Allotaxonometry

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Principles of Complex Systems, Vols. 1, 2, 3D, 4 fourever, V for Vendetta CSYS/MATH 6701, 6713, 2025-2026

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Site (papers, examples, code):

http://compstorylab.org/allotaxonometry/

Foundational papers:



"Allotaxonometry and rank-turbulence divergence: A universal instrument for comparing complex systems"

Dodds et al.,

EPJ Data Science, 12, 1-42, 2023. [5]

EPI Data Science version arXiv version 🗹

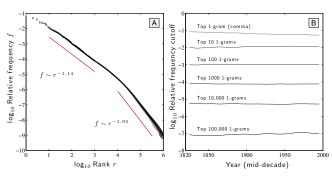


"Probability-turbulence divergence: A tunable allotaxonometric instrument for comparing heavy-tailed type-size distributions"

Dodds et al., , 2020. [6]



"Is language evolution grinding to a halt? The scaling of lexical turbulence in English fiction suggests it is not" 🗹 Pechenick, Danforth, Dodds, Alshaabi, Adams, Reagan, Danforth, Frank, Reagan, and Danforth. Journal of Computational Science, 21, 24–37, 2017. [14]



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Rank-turbulence

turbulence divergence

Explorations Nutshell

A plenitude of distances

Rank-turbulence divergence

Probability-turbulence divergence

Explorations

Nutshell

Outline

References

Basic science = Describe + Explain:

- Dashboards of single scale instruments helps us understand, monitor, and control systems.
- Archetype: Cockpit dashboard for flying a plane
- Okay if comprehendible.
- Complex systems present two problems for dashboards:
 - 1. Scale with internal diversity of components: We need meters for every species, every company, every word.
 - 2. Tracking change: We need to re-arrange meters on the fly.
- Goal—Create comprehendible, dynamically-adjusting, differential dashboards showing two pieces:1
 - 1. 'Big picture' map-like overview,
 - 2. A tunable ranking of components.

For language, Zipf's law has two scaling regimes: [19]

$$f \sim \left\{ egin{array}{l} r^{-lpha} \ for \, r \ll r_{
m b}, \ r^{-lpha'} \ for \, r \gg r_{
m b}, \end{array}
ight.$$

When comparing two texts, define Lexical turbulence as flux of words across a frequency threshold:

$$\phi \sim \left\{ \begin{array}{l} f_{\rm thr}^{-\mu} \, {\rm for} \, f_{\rm thr} \ll f_{\rm b}, \\ f_{\rm thr}^{-\mu'} \, {\rm for} \, f_{\rm thr} \gg f_{\rm b}, \end{array} \right.$$

Estimates: $\mu \simeq 0.77$ and $\mu' \simeq 1.10$, and $f_{\rm b}$ is the scaling break point.

$$\phi \sim \left\{ \begin{array}{l} r^{\nu} = r^{\alpha \mu'} \ {\rm for} \ r \ll r_{\rm b}, \\ r^{\nu'} = r^{\alpha' \mu} \ {\rm for} \ r \gg r_{\rm b}. \end{array} \right.$$

Estimates: Lower and upper exponents $\nu \simeq 1.23$ and $\nu' \simeq 1.47$.

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Rank-turbulence

divergence Probability

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A plenitude of Rank-turbulence

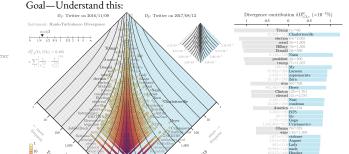
Probability

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Probability

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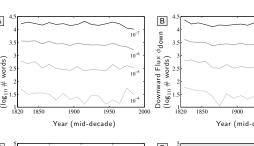


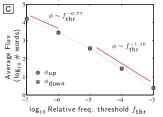
Baby names, much studied: [12]

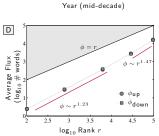


How to build a dynamical dashboard that helps sort through a massive number of interconnected time series?







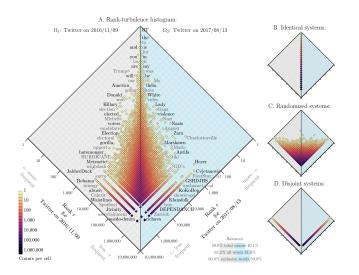


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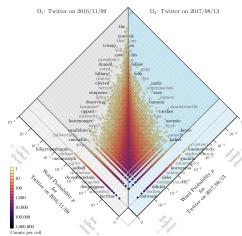
Rank-turbulence

Nurshell

¹See the lexicocalorimeter **2**



Probability-turbulence histogram:



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Probabilityturbulence diverger

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Entropy, **12**, 1532-1568, 2010. [2] 'Comprehensive survey on distance/similarity measures between probability density functions" Sung-Hyuk Cha,

"Families of Alpha- Beta- and Gamma- Divergences:

Flexible and Robust Measures of Similarities"

International Journal of Mathematical Models and Methods in Applied Sciences, 1, 300–307, 2007. [1]

 Comparisons are distances, divergences
 ✓, similarities, inner products, fidelities ...

Rank-turbulence histogram:

 Ω_2 : Twitter on 2017/08/13

Ω₁: Twitter on 2016/11/09

Donald

60ish kinds of comparisons grouped into 10 families

So, so many ways to compare probability distributions:

Cichocki and Amari,

A worry: Subsampled distributions with very heavy tails

Balances:

Top bar (optional)—Total size:

- Relative balance of system sizes.
- Examples: Total number of words in a book, total number of individuals in an ecology.

Middle bar—Types:

Fraction of types in each system as a percentage of the union of types from both systems.

Bottom bar—Exclusive types:

- Types that are present in one system only are 'exclusive types'.
- $\Omega^{(1)}$ -exclusive and $\Omega^{(2)}$ -exclusive indicate which system an exclusive type belongs to.
- Percentage of exclusive types in a system relative to that system's total number of types.

Quite the festival:

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Allotaxonometry

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H. Identical systems:

I. Randomized systems

J. Disjoint systems

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	family	_
donesia		
	4 518-01	(1)
	$d_{co} = \sum_{i=1}^{d} P_i - Q_i $	(2)
,	4 15.170.1	(3)
	$d_{max} = \max\{P_i - Q_i\}$	(4)
25		
	$d_{\infty} = \frac{\sum_{i} P_i - Q_i }{\sum_{i} P_i + Q_i }$	(5)
Ξ	$d_{p-} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P-Q }{R}$	(6)
	$-\frac{1}{2}\sum_{i} x-a $	(7)
	$d_q = \frac{\sum_i e_i \cdot g_i}{\sum_{i \in P_i(G_i)}}$	(8)
	$d_{ini} = \frac{\sum_{j=1}^{n} P_j - Q_j }{\sum_{j=1}^{n} \min(P_j, Q_j)}$	(9)
	$d_{n_0} = \sum_{i=1}^{\lfloor P-Q \rfloor} \frac{ P-Q }{P+Q}$	(11)
	$d_{n,i} = \sum_{i=1}^{n} \log(1 + P_i - Q_i)$	(11)
(fatu	rsactoin (13), Wave Bloc ricka (21), Tanimoto (23), e	ges (15); m).
rtion t		
	$s_m = \sum_i \min(P_i,Q_i)$	(12)
4	-1-s, - 1 \$\(\rho\)-\(\rho\)	(13)
15	$d_{max} = \sum_{i=1}^{n} (1 - \frac{\min(P_i, Q_i)}{\max(P_i, Q_i)})$	(14)
	$=\sum_{max(P,Q)} \frac{ P-Q }{max(P,Q)}$	(15)
	$A_{max} = \frac{2\sum_{i}\min(P_{i}(Q_{i}))}{\sum_{i}(P_{i}+Q_{i})}$	(16)

20:-03		
$s_{n_{i}} = \frac{1}{d_{n_{i}}} = \frac{\sum_{i=0}^{i} \min(P_{i}(Q_{i}))}{\sum_{j} P_{j}^{*} - Q_{j}^{*}}$	(8)	27. Matsaita $d_{\alpha} = \sum_{i=1}^{n} (\sqrt{p_i} - 1)^{\alpha}$
$v_{\rm in} = \frac{\sum_{i} \min(\mathcal{T}_i(\mathcal{G})}{\sum_{i} \max(\mathcal{T}_i(\mathcal{G})}$	(21)	29. Squared chard $d_{a_{a_{a_{a_{a_{a_{a_{a_{a_{a_{a_{a_{a_$
$d_{i_{1}i_{2}} = \frac{\sum_{i} \mathcal{E}_{i} + \sum_{i} \mathcal{Q}_{i} - 2 \sum_{i} \min(\mathcal{F}_{i}, \mathcal{Q}_{i})}{\sum_{i} \mathcal{E}_{i} + \sum_{i} \mathcal{Q}_{i} - \sum_{i} \min(\mathcal{F}_{i}, \mathcal{Q}_{i})}$	(22)	Table 6. Squared 1: Smilly or y' family
$= \frac{\sum (\max(P,Q) - \min(P,Q))}{\sum \max(P,Q)}$	(23)	29. Squared $d_{sp} = \sum_{i} (P_i - Q_i)$ 30. Pearson $\chi^i = d_{g}(P_i Q) = \sum_{i} (P_i - Q_i)$
Product family		31. Nayman χ' $d_{\chi}(P,Q) = \sum_{i=1}^{k} \frac{\partial P}{\partial x_i}$
	(21)	32. Squared χ' $d_{sym} = \sum_{i} \frac{\partial^{2} - \xi}{\partial^{2} + \xi}$
$\kappa_{max} = 2\sum_{i=1}^{d_i}\frac{P(Q_i)}{P_i + Q_i}$	(25)	33. Probabilistic Symmetric χ^2 $d_{proc} = 2\sum_{i} \frac{(P_i - P_i)^2}{P_i}$
= <u>£m</u> <u>Er Eo</u>	(26)	3d Divergence $d_{m} = 2\sum_{i=1}^{n} \frac{(p_{i}^{2} - i)}{(p_{i}^{2} + i)}$ 36 Clark
14 14	_	4 \(\S\) \(\frac{\S}{P} + \)
$v_{m} = \frac{\sum_{i} p_{i} x_{i}}{\sum_{i} p_{i} x_{i}} = \frac{\sum_{i} p_{i} x_{i}}{\sum_{i} p_{i} x_{i}}$	(27)	26. Addition Symmetric χ^2 $d_{min} = \sum_{i=1}^{n} \frac{(P-i)}{2}$ * Squared L _i family > (Incomé (29)).
$s_{co} = \frac{\sum_{i} s_{i} e_{i}}{\sum_{i} s_{i}^{i} = \sum_{i} g_{i}^{i} - \sum_{i} s_{i}g_{i}}$	(28)	Table 7. Shamon's among family 37. Kullhack— $d_{xx} = \sum_{i=1}^{n} P \ln \frac{P_i}{Q}$
$d_{\infty} = 1 - a_{\infty} = \frac{\sum_{i} (P_i - Q_i)^i}{\sum_{i} P_i^i + \sum_{i} Q_i^i - \sum_{i} P_i Q_i}$	(29)	38. Lethays $d_{r} = \sum_{i=1}^{r} (P_i - Q_i)^{ij}$ 39. K. disarganos $d_{min} = \sum_{i=1}^{r} P_i \ln \frac{2}{P_i}$
	(42)	48. Topsae $A_{n_0} = \sum_{i=1}^n \left(P^{i_0} \left(\frac{2P_i}{P_i + Q_i} \right) + Q_i \right)$
$d_{d_{max}} = 1 - \kappa_{max} + \frac{\sum_{i=1}^{n} (p_i^* - Q_i^*)^{i}}{\sum_{i=1}^{n} p_i^{*i} + \sum_{i=1}^{n} Q_i^{*i}}$	(11)	61. Januar Shannon $\sigma_{ii} = \frac{1}{2} \left[\sum_{i} P_i \ln \left(\frac{2P_i}{P_i + Q_i} \right) + \sum_{i} Q_i \ln \left(\frac{2}{P_i} \right) \right]$ (C. Januar dell'arranou
v family or Squared-shord family	Ī	$d_{\infty} = \sum_{i} \left[\frac{P_i \ln P_i + Q_i \ln Q_i}{2} - \left(\frac{P_i + Q_i}{2} \right) \right]$
4 -	(32)	2 2
ya d _e in ∑ √ (<u>Q</u>)	(iii)	

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Probability

Nutshell

Shannon tried to slow things down in 1956:



"The bandwagon" 🗹 Claude E Shannon,

IRE Transactions on Information Theory, 2, 3, 1956. ^[16]

- A "Information theory has ... become something of a scientific bandwagon."
- While ... information theory is indeed a valuable tool ... [it] is certainly no panacea for the communication engineer or ... for anyone else.
- "A few first rate research papers are preferable to a large number that are poorly conceived or half-finished."

We want two main things: distances

Rank-turbulence divergence

turbulence diverg

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Nutshell

- difference & For sorting, many comparisons give the same
- ordering. A few basic building blocks:
 - $|P_i Q_i|$ (dominant) $\mod \max(P_i, Q_i)$
 - $min(P_i, Q_i)$
 - $|P_i^{1/2} Q_i^{1/2}|$ (Hellinger)

1. A measure of difference

2. A way of sorting which

types/species/words

contribute to that

between systems

Table 1. L_p Minkow	vski family	
1. Euclidean L_2	$d_{E_{bc}} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)
3. Minkowski L _p	$d_{Mk} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^p}$	(3)
4. Chebyshev L_{∞}	$d_{Cheb} = \max_{i} P_{i} - Q_{i} $	(4)

Table 2. L_1 family		
5. Sørensen	$d_{ur} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} (P_i + Q_i)}$	(5)

6. Gower	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)
7. Soergel	$d_{eg} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)
8. Kulczynski d	$d_{bal} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)
9. Canberra	$d_{Caw} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)
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Allotaxonometry A plenitude o distances divergence

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Exploratio

Information theoretic sortings are more opaque

No tunability

Table 1. L_p Minkow			The PoCS
1. Euclidean L ₂	$d_{Eac} = \sqrt{\sum_{i=1}^{n}} P_i - Q_i ^2$	(1)	Allotaxono 18 of 70
2. City block L ₁	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)	A plenitud distances
3. Minkowski L _p	$d_{Mk} = P \sum_{i=1}^{d} P_i - Q_i ^p$	(3)	Rank-turb divergence
 Chebyshev L_∞ 	$d_{Cheb} = \max_{i} P_{i} - Q_{i} $	(4)	Probability
Table 2. L ₁ family			turbulence
5. Sørensen	ź		Exploratio

 $d_{\alpha} = \min \left(\sum_{i} \frac{(P_i - Q_i)^2}{P_i} \sum_{i} \frac{(P_i - Q_i)^2}{Q_i} \right)$

5. Sørensen	$d_{sor} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} (P_i + Q_i)}$	(5)	Ex No
6. Gower	$d_{\text{gow}} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)	
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)	
7 Coornel	4		

6. Gower	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)
7. Soergel	$d_{sg} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)
8. Kulczynski d	$d_{tot} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)
9. Canberra	$d_{Con} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)
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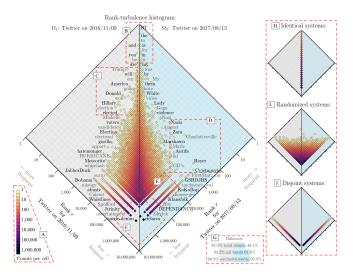
Shannon's Entropy:

$$H(P) = \langle \log_2 \frac{1}{p_\tau} \rangle = \sum_{\tau \in R_{1,2;\alpha}} p_\tau \log_2 \frac{1}{p_\tau}$$

& Kullback-Liebler (KL) divergence:

$$\begin{split} D^{\text{KL}}\left(P_{2} \mid\mid P_{1}\right) &= \left\langle \log_{2} \frac{1}{p_{2,\tau}} - \log_{2} \frac{1}{p_{1,\tau}} \right\rangle_{P_{2}} \\ &= \sum_{\tau \in R_{1,2;\alpha}} p_{2,\tau} \left[\log_{2} \frac{1}{p_{2,\tau}} - \log_{2} \frac{1}{p_{1,\tau}} \right] \\ &= \sum_{\tau \in R_{1,2;\alpha}} p_{2,\tau} \log_{2} \frac{p_{1,\tau}}{p_{2,\tau}}. \end{split} \tag{2}$$

- A Problem: If just one component type in system 2 is not present in system 1, KL divergence $= \infty$.
- Solution: If we can't compare a spork and a platypus directly, we create a fictional spork-platypus hybrid.
- New problem: Re-read solution.



Some good things about ranks:

- Working with ranks is intuitive
- Affords some powerful statistics (e.g., Spearman's rank correlation coefficient)
- Can be used to generalize beyond systems with probabilities

A start:

$$\left| \frac{1}{r_{\tau,1}} - \frac{1}{r_{\tau,2}} \right|. \tag{5}$$

- Inverse of rank gives an increasing measure of 'importance'
- High rank means closer to rank 1
- We assign tied ranks for components of equal 'size'
- & Issue: Biases toward high rank components

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Rank-turbulence divergence

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Nutshell

Allotaxonometry

Involving a third intermediate averaged system means JSD is now finite: $0 < D^{J\tilde{S}}(P_1 || P_2) < 1.$

 $= \frac{1}{2} D^{\text{KL}} \left(P_1 \parallel \frac{1}{2} \left[P_1 + P_2 \right] \right) + \frac{1}{2} D^{\text{KL}} \left(P_2 \parallel \frac{1}{2} \left[P_1 + P_2 \right] \right)$

& Generalized entropy divergence: [2]

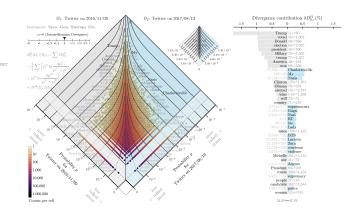
Jensen-Shannon divergence (JSD): [9, 7, 13, 1]

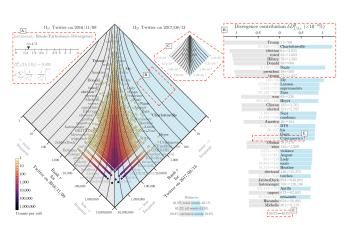
 $D^{JS}(P_1 \parallel P_2)$

$$\begin{split} D_{\alpha}^{\text{AS2}}\left(P_{1} \mid\mid\mid P_{2}\right) &= \\ \frac{1}{\alpha(\alpha-1)} \sum_{\tau \in R_{1,2;\alpha}} \left[\left(p_{\tau,1}^{1-\alpha} + p_{\tau,2}^{1-\alpha}\right) \left(\frac{p_{\tau,1} + p_{\tau,2}}{2}\right)^{\alpha} - \left(p_{\tau,1} + p_{\tau,2}\right) \right]. \end{split} \tag{4}$$

 $=\frac{1}{2}\sum_{\tau\in R_{1,2,\alpha}}\left(p_{1,\tau}\log_{2}\frac{p_{1,\tau}}{\frac{1}{2}\left[p_{1,\tau}+p_{2,\tau}\right]}+p_{2,\tau}\log_{2}\frac{p_{2,\tau}}{\frac{1}{2}\left[p_{1,\tau}+p_{2,\tau}\right]}\right)$

Produces ISD when $\alpha \to 0$.





We introduce a tuning parameter:

$$\left| \frac{1}{\left[r_{\tau,1} \right]^{\alpha}} - \frac{1}{\left[r_{\tau,2} \right]^{\alpha}} \right|^{1/\alpha}. \tag{6}$$

- $As \alpha \rightarrow 0$, high ranked components are increasingly dampened
- For words in texts, for example, the weight of common words and rare words move increasingly closer together.
- $As \alpha \to \infty$, high rank components will dominate.
- For texts, the contributions of rare words will vanish.

Desirable rank-turbulence divergence features:

1. Rank-based.

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Nutshell

- 2. Symmetric.
- 3. Semi-positive: $D_{\alpha}^{\mathbb{R}}(\Omega_1 || \Omega_2) \geq 0$.
- 4. Linearly separable, for interpretability.
- 5. Subsystem applicable: Ranked lists of any principled subset may be equally well compared (e.g., hashtags on Twitter, stock prices of a certain sector, etc.).
- 6. Turbulence-handling: Suited for systems with rank-ordered component size distribution that are heavy-tailed.
- 7. Scalable: Allow for sensible comparisons across system sizes.
- 8. Tunable.
- 9. Story-finding: Features 1-8 combine to show which component types are most 'important'

Trouble:

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divergence

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turbulence div

Allotaxonometry

 $\left|\frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}}\right|^{1/\alpha}.$

The leading order term is:

 $\left(1-\delta_{r_{\tau,1}r_{\tau,2}}\right)\alpha^{1/\alpha}\left|\ln\frac{r_{\tau,1}}{r_{\tau,2}}\right|^{1/\alpha},$ (7)

which heads toward ∞ as $\alpha \to 0$.

- Oops.
- But the insides look nutritious:

is a nicely interpretable log-ratio of ranks.

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divergence

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divergence

Nurshell

Reference

Some reworking:

$$\delta D_{\alpha,\tau}^{\rm R}(R_1 \mid\mid R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}. \quad (8)$$

- & Keeps the core structure.
- & Large α limit remains the same.
- $\alpha \to 0$ limit now returns log-ratio of ranks.
- \aleph Next: Sum over τ to get divergence.
- Still have an option for normalization.

Rank-turbulence divergence:

$$D_{\alpha}^{\mathbb{R}}(R_1 \parallel R_2) = \frac{1}{\mathcal{N}_{1,2;\alpha}} \sum_{\tau \in R_{1,2;\alpha}} \delta D_{\alpha,\tau}^{\mathbb{R}}(R_1 \parallel R_2) \quad (9)$$

General normalization:

- \mathcal{L} Iif the Zipf distributions are disjoint, then in $\Omega^{(1)}$'s merged ranking, the rank of all $\Omega^{(2)}$ types will be $r = N_1 + \frac{1}{2}N_2$, where N_1 and N_2 are the number of distinct types in each
- & Similarly, $\Omega^{(2)}$'s merged ranking will have all of $\Omega^{(1)}$'s types in last place with rank $r = N_2 + \frac{1}{2}N_1$.
- The normalization is then:

$$\mathcal{N}_{1,2;\alpha} = \frac{\alpha+1}{\alpha} \sum_{\tau \in R_1} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[N_1 + \frac{1}{2}N_2\right]^{\alpha}} \right|^{1/(\alpha+1)} + \frac{\alpha+1}{\alpha} \sum_{\tau \in R_2} \left| \frac{1}{\left[N_2 + \frac{1}{2}N_1\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}.$$
(11)

Normalization:

- Take a data-driven rather than analytic approach to determining $\mathcal{N}_{1,2:\alpha}$.
- & Compute $\mathcal{N}_{1,2:\alpha}$ by taking the two systems to be disjoint
- Limits of 0 and 1 correspond to the two systems having identical and disjoint Zipf distributions.

- while maintaining their underlying Zipf distributions.

 $D_0^{\rm R}(R_1\,\|\,R_2) = \sum_{\tau \in R_1,_{2:\alpha}} \delta D_{0,\tau}^{\rm R} = \frac{1}{\mathcal{N}_{1,2;0}} \sum_{\tau \in R_{1,2;\alpha}} \left| \ln \frac{r_{\tau,1}}{r_{\tau,2}} \right|,$

 $\mathcal{N}_{1,2;0} = \sum_{\tau \in \mathcal{P}} \left| \ln \frac{r_{\tau,1}}{N_1 + \frac{1}{2}N_2} \right| + \sum_{\tau \in \mathcal{P}} \left| \ln \frac{r_{\tau,2}}{\frac{1}{2}N_1 + N_2} \right|. \tag{13}$

 \Leftrightarrow Ensures: $0 \le D_{\alpha}^{\mathbb{R}}(R_1 \parallel R_2) \le 1$

where

Limit of $\alpha \to \infty$:

$$\mathcal{N}_{1,2;\infty} = \sum_{\tau \in R_1} \frac{1}{r_{\tau,1}} + \sum_{\tau \in R_2} \frac{1}{r_{\tau,2}}.$$
 (15)

 $= \frac{1}{\mathcal{N}_{1,2;\infty}} \sum_{\tau \in R_{1,2}} \left(1 - \delta_{r_{\tau,1}r_{\tau,2}} \right) \max_{\tau} \left\{ \frac{1}{r_{\tau,1}}, \frac{1}{r_{\tau,2}} \right\}. \quad (14)$

Highest ranks dominate.

Normalization:

two systems' types:

 $D_{\infty}^{\mathrm{R}}(R_1\,\|\,R_2) = \sum_{\tau \in R_{\mathrm{r},0}} \,\,\delta D_{\infty,\tau}^{\mathrm{R}}$

Rank-turbulence divergence:

 $\mathcal{N}_{1,2:\alpha}$ we have our prototype:

Summing over all types, dividing by a normalization prefactor

 $D_{\alpha}^{\mathbb{R}}(R_1 \mid\mid R_2) = \frac{1}{\mathcal{N}_{1.2;\alpha}} \frac{\alpha+1}{\alpha} \sum_{\tau \in R_{-\alpha}} \left[\frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right]$

Limit of $\alpha \to 0$:

where

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Probability-turbulence divergence:

Largest rank ratios dominate.

$$D_{\alpha}^{\mathrm{P}}(P_{1} \mid\mid P_{2}) = \frac{1}{\mathcal{N}_{1,2;\alpha}^{\mathrm{P}}} \frac{\alpha+1}{\alpha} \sum_{\tau \in R_{1,2;\alpha}} \Big| \left[p_{\tau,1} \right]^{\alpha} - \left[p_{\tau,2} \right]^{\alpha} \Big|^{1/(\alpha+1)} \; . \tag{16} \label{eq:16}$$

- A For the unnormalized version ($\mathcal{N}_{1,2:\alpha}^{P}=1$), some troubles return with 0 probabilities and $\alpha \to 0$.
- \mathfrak{S} Weep not: $\mathcal{N}_{1,2;\alpha}^{P}$ will save the day.

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 $\mathcal{N}_{1,2;\alpha}^{\mathrm{p}} = \frac{\alpha+1}{\alpha} \sum_{\tau \in R_1} \left[p_{\tau,1} \right]^{\alpha/(\alpha+1)} + \frac{\alpha+1}{\alpha} \sum_{\tau \in R_2} \left[p_{\tau,2} \right]^{\alpha/(\alpha+1)}$ (17)

With no matching types, the probability of a type present in one

system is zero in the other, and the sum can be split between the

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Limit of $\alpha = 0$ for probability-turbulence divergence

 \Re if both $p_{\tau,1} > 0$ and $p_{\tau,2} > 0$ then

$$\lim_{\alpha \to 0} \frac{\alpha+1}{\alpha} \left| \left[p_{\tau,1} \right]^{\alpha} - \left[p_{\tau,2} \right]^{\alpha} \right|^{1/(\alpha+1)} = \left| \ln \frac{p_{\tau,2}}{p_{\tau,1}} \right|. \tag{18}$$

 \Re But if $p_{\tau,1} = 0$ or $p_{\tau,2} = 0$, limit diverges as $1/\alpha$.

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Normalization:

$$\mathcal{N}_{1,2;\alpha}^{\mathrm{p}} \to \frac{1}{\alpha} \left(N_1 + N_2 \right).$$
 (19)

Because the normalization also diverges as $1/\alpha$, the divergence will be zero when there are no exclusive types and non-zero when there are exclusive types.

Combine these cases into a single expression:

Probability-turbulence divergence $D_0^{\rm P}(P_1\,\|\,P_2) = \frac{1}{(N_1+N_2)} \sum_{\tau \in R_{1,2,0}} \left(\delta_{p_{\tau,1},0} + \delta_{0,p_{\tau,2}}\right). \tag{20}$ Nutshell

 $\text{ The term } \left(\delta_{p_{\tau,1},0}+\delta_{0,p_{\tau,2}}\right) \text{ returns 1 if either } p_{\tau,1}=0 \text{ or } \\ p_{\tau,2}=0 \text{, and 0 otherwise when both } p_{\tau,1}>0 \text{ and } p_{\tau,2}>0.$

Ratio of types that are exclusive to one system relative to the total possible such types,

Type contribution ordering for the limit of α =0

- In terms of contribution to the divergence score, all exclusive types supply a weight of $1/(N_1 + N_2)$. We can order them by preserving their ordering as $\alpha \to 0$, which amounts to ordering by descending probability in the system in which they appear.
- And while types that appear in both systems make no contribution to $D_0^{\mathrm{P}}(P_1 \parallel P_2)$, we can still order them according to the log ratio of their probabilities.
- The overall ordering of types by divergence contribution for α =0 is then: (1) exclusive types by descending probability and then (2) types appearing in both systems by descending log

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Limit of $\alpha = \infty$ for probability-turbulence divergence

$$D_{\infty}^{p}(P_1 \parallel P_2) = \frac{1}{2} \sum_{\tau \in R_{1,2;\infty}} \left(1 - \delta_{p_{\tau,1},p_{\tau,2}} \right) \max \left(p_{\tau,1}, p_{\tau,2} \right) \tag{21}$$

$$\mathcal{N}_{1,2;\infty}^{p} = \sum_{\tau \in R_{1,2;\infty}} \left(p_{\tau,1} + p_{\tau,2} \right) = 1 + 1 = 2.$$
 (22)

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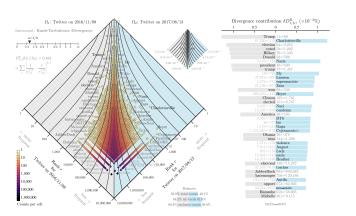
Connections for PTD:

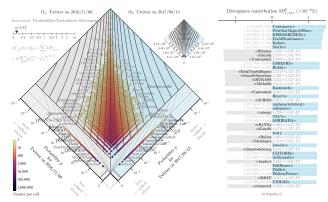
 $\alpha = 0$: Similarity measure Sørensen-Dice coefficient [4, 17, 10], F_1 score of a test's accuracy [18, 15].

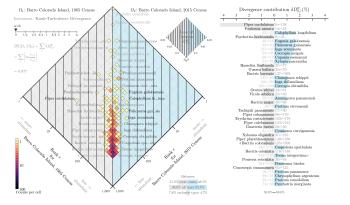
 $\alpha = 1/2$: Hellinger distance [8] and Mautusita distance [11].

 $\alpha = 1$: Many including all $L^{(p)}$ -norm type constructions.

 $\alpha = \infty$: Motyka distance [3].







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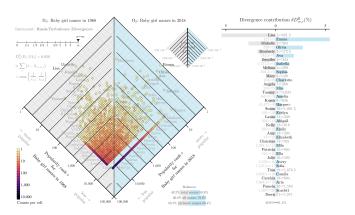
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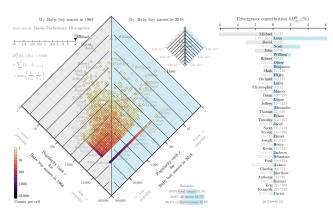
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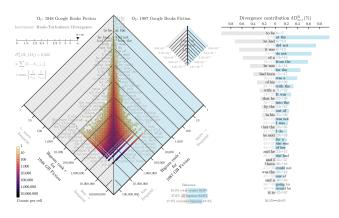
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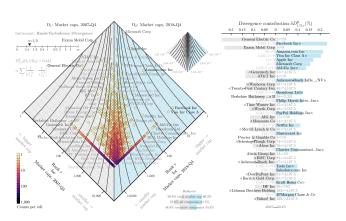
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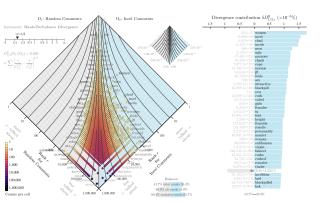
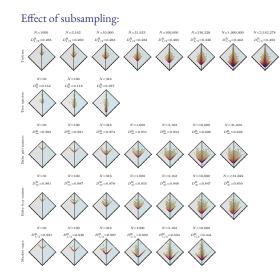
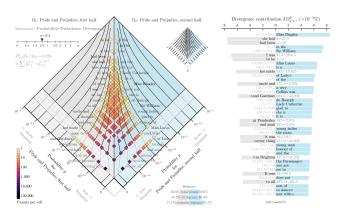
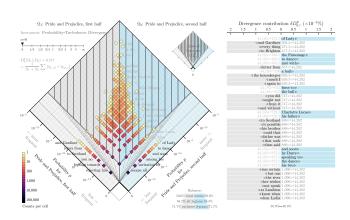
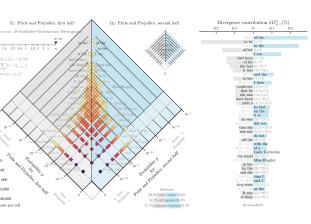


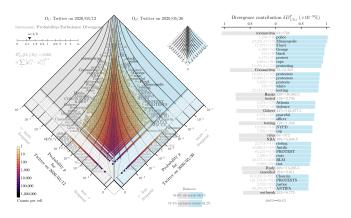
FIG. 8. Rank-turbulence divergence allotaxonograph [34] of word rank distributions in the incel vs random comment corpora. The rank-rank histogram on the left shows the density of words by their rank in the incel comments corpus against their rank in the random comments corpus. Words at the top of the diamond are higher frequency, or lower rank. For example, the word "the" appears at the highest observed frequency, and thus has the lowest rank, I. This word has the lowest rank in both corpora, so its coordinates lie along the center vertical line in the plot. Words such as "women" diverge from the center line because their rank in the incel corpus is higher than in the random corpus. The top 40 words with greatest divergence contribution are shown on the right. In this comparison, nearly all of the top 40 words are more common in the incel corpus, so they point to the right. The word that has the most notable change in rank from the random to incel corpus is "women", the object of hatred

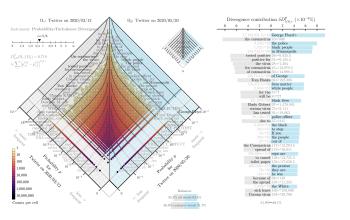


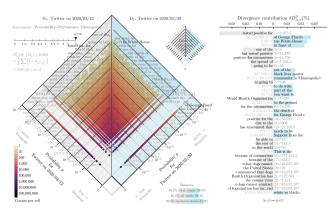


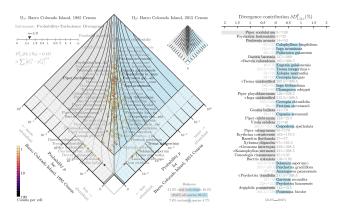












Flipbooks for RTD:

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Market caps:

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Baby names:

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Baby girl names over time relative to 1950 E Baby boy names over time relative to 1950 Google books:

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Flipbooks for PTD:



Pride and Prejudice, 1-grams Pride and Prejudice, 2-grams Pride and Prejudice, 3-grams

Social media:

Twitter, 1-grams ⊞ 🗷 Twitter, 2-grams E Twitter, 3-grams 🖽 🗷

& Ecology:

Barro Colorado Island

Code:

https://gitlab.com/compstorylab/allotaxonometer

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Claims, exaggerations, reminders:

Needed for comparing large-scale complex systems: Comprehendible, dynamically-adjusting, differential dashboards.

Many measures seem poorly motivated and largely unexamined (e.g., JSD).

Of value: Combining big-picture maps with ranked lists.

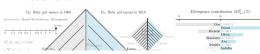
Online tunable versions of rank-turbulence divergence now

App version: https://allotax.vercel.app/

Observable version: https://observablehq.com/@jstonge/allotaxonometer-4-all

Github: https://github.com/jstonge/allotaxp

Future: Probability-turbulence divergence plus many other instruments.



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