

Allotaxonomy

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

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The PoCSverse
Allotaxonomy
1 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Outline

A plenitude of distances

Rank-turbulence divergence

Probability-turbulence divergence

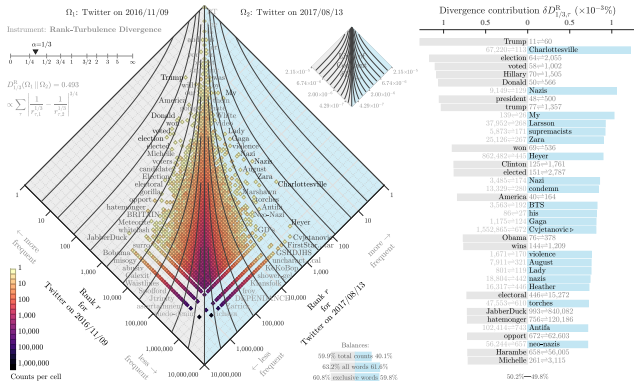
Explorations

Nutshell

References

The PoCSverse
Allotaxonomy
2 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References


Goal—Understand this:



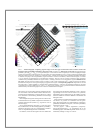
Site (papers, examples, code):


<http://compstorylab.org/allotaxonomy/>

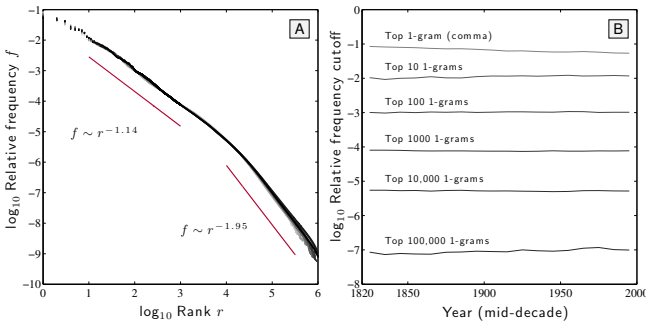
Foundational papers:

 “Allotaxonomy and rank-turbulence divergence: A universal instrument for comparing complex systems”
Dodds et al.,
EPJ Data Science, **12**, 1–42, 2023. [5]






[EPJ Data Science version](#)
[arXiv version](#)

 “Probability-turbulence divergence: A tunable allotaxonomic 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]



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 comprehensible.
-  Complex systems present two problems for dashboards:
 - Scale with internal diversity of components: We need meters for every species, every company, every word.
 - Tracking change: We need to re-arrange meters on the fly.
-  Goal—Create comprehensible, dynamically-adjusting, differential dashboards showing two pieces:
 - ‘Big picture’ map-like overview,
 - A tunable ranking of components.

¹See the [lexicocalorimeter](#)

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

$$f \sim \begin{cases} r^{-\alpha} & \text{for } r \ll r_b, \\ r^{-\alpha'} & \text{for } r \gg r_b, \end{cases}$$

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

$$\phi \sim \begin{cases} f_{thr}^{-\mu} & \text{for } f_{thr} \ll f_b, \\ f_{thr}^{-\mu'} & \text{for } f_{thr} \gg f_b, \end{cases}$$

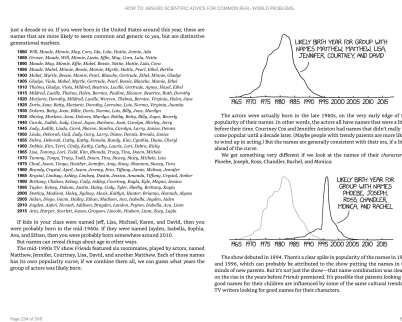
Estimates: $\mu \simeq 0.77$ and $\mu' \simeq 1.10$, and f_b is the scaling break point.

$$\phi \sim \begin{cases} r^\nu = r^{\alpha\mu'} & \text{for } r \ll r_b, \\ r^{\nu'} = r^{\alpha'\mu} & \text{for } r \gg r_b. \end{cases}$$

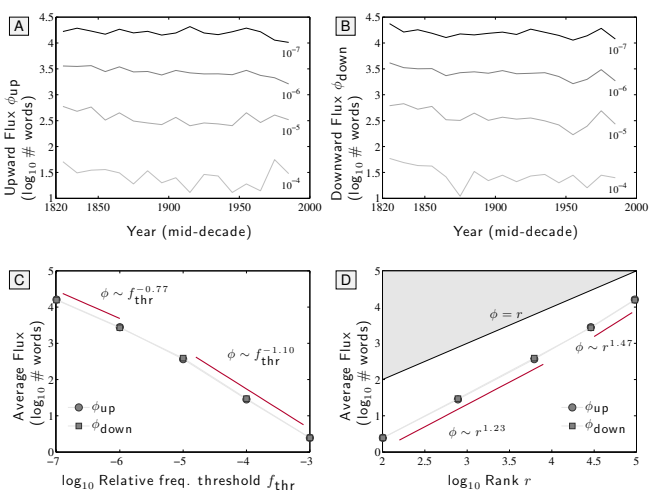
Estimates: Lower and upper exponents $\nu \simeq 1.23$ and $\nu' \simeq 1.47$.

The PoCSverse
Allotaxonomy
5 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

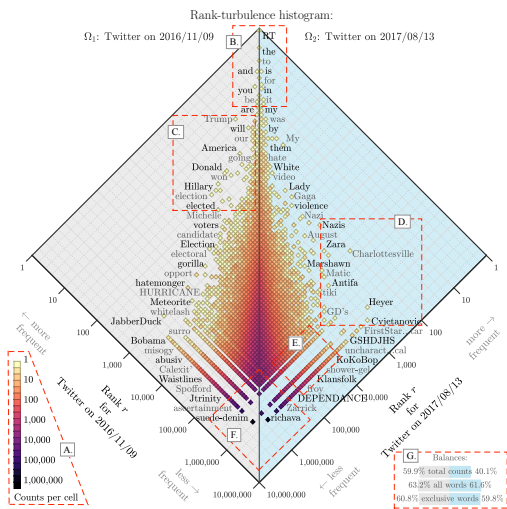
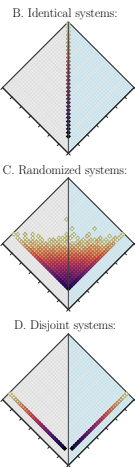
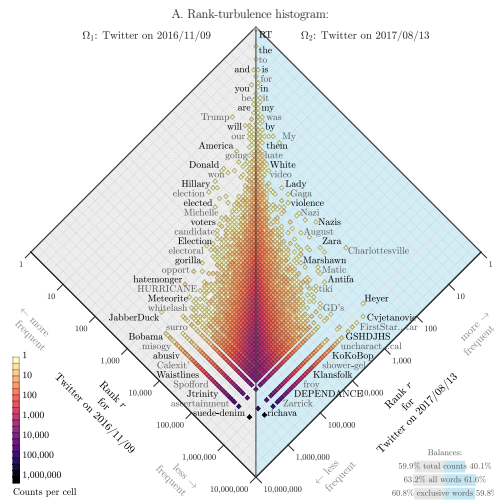
Baby names, much studied: [12]



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



The PoCSverse
Allotaxonomy
6 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References



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:

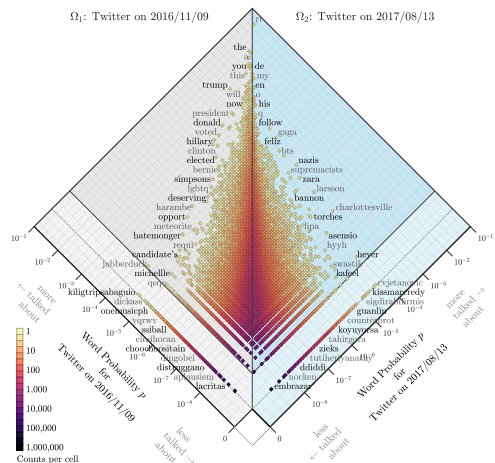
- Fraction of types in each system as a percentage of the union of types from both systems.

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.

The PoCSverse
Allotaxonomy
12 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Probability-turbulence histogram:



The PoCSverse
Allotaxonomy
13 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

So, so many ways to compare probability distributions:



“Families of Alpha- Beta- and Gamma- Divergences: Flexible and Robust Measures of Similarities”
Cichocki and Amari,
Entropy, **12**, 1532-1568, 2010. [2]



“Comprehensive survey on distance/similarity measures between probability density functions”
Sung-Hyuk Cha,
International Journal of Mathematical Models and Methods in Applied Sciences, **1**, 300–307, 2007. [1]

- Comparisons are distances, divergences, similarities, inner products, fidelities ...
- 60ish kinds of comparisons grouped into 10 families
- A worry: Subsampled distributions with very heavy tails

The PoCSverse
Allotaxonomy
14 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Quite the festival:

Table 1.1. Minkowski family	Table 1.2. Lp Minkowski family	Table 1.3. Lp Minkowski family
1. Euclidean L_2	1. Euclidean L_2	1. Euclidean L_2
2. City block L_1	2. City block L_1	2. City block L_1
3. Minkowski L_p	3. Minkowski L_p	3. Minkowski L_p
4. Chebyshev L_∞	4. Chebyshev L_∞	4. Chebyshev L_∞

Table 1.4. Lp Minkowski family	Table 1.5. Lp Minkowski family	Table 1.6. Lp Minkowski family
1. Euclidean L_2	1. Euclidean L_2	1. Euclidean L_2
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Table 1.7. Lp Minkowski family	Table 1.8. Lp Minkowski family	Table 1.9. Lp Minkowski family
1. Euclidean L_2	1. Euclidean L_2	1. Euclidean L_2
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Table 1.10. Lp Minkowski family	Table 1.11. Lp Minkowski family	Table 1.12. Lp Minkowski family
1. Euclidean L_2	1. Euclidean L_2	1. Euclidean L_2
2. City block L_1	2. City block L_1	2. City block L_1
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The PoCSverse
Allotaxonomy
15 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Shannon tried to slow things down in 1956:



“The bandwagon”

Claude E Shannon,
IRE Transactions on Information Theory, **2**, 3,
1956. [16]

- “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.”

The PoCSverse
Allotaxonomy
16 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

We want two main things:

- A measure of difference between systems
- A way of sorting which types/species/words contribute to that difference

A few basic building blocks:

- $|P_i - Q_i|$ (dominant)
- $\max(P_i, Q_i)$
- $\min(P_i, Q_i)$
- $P_i Q_i$
- $|P_i^{1/2} - Q_i^{1/2}|$ (Hellinger)

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Table 2. L1 family	Table 2.1. L1 family	Table 2.2. L1 family
5. Sørensen	5. Sørensen	5. Sørensen
6. Gower	6. Gower	6. Gower
7. Soergel	7. Soergel	7. Soergel
8. Kulczynski d	8. Kulczynski d	8. Kulczynski d
9. Canberra	9. Canberra	9. Canberra
10. Lorentzian	10. Lorentzian	10. Lorentzian

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* L_1 family \supset {Intersection (13), Wave Hedges (15), Czekanowski (16), Ruzicka (21), Tamimoto (23), etc.}

The PoCSverse
Allotaxonomy
17 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

- Information theoretic sortings are more opaque
- No tunability

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The PoCSverse
Allotaxonomy
18 of 70
A plenitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Shannon's Entropy:

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

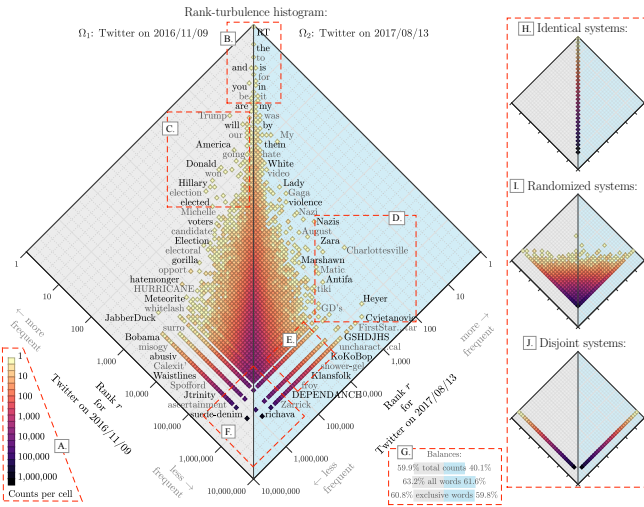
Kullback-Liebler (KL) divergence:

$$\begin{aligned} D^{\text{KL}}(P_2 \parallel P_1) &= \left\langle \log_2 \frac{1}{p_{2,\tau}} - \log_2 \frac{1}{p_{1,\tau}} \right\rangle_{P_2} \\ &= \sum_{\tau \in R_{1,2;\alpha}} p_{2,\tau} \left[\log_2 \frac{1}{p_{2,\tau}} - \log_2 \frac{1}{p_{1,\tau}} \right] \\ &= \sum_{\tau \in R_{1,2;\alpha}} p_{2,\tau} \log_2 \frac{p_{1,\tau}}{p_{2,\tau}}. \end{aligned} \quad (2)$$

Problem: If just one component type in system 2 is not present in system 1, KL divergence = ∞ .

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:

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

- 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

The PoCSverse
Allotaxonomy
19 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

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

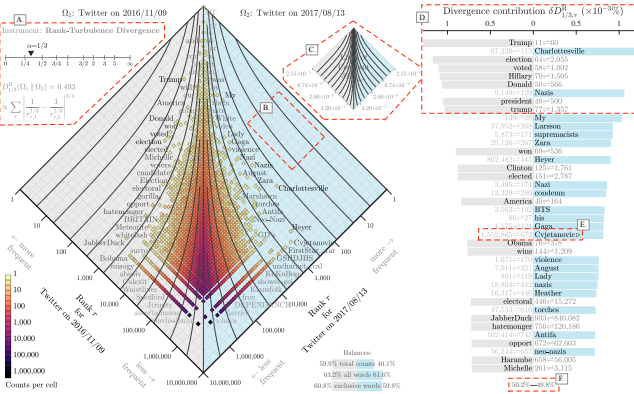
$$\begin{aligned} D^{\text{JS}}(P_1 \parallel P_2) &= \frac{1}{2} D^{\text{KL}}\left(P_1 \parallel \frac{1}{2}[P_1 + P_2]\right) + \frac{1}{2} D^{\text{KL}}\left(P_2 \parallel \frac{1}{2}[P_1 + P_2]\right) \\ &= \frac{1}{2} \sum_{\tau \in R_{1,2;\alpha}} \left(p_{1,\tau} \log_2 \frac{p_{1,\tau}}{\frac{1}{2}[p_{1,\tau} + p_{2,\tau}]} + p_{2,\tau} \log_2 \frac{p_{2,\tau}}{\frac{1}{2}[p_{1,\tau} + p_{2,\tau}]} \right). \end{aligned} \quad (3)$$

Involving a third intermediate averaged system means JSD is now finite:
 $0 \leq D^{\text{JS}}(P_1 \parallel P_2) \leq 1$.

Generalized entropy divergence: [2]

$$\begin{aligned} D_{\alpha}^{\text{AS}}(P_1 \parallel P_2) &= \frac{1}{\alpha(\alpha-1)} \sum_{\tau \in R_{1,2;\alpha}} \left[\left(p_{1,\tau}^{1-\alpha} + p_{2,\tau}^{1-\alpha} \right) \left(\frac{p_{1,\tau} + p_{2,\tau}}{2} \right)^{\alpha} - \left(p_{1,\tau} + p_{2,\tau} \right) \right]. \end{aligned} \quad (4)$$

Produces JSD when $\alpha \rightarrow 0$.



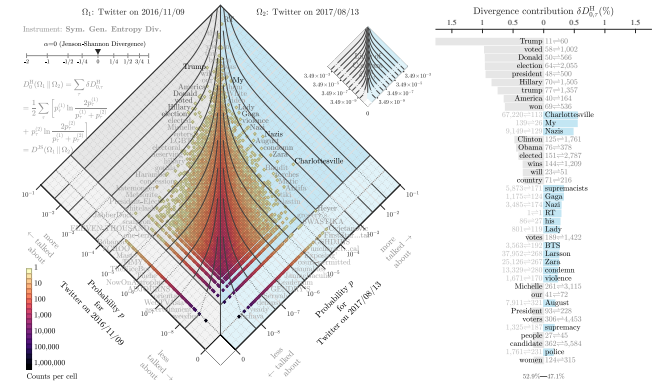
The PoCSverse
Allotaxonomy
25 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

We introduce a tuning parameter:

$$\left| \frac{1}{r_{\tau,1}^{\alpha}} - \frac{1}{r_{\tau,2}^{\alpha}} \right|^{1/\alpha}. \quad (6)$$

- 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 $\alpha \rightarrow \infty$, high rank components will dominate.
- For texts, the contributions of rare words will vanish.

The PoCSverse
Allotaxonomy
20 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References



Desirable rank-turbulence divergence features:

- Rank-based.
- Symmetric.
- Semi-positive: $D_{\alpha}^{\text{R}}(\Omega_1 \parallel \Omega_2) \geq 0$.
- Linearly separable, for interpretability.
- 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.).
- Turbulence-handling: Suited for systems with rank-ordered component size distribution that are heavy-tailed.
- Scalable: Allow for sensible comparisons across system sizes.
- Tunable.
- Story-finding: Features 1–8 combine to show which component types are most 'important'

Trouble:

The limit of $\alpha \rightarrow 0$ does not behave well for

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

The leading order term is:

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

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

Oops.

But the insides look nutritious:

$$\left| \ln \frac{r_{\tau,1}}{r_{\tau,2}} \right|$$

is a nicely interpretable log-ratio of ranks.

The PoCSverse
Allotaxonomy
24 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

The PoCSverse
Allotaxonomy
27 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nutshell
References

Some reworking:

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

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

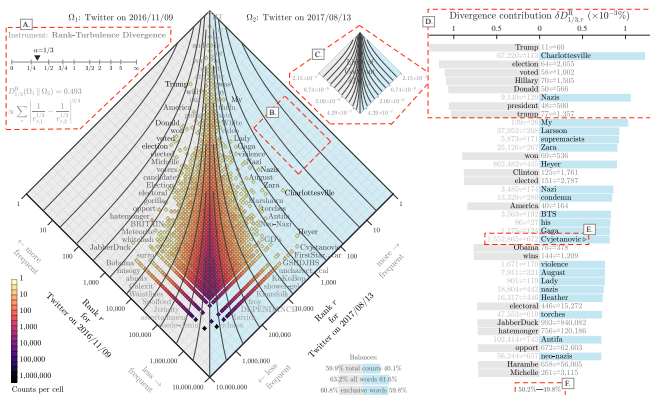
Rank-turbulence divergence:

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

General normalization:

- If 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 system.
- 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:

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



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 while maintaining their underlying Zipf distributions.
- Ensures: $0 \leq D_{\alpha}^R(R_1 \parallel R_2) \leq 1$
- Limits of 0 and 1 correspond to the two systems having identical and disjoint Zipf distributions.

Limit of $\alpha \rightarrow 0$:

$$D_0^R(R_1 \parallel R_2) = \sum_{\tau \in R_{1,2;\alpha}} \delta D_{0,\tau}^R = \frac{1}{\mathcal{N}_{1,2;0}} \sum_{\tau \in R_{1,2;\alpha}} \left| \ln \frac{r_{\tau,1}}{r_{\tau,2}} \right|, \quad (12)$$

where

$$\mathcal{N}_{1,2;0} = \sum_{\tau \in R_1} \left| \ln \frac{r_{\tau,1}}{N_1 + \frac{1}{2}N_2} \right| + \sum_{\tau \in R_2} \left| \ln \frac{r_{\tau,2}}{\frac{1}{2}N_1 + N_2} \right|. \quad (13)$$

- Largest rank ratios dominate.

Probability-turbulence divergence:

$$D_{\alpha}^P(P_1 \parallel P_2) = \frac{1}{\mathcal{N}_{1,2;\alpha}^P} \frac{\alpha+1}{\alpha} \sum_{\tau \in R_{1,2;\alpha}} \left| [p_{\tau,1}]^\alpha - [p_{\tau,2}]^\alpha \right|^{1/(\alpha+1)}. \quad (16)$$

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

Rank-turbulence divergence:

Summing over all types, dividing by a normalization prefactor $\mathcal{N}_{1,2;\alpha}$ we have our prototype:

$$D_{\alpha}^R(R_1 \parallel R_2) = \frac{1}{\mathcal{N}_{1,2;\alpha}} \frac{\alpha+1}{\alpha} \sum_{\tau \in R_{1,2;\alpha}} \left| \frac{1}{[r_{\tau,1}]^\alpha} - \frac{1}{[r_{\tau,2}]^\alpha} \right|^{1/(\alpha+1)} \quad (10)$$

Limit of $\alpha \rightarrow \infty$:

$$D_{\infty}^R(R_1 \parallel R_2) = \sum_{\tau \in R_{1,2;\alpha}} \delta D_{\infty,\tau}^R = \frac{1}{\mathcal{N}_{1,2;\infty}} \sum_{\tau \in R_{1,2;\alpha}} (1 - \delta_{r_{\tau,1}r_{\tau,2}}) \max \left\{ \frac{1}{r_{\tau,1}}, \frac{1}{r_{\tau,2}} \right\}. \quad (14)$$

where

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

- Highest ranks dominate.

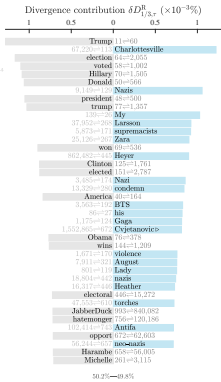
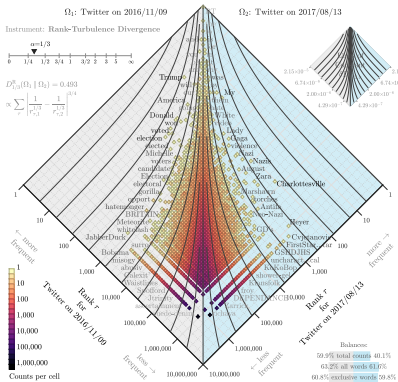
Normalization:

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 two systems' types:

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

Type contribution ordering for the limit of $\alpha=0$

- 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 $\alpha \rightarrow 0$, 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 $D_0^p(P_1 \parallel P_2)$, we can still order them according to the log ratio of their probabilities.
- The overall ordering of types by divergence contribution for $\alpha=0$ is then: (1) exclusive types by descending probability and then (2) types appearing in both systems by descending log ratio.

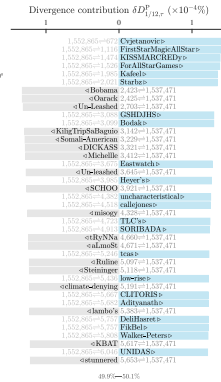
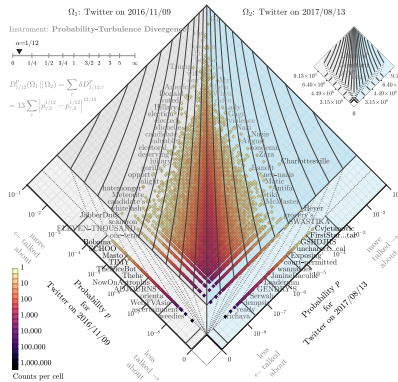


Limit of $\alpha=\infty$ for probability-turbulence divergence

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

where

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



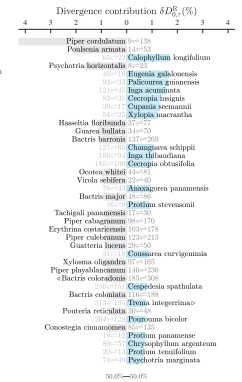
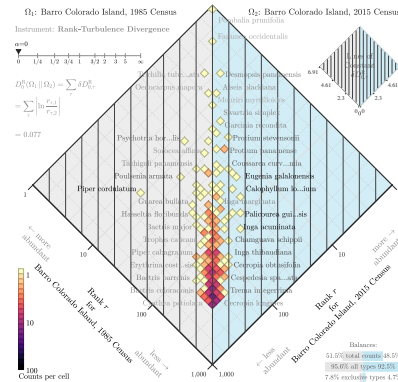
Combine these cases into a single expression:

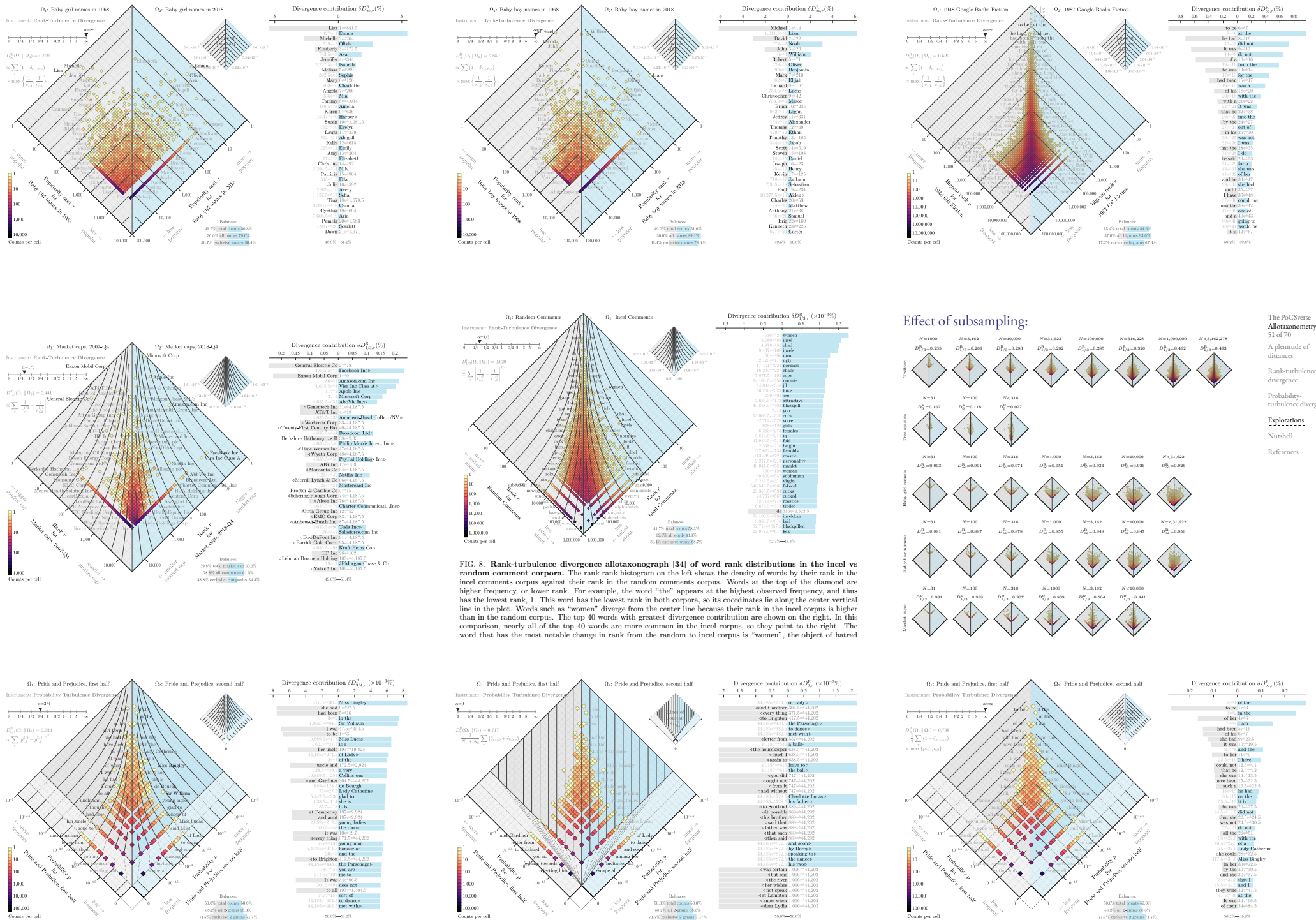
$$D_0^p(P_1 \parallel P_2) = \frac{1}{(N_1 + N_2)} \sum_{\tau \in R_{1,2,0}} (\delta_{p_{\tau,1,0}} + \delta_{0,p_{\tau,2}}) \cdot \quad (20)$$

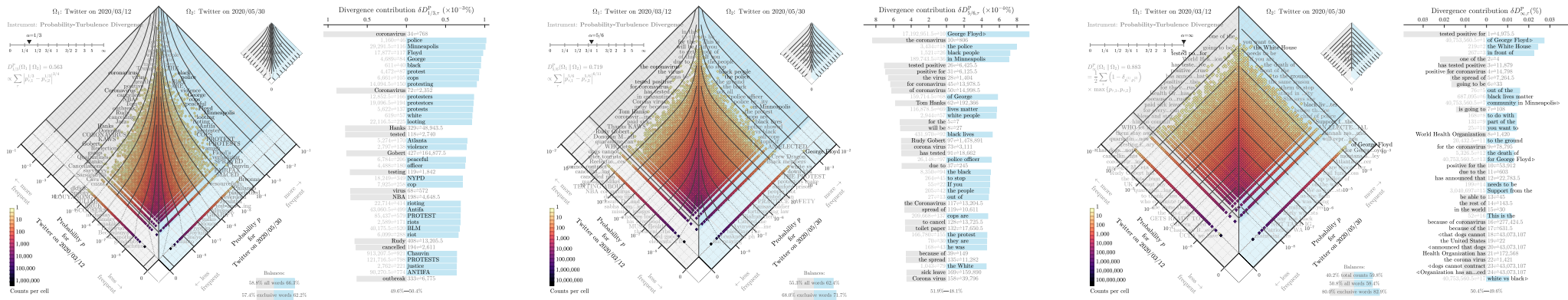
- The term $(\delta_{p_{\tau,1,0}} + \delta_{0,p_{\tau,2}})$ returns 1 if either $p_{\tau,1} = 0$ or $p_{\tau,2} = 0$, and 0 otherwise when both $p_{\tau,1} > 0$ and $p_{\tau,2} > 0$.
- Ratio of types that are exclusive to one system relative to the total possible such types,

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].







Flipbooks for RTD:

- Twitter:
 - [allotaxonometer-flipbook-1-rank-div.pdf](#)
 - [allotaxonometer-flipbook-2-probability-div.pdf](#)
 - [allotaxonometer-flipbook-3-gen-entropy-div.pdf](#)
 - Market caps:
 - [allotaxonometer-flipbook-4-marketcaps-6years-rank-div.pdf](#)
 - Baby names:
 - [allotaxonometer-flipbook-5-babynames-girls-50years-rank-div.pdf](#)
 - [allotaxonometer-flipbook-6-babynames-boys-50years-rank-div.pdf](#)
- Baby girl names over time relative to 1950
- Baby boy names over time relative to 1950

Flipbooks for PTD:

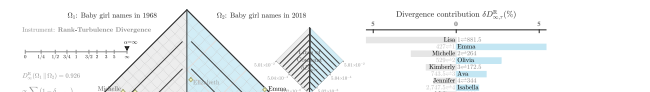
- Jane Austen:
 - [Pride and Prejudice, 1-grams](#)
 - [Pride and Prejudice, 2-grams](#)
 - [Pride and Prejudice, 3-grams](#)
- Social media:
 - [Twitter, 1-grams](#)
 - [Twitter, 2-grams](#)
 - [Twitter, 3-grams](#)
- Ecology:
 - [Barro Colorado Island](#)

The PoCServe
Allotaxonometry
62 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nurshell
References

Code:
<https://gitlab.com/compstoriylab/allotaxonometer>

Claims, exaggerations, reminders:

- Needed for comparing large-scale complex systems: Comprehensible, 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 exist:
 - 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.



The PoCServe
Allotaxonometry
63 of 70
A plentitude of
distances
Rank-turbulence
divergence
Probability-
turbulence divergence
Explorations
Nurshell
References

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The PoCSverse Allotaxonomy
64 of 70
A plenitude of distances
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Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
65 of 70
A plenitude of distances
Rank-turbulence divergence
Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
66 of 70
A plenitude of distances
Rank-turbulence divergence
Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
67 of 70
A plenitude of distances
Rank-turbulence divergence
Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
68 of 70
A plenitude of distances
Rank-turbulence divergence
Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
69 of 70
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Probability- turbulence divergence
Explorations
Nutshell
References

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The PoCSverse Allotaxonomy
70 of 70
A plenitude of distances
Rank-turbulence divergence
Probability- turbulence divergence
Explorations
Nutshell
References

