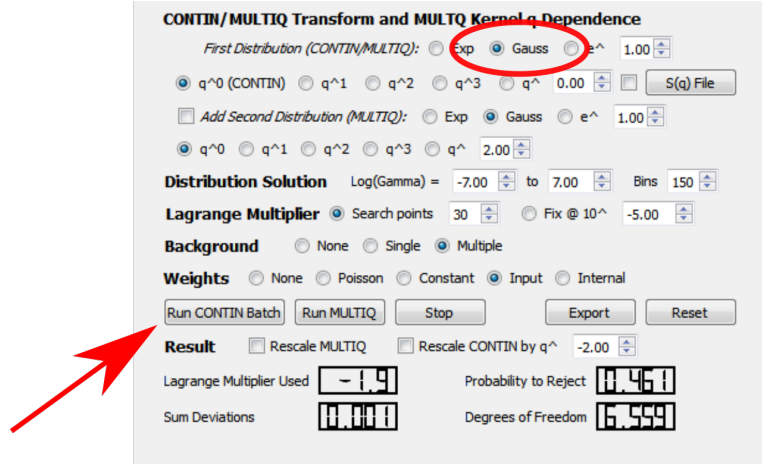
Fitting results in a distribution $\Psi(\Upsilon)$ for each input g_2 , shown in (e); (f) shows the original data, fit, and fitting residuals for a single q point selected by the **Select g_2** dialog box.



Inverse Laplace transformation gives a poor result, as shown by the fit to the data in (f). Though the distribution has a sharp peak, the fit decays more slowly than the data, suggesting use of an inverse Gaussian transform – the sharp peak comes from CONTIN try to get the fit as close as it can to the data; however, because the positivity constraint on the solution $\Psi(\Upsilon)$, faster than exponential decays cannot be inverse Laplace transformed.

4. Process using CONTIN - Inverse Gaussian Transform

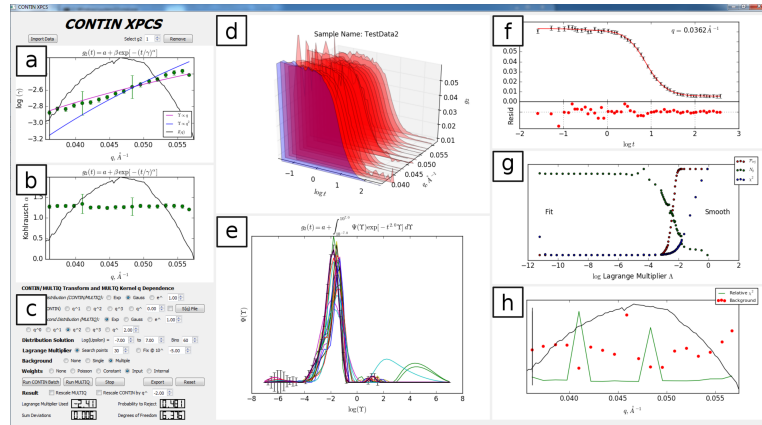
Faster than exponential dynamics suggest use of an inverse Gaussian transform. Select **Gauss** and press **Run CONTIN Batch**. The program will perform inverse Gaussian transformation on each g_2 individually, and give a series of distributions $\Psi(\Upsilon)$.



The selections above correspond Equation 2, where again $\beta = 1$.

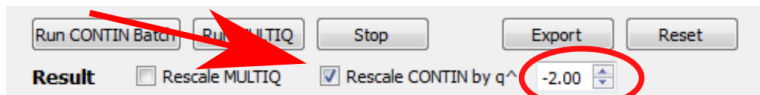
$$g_2(t) = a + \beta \int_{10^{-7}}^{10^7} \Psi(\Upsilon) \exp[-\Upsilon t^2] d\Upsilon \quad (2)$$

The result is a series of distributions of Gaussian functions (e) that gives a good fit (f) to the data.

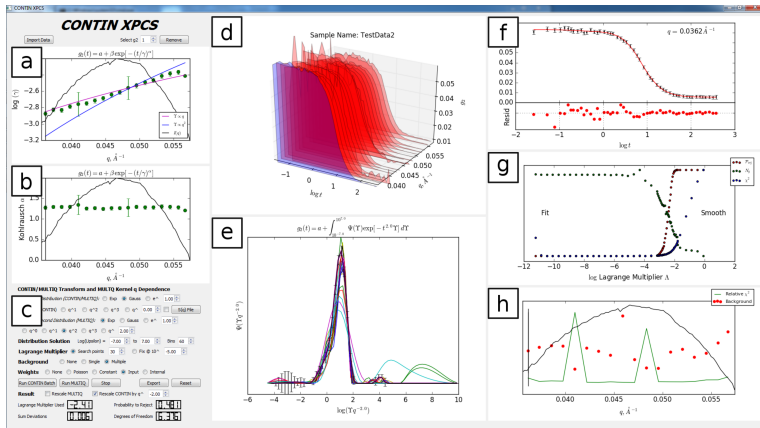


The panel (h) shows the values found for each background a as a function of q , along with the relative goodness of fit χ^2 . The two spikes in χ^2 correspond to the two noisy g_2 s visible in (d).

Autocorrelation functions typically have some dependence on length scale q . For classical or ballistic diffusion, we expect to find $\propto q^2$. CONTIN XPCS allows testing for simple q^n dependency from the sequential CONTIN result. Check the box **Rescale CONTIN by q^\wedge** , and enter **-2.00** in the input box.

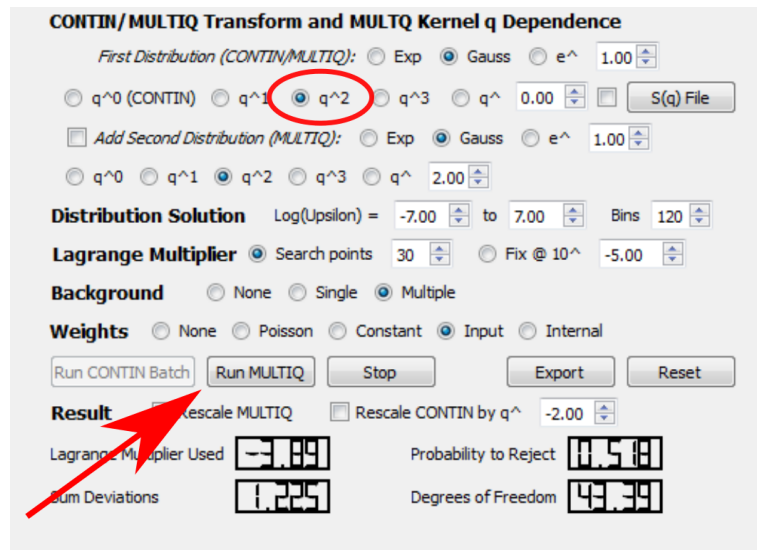


Checking this box rescales all the distributions in panel (e) by their corresponding measurement q value. In this case, the distributions coalesce around a single point.



5. Process using MULTIQ - Inverse Gaussian Transform

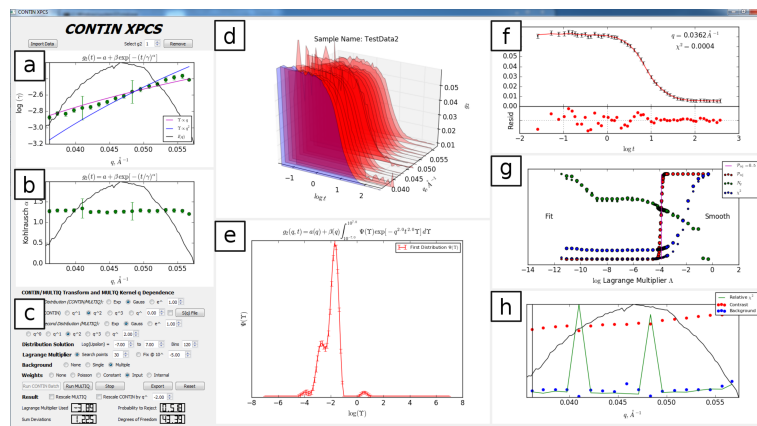
Collective MULTIQ analysis attempts to fit a single model to all the data sets. Click q^2 in the first distribution and press **Run MULTIQ**.



These selections correspond to the model below, where the **Multiple** selection for **Background** corresponds to $a(q)$.

$$g_2(q, t) = a(q) + \beta(q) \int_{10^{-7}}^{10^7} \Psi(\Upsilon) e^{-\Upsilon q^2 t^2} d\Upsilon \quad (3)$$

The bimodal result for $\Psi(\Upsilon)$ shown in (e) gives a good fit to the data; (f) shows the fit at the q point highlighted in panel (d). Changing the value in **Select g2** allows viewing the fit and data at other q points. Panel (g) shows the progression of degrees of freedom (number of good parameters, N_g), goodness of fit χ^2 and Provencher's rejection probability metric \mathcal{P}_{rej} as a function of log Lagrange multiplier Λ . The \mathcal{P}_{rej} metric defines the ideal result as that at $\mathcal{P}_{rej} = \frac{1}{2}$, shown by a vertical line in (g) Panel (h) shows the values for the relative scaling factor $\beta(q)$ and backgrounds $a(q)$ as a function of q , along with the relative χ^2 – again, the spikes in χ^2 come from the two noisy g_2 s in (d).



6. Process using MULTIQ - Inverse Gaussian Transform

Collective analysis with a single distribution gave a good global fit to the data. In some cases, it may be useful to test competing hypotheses, if only to gain some measure of confidence in the result. For example, if MULTIQ had the option of including another distribution with different q dependency – or even another type of transform – this would give some measure of the significance of the original fit. For example, one may question the degree to which the data in the last example actually requires q^2 dependency. To test this, we allow MULTIQ the option of using a second distribution without q dependence.

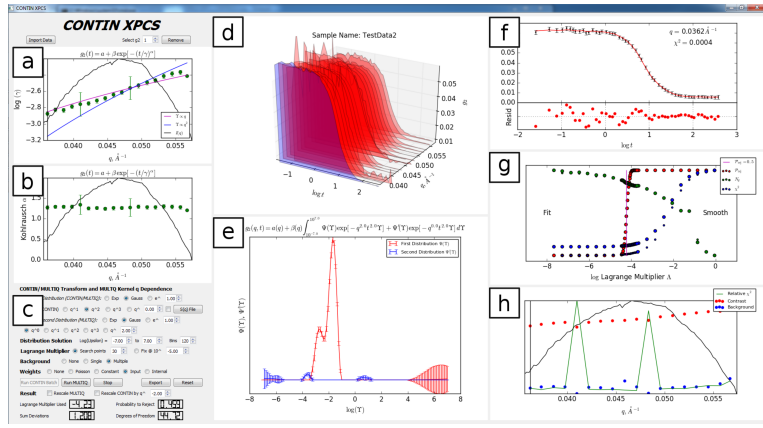
Check the box **Add Second Distribution**, click **Gauss** for the second transform and q^0 for the second distribution q dependence.

The screenshot shows the 'CONTIN/MULTIQ Transform and MULTQ Kernel q Dependence' window. The 'First Distribution (CONTIN/MULTIQ)' is set to 'Gauss' with a q dependence of q^2 . The 'Add Second Distribution (MULTIQ)' checkbox is checked, and its transform is set to 'Gauss' and its q dependence to q^0 . The 'Distribution Solution' is set to 'Log(Upsilon) = -7.00 to 7.00' with 120 bins. The 'Lagrange Multiplier' is set to 'Search points' with 30 points. The 'Background' is set to 'Multiple'. The 'Weights' are set to 'Input'. The 'Run MULTIQ' button is highlighted with a red arrow. The 'Result' section shows 'Lagrange Multiplier Used' as -4.231, 'Probability to Reject' as 0.4591, and 'Sum Deviations' as 1.208.

These selections correspond to the model below.

$$g_2(q, t) = a + \beta \int_{10^{-7}}^{10^7} \underbrace{\Psi(\Upsilon) e^{-\Upsilon q^2 t^2}}_{1^{\text{st}}} + \underbrace{\Psi'(\Upsilon) e^{-\Upsilon q^0 t^2}}_{2^{\text{nd}}} d\Upsilon \quad (4)$$

Press **Run MULTIQ**, and the program will repeat the analysis using the new model. Panel (e) now shows the result in terms of two distributions, $\Psi(\Upsilon)$ (first, red) and $\Psi'(\Upsilon)$ (second, blue). The first q^2 -dependent distribution remains essentially the same as determined before, and the new q^0 -dependent distribution remains essentially flat, meaning that the data do not support any dynamics that are independent of length scale.



7. Process using MULTIQ - Check Lagrange Multiplier

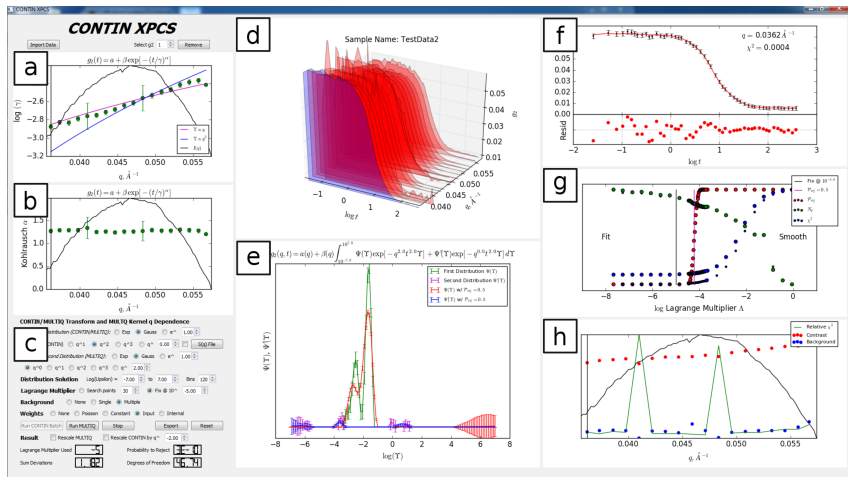
Though we find that CONTIN's automatically generally selects the most reasonable value for the Lagrange multiplier Λ , the user should verify the result by observing changes in the solution as a function of Λ .

$$V(\Lambda) = \underbrace{\chi^2}_{\text{Fit}} + \Lambda \underbrace{\int \left(\frac{d^2\Psi(\Upsilon)}{d\Upsilon^2} \right)^2 + \left(\frac{d^2\Psi'(\Upsilon)}{d\Upsilon^2} \right)^2 d\Upsilon}_{\text{Smoothness}} \quad (5)$$

To observe the effect of Λ on the solution, select the **Fix @ 10^{-5.0}** radio button, click down to **-5.0**. This will rerun the analysis, but, instead of searching for Λ using the rejection probability metric, the program will use the value selected. This will provide solutions for $\Psi(\Upsilon)$ and $\Psi'(\Upsilon)$ from minimization of $V(\Lambda = 10^{-5.0})$.

The screenshot shows the CONTIN/MULTIQ Transform and MULTQ Kernel q Dependence dialog box. The 'Lagrange Multiplier' section is highlighted with a red circle, showing 'Fix @ 10^{-5.0}' selected and '-5.00' entered in the adjacent field. A red arrow points to the 'Run MULTIQ' button. The 'Result' section shows 'Lagrange Multiplier Used' as -5, 'Sum Deviations' as 1.182, 'Probability to Reject' as 3E-10, and 'Degrees of Freedom' as 46.14.

Press **Run MULTIQ**. The result shown in the windows (e) and (g) is shown below. The vertical black line in (g) shows the selected value of $\Lambda = 10^{-5.0}$, and the vertical magenta line shows CONTIN's original selection of $\Lambda = 10^{-4.23}$. The solution window (e) compares CONTIN's solution at $\Lambda = 10^{-4.23}$ (red) with that from the selection of $\Lambda = 10^{-5.0}$ (green). Referring to (g) and Equation 5, smaller values of the Lagrange multiplier cause less weighting of the smoothness constraint and more weighting of fit to the data. Consequently, the result in (e) becomes sharper (green curve) than the original (red). However, the data alone do not justify a sharper distribution – observing χ^2 in (g) shows that the smoother result in red has an only slightly increased χ^2 .



1.2 Running Other Test data

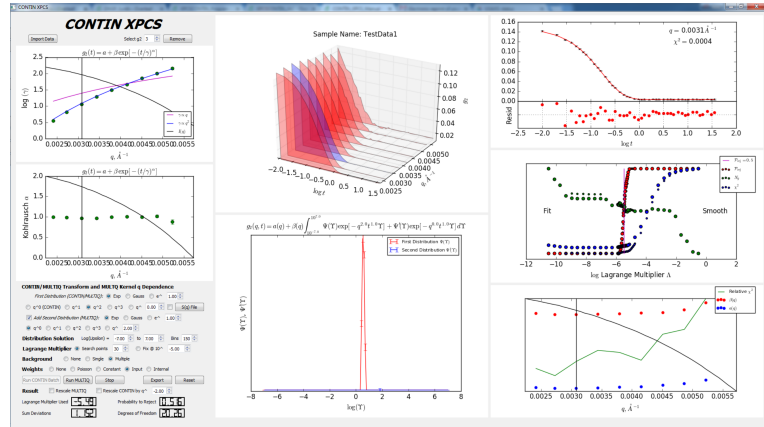
Here we illustrate analysis of the test data to generate the results shown in our publication describing the XPCS inverse transform technique.

Dilute spheres

The file `TestData.g2ASCII` contains the $g_2(q, t)$ measured from a sample of dilute monodisperse spheres. MULTIQ analysis according to the model below gives a single q^2 distribution of simple exponential functions.

$$g_2(q, t) = a + \beta \int \Psi(\Upsilon) e^{-\Upsilon q^2 t} + \Psi'(\Upsilon) e^{-\Upsilon q^0 t} d\Upsilon \quad (6)$$

Import the `TestData.g2ASCII`, and select **Exp** and q^2 for the first distribution and **Exp** and q^0 for the second. Press **Run MULTIQ**, and the following result appears. MULTIQ assigns most all the intensity to the q^2 -dependent distribution of simple exponential functions. This result, but from inverse transformation without the use of the second distribution $\Psi'(\Upsilon)$, appears in §2.1.5 and Figure 6 of our original manuscript.

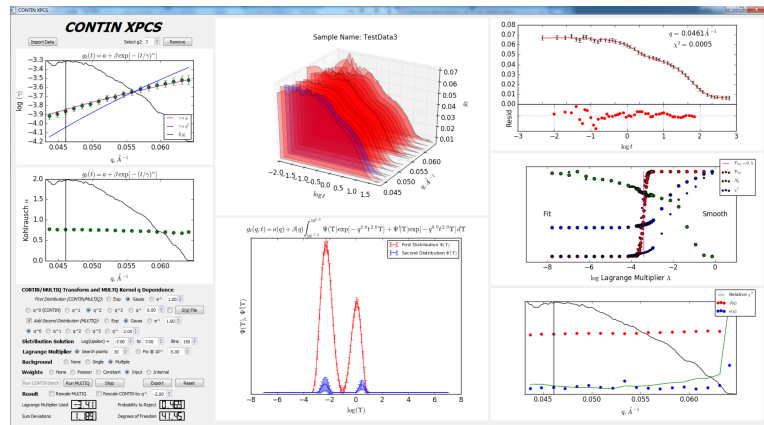
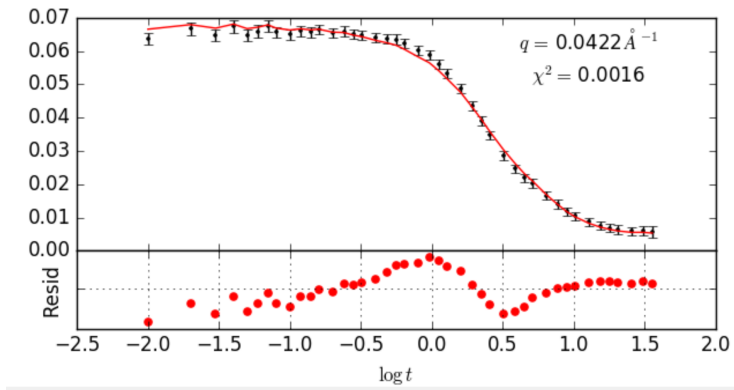


Bimodal Compressed Exponential Relaxation

The file `TestData3.g2ASCII` contains the $g_2(q, t)$ measured from a sample of a colloidal gel. The g_2 s show two obvious relaxations, so the single Kohlrausch fit shown gives a misleading result of stretched exponential relaxation; using two Kohlrausch functions reveals that two compressed exponential decays. Attempting inverse Laplace transformation results in a poor fit to the data – the curvature of the data appears sharper than a Laplace transform of a sharp distribution that CONTIN will find in a fitting attempt. Instead, the following inverse Gaussian transform model gives a good fit to the data.

$$g_2(q, t) = a(q) + \beta(q) \int \Psi(\Upsilon) e^{-\Upsilon q^2 t^2} + \Psi'(\Upsilon) e^{-\Upsilon q^0 t^2} d\Upsilon \quad (7)$$

Import the `TestData3.g2ASCII`, and select **Gauss** and q^2 for the first distribution and **Gauss** and q^0 for the second. Press **Run MULTIQ**, and the following result appears. MULTIQ assigns most all the intensity to the q^2 -dependent bimodal distribution of Gaussian functions. This result, but without the use of the second distribution $\Psi'(\Upsilon)$, appears in §2.2.4 and Figure 10 of our original manuscript.



Subtle Bimodal Compressed Exponential Relaxation

The file `TestData4.g2ASCII` contains the $g_2(q, t)$ measured from a sample of a colloidal gel. Analysis with inverse Laplace transform gives a poor fit to the data, shown below.

The inverse Gaussian transform gives a good bimodal fit to the data.

$$g_2(q, t) = a(q) + \beta(q) \int \Psi(\Upsilon) e^{-\Upsilon q^2 t^2} + \Psi'(\Upsilon) e^{-\Upsilon q^0 t^2} d\Upsilon \quad (8)$$

Import the `TestData4.g2ASCII`, and select **Gauss** and q^2 for the first distribution and **Gauss** and q^0 for the second. Press **Run MULTIQ**, and the following result appears. This result (but without the use of the second distribution $\Psi'(\Upsilon)$) appears in §2.3.3 and Figure 15 of our original manuscript.

2 Program Description

XPCS CONTIN uses Python to pass commands to a modified version the Fortran program CONTIN MULTIQ compiled as a standalone executable. Python writes the data and parameters to STDIN using Brandon Arnold's FortranFormat and parses the results that are passed to various `.scratch` files in the program directory. The file `terminalOutput.scratch` records the classic ASCII terminal output from CONTIN MULTIQ; this file is not used by the Python program.

Strange things happen if some other program (perhaps a backup or cloud sync) tries to read or write to files used by Python and Fortran to exchange data during the run.

2.1 Input Data Format Requirements

Autocorrelation Data

XPCS CONTIN requires an input data array with the following format.

$$\begin{bmatrix} q_1 & q_2 & q_3 & \cdots & q_n & 0 & \cdots & 0 & 0 \\ t_1 & g_2(q_1, t_1) & \sigma(q_1, t_1) & \cdots & g_2(q_{\frac{n}{2}}, t_1) & \sigma(q_{\frac{n}{2}}, t_1) & \cdots & g_2(q_n, t_1) & \sigma(q_n, t_1) \\ t_2 & g_2(q_1, t_2) & \sigma(q_1, t_2) & \cdots & g_2(q_{\frac{n}{2}}, t_2) & \sigma(q_{\frac{n}{2}}, t_2) & \cdots & g_2(q_n, t_2) & \sigma(q_n, t_2) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ t_m & g_2(q_1, t_m) & \sigma(q_1, t_m) & \cdots & g_2(q_{\frac{n}{2}}, t_m) & \sigma(q_{\frac{n}{2}}, t_m) & \cdots & g_2(q_n, t_m) & \sigma(q_n, t_m) \end{bmatrix}$$

The first column contains the lag times t corresponding to all the g_2 measured, the remaining columns contain the $g_2(q, t)$ and error $\sigma(q, t)$ at each q point. The top row contains of the q points of the measurement followed by zeros. At Argonne, modification the XPCSGUI MATLAB program as shown below gives the output `.g2ASCII` file in the format required for XPCS CONTIN.

Changes for use with Argonne's XPCSGUI

In the `Ascii_from_XPCSGUI.m` MATLAB subroutine, replace

```
70     end
71     dlmwrite(g2_ascii_filename, [delay', g2_and_g2Error], '\t');
72     end
73 end
```

with

```
70     end
71     dynamicQrev=zeros(1,2*numel(dynamicQs)+1);
72     dynamicQrev(1:numel(dynamicQs))=dynamicQs';
73     dlmwrite(g2_ascii_filename, vertcat(dynamicQrev, [delay', g2_and_g2Error]), '\t');
74     end
75 end
```


This appends the q points (the “dynamic q s”) at which the autocorrelations were measured as a row at the top of the array.

Optional Input Data

XPCS CONTIN will look for the fit file `.TAUFIT2ASCII` and the static SAXS data `.IQASCII` for plotting in the GUI corresponding to the g_2 file. These files serve only to generate plots on the GUI, so their absence has no effect on the rest of the program – the plots (a) and (b) simply remain empty.

2.2 Detailed Installation Instructions

Do not run the executable `XPCS_CONTIN.exe` - this is the backend called by Python; if called from a terminal, it will sit idle and do nothing.

Installation From Distribution

This section assumes the presence of the folder `Program_Distribution`.

The `Program_Distribution` folder contains three subfolders, `XPCS_CONTIN`, `SourceCode`, `TestData` and a batch file `RunXPCS_CONTIN.bat`. The subfolder `XPCS_CONTIN` contains the python program `XPCS_CONTIN20v11.py`, an entire distribution of Python 2.7.10 and the compiled Fortran executable `XPCS_CONTIN.exe`. This executable seems portable, as it ran successfully on a variety of different Windows 7 and 10 machines.

To run the program, double click `RunXPCS_CONTIN.bat`.

Installation From Supporting Information

This section assumes that you have Python 2.7.10 installed; other Python versions might work (but probably not Python 3.x.x). If something goes wrong, use the option above that includes a complete distribution of Python.

The supporting information contains `XPCS_CONTIN.exe` and `XPCS_CONTIN20v11.py`. Ensure the presence of these two files in the same folder, then run the python program by typing `python XPCS_CONTIN20v11.py` at the prompt in this folder.

Installation From Source Code

On Windows 7, GNU Fortran (GCC) 4.8.2 (i686-4.9.0-posix-dwarf-rt_v3-rev2) compiled the Fortran backend to `XPCS_CONTIN.exe`, the executable called by python using the following command.

```
gfortran -w -static -O3 -o XPCS_CONTIN XPCS_CONTIN14v15.f
```

Other Fortran compilers will probably work.

Ensure the presence of `XPCS_CONTIN.exe` and `XPCS_CONTIN20v11.py` in the same folder, and run the python program by typing `python XPCS_CONTIN20v11.py` at the prompt in this folder.

2.3 Modifications to CONTIN/MULTIQ

Modifications to the original CONTIN MULTIQ include increasing dimensions of the arrays, changing the kernel to accommodate arbitrary Kohlrausch exponents and q dependencies, insertion of read/write statements allowing communication between Python and Fortran, and read/write and spline functions for $S(q)$ supporting the new kernel *USERK*, shown below.

```

895     FUNCTION USERK (JT,T,JG,G)                                0643
896     DOUBLE PRECISION PRECIS, RANGE                          0644
897     DOUBLE PRECISION qDepKern,qIndKern
898     DOUBLE PRECISION qDepKernQDepend,qIndKernQDepend
899     LOGICAL usingSqFlag
900     REAL sqInputVals(2,500), sqSplineDerv(500)
901     INTEGER mtotinSq
...     <<< ORIGINAL CONTIN PREAMBLE >>>
925     COMMON /userInput/qDepKern,qIndKern
926     COMMON /userInput2/qDepKernQDepend,qIndKernQDepend
927     COMMON /usingSqGrid/usingSqFlag,sqInputVals, sqSplineDerv,mtotinSq
928
929     DATA IHOLER/1HU, 1HS, 1HE, 1HR, 1HK, 1H /                0662
930     IF (JT.GT.NY .OR. JG.GT.NG+1 .OR. MINO(JT,JG).LE.0) CALL 0663
931     1 ERRMES (1,.TRUE.,IHOLER,NOUT)                            0664
932
933     ruser(51)=1.
934     userk=0.
935
936     DO 110 idset=1,iuser(20)
937         IF (jt .LE. iuser(20+idset)) GO TO 150
938 110 CONTINUE
939         CALL ERRMES (9, .TRUE., IHOLER, NOUT)
940 150 CONTINUE
941
942     IF (luser(29) .AND. 2*jg.gt.ng) THEN
943         ex=g(jg)*(t(jt)**qDepKern)*(ruser(50+idset)**qDepKernQDepend
944         USERK=formf2(jt,t,jg,g)*EXP(-EX)
945         RETURN
946     ELSE
947         EX=g(jg)*(t(jt)**qIndKern)*(ruser(50+idset)**qIndKernQDepend
948         IF (usingSqFlag) THEN
949             CALL splint(sqInputVals(1,1:mtotinSq),
950             2 sqInputVals(2,1:mtotinSq),sqSplineDerv,mtotinSq,
951             3 ruser(50+idset),sqValueFound)
952             EX = EX/sqValueFound
953         ENDIF
954         USERK=formf2(jt,t,jg,g)*EXP(-EX)
955         RETURN
956     END IF
957     END

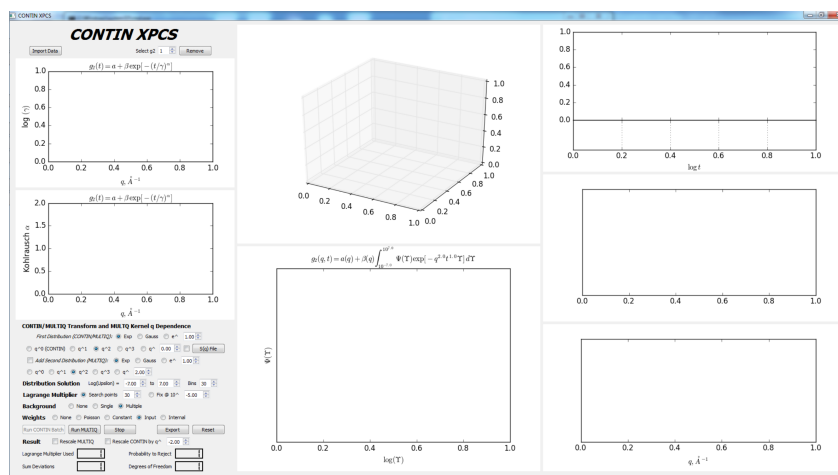
```

CONTIN XPCS retains formf2(jt,t,jg,g)=1. for all jt, t, jg, g.

3 Detailed Operation

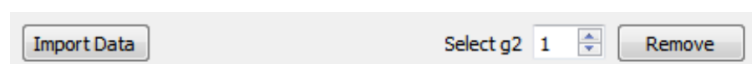
3.1 Starting Program

At the end of any of the three installation options, the file `XPCS_CONTIN20v11.py` exists in the same directory as the compiled Fortran executable `XPCS_CONTIN.exe`. Open a terminal window in this directory and type `python XPCS_CONTIN20v11.py`. If you used the installation option that includes a full Python distribution, the system should use this Python version (rather than any other installed on your system). After a brief delay, the following GUI should appear.



3.2 Importing Data

Clicking the button **Import Data** opens a dialog box for selection of the file containing the autocorrelation data as an array in the format described above. Argonne uses the file extension `.g2ASCII` for this data, but XPCS CONTIN ignores the extension and will try to import whatever text file selected.



The **Select g2** box allows selection of a particular q point, shown in blue in the 3D plot, and also in the panel showing the fit to the data in the upper right. Selecting a g_2 and clicking **Remove** will remove one or more g_2 from the CONTIN MULTIQ input.

3.3 Methods of Analysis - Defining the Kernel

CONTIN XPCS uses one of four different inverse transform models. Batch analysis applies inverse transform analysis to each q point individually and gives a set of solutions $\Psi(\Upsilon)$, one for each individual g_2 . Single distribution analysis attempts to fit all the g_2 s simultaneously using a single distribution $\Psi(\Upsilon)$ with a predefined q dependence. Analysis with two distribution attempts to fit all the g_2 s simultaneously using a two distributions $\Psi(\Upsilon)$ and $\Psi'(\Upsilon)$, where each one has a predefined q dependence. Finally, use of an external model, for example a structure factor $S(q)$, for q dependency allows testing of more complicated hypothesis.

$$g_2(t) = a + \beta \int \Psi(\Upsilon) e^{-\Upsilon t^\xi} d\Upsilon \quad (9)$$

$$g_2(q, t) = a + \beta \int \Psi(\Upsilon) e^{-\Upsilon q^n t^\xi} d\Upsilon \quad (10)$$

$$g_2(q, t) = a + \beta \int \Psi(\Upsilon) e^{-\Upsilon q^n t^\xi} + \Psi'(\Upsilon) e^{-\Upsilon q^{n'} t^{\xi'}} d\Upsilon \quad (11)$$

$$g_2(q, t) = a + \beta \int \Psi(\Upsilon) e^{-\Upsilon q^n t^\xi S(q)^{-1}} + \Psi'(\Upsilon) e^{-\Upsilon q^{n'} t^{\xi'}} d\Upsilon \quad (12)$$

Batch Analysis

Individual batch analysis performs an inverse transform on each individual g_2 sequentially. For this, the user must specify a value for the time exponent ξ . The time exponent should specify either a Laplace ($\xi = 1$) or Gaussian ($\xi = 2$) transform, unless a (compelling) reason exists to choose some other value. CONTIN converts the model into matrix form $\mathbf{b} = \mathbf{A}\mathbf{x}$ as shown below.

$$g_2(t) = a + \beta \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon t^\xi] d\Upsilon$$

$$g_2(t) = \underbrace{\frac{a'}{(1+\beta')}}_a + \underbrace{\frac{1}{(1+\beta')}}_\beta \int_{\Upsilon_{\text{Min}}}^{\Upsilon_{\text{Max}}} \Psi(\Upsilon) \exp[-\Upsilon t^\xi] d\Upsilon$$

$$(1+\beta')g_2(t) = a' + \int_{\Upsilon_{\text{Min}}}^{\Upsilon_{\text{Max}}} \Psi(\Upsilon) \exp[-\Upsilon t^\xi] d\Upsilon$$

$$g_2(t_j) = a' - \beta' g_2(t_j) + \sum_{i=1}^N c_i \Psi(\Upsilon) \exp[-\Upsilon t_j^\xi]$$

$$\underbrace{\begin{bmatrix} g_2(t_1) \\ \vdots \\ g_2(t_M) \end{bmatrix}}_{\mathbf{b}} = \underbrace{\begin{bmatrix} 1 & -g_2(t_1) & c_1 e^{-\Upsilon_1 t_1^\xi} & \dots & c_N e^{-\Upsilon_N t_1^\xi} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & -g_2(t_M) & c_1 e^{-\Upsilon_1 t_M^\xi} & \dots & c_N e^{-\Upsilon_N t_M^\xi} \end{bmatrix}}_{\mathbf{A}} \underbrace{\begin{bmatrix} a' \\ \beta' \\ \Psi(\Upsilon_1) \\ \vdots \\ \Psi(\Upsilon_N) \end{bmatrix}}_{\mathbf{x}}$$

The figure below shows an example of batch analysis. Panel (e) shows the set of $\Psi(\Upsilon)$ recovered, and panel (h) shows the relative χ^2 and background found for each q point.

Dynamics often have well-defined dependence on the length scale of the measurement. MULTIQ allows collective analysis of all the data given some predefined specified q dependence either in the form of a power law q^n or incorporation of a functional model $S(q)$ resulting from de Gennes narrowing.

Single Distribution

The model for collective analysis gives a matrix equation as before, except that the \mathbf{g}_2 and \mathbf{K} matrices consist of blocks. Using a global background

a and contrast β for all the measured g_2 means that the solution vector \mathbf{S} has the same elements as before.

$$g_2(q, t) = a + \beta \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon q^n t^\xi] d\Upsilon$$

$$g_2(q_k, t_j) = a' - \beta' g_2(q_k, t_j) + \sum_{i=1}^N c_i \Psi(\Upsilon_i) e^{-\Upsilon_i q_k^n t_j^\xi}$$

$$\underbrace{\begin{bmatrix} g_2(q_1, t_1) \\ \vdots \\ g_2(q_1, t_M) \\ \vdots \\ g_2(q_L, t_1) \\ \vdots \\ g_2(q_L, t_M) \end{bmatrix}}_{\mathbf{g}_2} = \underbrace{\begin{bmatrix} K_1 \\ K_2 \\ \vdots \\ K_L \end{bmatrix}}_{\mathbf{K}} \underbrace{\begin{bmatrix} a' \\ \beta' \\ \Psi(\Upsilon_1) \\ \vdots \\ \Psi(\Upsilon_N) \end{bmatrix}}_{\mathbf{S}}$$

$$K_k = \begin{bmatrix} 1 & -g_2(q_k, t_1) & c_1 e^{-\Upsilon_1 t_1 q_k^2} & \dots & c_N e^{-\Upsilon_N t_1 q_k^2} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & -g_2(q_k, t_M) & c_1 e^{-\Upsilon_1 t_M q_k^2} & \dots & c_N e^{-\Upsilon_N t_M q_k^2} \end{bmatrix}$$

Use of a different background and coherence factor for each g_2 requires modification of the kernel, with $a(q)$ and $\beta(q)$ rendered functions of q .

$$g_2(q, t) = a(q) + \beta(q) \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon q^n t^\xi] d\Upsilon$$

$$g_2(q_k, t_j) = a'_k - \beta'_k g_2(q_k, t_j) + \int_{\Upsilon_{\min}}^{\Upsilon_{\max}} \Psi(\Upsilon) \exp[-\Upsilon q_k^n t_j^\xi] d\Upsilon$$

The matrix equation has a solution vector \mathbf{S} that now has blocks for \mathbf{a} and β , in addition to the distribution $\Psi(\Upsilon)$. The transform matrix \mathbf{K} has corresponding modifications, where $\delta_{i\ell}$ is Kronecker's delta function.

$$g_2(q_k, t_j) = \sum_{\ell=1}^N \delta_{i\ell} a'_k + \sum_{\ell=1}^N \underbrace{-\delta_{k\ell} g_2(q_k, t_j)}_{L_{kj\ell}} \beta'_k + \sum_{i=1}^L \underbrace{c_i \exp\left[-\Upsilon_i \left(\frac{q_k}{q_o}\right)^n t_j^\xi\right]}_{K_{ijk}} \Psi(\Upsilon_i)$$

The following example shows application of a q -dependent inverse Gaussian transform to a set of measured XPCS data to yield a single, global distribution. The panel (h) shows the relative $\chi^2(q)$, $a(q)$, and $\beta(q)$.

$$g_2(q, t) = a(q) + \beta(q) \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon q^1 t^2] d\Upsilon$$

Two Distributions

Collective analysis of multiple data sets allows integration of models for different degrees of q dependency. The original implementation of

CONTIN MULTIQ employed two solution grids – one q^2 -dependent and the other q -independent. For XPCS data analysis, CONTIN XPCS generalizes the model to include arbitrary values for the time exponent ξ and q -dependence for the distributions $\Psi(\Upsilon)$ and $\Psi'(\Upsilon)$.

$$g_2(q, t) = a(q) + \beta(q) \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon q^n t^\xi] + \Psi'(\Upsilon) \exp[-\Upsilon q^{n'} t^{\xi'}] d\Upsilon$$

As before, CONTIN places this in matrix form, where the solution vector has blocks for \mathbf{a} , β , Ψ and Ψ' .

$$g_2(q_k, t_j) = \sum_{\ell=1}^N \delta_{i\ell} a'_k + \sum_{\ell=1}^N \underbrace{-\delta_{k\ell} g_2(q_k, t_j)}_{L_{kj\ell}} \beta'_k + \sum_{i=1}^L c_i \underbrace{\exp\left[-\Upsilon_i \left(\frac{q_k}{q_o}\right)^n t_j^\xi\right]}_{K_{ijk}} \Psi(\Upsilon_i) + \sum_{i=1}^L c_i \underbrace{\exp\left[-\Upsilon_i \left(\frac{q_k}{q_o}\right)^{n'} t_j^{\xi'}\right]}_{K'_{ijk}} \Psi'(\Upsilon_i)$$

Adding a q^0 -dependent inverse Gaussian transform to the previous result serves to test the significance of the q^2 dependence.

$$g_2(q, t) = a(q) + \beta(q) \int_0^\infty \Psi(\Upsilon) \exp[-\Upsilon q^1 t^2] + \Psi'(\Upsilon) \exp[-\Upsilon q^0 t^2] d\Upsilon$$

Even with the option of using another distribution, CONTIN assigns all the intensity to the q -dependent distribution (red), and leaves the q -independent distribution flat.

Use of a model for q -dependency – $S(q)$

The first distribution has the option to include an external model for q -dependency, represented by $S(q)$ from the observation of de Gennes narrowing in XPCS. Click the **S(q) File** button to import a file containing the desired q points and the value of $S(q)$.

The imported $S(q)$ file must have the format shown below, and the range of q values must be equal to or larger than the g_2 q measurement range for internal generation of an interpolation function.

```
0.0356 0.653
0.0358 0.679
0.0360 0.711
.
.
.
0.0569 0.927
0.0571 0.881
0.0573 0.837
```

The $S(q)$ incorporates in the kernel as shown below.

$$g_2(q, t) = a + \beta \int_0^\infty \Psi(\Upsilon) \exp\left[\frac{-\Upsilon \left(\frac{q_i}{q_o}\right)^n t^\xi}{S\left(\frac{q_i}{q_o}\right)}\right] + \Psi'(\Upsilon) \exp\left[-\Upsilon \left(\frac{q_i}{q_o}\right)^{n'} t^{\xi'}\right] d\Upsilon$$

$$g_2(q_k, t_j) = \sum_{\ell=1}^N \delta_{i\ell} a'_k + \sum_{\ell=1}^N \underbrace{-\delta_{k\ell} g_2(q_k, t_j)}_{L_{kj\ell}} \beta'_k + \sum_{i=1}^L c_i \exp \left[\underbrace{\frac{-\Upsilon_i}{S\left(\frac{q_k}{q_o}\right)} \left(\frac{q_k}{q_o}\right)^n t_j^\xi}_{K_{ijk}} \right] \Psi(\Upsilon_i) + \sum_{i=1}^L c_i \exp \left[\underbrace{-\Upsilon_i \left(\frac{q_k}{q_o}\right)^{n'} t_j^{\xi'}}_{K'_{ijk}} \right] \Psi'(\Upsilon_i)$$

3.4 Other Parameters

Weights

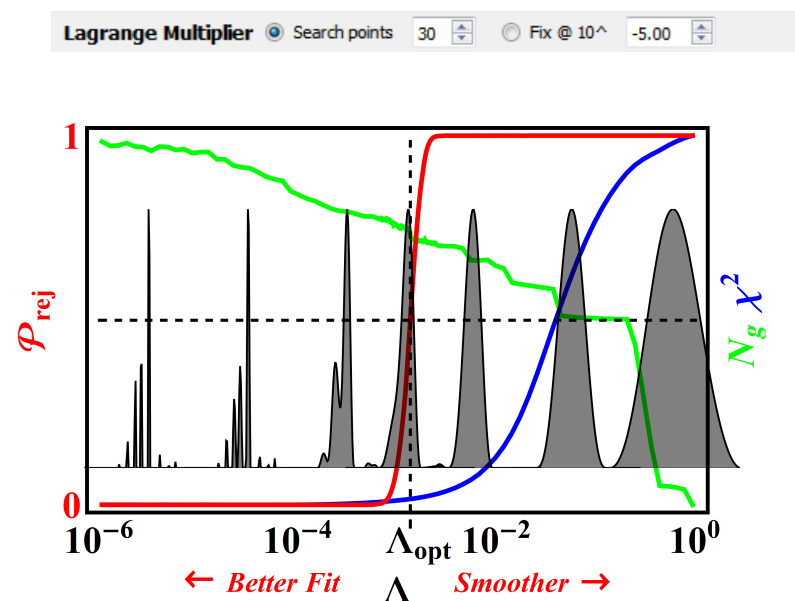
The option **Weights** controls the weighing of the input data in the inverse transformation. Usually, the most practical option weights the data by the input error, though other choices can give different results in certain cases.

Weights None Poisson Constant Input Internal

- **None** - Unweighted analysis
- **Poisson** - Assume variance $\propto \sqrt{g_2(q_i, t_j)}$
- **Constant** - Assume variance $\propto g_2(q_i, t_j)$
- **Input** - Data are weighted by $1/\sigma(q_i, t_j)$.
- **Internal** - Assume variance $\propto \frac{g_2(q_i, t_j)^2 + 1}{4g_2(q_i, t_j)^2}$

Lagrange Multiplier

The selection of Lagrange multiplier Λ determines the solution, and likely represents the most critical part of inverse transformation. We find that the internal metric used by CONTIN reliably determines the most likely solution in almost all cases. In operation, CONTIN performs a broad search over the number of search points, then a more narrow search in the region where \mathcal{P}_{rej} crosses from zero to one. Alternatively, the user may fix the value of Λ at some value to check the automatically-chosen solution. The figure below shows the search for Λ during inverse Gaussian transformation of the test data.



3.5 Result

For convenience, the distributions shown initially have Υ with the absolute q dependence divided out using the first q point measured. Checking the box **Rescale MULTIQ** puts the Υ back into units of inverse time.

Result Rescale MULTIQ Rescale CONTIN by $q^{-2.00}$

In the same way, when CONTIN analysis gives a series of distributions, the checkbox **Rescale CONTIN by q^{\wedge}** will shift the Υ of each distribution by the q point of the measurement according to the q value selected in the spinbox, $\Psi(\Upsilon) \rightarrow \Psi(\Upsilon q^n)$.

3.6 Export

The form of the output created by clicking **Export** depends on whether the solution resulted from clicking **Run CONTIN Batch** or **Run MULTIQ**. For **Run CONTIN Batch**, the export consists of a single file output, while **Run MULTIQ** will give two or three.



CONTIN Batch Export

The name of the file consists of the sample name with the file extension **.XPCSCONTINbatch**. The **TestData.XPCSCONTINbatch** file from analysis of the test data using a series of inverse transformations contains the overall parameters for the inverse transform, and a list of the CONTIN result for each q point. Each q point has a solution for the distribution $\Psi(\Upsilon)$ and a background, selected Lagrange multiplier, degrees of freedom, and standard deviation for each q point as shown below.

```

Input Data File Name:  TestData
g2s (q points) ignored in this analysis:  []
Number q points : 18

CONTIN Batch settings:
Solution Points: 150
Kohlrausch Exponent: 2
Data Weights: Input Error

!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
BEGIN OUTPUT OF DISTRIBUTIONS FOUND FOR EACH Q POINT
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!

>>> DISTRIBUTION # 1 AT q = 0.0362
Background: 0.0051
log Lagrange Multiplier: -2.1555
Degrees of Freedom: 7.7462
Probability to Reject: 0.4664
Standard deviation: 0.0008
  log(Gamma)      Magnitude      Error
  -----
    -7.0           7.8e-07         8.06e-06
-6.90604003       2.24e-06         2.264e-05
-6.81208017       4.32e-06         4.221e-05
  . . .
  . . .
  . . .
 6.81208641        0.0              0.0
 6.90604624        0.0              0.0
 7.00000569        0.0              0.0

```

Given the discrete points (Magnitude) $\Psi(\Upsilon_i)$ approximating the distribution $\Psi(\Upsilon)$ at the points $\log(\text{Upsilon})$, $\hat{\Upsilon} = \log_{10} \Upsilon$, and the background a for the solution at a particular q point, reintegration according to the simple rectangle rule below gives the fit to the data using any external program (Excel, Mathematica, etc.).

$$g_2(t) = 1 + a + (1 - a) \sum_i \Psi(\hat{\Upsilon}_i) \exp \left[- \left(10^{\hat{\Upsilon}_i} \right) t^\xi \right]$$

Run MULTIQ Export

Collective analysis of all the data sets (MULTIQ) gives two or three files upon export. The first file with extension .XPCSCONTIN contains the global parameters for the inverse transform and the global distribution(s) found without rescaling. CONTIN XPCS writes file containing the rescaled distribution with the extension .XPCSCONTINgrid1, and, if the model uses a second distribution, a second rescaled distribution file .XPCSCONTINgrid2.

A typical *.XPCSCONTIN file appears as follows.

```

Input Data File Name:  TestData
g2s (q points) ignored in this analysis: []
Number q points   : 18

CONTIN MULTIQ settings
First Distribution  q^2.0-Dependent Kohlrausch Exponent:2
Second Distribution q^0.0-Dependent Kohlrausch Exponent:2

Solution Points:    150
Background:         Multiple
Data Weights:       Input Error

Solution:
Lagrange Multiplier: -3.3787
Sum of deviations:   2.2651
Degrees of freedom:  43.0035
Probability to reject: 0.4803
    
```

```

!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
GLOBAL DISTRIBUTION FOUND
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
    
```

Gamma on the first grid is given below as Gamma / 0.036183
 Gamma on the second grid is given below as Gamma / 1.0

log(Gamma)	First Grid	Error	Second Grid	Error
-7.0	0.0	0.0	0.01110797	0.05887923
-6.90604003	0.0	0.0	0.01100091	0.05836171
-6.81208017	0.0	0.0	0.0108262	0.0575145
-6.71812032	0.0	0.0	0.0105813	0.05632712
-6.62416049	0.0	0.0	0.01026441	0.05479281
-6.53020061	0.0	0.0	0.00987459	0.0529093
.				
.				
.				

```

!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
FITTING PARAMETERS FOR EACH q POINT
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
    
```

q	Background	% Contrast	Relative Deviation
0.0362	0.0037	3.7986	0.1096
0.0373	0.0043	3.8818	0.1134
0.0386	0.0043	3.9245	0.1349
0.0398	0.004	3.9633	0.1118

```

!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
SEARCH FOR LAGRANGE MULTIPLIER
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
    
```

Lagrange Multiplier	Standard Deviation	Deg Freedom	Probability to Reject
-7.353	1.7694	45.7037	0.0
-6.9517	1.7702	46.4936	0.0
-6.5503	1.77	46.2193	0.0

The grid files contain the distributions with the units of the abscissa given by $\hat{\Upsilon}$.

$$\hat{\Upsilon}_i = \log_{10} \Upsilon_i q_1^n \tag{13}$$

Contents of the output file TestData.XPCSCONTINgrid1

log(Gamma)	Distribution	Error
-8.4415	0.0	0.0
-8.34754	0.0	0.0
-8.25358	0.0	0.0
⋮	⋮	⋮
5.37059	3e-05	0.00017
5.46455	3e-05	0.00017
5.55851	3e-05	0.00018

Reintegration of the output file for $g_2(q_k, t)$ at the k^{th} q point uses $\log(\text{Upsilon}) = \widehat{\Upsilon}_i$ and the $\text{Distribution} = \Psi(\widehat{\Upsilon}_i)$ from the TestData.XPCSCONTINgrid1 file using a rectangular rule and value for background a and the scale factors β in a ratio from the TestData.XPCSCONTIN file, as shown below. Usually the parameter ν_k equals unity, but occasionally requires additional *ad hoc* multiplicative scaling of the integrated result by adjusting ν_k for each q point.

$$g_2(k, t) = a_k + \frac{\nu_k \beta_{\text{last}}}{\beta_k} \sum_i \Psi(\widehat{\Upsilon}_i) \exp \left[- \left(\frac{10^{\widehat{\Upsilon}_i}}{q_1^n} \right) \left(\frac{q_k}{q_1} \right)^n t^\xi \right]$$

Upon checking the **Second Distribution** checkbox, the export includes the file TestData.XPCSCONTINgrid2 containing the second distribution. The file gives Υ in terms of reduced units

$$\widehat{\Upsilon}'_i = \log_{10} \Upsilon_i q_1^{n'} \tag{14}$$

log(Gamma)	Distribution	Error
-7.0	3e-05	0.00017
-6.90604	3e-05	0.00017
-6.81208	3e-05	0.00017
⋮	⋮	⋮
6.81209	0.0	0.0
6.90605	0.0	0.0
7.00001	0.0	0.0

Reintegration of the output file for $g_2(q_k, t)$ at the k^{th} q point using two solution distributions uses $\log(\text{Upsilon}) = \widehat{\Upsilon}_i$ and the $\text{Distribution} = \Psi(\widehat{\Upsilon}_i)$ from the .XPCSCONTINgrid1 file and $\log(\text{Upsilon}) = \widehat{\Upsilon}'_i$ and the $\text{Distribution} = \Psi'(\widehat{\Upsilon}'_i)$ from the .XPCSCONTINgrid2 file. Again, the background a and the contrasts β in a ratio come from the .XPCSCONTIN file.

$$g_2(k, t) = a_k + \frac{\nu_k \beta_{\text{last}}}{\beta_k} \left[\sum_i \Psi(\widehat{\Upsilon}_i) \exp \left[- \left(\frac{10^{\widehat{\Upsilon}_i}}{q_1^n} \right) \left(\frac{q_k}{q_1} \right)^n t^\xi \right] + \sum_i \Psi'(\widehat{\Upsilon}'_i) \exp \left[- \left(\frac{10^{\Upsilon_i}}{q_1^{n'}} \right) \left(\frac{q_k}{q_1} \right)^{n'} t^{\xi'} \right] \right]$$