

Contents

Preface	ix
Notation	xi
Acronyms	xv
1 Dynamic Mode Decomposition: An Introduction	1
1.1 DMD	2
1.2 Formulating the DMD architecture	3
1.3 The DMD algorithm	7
1.4 Example code and decomposition	11
1.5 Limitations of the DMD method	15
1.6 Broader context of equation-free methods	18
1.7 Interdisciplinary connections of DMD	22
2 Fluid Dynamics	25
2.1 Modal decomposition in fluids	25
2.2 Applications of DMD in fluids	31
2.3 Example: $Re = 100$ flow around a cylinder wake	33
3 Koopman Analysis	39
3.1 Spectral theory and eigenfunction expansions	39
3.2 The Koopman operator	43
3.3 Connections with DMD	46
3.4 Example dynamical systems	49
4 Video Processing	55
4.1 Background/foreground video separation	55
4.2 RPCA and DMD	56
4.3 DMD for background subtraction	58
4.4 Simple example and algorithm	60
4.5 DMD for video surveillance	63
5 Multiresolution DMD	71
5.1 Time-frequency analysis and the Gábor transform	71
5.2 Wavelets and MRA	72
5.3 Formulating mrDMD	75
5.4 The mrDMD algorithm	78
5.5 Example code and decomposition	80

5.6	Overcoming translational and rotational invariances	87
6	DMD with Control	91
6.1	Formulating DMDc	91
6.2	The DMDc algorithm	96
6.3	Examples	97
6.4	Connections to system identification methods	100
6.5	Connections to Koopman operator theory	101
7	Delay Coordinates, ERA, and Hidden Markov Models	105
7.1	Delay coordinates and shift-stacking data	105
7.2	Connection to ERA and Hankel matrices	109
7.3	HMMs	113
8	Noise and Power	119
8.1	Power spectrum	119
8.2	Truncating data and singular value thresholding	126
8.3	Compensating for noise in the DMD spectrum	128
9	Sparsity and DMD	133
9.1	Compressed sensing	134
9.2	Sparsity-promoting DMD	137
9.3	Sub-Nyquist sampled DMD	139
9.4	Compressed DMD	140
9.5	Code for compressed DMD	150
10	DMD on Nonlinear Observables	159
10.1	Koopman observables	159
10.2	Nonlinear observables for partial differential equations	160
10.3	Extended and kernel DMD	166
10.4	Implementing extended and kernel DMD	172
11	Epidemiology	177
11.1	Modeling infectious disease spread	177
11.2	Infectious disease data	179
11.3	DMD for infectious disease data	180
11.4	Examples	181
11.5	The epidemiological interpretation of DMD modes	184
12	Neuroscience	185
12.1	Experimental techniques to measure neural activity	185
12.2	Modal decomposition in neuroscience	187
12.3	DMD on neural recordings	188
13	Financial Trading	195
13.1	Financial investment and algorithmic trading	195
13.2	Financial time-series data and DMD	197
13.3	Trading algorithms and training	200
13.4	Trading performance	204
	Glossary	207

Bibliography	213
Index	233