

# Allotaxonomy

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Principles of Complex Systems, Vols. 1, 2, & 3D  
CSYS/MATH 300, 303, & 394, 2022-2023 | @pocsvox

Prof. Peter Sheridan Dodds | @peterdodds

Computational Story Lab | Vermont Complex Systems Center  
Santa Fe Institute | University of Vermont



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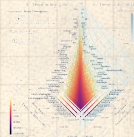
A plenitude of  
distances

Rank-turbulence  
divergence

Probability-  
turbulence  
divergence

Explorations

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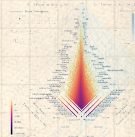
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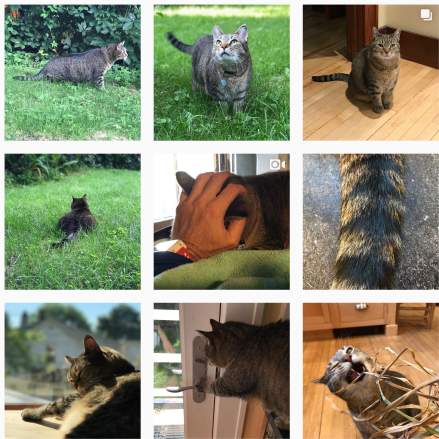
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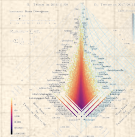
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# Outline

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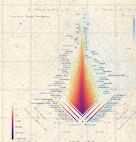
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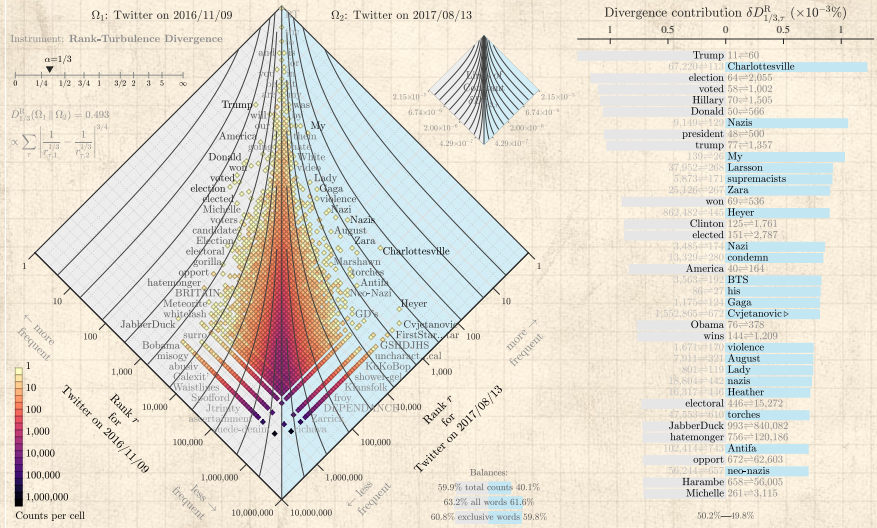
Probability-turbulence divergence

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# Goal—Understand this:



## The Boggoracle Speaks:

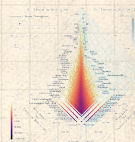
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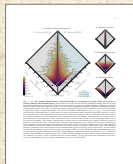
References



Site (papers, examples, code):

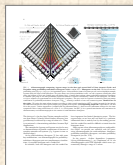
<http://compstorylab.org/allotaxonomy/>

Foundational papers:



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

Dodds et al.,  
, 2020. <sup>[5]</sup>



"Probability-turbulence divergence: A tunable allotaxonomic instrument for comparing heavy-tailed categorical distributions"

Dodds et al.,  
, 2020. <sup>[6]</sup>

# Basic science = Describe + Explain:



Dashboards of single scale instruments helps us understand, monitor, and control systems.

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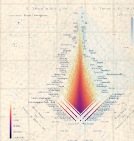
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- 🧱 Archetype: Cockpit dashboard for flying a plane

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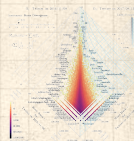
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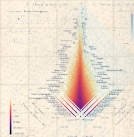
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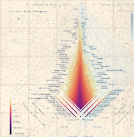
 Dashboards of single scale instruments helps us understand, monitor, and control systems.

 Archetype: Cockpit dashboard for flying a plane


 Okay if comprehensible.


 Complex systems present two problems for dashboards:


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.




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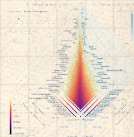
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 Goal—Create comprehensible, dynamically-adjusting, differential dashboards showing two pieces:<sup>1</sup>


1. 'Big picture' map-like overview,
2. A tunable ranking of components.




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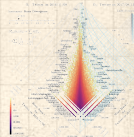
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<sup>1</sup>See the [lexicocalorimeter](#) 

# Baby names, much studied: <sup>[12]</sup>

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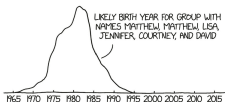
just a decade or so. If you were born in the United States around this year, these are names that are more likely to seem common and generic to you, but are distinctive generational markers.

1890 Will, Maudie, Minnie, May, Cora, Ida, Lela, Hattie, Annie, Ada  
1885 Gracey, Maudie, Will, Minnie, Lela, Edie, May, Cora, Lela, Nellie  
1880 Maudie, May, Minnie, Edie, Michel, Bessie, Nellie, Hattie, Lela, Cora  
1865 Maudie, Michel, Minnie, Bessie, Minnie, Myrtle, Hattie, Pearl, Ethel, Bertha  
1860 Malie, Myrtle, Bessie, Minnie, Pearl, Blanche, Gertrude, Ethel, Minnie, Gladys  
1855 Gladys, Vada, Michel, Myrtle, Gertrude, Pearl, Bessie, Blanche, Marnie, Ethel  
1910 Thelma, Gladys, Vada, Mildred, Beatrice, Lucille, Gertrude, Agnes, Hazel, Ethel  
1915 Mildred, Lucille, Thelma, Helen, Bernice, Pauline, Eleanor, Beatrice, Ruth, Dorothy  
1920 Marjorie, Dorothy, Mildred, Lucille, Myrtle, Thelma, Bernice, Virginia, Helen, Jane  
1925 Doris, Jane, Betty, Marjorie, Dorothy, Lorraine, Lisa, Norma, Virginia, Beverly  
1930 Dolores, Betty, Joan, Ethel, David, Norma, Lisa, Billy, Jane, Marilyn  
1935 Shirley, Marlene, Joan, Dolores, Marilyn, Bobby, Betty, Billy, Joyce, Beverly  
1940 Corde, Judith, Judy, Carol, Joyce, Barbara, Joan, Carolyn, Shirley, Jerry  
1945 Judy, Judith, Linda, Carol, Sharon, Sandra, Carolyn, Larry, Anita, Dennis  
1950 Linda, Deborah, Gail, Andy, Gary, Larry, Diane, Dennis, Brenda, Anick  
1955 Debra, Deborah, Cathy, Kathy, Pamela, Randy, Kim, Cynthia, Diane, Cheryl  
1960 Debbie, Kim, Tori, Cindy, Kathy, Cathy, Laverie, Lori, Debra, Ricky  
1965 Lisa, Tammy, Lori, Tiffel, Kim, Alexandra, Tracy, Tina, Dana, Michele  
1970 Tammy, Tanya, Tracy, Todd, Dana, Tina, Sherry, Stacy, Michele, Lisa  
1975 Chad, Jason, Tanya, Heather, Jennifer, Amy, Stacy, Shannon, Sherry, Tary  
1980 Brenda, Crystal, April, Jason, Jeremy, Kim, Tiffany, James, Melissa, Jennifer  
1985 Crystal, Lindsay, Ashley, Lindsey, Doreen, Jessica, Amanda, Tiffany, Crystal, Amber  
1990 Britany, Chelsea, Kelsey, Cody, Ashley, Courtney, Ryan, Kyle, Megan, Jessica  
1995 Taylor, Kelley, Dakota, Austin, Haley, Cody, Tyler, Shelby, Brittany, Kayla  
2000 Destiny, Madison, Haley, Sydney, Alexis, Kaitlyn, Hunter, Brianna, Hannah, Alyssa  
2005 Aiden, Dylan, Gavin, Hailey, Ethan, Madison, Ava, Isabella, Jayden, Aiden  
2010 Jayden, Aiden, Noelle, Addison, Braxton, London, Peyton, Isabella, Ava, Liam  
2015 Arias, Harper, Scarlett, Jason, Grayson, Alexander, Hudson, Liam, Zoey, Layla

If kids in your class were named Jeff, Lisa, Michael, Karan, and David, then you were probably born in the mid-1940s. If they were named Jayden, Isabella, Sophia, Ava, and Ethan, then you were probably born somewhere around 2010.

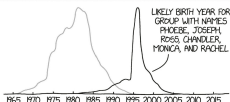
But names can reveal things about age in other ways.

The mid-1990s TV show *Friends* featured six roommates, played by actors, named Matthew, Jennifer, Courtney, Lisa, David, and another Matthew. Each of those names has its own popularity curve. If we combine them all, we can guess what year the group of actors was likely born:



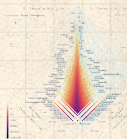
The actors were actually born in the late 1960s, on the very early edge of the popularity of their names. In other words, the actors all have names that were a little before their time. Courtney Cox and Jennifer Aniston had names that didn't really become popular until a decade later. (Maybe people with trendy parents are more likely to wind up in acting.) But the names are generally consistent with their era, if a little ahead of the curve.

We get something very different if we look at the names of their characters—Phoebe, Joseph, Ross, Chandler, Rachel, and Monica:




The show debuted in 1994. There's a clear spike in the popularity of the names in 1995 and 1996, which can probably be attributed to the show putting the names in the minds of new parents. But it's not just the show—that name combination was clearly on the rise in the years before *Friends* premiered. It's possible that parents looking for good names for their children are influenced by some of the same cultural trends as TV writers looking for good names for their characters.

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

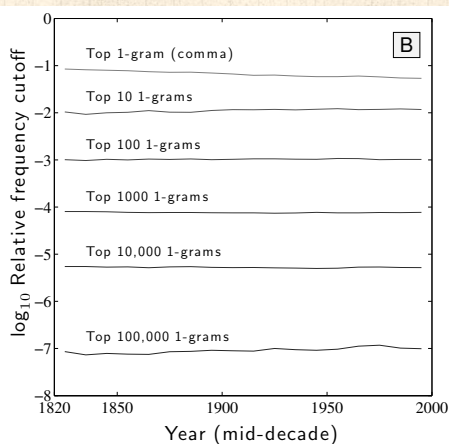
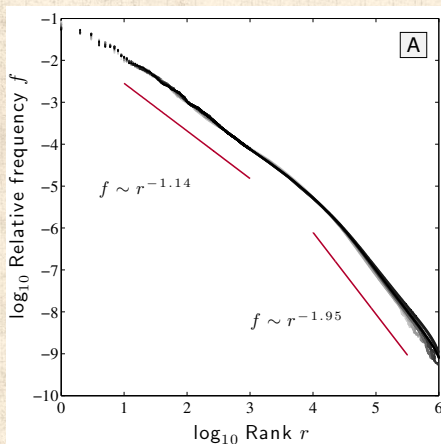




"Is language evolution grinding to a halt? The scaling of lexical turbulence in English fiction suggests it is not" 

Pechenick, Danforth, Dodds, Alshaabi, Adams, Dewhurst, Reagan, Danforth, Reagan, and Danforth.

Journal of Computational Science, **21**, 24–37, 2017. <sup>[14]</sup>



For language, Zipf's law has two scaling regimes: <sup>[18]</sup>

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

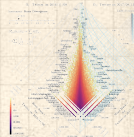
When comparing two texts, define Lexical turbulence as flux of words across a frequency threshold:

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

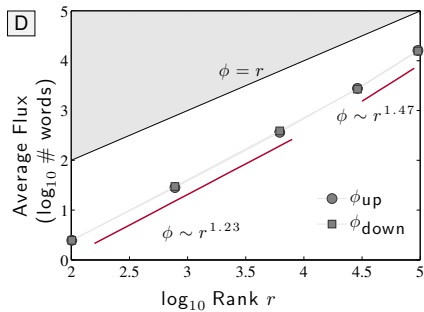
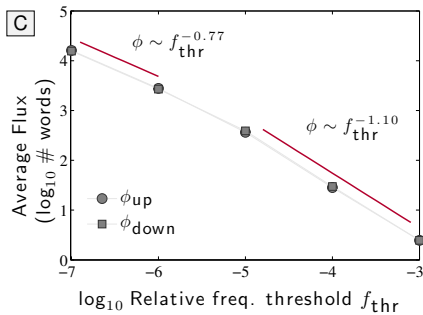
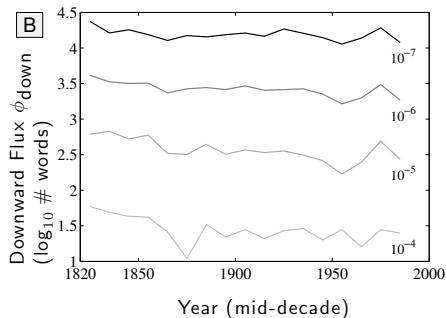
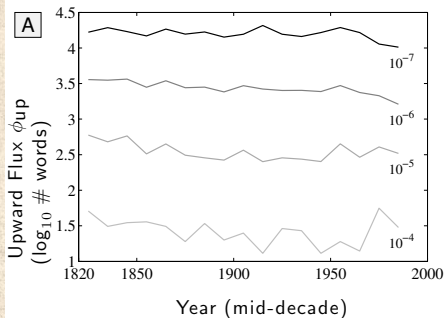
Estimates:  $\mu \simeq 0.77$  and  $\mu' \simeq 1.10$ , and  $f_b$  is the scaling break point.

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

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



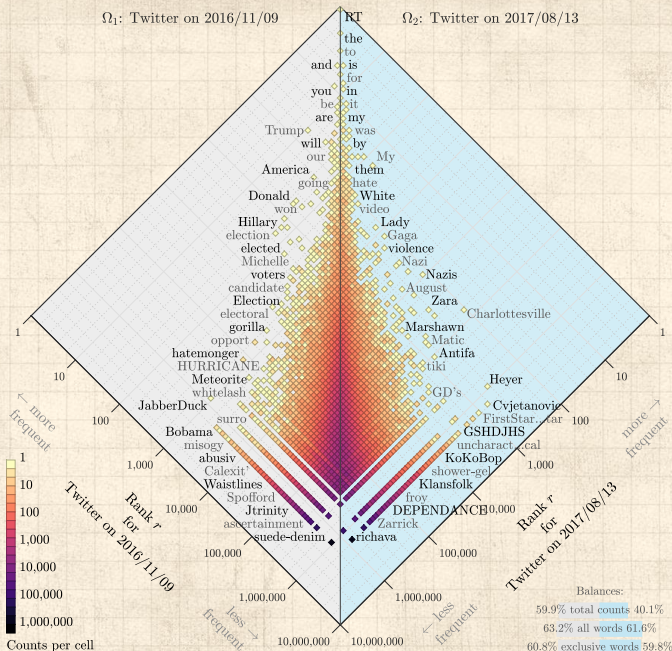




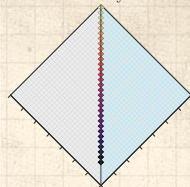
### A. Rank-turbulence histogram:

$\Omega_1$ : Twitter on 2016/11/09

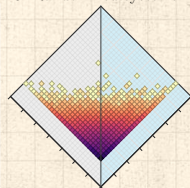
$\Omega_2$ : Twitter on 2017/08/13



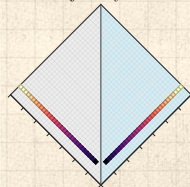
### B. Identical systems:



### C. Randomized systems:



### D. Disjoint systems:



Balances:

59.9% total counts 40.1%

63.2% all words 61.6%

60.8% exclusive words 59.8%

# Zipf-turbulence histogram for probability:

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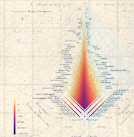
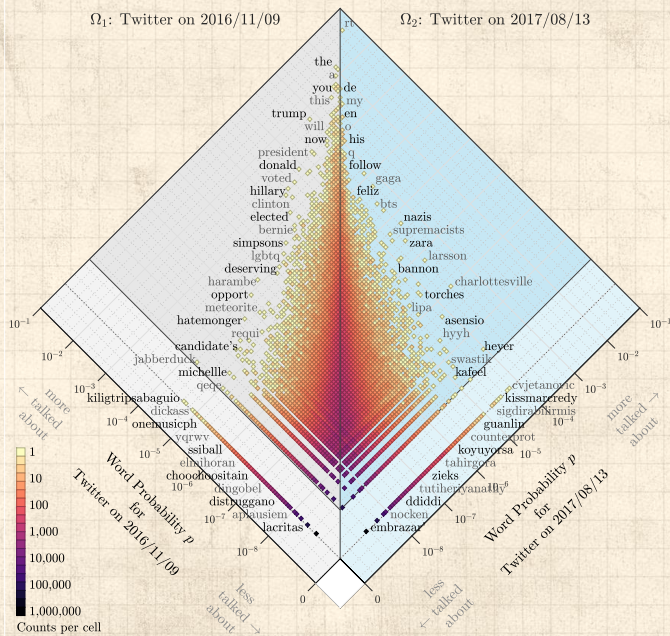
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# So, so many ways to compare probability distributions:

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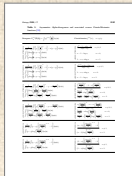
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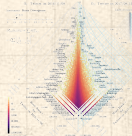


"Families of Alpha- Beta- and Gamma-Divergences: Flexible and Robust Measures of Similarities" 

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]




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



A worry: Subsampled distributions with very heavy tails

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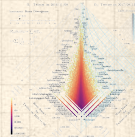
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# So, so many ways to compare probability distributions:




Measure	Category	Properties
Euclidean	Distance	Non-negative, Symmetric, Triangle inequality
Manhattan	Distance	Non-negative, Symmetric, Triangle inequality
Chebyshev	Distance	Non-negative, Symmetric, Triangle inequality
Hamming	Distance	Non-negative, Symmetric, Triangle inequality
Jaccard	Distance	Non-negative, Symmetric, Triangle inequality
Levenshtein	Distance	Non-negative, Symmetric, Triangle inequality
Overlap	Distance	Non-negative, Symmetric, Triangle inequality
Correlation	Similarity	Non-negative, Symmetric, Triangle inequality
Cosine	Similarity	Non-negative, Symmetric, Triangle inequality
Inner product	Similarity	Non-negative, Symmetric, Triangle inequality

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A plenitude of distances

Rank-turbulence divergence

Probability-turbulence divergence

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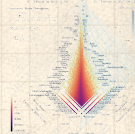
Comparisons are distances, divergences, similarities, inner products, fidelities ...



A worry: Subsampled distributions with very heavy tails



60ish kinds of comparisons grouped into 10 families



# Quite the festival:

**Table 1. L<sub>p</sub> Minkowski family**

1. Euclidean L <sub>2</sub>	$d_{min} = \sqrt{\sum_{i=1}^n  P_i - Q_i ^2}$ (1)
2. City block L <sub>1</sub>	$d_{min} = \sum_{i=1}^n  P_i - Q_i $ (2)
3. Minkowski L <sub>p</sub>	$d_{min} = \sqrt[p]{\sum_{i=1}^n  P_i - Q_i ^p}$ (3)
4. Chebyshev L <sub>∞</sub>	$d_{min} = \max_i  P_i - Q_i $ (4)

**Table 2. L<sub>p</sub> family**

5. Sorenson	$d_{min} = \frac{\sum_{i=1}^n  P_i - Q_i }{\sum_{i=1}^n (P_i + Q_i)}$ (5)
-------------	---

**6. Gower**

$$d_{min} = \frac{1}{d} \sqrt{\sum_{i=1}^n \frac{|P_i - Q_i|^2}{R_i}}$$
 (6)

$$+ \frac{1}{d} \sum_{i=1}^n |P_i - Q_i|$$
 (7)

**7. Soregol**

$$d_{min} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n \min(P_i, Q_i)}$$
 (8)

**8. Kulczyński d**

$$d_{min} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n \min(P_i, Q_i)}$$
 (9)

**9. Canberra**

$$d_{min} = \sum_{i=1}^n \frac{|P_i - Q_i|}{P_i + Q_i}$$
 (10)

**10. Lovrentzian**

$$d_{min} = \sum_{i=1}^n \ln(1 + |P_i - Q_i|)$$
 (11)

\* L<sub>p</sub> family ⇒ Intersection (13), Wave Hedges (15), Czekanowski (16), Ruszka (21), Tanimoto (23), etc.

**Table 3. Intersection family**

11. Intersection	$s_{in} = \sum_{i=1}^n \min(P_i, Q_i)$ (12)
------------------	---

$$d_{min} = 1 - s_{in} = \frac{1}{2} \sum_{i=1}^n |P_i - Q_i|$$
 (13)

12. Wave Hedges	$d_{min} = \sum_{i=1}^n \frac{\min(P_i, Q_i)}{\max(P_i, Q_i)}$ (14)
-----------------	---

$$+ \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n \max(P_i, Q_i)}$$
 (15)

**13. Czekanowski**

$$s_{in} = \frac{\sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n (P_i + Q_i)}$$
 (16)

$$d_{min} = 1 - s_{in} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n (P_i + Q_i)}$$
 (17)

**14. Moyal**

$$s_{in} = \frac{\sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n (P_i + Q_i)}$$
 (18)

$$d_{min} = 1 - s_{in} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n (P_i + Q_i)}$$
 (19)

**15. Kulczyński v**

$$s_{in} = \frac{1}{d_{min}} \frac{\sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n |P_i - Q_i|}$$
 (20)

**16. Ruszka**

$$s_{in} = \frac{\sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n \max(P_i, Q_i)}$$
 (21)

**17. Tanimoto**

$$d_{min} = \frac{\sum_{i=1}^n |P_i - Q_i| + 2 \sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n (\max(P_i, Q_i) + \min(P_i, Q_i))}$$
 (22)

$$+ \frac{\sum_{i=1}^n \min(P_i, Q_i)}{\sum_{i=1}^n (\max(P_i, Q_i) + \min(P_i, Q_i))}$$
 (23)

**Table 4. Inner Product family**

18. Inner Product	$s_{in} = P \cdot Q = \sum_{i=1}^n P_i Q_i$ (24)
-------------------	--

19. Harmonic mean	$s_{in} = \frac{\sum_{i=1}^n 2P_i Q_i}{\sum_{i=1}^n (P_i + Q_i)}$ (25)
-------------------	--

**20. Cosine**

$$s_{in} = \frac{\sum_{i=1}^n P_i Q_i}{\sqrt{\sum_{i=1}^n P_i^2} \sqrt{\sum_{i=1}^n Q_i^2}}$$
 (26)

**21. Kumar-Hauschok (PCE)**

$$s_{in} = \frac{\sum_{i=1}^n P_i Q_i}{\sum_{i=1}^n P_i^p + \sum_{i=1}^n Q_i^p - \sum_{i=1}^n P_i Q_i}$$
 (27)

**22. Jaccard**

$$s_{in} = \frac{\sum_{i=1}^n P_i Q_i}{\sum_{i=1}^n P_i + \sum_{i=1}^n Q_i - \sum_{i=1}^n P_i Q_i}$$
 (28)

$$d_{min} = 1 - s_{in} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n P_i + \sum_{i=1}^n Q_i - \sum_{i=1}^n P_i Q_i}$$
 (29)

**23. Dice**

$$s_{in} = \frac{\sum_{i=1}^n 2P_i Q_i}{\sum_{i=1}^n P_i + \sum_{i=1}^n Q_i}$$
 (30)

$$d_{min} = 1 - s_{in} = \frac{\sum_{i=1}^n |P_i - Q_i|}{\sum_{i=1}^n P_i + \sum_{i=1}^n Q_i}$$
 (31)

**Table 5. Fidelity family or Squared-chord family**

24. Fidelity	$s_{in} = \sum_{i=1}^n \sqrt{P_i Q_i}$ (32)
--------------	---

25. Bhattacharyya	$d_{in} = -\ln \sum_{i=1}^n \sqrt{P_i Q_i}$ (33)
-------------------	--

26. Hellinger	$d_{in} = \sqrt{\sum_{i=1}^n \sqrt{P_i} \sqrt{Q_i}}$ (34)
---------------	---

$$- 2 \sqrt{\sum_{i=1}^n P_i Q_i}$$
 (35)

**27. Matusita**

$$d_{in} = \sqrt{\sum_{i=1}^n \sqrt{P_i} \sqrt{Q_i} - \sqrt{P_i} \sqrt{Q_i}}$$
 (36)

$$= 2 \sqrt{\sum_{i=1}^n P_i Q_i}$$
 (37)

**28. Squared-chord**

$$d_{in} = \sqrt{\sum_{i=1}^n |P_i - Q_i| \sqrt{P_i} \sqrt{Q_i}}$$
 (38)

$$s_{in} = 1 - d_{in} = 2 \sum_{i=1}^n \sqrt{P_i Q_i} - 1$$
 (39)

**Table 6. Squared L<sub>p</sub> family or  $\chi^2$  family**

29. Squared Euclidean	$d_{in} = \sum_{i=1}^n  P_i - Q_i ^2$ (40)
-----------------------	--

30. Pearson $\chi^2$	$d_{in}(P, Q) = \sum_{i=1}^n \frac{(P_i - Q_i)^2}{Q_i}$ (41)
----------------------	--

31. Neyman $\chi^2$	$d_{in}(P, Q) = \sum_{i=1}^n \frac{(P_i - Q_i)^2}{P_i}$ (42)
---------------------	--

32. Squared $\chi^2$	$d_{in} = \sum_{i=1}^n \frac{(P_i - Q_i)^2}{P_i + Q_i}$ (43)
----------------------	--

33. Probabilistic Symmetric $\chi^2$	$d_{in} = \sum_{i=1}^n \frac{(P_i - Q_i)^2}{P_i + Q_i}$ (44)
--------------------------------------	--

34. Divergence	$d_{in} = 2 \sum_{i=1}^n \frac{ P_i - Q_i ^2}{(P_i + Q_i)^2}$ (45)
----------------	--

**35. Clark**

$$d_{in} = \sqrt{\sum_{i=1}^n \frac{|P_i - Q_i|^2}{(P_i + Q_i)^2}}$$
 (46)

**36. Additive Symmetric  $\chi^2$**

$$d_{in} = \sum_{i=1}^n \frac{|P_i - Q_i|^2 (P_i + Q_i)}{P_i Q_i}$$
 (47)

\* Squared L<sub>p</sub> family ⇒ Jaccard (29), Dice (31)

**Table 7. Shannon's entropy family**

37. Kullback-Leibler	$d_{in} = \sum_{i=1}^n P_i \ln \frac{P_i}{Q_i}$ (48)
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38. Jeffreys	$d_{in} = \sum_{i=1}^n P_i \ln \frac{P_i}{P_i + Q_i}$ (49)
--------------	--

39. K. divergence	$d_{in} = \sum_{i=1}^n P_i \ln \frac{2P_i}{P_i + Q_i}$ (50)
-------------------	---

**40. Topoc**

$$d_{in} = \sum_{i=1}^n P_i \ln \left( \frac{2P_i}{P_i + Q_i} \right) + Q_i \ln \left( \frac{2Q_i}{P_i + Q_i} \right)$$
 (51)

**41. Jensen-Shannon**

$$d_{in} = \frac{1}{2} \sum_{i=1}^n P_i \ln \left( \frac{2P_i}{P_i + Q_i} \right) + \frac{1}{2} \sum_{i=1}^n Q_i \ln \left( \frac{2Q_i}{P_i + Q_i} \right)$$
 (52)

**42. Jensen divergence**

$$d_{in} = \sum_{i=1}^n \left[ \frac{P_i \ln P_i + Q_i \ln Q_i}{2} - \left( \frac{P_i + Q_i}{2} \right) \ln \left( \frac{P_i + Q_i}{2} \right) \right]$$
 (53)

**Table 8. Combinations**

43. Taneja	$d_{in} = \sum_{i=1}^n \frac{ P_i - Q_i }{2} \ln \left  \frac{P_i + Q_i}{2 \sqrt{P_i Q_i}} \right $ (54)
------------	--

44. Kumar-Johnson	$d_{in} = \sum_{i=1}^n \frac{ P_i - Q_i ^2}{2(P_i Q_i)^2}$ (55)
-------------------	---

45. Avg(L <sub>p</sub> , L <sub>∞</sub> )	$d_{in} = \frac{\sum_{i=1}^n  P_i - Q_i  + \max_i  P_i - Q_i }{2}$ (56)
---	---

**Table 10. Vicissitude**

Vicis-Wave Hedges	$d_{min} = \sum_{i=1}^n \frac{ P_i - Q_i }{\max(P_i, Q_i)}$ (60)
-------------------	--

Vicis-Symmetric $\chi^2$	$d_{min} = \sum_{i=1}^n \frac{ P_i - Q_i ^2}{\max(P_i, Q_i)^2}$ (61)
--------------------------	--

Vicis-Symmetric $\chi^2$	$d_{min} = \sum_{i=1}^n \frac{ P_i - Q_i ^2}{\max(P_i, Q_i)^2}$ (62)
--------------------------	--

Vicis-Symmetric $\chi^2$	$d_{min} = \sum_{i=1}^n \frac{ P_i - Q_i ^2}{\max(P_i, Q_i)^2}$ (63)
--------------------------	--

max-Symmetric	$d_{in} = \max \left( \sum_{i=1}^n \frac{ P_i - Q_i ^2}{P_i}, \sum_{i=1}^n \frac{ P_i - Q_i ^2}{Q_i} \right)$ (64)
---------------	--

min-Symmetric	$d_{in} = \min \left( \sum_{i=1}^n \frac{ P_i - Q_i ^2}{P_i}, \sum_{i=1}^n \frac{ P_i - Q_i ^2}{Q_i} \right)$ (65)
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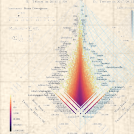
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# We want two main things:

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

**Table 1.**  $L_p$  Minkowski family

1. Euclidean $L_2$	$d_{Euc} = \sqrt{\sum_{i=1}^d  P_i - Q_i ^2}$	(1)
2. City block $L_1$	$d_{CB} = \sum_{i=1}^d  P_i - Q_i $	(2)
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4. Chebyshev $L_\infty$	$d_{Cheb} = \max_i  P_i - Q_i $	(4)

**Table 2.**  $L_1$  family

5. Sørensen	$d_{sor} = \frac{\sum_{i=1}^d  P_i - Q_i }{\sum_{i=1}^d (P_i + Q_i)}$	(5)
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6. Gower	$d_{gow} = \frac{1}{d} \sum_{i=1}^d \frac{ P_i - Q_i }{R_i}$	(6)
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$$= \frac{1}{d} \sum_{i=1}^d |P_i - Q_i| \quad (7)$$

7. Soergel	$d_{sg} = \frac{\sum_{i=1}^d  P_i - Q_i }{\sum_{i=1}^d \max(P_i, Q_i)}$	(8)
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8. Kulczynski $d$	$d_{kul} = \frac{\sum_{i=1}^d  P_i - Q_i }{\sum_{i=1}^d \min(P_i, Q_i)}$	(9)
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9. Canberra	$d_{can} = \sum_{i=1}^d \frac{ P_i - Q_i }{P_i + Q_i}$	(10)
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10. Lorentzian	$d_{lor} = \sum_{i=1}^d \ln(1 +  P_i - Q_i )$	(11)
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\*  $L_1$  family  $\supset$  {Intersectoin (13), Wave Hedges (15), Czekanowski (16), Ruzicka (21), Tanimoto (23), etc}.

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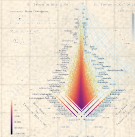
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For sorting, many comparisons give the same ordering.

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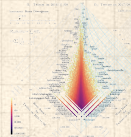
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A few basic building blocks:

$|P_i - Q_i|$  (dominant)

$\max(P_i, Q_i)$

$\min(P_i, Q_i)$

$P_i Q_i$

$|P_i^{1/2} - Q_i^{1/2}|$   
(Hellinger)

**Table 1.**  $L_p$  Minkowski family

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--------------------	---	-----

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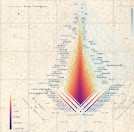
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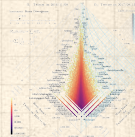
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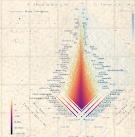
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## Shannon's Entropy:

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

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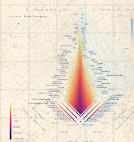
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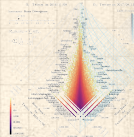


## Shannon's Entropy:

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## Kullback-Liebler (KL) divergence:

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




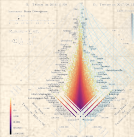
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## Kullback-Liebler (KL) divergence:

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

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





## Shannon's Entropy:

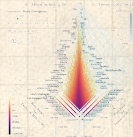
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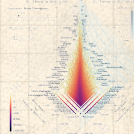
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 New problem: Re-read solution.



🗑️ 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:  $0 \leq D^{\text{JS}}(P_1 \parallel P_2) \leq 1$ .

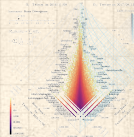
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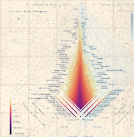
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🗑️ Generalized entropy divergence: [2]

$$\begin{aligned}
 D_{\alpha}^{\text{AS2}}(P_1 \parallel P_2) &= \\
 &= \frac{1}{\alpha(\alpha - 1)} \sum_{\tau \in R_{1,2;\alpha}} \left[ (p_{\tau,1}^{1-\alpha} + p_{\tau,2}^{1-\alpha}) \left( \frac{p_{\tau,1} + p_{\tau,2}}{2} \right)^{\alpha} - (p_{\tau,1} + p_{\tau,2}) \right].
 \end{aligned} \tag{4}$$

Produces JSD when  $\alpha \rightarrow 0$ .



$\Omega_1$ : Twitter on 2016/11/09

$\Omega_2$ : Twitter on 2017/08/13

Divergence contribution  $\delta D_{0,r}^H$  (%)

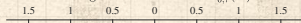
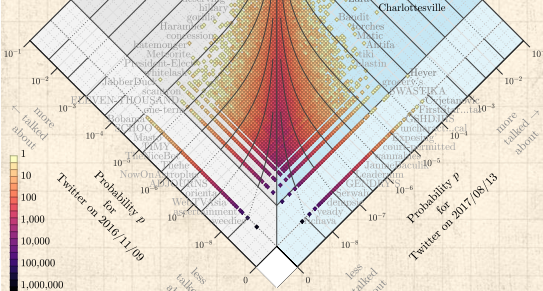
Instrument: Sym. Gen. Entropy Div.

$\alpha=0$  (Jenson-Shannon Divergence)

$$D_{0,r}^H(\Omega_1 || \Omega_2) = \sum_r \delta D_{0,r}^H$$

$$= \frac{1}{2} \sum_r \left[ p_r^{(1)} \ln \frac{2p_r^{(1)}}{p_r^{(1)} + p_r^{(2)}} \right. \\ \left. + p_r^{(2)} \ln \frac{2p_r^{(2)}}{p_r^{(1)} + p_r^{(2)}} \right]$$

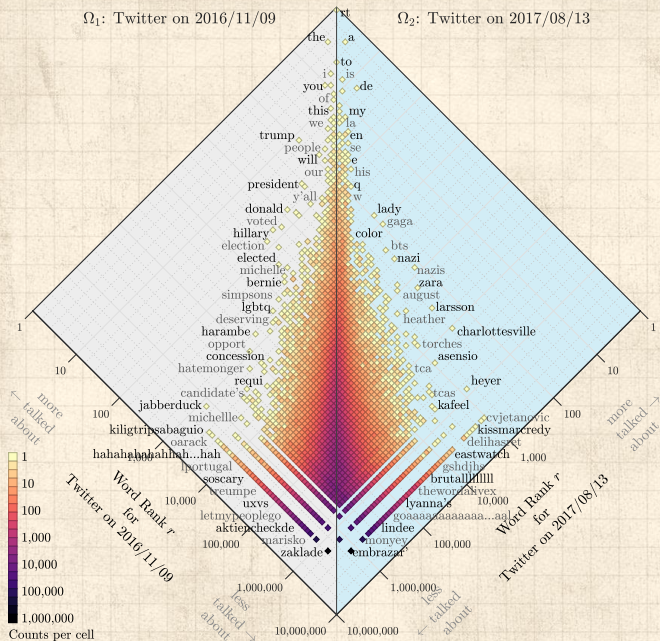
$$= D^{JS}(\Omega_1 || \Omega_2)$$



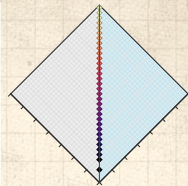
Trump	11=60
voted	58=1,002
Donald	50=566
election	64=2,055
president	48=500
Hillary	70=1,505
trump	77=1,357
America	40=164
won	69=536
67,220=113	Charlotteville
139=20	My
9,149=129	Nazi
Clinton	125=1,761
Obama	76=378
elected	151=2,787
wins	144=1,209
will	23=51
country	71=216
5,873=171	supremacists
1,175=124	Gaga
3,485=174	Nazi
1=1	RT
86=27	his
801=119	Lady
votes	180=1,422
3,563=192	BTS
37,952=268	Larsson
25,126=267	Zara
13,329=280	condem
1,671=170	violence
Michelle	261=3,115
our	41=72
7,911=321	August
President	93=228
voters	306=4,453
1,325=187	supremacy
people	27=45
candidate	362=5,584
1,761=231	police
women	124=315

52.9%—47.1%

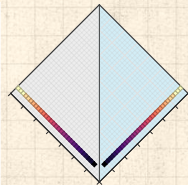
### A. Rank-turbulence histogram:



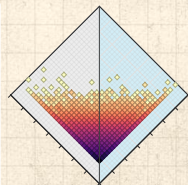
### B. Identical systems:



### C. Disjoint systems:

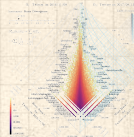


### D. Randomized systems:



## Exclusive types:

- 🧱 We call types that are present in one system only 'exclusive types'.
- 🧱 When warranted, we will use expressions of the form  $\Omega^{(1)}$ -exclusive and  $\Omega^{(2)}$ -exclusive to indicate to which system an exclusive type belongs.



# Desirable rank-turbulence divergence features:

## 1. Rank-based.

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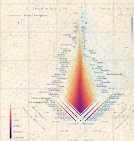
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## Desirable rank-turbulence divergence features:

1. Rank-based.
2. Symmetric.

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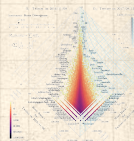
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## Desirable rank-turbulence divergence features:

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3. Semi-positive:  $D_{\alpha}^R(\Omega_1 || \Omega_2) \geq 0$ .

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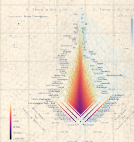
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## Desirable rank-turbulence divergence features:

1. Rank-based.
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4. Linearly separable, for interpretability.

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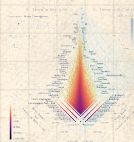
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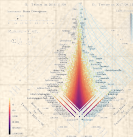
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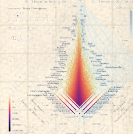
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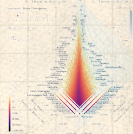
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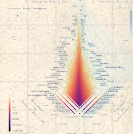
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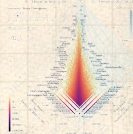
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8. Tunable.
9. Story-finding: Features 1–8 combine to show which component types are most 'important'



# Some good things about ranks:

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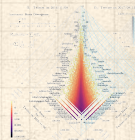
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## Some good things about ranks:

 Working with ranks is intuitive

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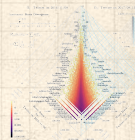
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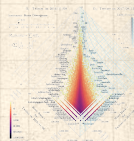
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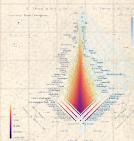
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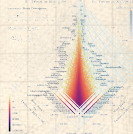
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### A start:

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

- 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'



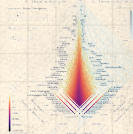
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- High rank means closer to rank 1
- We assign tied ranks for components of equal 'size'
- Issue: Biases toward high rank components



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divergence

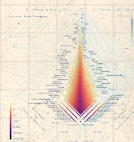
Probability-  
turbulence  
divergence

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We introduce a tuning parameter:

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

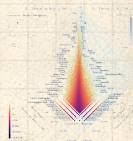


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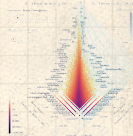
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- For words in texts, for example, the weight of common words and rare words move increasingly closer together.

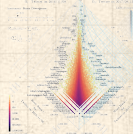




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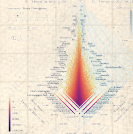
- As  $\alpha \rightarrow 0$ , high ranked components are increasingly dampened
- For words in texts, for example, the weight of common words and rare words move increasingly closer together.
- As  $\alpha \rightarrow \infty$ , high rank components will dominate.



We introduce a tuning parameter:

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- 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.



## Trouble:



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

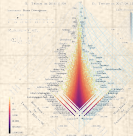
$$\left| \frac{1}{[r_{\tau,1}]^{\alpha}} - \frac{1}{[r_{\tau,2}]^{\alpha}} \right|^{1/\alpha}.$$



The leading order term is:

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

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



## Trouble:

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

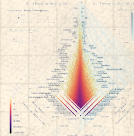
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🧱 Oops.



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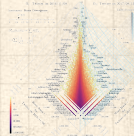
which heads toward  $\infty$  as  $\alpha \rightarrow 0$ .

🧱 Oops.

🧱 But the insides look nutritious:

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

is a nicely interpretable log-ratio of ranks.



## Some reworking:

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

The PoCSverse  
Allotaxonomy  
28 of 67

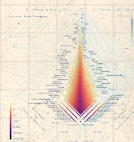
A plenitude of  
distances

Rank-turbulence  
divergence

Probability-  
turbulence  
divergence


Explorations

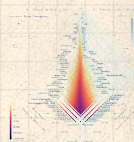
References



## Some reworking:

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

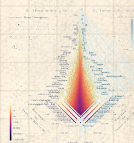
 Keeps the core structure.



## Some reworking:

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- Keeps the core structure.
- Large  $\alpha$  limit remains the same.

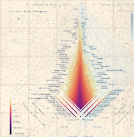




## Some reworking:

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

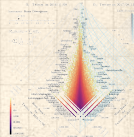
- Keeps the core structure.
- Large  $\alpha$  limit remains the same.
- $\alpha \rightarrow 0$  limit now returns log-ratio of ranks.



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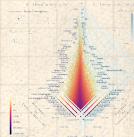
- Keeps the core structure.
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- Still have an option for normalization.



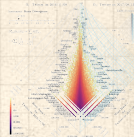
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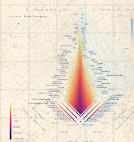
## Rank-turbulence divergence:

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



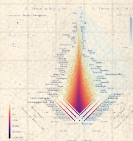
## Normalization:

- Take a data-driven rather than analytic approach to determining  $\mathcal{N}_{1,2;\alpha}$ .



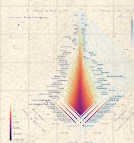
## Normalization:

- 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.



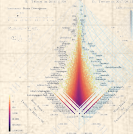
## Normalization:

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- Compute  $\mathcal{N}_{1,2;\alpha}$  by taking the two systems to be disjoint while maintaining their underlying Zipf distributions.
- Ensures:  $0 \leq D_{\alpha}^R(R_1 \parallel R_2) \leq 1$



## 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.

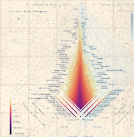





## Rank-turbulence divergence:

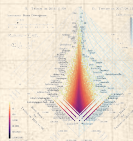
Summing over all types, dividing by a normalization prefactor  $\mathcal{N}_{1,2;\alpha}$  we have our prototype:

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



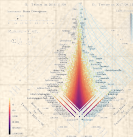
## General normalization:

 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.



## General normalization:

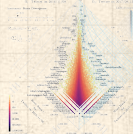
- ☰ If the Zipf distributions are disjoint, then in  $\Omega^{(1)}$ 's merged ranking, the rank of all  $\Omega^{(2)}$  types will be  $r = N_1 + \frac{1}{2}N_2$ , where  $N_1$  and  $N_2$  are the number of distinct types in each system.
- ☰ Similarly,  $\Omega^{(2)}$ 's merged ranking will have all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



## 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:

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



Limit of  $\alpha \rightarrow 0$ :

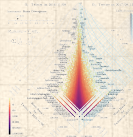
$$D_0^R(R_1 \parallel R_2) = \sum_{\tau \in R_{1,2;\alpha}} \delta D_{0,\tau}^R = \frac{1}{\mathcal{N}_{1,2;0}} \sum_{\tau \in R_{1,2;\alpha}} \left| \ln \frac{r_{\tau,1}}{r_{\tau,2}} \right|, \quad (12)$$

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.




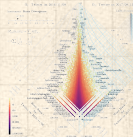
Limit of  $\alpha \rightarrow \infty$ :

$$\begin{aligned} D_{\infty}^R(R_1 \| R_2) &= \sum_{\tau \in R_{1,2;\alpha}} \delta D_{\infty, \tau}^R \\ &= \frac{1}{N_{1,2;\infty}} \sum_{\tau \in R_{1,2;\alpha}} (1 - \delta_{r_{\tau,1} r_{\tau,2}}) \max_{\tau} \left\{ \frac{1}{r_{\tau,1}}, \frac{1}{r_{\tau,2}} \right\}. \end{aligned} \quad (14)$$

where



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

 Highest ranks dominate.



## Probability-turbulence divergence:

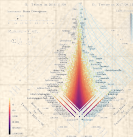
$$D_{\alpha}^{\text{P}}(P_1 \parallel P_2) = \frac{1}{\mathcal{N}_{1,2;\alpha}^{\text{P}}} \frac{\alpha + 1}{\alpha} \sum_{\tau \in R_{1,2;\alpha}} \left| [p_{\tau,1}]^{\alpha} - [p_{\tau,2}]^{\alpha} \right|^{1/(\alpha+1)}. \quad (16)$$

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

## 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:

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



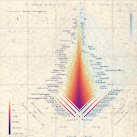


## Limit of $\alpha=0$ for probability-turbulence divergence


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

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


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

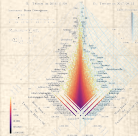


## Limit of $\alpha=0$ for probability-turbulence divergence

 Normalization:


$$\mathcal{N}_{1,2;\alpha}^P \rightarrow \frac{1}{\alpha} (N_1 + N_2). \quad (19)$$


 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.

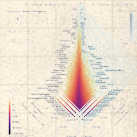


Combine these cases into a single expression:




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

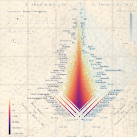
 The term  $(\delta_{p_{\tau,1},0} + \delta_{0,p_{\tau,2}})$  returns 1 if either  $p_{\tau,1} = 0$  or  $p_{\tau,2} = 0$ , and 0 otherwise when both  $p_{\tau,1} > 0$  and  $p_{\tau,2} > 0$ .

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



## 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.

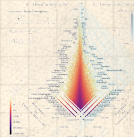


## Limit of $\alpha=\infty$ for probability-turbulence divergence





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

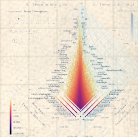
where

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



## Connections for PTD:

-   $\alpha = 0$ : Similarity measure Sørensen-Dice coefficient <sup>[4, 16, 10]</sup>,  $F_1$  score of a test's accuracy <sup>[17, 15]</sup>.
-   $\alpha = 1/2$ : Hellinger distance <sup>[8]</sup> and Mautusita distance <sup>[11]</sup>.
-   $\alpha = 1$ : Many including all  $L^{(p)}$ -norm type constructions.
-   $\alpha = \infty$ : Motyka distance <sup>[3]</sup>.



$\Omega_1$ : Twitter on 2016/11/09

$\Omega_2$ : Twitter on 2017/08/13

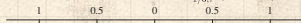
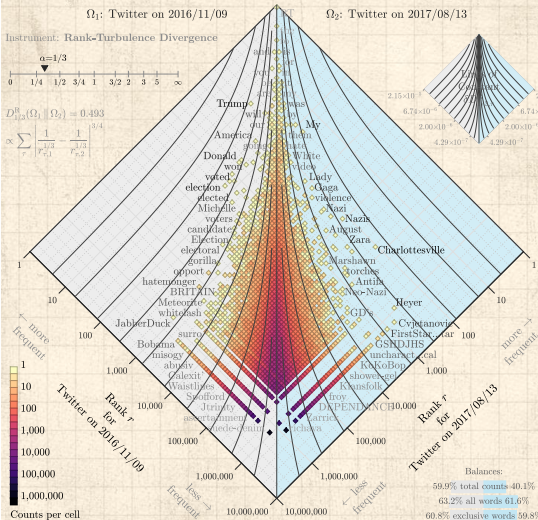
Divergence contribution  $\delta D_{1/3,7}^R$  ( $\times 10^{-3}\%$ )

Instrument: Rank-Turbulence Divergence

$\alpha=1/3$

$$D_{1/3}^R(\Omega_1 || \Omega_2) = 0.493$$

$$\propto \sum_r \left| \frac{1}{r_{-1/3}} - \frac{1}{r_{+1/3}} \right|$$



Trump	11=60
election	64=2,055
voted	58=1,002
Hillary	70=1,505
Donald	50=566
Nazis	9,149=129
president	48=500
trump	77=1,357
My	139=20
Larson	37,952=268
supremacists	5,873=171
Zara	25,126=267
won	69=536
Heyer	862,482=443
Clinton	125=1,761
elected	151=2,787
Nazi	3,485=174
condemn	13,329=280
America	40=164
BTS	3,503=192
his	86=27
gaga	1,175=124
Cvjetanovic	1,562,865=673
Obama	76=378
wins	144=1,209
violence	1,671=170
August	7,911=321
Lady	801=110
nazis	18,804=442
Heather	16,317=140
electoral	446=15,272
torches	47,558=610
JabberDuck	993=840,082
hatemonger	756=120,186
opport	102,414=743
antifa	672=62,603
neo-nazis	56,244=657
Harambe	658=56,005
Michelle	261=3,115

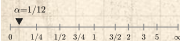
Balances:  
 59.9% total counts 40.1%  
 63.2% all words 61.6%  
 60.8% exclusive words 59.8%

$\Omega_1$ : Twitter on 2016/11/09

$\Omega_2$ : Twitter on 2017/08/13

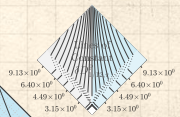
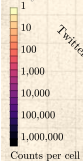
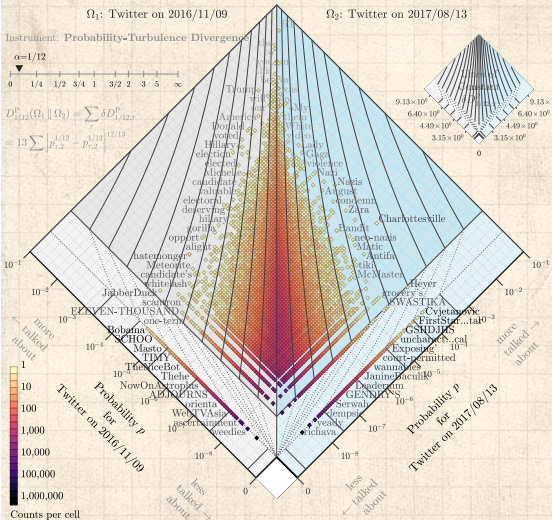
Divergence contribution  $\delta D_{1/12,r}^D (\times 10^{-4}\%)$

Instrument: Probability-Turbulence Divergence



$$D_{1/12}^D(\Omega_1 \parallel \Omega_2) = \sum \delta D_{1/12,r}^D$$

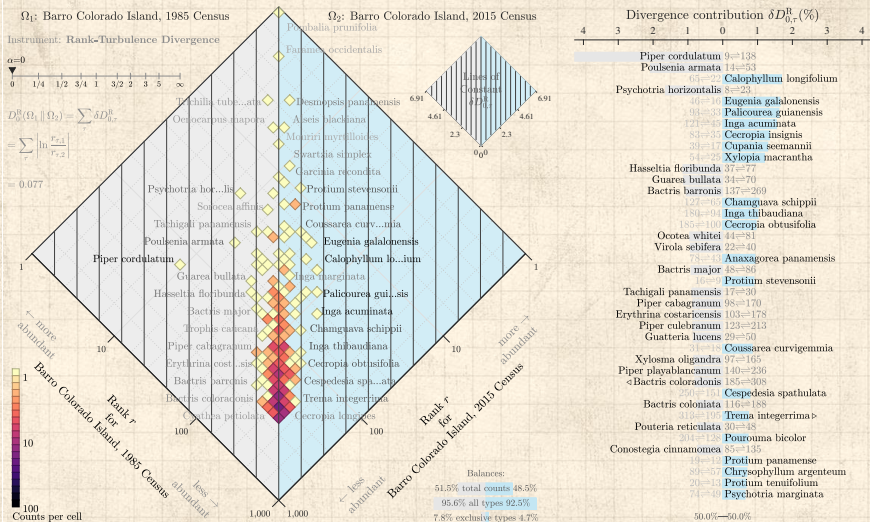
$$= 13 \sum_{P_{r,2}}^{1/12} \frac{1/12}{P_{r,2}} - \frac{1/12}{P_{r,2}^{12/13}}$$

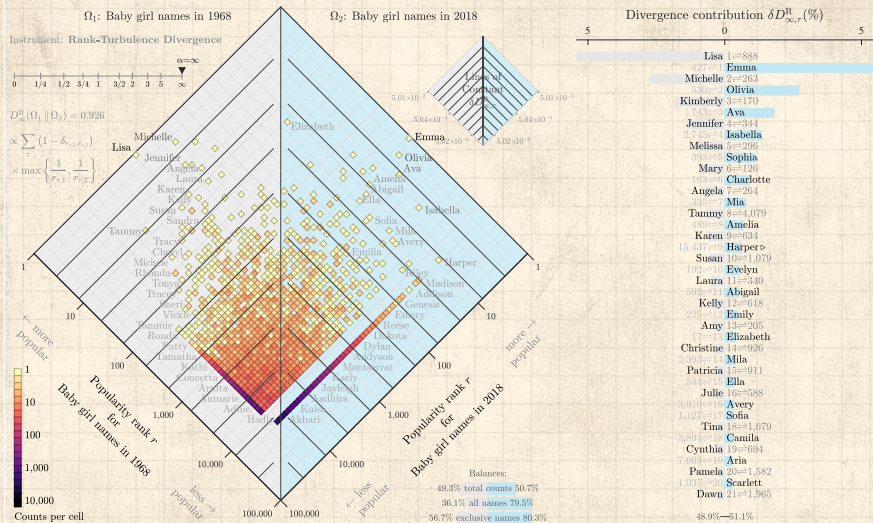


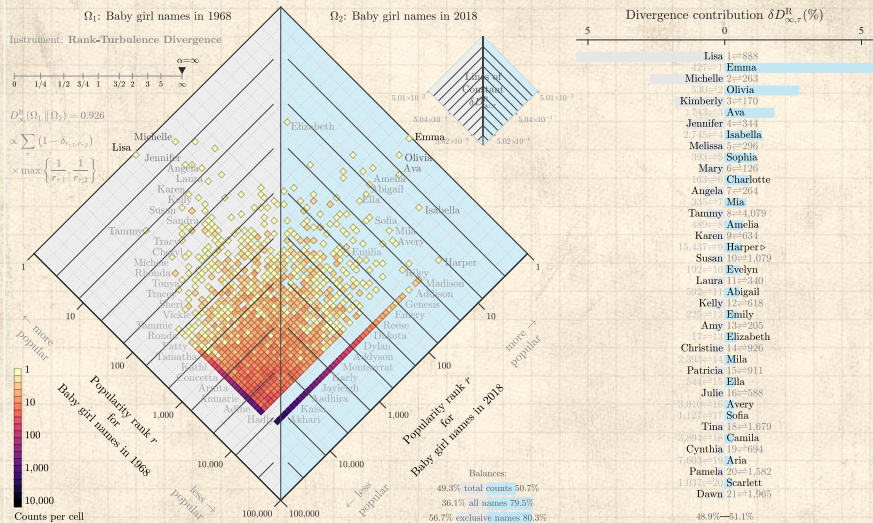
Term	Divergence Contribution $\delta D_{1/12,r}^D (\times 10^{-4}\%)$
Cvjetanovic >	1.552,865=6.73
FirstStarMagicAllStar >	1.552,865=1.116
KISSMARCHED >	1.552,865=1.47
ForAllStarGames >	1.552,865=1.520
Kafeel >	1.552,865=1.985
Starbz >	1.552,865=2.021
< Bobama	2.423=1,537,471
< Oarack	2.425=1,537,471
< Un-Leashed	2.703=1,537,471
GSHDJHS >	1.552,865=3.088
Bodak >	1.552,865=3.099
< KiligTripSaBagnio	3.142=1,537,471
< Somali-American	3.229=1,537,471
< DICKASS	3.321=1,537,471
< Michelle	3.412=1,537,471
Eastwatch >	1.552,865=3.673
< Un-leashed	3.645=1,537,471
Heyer's >	1.552,865=3.983
<SCHOO	3.921=1,537,471
uncharacteristical >	1.552,865=4.382
callejones >	1.552,865=4.518
< misogy	4.328=1,537,471
TLC >	1.552,865=4.723
SORIBADA >	1.552,865=4.913
< tRyNna	4.660=1,537,471
< aLmoSt	4.671=1,537,471
tcas >	1.552,865=5.240
< Ruline	5.097=1,537,471
<Steinger	5.118=1,537,471
< climate-denying	5.191=1,537,471
CLITORIS >	1.552,865=5.662
Adityanath >	1.552,865=5.682
< lambo's	5.383=1,537,471
DelHiHasret >	1.552,865=5.755
FikBel >	1.552,865=5.755
Walker-Peters >	1.552,865=5.808
< KBAT	5.617=1,537,471
UNIDAS >	1.552,865=6.040
<stammered	5.653=1,537,471

49.9%—50.1%









$\Omega_1$ : 1948 Google Books Fiction

$\Omega_2$ : 1987 Google Books Fiction

Instrument: Rank-Turbulence Divergence

$$D_{\infty}^R(\Omega_1, \Omega_2) = 0.522$$

$$\infty \sum_{\tau} (1 - \delta_{r,1(r,\tau)})$$

$$\times \max \left\{ \frac{1}{r_{1,1}}, \frac{1}{r_{1,2}} \right\}$$

more frequent  
100  
1000  
10000  
100000  
1000000  
10000000  
100000000  
1000000000  
10000000000  
100000000000  
1000000000000  
10000000000000  
100000000000000  
1000000000000000  
10000000000000000  
100000000000000000  
1000000000000000000  
10000000000000000000  
less frequent

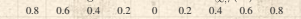
Counts per cell  
1  
10  
100  
1000  
10000  
100000  
1000000  
10000000  
100000000  
1000000000  
10000000000  
100000000000  
1000000000000  
10000000000000  
100000000000000  
1000000000000000  
10000000000000000  
100000000000000000  
1000000000000000000  
10000000000000000000  
less frequent

Bigram rank  $r$   
1948 GB Fiction

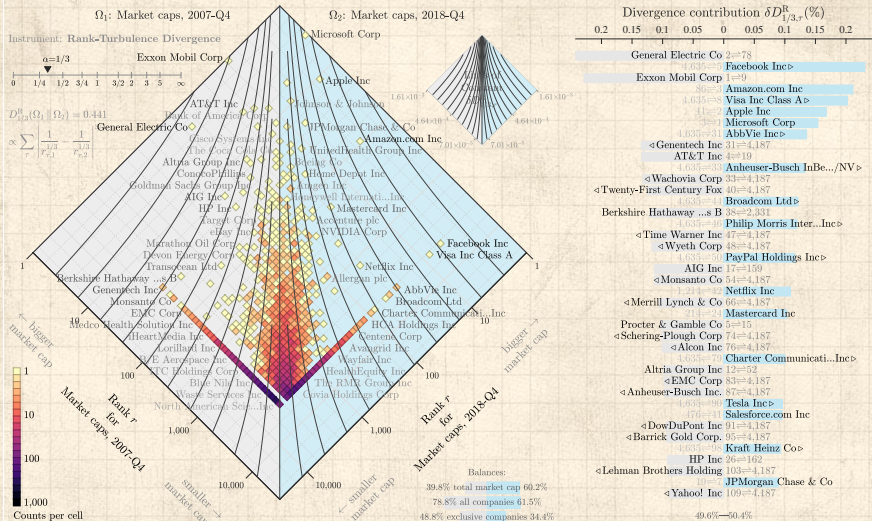
Bigram rank  $r$   
1987 GB Fiction

Balances:  
15.4% total counts 84.6%  
37.0% all bigrams 93.6%  
17.2% exclusive bigrams 67.3%

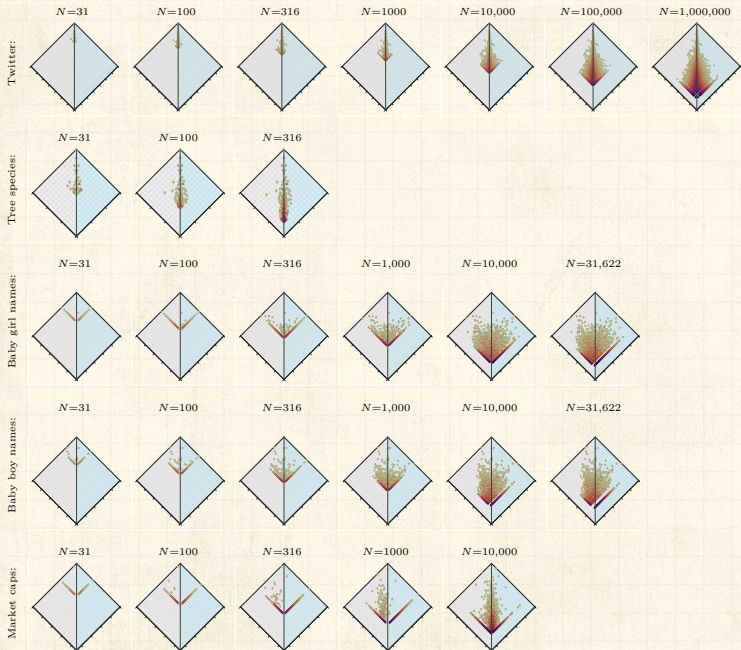
Divergence contribution  $\delta_{\infty,r}^R$  (%)



to be 6=7  
at the 7=8  
he had 8=19  
it was 12=3  
it was 9=12  
do not 11=9  
of a 10=16  
he was 13=14  
for the 17=13  
had been 15=17  
was a 16=15  
of his 18=20  
with the 20=18  
with a 21=22  
it was 23=21  
that he 22=38  
into the 26=23  
by the 24=27  
out of 27=24  
in his 25=30  
was not 30=25  
I was 32=20  
that the 28=35  
I do 34=28  
he said 29=33  
for a 31=29  
she was 43=31  
of her 41=43  
and he 33=47  
she had 39=34  
and I 35=37  
I have 36=48  
could not 37=36  
was the 38=42  
one of 47=39  
and a 40=43  
going to 80=40  
would be 48=41  
it is 42=67  
50.2%—49.8%



# Effect of subsampling:



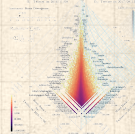
A plenitude of  
distances

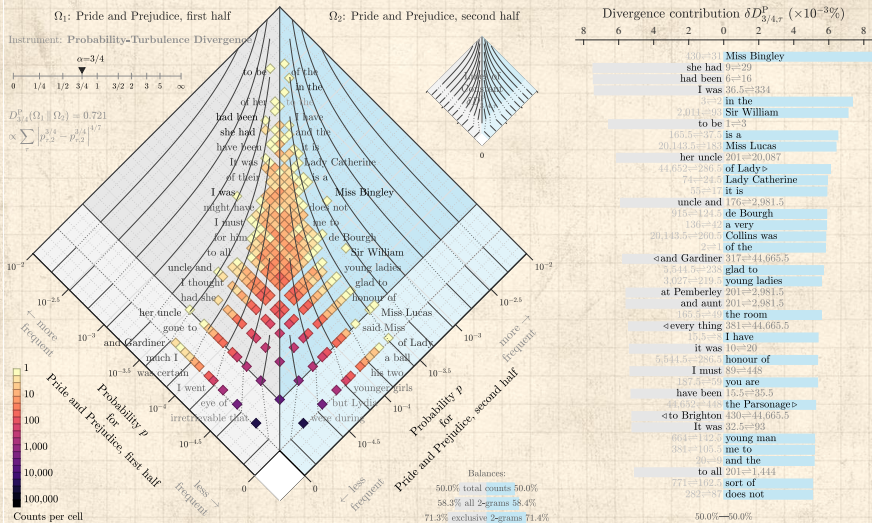
Rank-turbulence  
divergence

Probability-  
turbulence  
divergence

Explorations

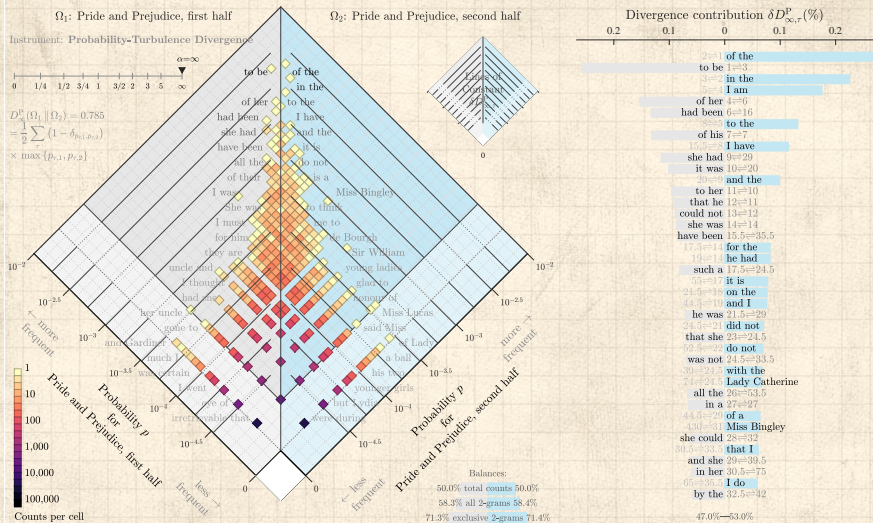
References







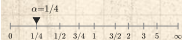




$\Omega_1$ : Twitter on 2020/03/12

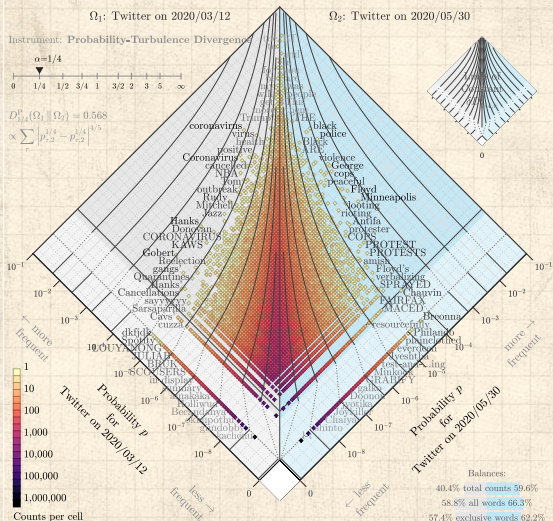
$\Omega_2$ : Twitter on 2020/05/30

Instrument: Probability-Turbulence Divergence



$$D_{1/4}^P(\Omega_1 || \Omega_2) = 0.568$$

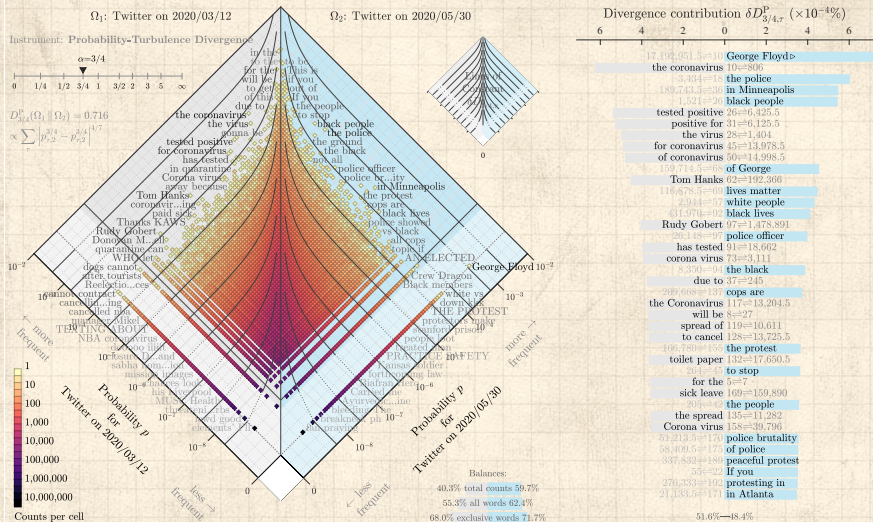
$$\propto \sum_p |p_{\Omega_1}^{1/4} - p_{\Omega_2}^{1/4}|^{1/5}$$



Balances:  
 40.4% total counts 59.6%  
 58.8% all words 66.3%  
 57.4% exclusive words 62.2%

Divergence contribution  $\delta D_{1/4,7}^P (\times 10^{-4}\%)$

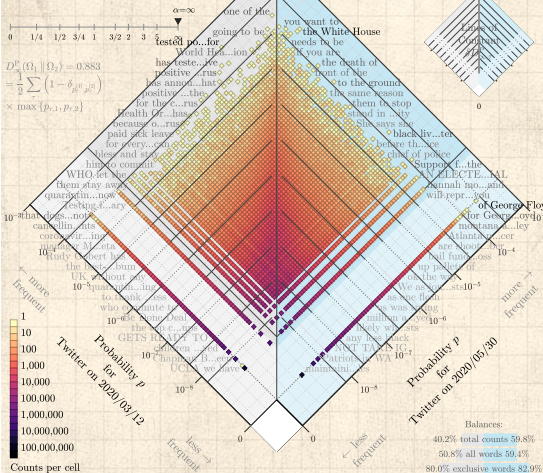




$\Omega_1$ : Twitter on 2020/03/12

$\Omega_2$ : Twitter on 2020/05/30

Instrument: Probability-Turbulence Divergence

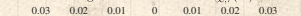


$$D_{\infty}^p(\Omega_1, \Omega_2) = 0.883$$

$$= \frac{1}{2} \sum (1 - \delta_{\Omega_1, \Omega_2}^p)$$

$$\times \max\{p_{r,1}, p_{r,2}\}$$

Divergence contribution  $\delta D_{\infty, r}^p$  (%)



- 1=4,975.5
- 2=219.0
- 3=11,879
- 4=14,798
- 5=7,264.5
- 6=33
- 7=108
- 8=1,420
- 9=78,795
- 10=53,912
- 11=603
- 12=22,783.5
- 13=45
- 14=143.5
- 15=30
- 16=277,424.5
- 17=631.5
- 18=43,073,107
- 19=22
- 20=43,073,107
- 21=172,568
- 22=1,421
- 23=43,073,107
- 24=43,073,107
- 25=172,568
- 26=33
- 27=108
- 28=1,420
- 29=78,795
- 30=53,912
- 31=603
- 32=22,783.5
- 33=45
- 34=143.5
- 35=30
- 36=277,424.5
- 37=631.5
- 38=43,073,107
- 39=22
- 40=43,073,107
- 41=172,568
- 42=1,421
- 43=43,073,107
- 44=43,073,107
- 45=172,568
- 46=33
- 47=108
- 48=1,420
- 49=78,795
- 50=53,912
- 51=603
- 52=22,783.5
- 53=45
- 54=143.5
- 55=30
- 56=277,424.5
- 57=631.5
- 58=43,073,107
- 59=22
- 60=43,073,107
- 61=172,568
- 62=1,421
- 63=43,073,107
- 64=43,073,107
- 65=172,568
- 66=33
- 67=108
- 68=1,420
- 69=78,795
- 70=53,912
- 71=603
- 72=22,783.5
- 73=45
- 74=143.5
- 75=30
- 76=277,424.5
- 77=631.5
- 78=43,073,107
- 79=22
- 80=43,073,107
- 81=172,568
- 82=1,421
- 83=43,073,107
- 84=43,073,107
- 85=172,568
- 86=33
- 87=108
- 88=1,420
- 89=78,795
- 90=53,912
- 91=603
- 92=22,783.5
- 93=45
- 94=143.5
- 95=30
- 96=277,424.5
- 97=631.5
- 98=43,073,107
- 99=22
- 100=43,073,107

Balances:  
 40.2% total counts 59.8%  
 50.8% all words 59.4%  
 80.0% exclusive words 82.9%

50.4%—49.6%



# Flipbooks:



Twitter:

[instrument-flipbook-1-rank-div.pdf](#)

[instrument-flipbook-2-probability-div.pdf](#)

[instrument-flipbook-3-gen-entropy-div.pdf](#)



Market caps:

[instrument-flipbook-4-marketcaps-6years-rank-div.pdf](#)



Baby names:

[instrument-flipbook-5-babynames-girls-50years-rank-div.pdf](#)

[instrument-flipbook-6-babynames-boys-50years-rank-div.pdf](#)




Google books:


[instrument-flipbook-7-google-books-onigrams-rank-div.pdf](#)


[instrument-flipbook-8-google-books-bigrams-rank-div.pdf](#)


[instrument-flipbook-9-google-books-trigrams-rank-div.pdf](#)


# Flipbooks:


Pride and Prejudice, 1-grams 


Pride and Prejudice, 2-grams 

Pride and Prejudice, 3-grams 

Twitter, 1-grams 

Twitter, 2-grams 

Twitter, 3-grams 

Barro Colorado Island 

A plenitude of  
distances

Rank-turbulence  
divergence

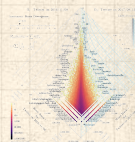
Probability-  
turbulence  
divergence

Explorations

References

Code:

<https://gitlab.com/compstorylab/allotaxonometer>





# Claims, exaggerations, reminders:



Needed for comparing large-scale complex systems:

Comprehensible, dynamically-adjusting, differential dashboards

The PoCverse  
Allotaxonomy  
60 of 67

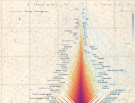
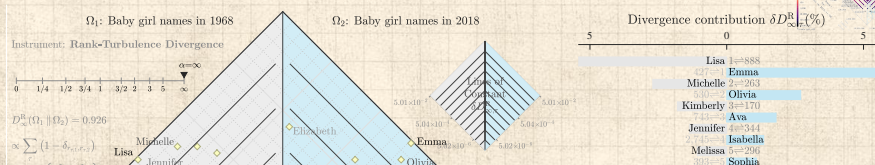
A plenitude of  
distances

Rank-turbulence  
divergence

Probability-  
turbulence  
divergence

Explorations

References



# 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)

The PoCverse  
Allotaxonomy  
60 of 67

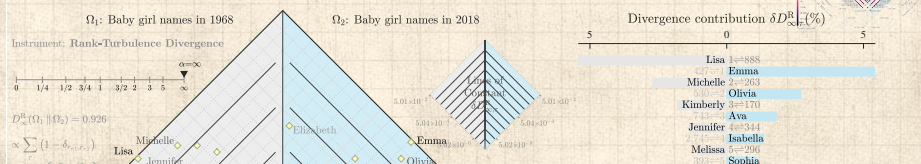
A plentitude of  
distances

Rank-turbulence  
divergence




Probability-  
turbulence  
divergence

Explorations

References



# 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

The PoCVerse  
Allotaxonomy  
60 of 67

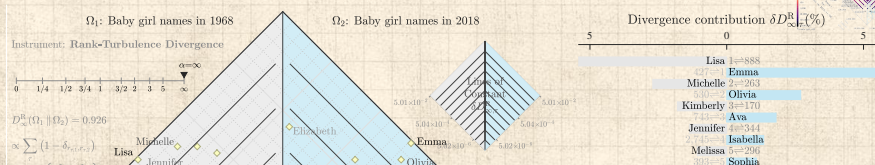
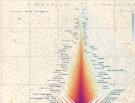
A plenitude of  
distances

Rank-turbulence  
divergence





Probability-  
turbulence  
divergence

Explorations

References



# 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
-  Maybe one day: Online tunable version of rank-turbulence divergence (plus many other instruments)

The PoCVerse  
Allotaxonomy  
60 of 67

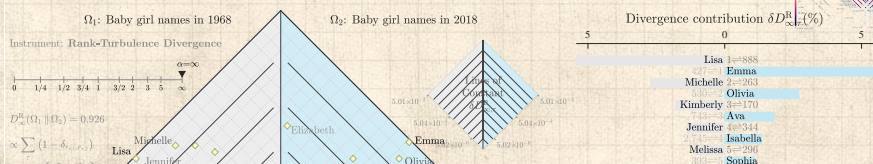
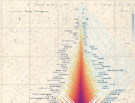
A plenitude of  
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Rank-turbulence  
divergence


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turbulence  
divergence


Explorations

References

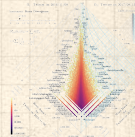


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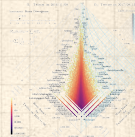
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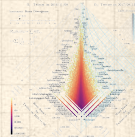
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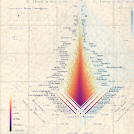
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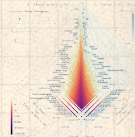
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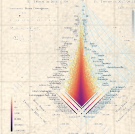


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