Allotaxonometry

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 6701, 6713, & a pretend number, 2023–2024| @pocsvox

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A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

References

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



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Site (papers, examples, code): http://compstorylab.org/allotaxonometry/

Foundational papers:



"Allotaxonometry and rank-turbulence divergence: A universal instrument for comparing complex systems" Dodds et al., , 2020.^[5]



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

Dashboards of single scale instruments helps us understand, monitor, and control systems. The PoCSverse Allotaxonometry 8 of 72

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- Dashboards of single scale instruments helps us understand, monitor, and control systems.
- 🚳 Archetype: Cockpit dashboard for flying a plane

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- Complex systems present two problems for dashboards:
 - 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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- Goal—Create comprehendible, dynamically-adjusting, differential dashboards showing two pieces:¹
 - 1. 'Big picture' map-like overview,
 - 2. A tunable ranking of components.

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¹See the lexicocalorimeter 🖸

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Baby names, much studied: ^[12]

HOW TO: ABSURD SCIENTIFIC ADVICE FOR COMMON REAL-WORLD PROBLEMS

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.

1800 WW, Maude, Minnie, May, Cora, Ida, Lula, Hattie, Jennie, Ada 1885 Grover, Maude, Will, Minnie, Lizzie, Effie, May, Cora, Lula, Nettie 1890 Maude, May, Minnie, Effe, Mabel, Bessie, Nettie, Hattie, Lula, Cora 1895 Maude, Mabel, Minnie, Bessie, Manie, Murtle, Hattie, Pearl, Ethel, Bertha 1900 Mabel, Murtle, Bessie, Marnie, Poarl, Blanche, Gertrade, Ethel, Minnie, Gladus 1905 Gladus, Viola, Mabel, Murtle, Gertrade, Poarl, Bessie, Blanche, Marnie, Ether 1910 Theims, Gladus, Viola, Mildred, Beatrice, Lucille, Gertrade, Aanes, Hazel, Ethel 1915 Mildred Lucille, Theime, Helen, Bernice, Pauline, Eleanor, Beatrice, Ruth, Dorothy, 1920 Mariarie, Darathy, Mildred, Lucille, Warren, Theima, Bernice, Virainia, Helen, June 1925 Daris June, Betta, Mariorie, Dorothy, Lorraine, Lois, Norme, Virginia, Juanite 1900 Dalares, Betta, Joan, Billie, Daris, Norma, Loie, Billo, Aure, Marihur 1935 Shirley, Marlens, Jaon, Dalarys, Marilan, Bahbu, Betta, Billy, Jones, Brayth 1940 Carole, Judith, Judy, Carol, Jopce, Barbara, Joan, Carolyn, Shirley, Jerry 1945 Judy, Judith, Linda, Carol, Sharon, Sandra, Carolyn, Larry, Janice, Dennis 1960 Linda, Deborah, Gail, Audy, Gary, Larry, Diane, Dennis, Brenda, Janice 1965 Debra, Deborah, Cathy, Kathy, Pamela, Randy, Kim, Canthia, Diane, Chergl 1960 Debbie, Kim, Terri, Cindy, Kathy, Cathy, Laurie, Lori, Debro, Ricky 1965 Lise, Tanny, Lori, Todd, Kim, Rhonda, Tracy, Tina, Dawn, Michele 1970 Tammy, Tonya, Tracy, Todd, Dawn, Tine, Stacey, Stacy, Michele, Lisa 1975 Chad, Jason, Tonya, Heather, Jennifer, Amy, Stacy, Shannon, Stacey, Teru 1980 Brandy, Crystal, April, Jason, Jerviny, Erin, Tiffany, Jamie, Meliosa, Jennif 1905 Krystel, Lindsey, Ashley, Lindsey, Dustin, Jessica, Amanda, Tiffany, Crystal, Amber 1990 Brittony, Chelsen, Kelsen, Cody, Ashley, Courtney, Kayla, Kule, Meann, Jessica 1995 Taulor, Keiseu, Dokoto, Austin, Haleu, Codu, Tuler, Sheibu, Brittany, Kayle 2000 Destinu, Madison, Haley, Sudney, Alexis, Kaitlyn, Hunter, Brianna, Hannah, Alussa 2005 Aidan, Dicoo, Gavin, Halley, Ethan, Madison, Ava, Isabella, Jauden, Aiden 2010 Jayden, Aiden, Nevaek, Addison, Branden, Landon, Peaton, Isabella, Ang, Liam 2015 Aria, Herper, Scarlett, Jacon, Granson, Lincoln, Hudson, Liam, Zoey, Laula

If kids in your class were named Jeff, Lisa, Michael, Karen, and David, then you were probably born in the mid-1960s. If they were named Jayden, Isabella, Sophia, Ava, and Ethan, then you were probably born somewhere around 2010.

But names can reveal things about are 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 years the group of actors was likely born:

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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:



1965 1970 1975 1980 1985 1990 1995 2000 2005 2010 2015

The show debuted in 1994. There's a clear spike in 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?

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"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,



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

$$f \sim \begin{cases} r^{-\alpha} \text{ for } r \ll r_{\rm b}, \\ r^{-\alpha'} \text{ for } r \gg r_{\rm b}, \end{cases}$$

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

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

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

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

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

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A. Rank-turbulence histogram:



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

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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.

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Probability-turbulence histogram:



The PoCSverse

Allotaxonometry

So, so many ways to compare probability distributions:

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665	<u></u>
Children -	230



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

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

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families

"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,

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 60ish kinds of comparisons grouped into 10

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So, so many ways to compare probability distributions:

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A worry: Subsampled distributions with very heavy tails The PoCSverse Allotaxonometry 17 of 72

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Quite the festival:

Table I. L., Mirkow	ski family	_
1. Euclidean L ₂	$d_{Rec} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)
2. City block L ₁	$d_{cm} = \sum_{i=1}^{d} P_i - Q_i $	(2)
3. Minkowski L _p	$d_{M} = g \sum_{i=1}^{d} P_i - Q_i ^{\sigma}$	(3)
4. Chebyshev L _a	$d_{Out} = \max_{i} P_i - Q_i $	(4)
Table 2. I. family		
5. Sørensen	$d_{acc} = \frac{\sum_{i=1}^{c} P_i - Q_i}{\sum_{i=1}^{c} (P_i + Q_i)}$	(5)
6. Gower	$d_{gw} = \frac{1}{d} \sum_{i=1}^{m} \frac{ P_i - Q_i }{R}$	(6)
	$=\frac{1}{d}\sum_{i=1}^{d} P_i - Q_i $	(7)
7. Soergel	$d_{q} = \frac{\sum_{i=1}^{2} P_i - Q_i }{\sum_{i=1}^{2} \max(P_i, Q_i)}$	(8)
8. Kulezynski d	$d_{int} = \frac{\sum\limits_{i=1}^{r} P_i - Q_i }{\sum\limits_{i=1}^{r} \min(P_i, Q_i)}$	(9)
9. Canberra	$d_{cm} = \sum_{n=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)
10. Locentzian	$d_{Loc} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)
* L ₁ family ⊃ {ln Czekanowski (16), B	ttersectoin (13), Wave Hedg uzicka (21), Tanimoto (23), et	pes (15), e}.

Table 3. Intersection	family	1.2.3
11. Intersection	$s_{it} = \sum_{i=1}^d \min(P_i, Q_i)$	(12)
4.	$x_{ex} = 1 - x_{ex} = \frac{1}{2} \sum_{i=1}^{d} P_i - Q_i $	(13)
12. Wave Hedges	$d_{ww} = \sum_{i=1}^{d} (1 - \frac{\min(P_i,Q_i)}{\max(P_i,Q_i)})$	(14)
	$=\sum_{i=1}^{d} \frac{ P_i - Q_i }{\max(P_i, Q_i)}$	(15)
13. Czekanowski	$s_{cu} = \frac{2\sum_{i=1}^{d} \min(P_i, Q_i)}{\sum_{i=1}^{d} (P_i + Q_i)}$	(16)
du	$=1-s_{cisc} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} (P_i + Q_i)}$	(17)

14. 100,14	$\sum \min(P_i, Q)$	
	$\sum_{i=1}^{n} \frac{1}{\sum_{i=1}^{n} (P_i + Q_i)}$	(10)
1000	$\sum_{max(P,Q_i)}$	
	$d_{Max} = 1 - x_{Max} = \frac{c n}{d_a}$	(19)
	$\sum_{i=1}^{n} (P_i + Q_i)$	
15. Kulczynski s	$\sum \min(P,Q)$	
	$x_{aa} = \frac{1}{A} = \frac{1}{2A}$	(20)
	$\sum_{i=1}^{n} P_i = Q_i$	
16. Ruzicka	$\sum_{\min(P,Q)}$	
	$\kappa_{Aur} = \frac{14}{2}$	(21)
	$\sum_{n=1}^{\infty} \max(P_n,Q_n)$	
17. Tani-	$5_{P_1} + 5_{Q_1} - 25_{\min(P_1,Q_1)}$	
mana	$d_{2m} = \frac{c_0}{2} - \frac{c_1}{2} - \frac{c_2}{2} - \frac{c_1}{2}$	(22
	$\sum_{i=1}^{n} P_i + \sum_{i=1}^{n} Q_i - \sum_{i=1}^{n} \min(P_i, Q_i)$	
	$\sum_{max(P,Q)-min(P,Q)}$	
	= 4	(23)
	$\sum_{i=1}^{i} \max(P_i,Q)$	
		_
Table 4, Inner Pr	odact family	
18. inner Product	$s_{R'} = P \bullet Q = \sum_{i=1}^{d} P_i Q_i$	(24)
19. Harmonic	.4 PO	-
mean	$x_{HW} = 2\sum_{i=1}^{N} \frac{T_i Q_i}{P_i + Q_i}$	(25)
20. Cosine	× m	
	2/16	(26)
	51.50	(20)
	E E.	_
21. Kumar-	Ém	
Hassebrook	1 =	(27)
(PCE)	$\sum P_i^2 + \sum Q_i^2 - \sum P_iQ_i$	
22. Jaccard	5m	
	1. = <u></u>	(28)
	$\sum P_i^2 + \sum Q^2 - \sum P_i Q_i$	
	an an an Francisco	_
	$\sum_{i=1-x_i}^{n} = \sum_{i=1}^{n} (P_i - Q_i)^n$	(39)
1000	$\sum r^2 + \sum q^2 - \sum r q$	311
23 Dice	4	
23. Dice	2 <u>∑</u> 19 <u>0</u> ,	
23. Dice	$s_{inc} = \frac{2\sum_{i=1}^{i} p_{ij}}{\sum_{i=1}^{i} p_{i}^2 + \sum_{i=1}^{i} p_{i}^2}$	(40)
23. Dice	$s_{nu} = \frac{2\sum_{i=1}^{n} P_{i}^{i}}{\sum_{i=1}^{n} P_{i}^{i} + \sum_{i=1}^{n} Q_{i}^{i}}$	(40)
23. Dice	$s_{new} = \frac{2\sum_{i=1}^{n} p_{ij}}{\sum_{i=1}^{n} p_i^2 + \sum_{i=1}^{n} Q_i^2}$ $\sum_{i=1}^{n} (P_i - Q_i)^2$	(40)
23. Dice	$x_{low} = \frac{2\sum_{i=1}^{2}p_{ij}}{\sum_{i=1}^{2}p_{i}^{2} + \sum_{i=1}^{2}Q^{2}}$ $b_{low} = 1 - x_{low} = \frac{\sum_{i=1}^{2}(P_{i} - Q)^{2}}{\sum_{i=1}^{2}P_{i}^{2} + \sum_{i=1}^{2}Q^{2}}$	(40)
23. Dice	$\begin{split} z_{low} &= \frac{2 \sum_{i=1}^{r} P_{i} Q_{i}}{\sum_{i=1}^{r} P_{i}^{2} + \sum_{i=1}^{r} Q_{i}^{2}} \\ z_{low} &= 1 - z_{low} = \frac{\sum_{i=1}^{r} P_{i}^{2} - Q_{i}^{2}}{\sum_{i=1}^{r} P_{i}^{2} + \sum_{i=1}^{r} Q_{i}^{2}} \end{split}$	(40)
23. Dice d Table 5. Edebty	$s_{tot} = \frac{2 \sum_{i=0}^{t} p_{ii}}{\sum_{i=1}^{t} p_{i}^{2} + \sum_{i=0}^{t} Q_{ii}^{2}}$ $s_{tor} = 1 - s_{tote} = \frac{\sum_{i=1}^{t} (P_{i} - Q_{ii})^{2}}{\sum_{i=1}^{t} P_{ii}^{2} + \sum_{i=0}^{t} Q_{ii}^{2}}$ formity or Semanov-Lobust formity	(40) (31)
23. Dice d Table 5. Fidelity 24. Fidelity	$s_{abc} = \frac{2\sum_{i,i}^{i} p_{ii}}{\sum_{i} p_{i}^{i} + \sum_{i} q_{i}^{i}}$ $s_{ac} = 1 - s_{abc} = \frac{\sum_{i}^{i} (p_{i} - q_{i})^{i}}{\sum_{i} p_{i}^{i} + \sum_{i} q_{i}^{i}}$ family or Squared-chord family $\sum_{i}^{i} p_{ii} = \frac{1}{2} p_{ii}$	(40)
23. Dice d Table 5. Fidelity 24. Fidelity	$t_{nm} = \frac{s\sum_{i=1}^{n} p_{ij}}{\sum_{i=1}^{m} s^2 + \sum_{i=1}^{m} q^2}$ $t_{nm} = 1 - s_{nm} = \frac{\sum_{i=1}^{m} (r_i - Q_i)^2}{\sum_{i=1}^{m} r^2 + \sum_{i=1}^{m} Q_i^2}$ family or Separad-chood family $s_{np} = \sum_{i=1}^{m} \sqrt{P_{ij}}$	(40) (31) (32)
23. Dice d Table 5. Fidelity 24. Fidelity 25. Bhattacharyy	$s_{nc} = \frac{s \sum_{i} p_{i}}{\sum_{i} r^{i} + \sum_{i} q_{i}},$ $l_{nc} = 1 - s_{nc} = \frac{s}{\sum_{i} r^{i} + \sum_{i} q_{i}},$ finnity or Squared-chood family $s_{nc} = \sum_{i} \sqrt{PQ},$ $a_{m} = \sum_{i} \sqrt{PQ},$	(40) (31) (32) (33)
23. Dice d Table 5. Fidelity 24. Fidelity 25. Bhattacharyy	$\begin{aligned} r_{max} &= \frac{2\sum_{i=1}^{i} r_{i0}}{\sum_{i=1}^{m} r^2 + \sum_{i=1}^{m} q^2} \\ l_{max} &= 1 - s_{max} = \frac{\sum_{i=1}^{i} (r_i - Q_i)^2}{\sum_{i=1}^{m} r^2 + \sum_{i=1}^{m} Q_i^2} \\ \hline \text{firmity or Sequence-chood family} \\ s_{max} &= \sum_{i=1}^{m} \sqrt{PQ_i} \\ a &= a_{max} = \lim_{i=1}^{m} \sqrt{PQ_i} \end{aligned}$	(40) (31) (32) (33)
23. Dice 4 Table 5. Fidelity 24. Fidelity 25. Bhattacharyy: 26. Hellinger	$\frac{s_{max}^{2}}{\sum r^{2} \cdot \sum q}, \frac{s_{max}^{2} \cdot \sum q}{\sum r^{2} \cdot \sum q}, \frac{s_{max}^{2}}{\sum q}, \frac{s_{max}^{2}}$	(40) (31) (32) (33) (34)
23. Dice d Table 5. Fidelity 24. Fidelity 25. Bhattacharyy: 26. Hellinger	$s_{im} = \frac{\sum_{i} p_{ii}}{\sum_{i} p_{ii}^{i} + \sum_{i} q_{ii}^{i}}$ $s_{im} = 1 - s_{im} = \sum_{i} p_{ii}^{i} - q_{ii}^{i}$ finally or Suparal-closel family $s_{im} = \sum_{i} p_{ii}^{i} + \sum_{i} q_{ii}^{i}$ finally or Suparal-closel family $s_{im} = \sum_{i} p_{ii}^{i} \frac{q_{ii}}{q_{ii}} - \frac{q_{ii}}{q_{ii}} \frac{q_{ii}}{q_{ii}} - \frac{q_{ii}}{q_{ii}} \frac{q_{ii}}{q_{ii}} - \frac{q_{ii}}{q_{ii}} \frac{q_{ii}}{q_{ii}} - \frac{q_{ii}}{q_{$	(40) (31) (32) (33) (34)

27. Matusita	$d_{iii} = \sqrt{\sum_{i=1}^{n} (\sqrt{P_i} - \sqrt{Q_i})^2}$	(36)
	$=\sqrt{2-2\sum_{i=1}^{n}\sqrt{P_{i}Q_{i}}}$	(37)
28. Squared-chord	$d_{ap} = \sum_{i=1}^{d} (\sqrt{P_i} - \sqrt{Q_i})^2$	(38)
$x_{upr} = 1 \cdot d_{upr}$	$x_{op} = 2\sum_{i=1}^{d} \sqrt{P(Q_i)} - 1$	(39)
Tobber Committee	A	
29. Squared Euclidean	$d_{up} = \sum_{i=1}^{d} (P_i - Q_i)^2$	(40)
30. Pearson χ^2	$d_{\mu}(P,Q) = \sum_{i=1}^{d} \frac{(P_{i}^{*}-Q_{i})^{2}}{Q_{i}}$	(41)
31. Neyman χ ²	$d_{\Lambda}(P,Q) = \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{P_i}$	(42)
32. Squared χ ²	$d_{S_{0}CM} = \sum_{i=1}^{d} \frac{(P_{i} - Q_{i})^{2}}{P_{i} + Q_{i}}$	(43)
 Probabilistic Symmetric χ² 	$d_{PCM} = 2 \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{P_i + Q_i}$	(44)
34. Divergence	$d_{Im} = 2 \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{(P_i + Q_i)^2}$	(45)
35. Clark	$d_{cu} = \sum_{i=1}^{d} \left(\frac{ P_i - Q_i }{P_i + Q_i} \right)^2$	(46)
 Additive Symmetric χ² 	$d_{ACW} = \sum_{i=1}^{k} \frac{(P_i - Q_i)^2 (P_i + Q_i)}{PQ_i}$	(47)
* Squared L ₂ famil	$y \supset (Jaccard (29), Dice (31))$	
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37 Kullback-	A P	
Leibler	$d_{dx} = \sum_{i=1}^{n} P_i \ln \frac{r_i}{Q_i}$	(41

Table 7. Shannon's entropy family	
37. Kullback– Leibler $d_{tc} = \sum_{i=1}^{d} P_i \ln \frac{P_i}{Q}$	(48)
38. Jeffreys $d_{i} = \sum_{i=1}^{d} (P_i - Q_i) \ln \frac{P_i}{Q_i}$	(49)
39. K divergence $d_{Ldv} = \sum_{i=1}^{d} P_i \ln \frac{2P_i}{P_i + Q_i}$	(50)
40. Topsee	
$d_{log} = \sum_{i=1}^{d} \left(P_i \ln \left(\frac{2P_i}{P_i + Q_i} \right) + Q_i \ln \left(\frac{2Q_i}{P_i + Q_i} \right) \right)$	(51)
41. Jensen-Shannon	27.1
$d_{\mathcal{H}} = \frac{1}{2} \left[\sum_{i=1}^{d} P_i \ln \left(\frac{2P_i}{P_i + Q_i} \right) + \sum_{i=1}^{d} Q_i \ln \left(\frac{2Q_i}{P_i + Q_i} \right) \right]$	(52)
42. Jensen difference	
$d_{ab} = \sum_{i=1}^{b} \left[\frac{P_{i} \ln P_{i} + Q_{i} \ln Q_{i}}{2} - \left(\frac{P_{i} + Q_{i}}{2} \right) \ln \left(\frac{P_{i} + Q_{i}}{2} \right) \right]$	(53)

Table 8. Combinations	
43. Taneja $d_{U} = \sum_{i=1}^{d} \left(\frac{P_i + Q_i}{2} \right) \ln \left(\frac{P_i + Q_i}{2 \sqrt{P_i Q_i}} \right)$	(54)
44. Kumar- Johnson $d_{12} = \sum_{i=1}^{d} \left(\frac{(P_i^2 - Q_i^2)^2}{2(P_i Q_i)^{1/2}} \right)$	(55)
45. $\operatorname{Avg}(L_1, L_n) = \frac{\sum_{i=1}^{d} P_i - Q_i + \max_i P_i - Q_i }{2}$	(56)
Table 10. Vicissitude	
Vicis-Wave $d_{maxis} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{\min(P_i, Q_i)}$	(60)
Vicis- Symmetric χ^2 $d_{maxel} = \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{\min(P_i, Q_i)^2}$	(61)
Vicis- Symmetric χ^2 $d_{maxel} = \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{\min(P_i, Q_i)}$	(62)
Vicis- Symmetric χ^2 $d_{maxel} = \sum_{n=1}^{d} \frac{(P_i - Q_i)^2}{\max(P_i, Q_i)}$	(63)
$\begin{array}{ll} \underset{\boldsymbol{\chi}^2}{\text{max-}} & \\ \text{Symmetric} & \boldsymbol{d}_{et} = \max\left(\sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{P_i}, \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{Q_i}\right) \end{array}$	(64)
$\begin{array}{ll} \min \\ \underset{\boldsymbol{\chi}^2}{\text{symmetric}} & \boldsymbol{d}_{ei} = \min \left(\sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{P_i} \sum_{i=1}^{d} \frac{(P_i - Q_i)^2}{Q_i} \right) \end{array}$	(65)

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A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

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."

The PoCSverse Allotaxonometry 19 of 72

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Probabilityturbulence divergence

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- 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 Allotaxonometry 19 of 72

A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

We want two main things:

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

Table 1. Lp Minkow	ski family		The PoCSvers
1. Euclidean L ₂	$d_{Euc} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)	Allotaxonome 20 of 72
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)	A plenitude of distances
3. Minkowski L _p	$d_{Mk} = \sqrt[p]{\sum_{i=1}^{d} P_i - Q_i ^p}$	(3)	Rank-turbuler divergence
4. Chebyshev L_{∞}	$d_{Cheb} = \max_{i} P_i - Q_i $	(4)	Probability-
Table 2. L ₁ family			divergence
5. Sørensen	$\sum_{i=1}^{d} P_i - Q_i $		Explorations
	$d_{sor} = \frac{\prod_{i=1}^{d}}{\sum_{i=1}^{d} (P_i + Q_i)}$	(5)	References
6 Cower	1410.01		
0. Gowei	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)	
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)	
7. Soergel	$d_{ig} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)	
8. Kulczynski d	$d_{kul} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)	
9. Canberra	$d_{Can} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)	Although I
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)	
* L_1 family \supset {Ir Czekanowski (16), R	ntersectoin (13), Wave Hed Luzicka (21), Tanimoto (23), e	ges (15), etc}.	

ry

We want two main things:

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

For sorting, many comparisons give the same ordering.

Table 1. Lp Minkow	ski family	an sa sa	The PoCSverse
1. Euclidean L ₂	$d_{Euc} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)	Allotaxonometry 20 of 72
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)	A plenitude of distances
3. Minkowski <i>L</i> _p	$d_{Mk} = \sqrt[p]{\sum_{i=1}^{d} P_i - Q_i ^p}$	(3)	Rank-turbulence divergence
4. Chebyshev L_{∞}	$d_{Cheb} = \max_{i} P_i - Q_i $	(4)	Probability-
Table 2. L. family			turbulence
5. Sørensen	$\sum_{i=1}^{d} P_i - Q_i $		Explorations
	$d_{sor} = \frac{\frac{1}{i-1}}{\sum_{i=1}^{d} (P_i + Q_i)}$	(5)	References
6. Gower	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R}$	(6)	
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)	
7. Soergel	$d_{ig} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)	
8. Kulczynski d	$d_{kal} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)	
9. Canberra	$d_{Can} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)	
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)	
* L_1 family \supset {Ir Czekanowski (16), R	ntersectoin (13), Wave Hed Luzicka (21), Tanimoto (23), e	lges (15), etc}.	

We want two main things:

- A measure of difference between systems
- 2. A way of sorting which types/species/words contribute to that difference
- For sorting, many comparisons give the same ordering.
- A few basic building blocks:

 $\begin{array}{c|c} & |P_i - Q_i| \text{ (dominant)} \\ & \max(P_i, Q_i) \\ & \min(P_i, Q_i) \\ & P_i Q_i \\ & P_i^{1/2} - Q_i^{1/2} | \\ & (\text{Hellinger)} \end{array}$

Table 1. L _p Minkow	ski family		The PoCSverse
1. Euclidean L ₂	$d_{Euc} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)	Allotaxonometry 20 of 72
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	[°] (2)	A plenitude of distances
3. Minkowski <i>L</i> _p	$d_{Mk} = \sqrt[p]{\sum_{i=1}^{d} P_i - Q_i ^p}$	(3)	Rank-turbulence divergence
4. Chebyshev L_{∞}	$d_{Cheb} = \max_{i} P_i - Q_i $	(4)	Probability-
Table ? / family			turbulence
5. Sørensen	Š p. o.		alvergenee
	$d_{sor} = \frac{\sum_{i=1}^{d} P_i - Q_i }{d}$	(5)	Explorations
	$\sum_{i=1}^{u} (P_i + Q_i)$		References
6 Gower	$1 \stackrel{d}{=} P - O $		
	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ Y_i - Q_i }{R_i}$	(6)	
	$= \frac{1}{d} \sum_{i=1}^{d} P_i - Q_i $	(7)	
7. Soergel	$\sum_{i=1}^{d} P_i - O_i $		
	$d_{sg} = \frac{\frac{1}{l-1}}{\frac{d}{d}}$	(8)	
24	$\sum_{i=1} \max(P_i, Q_i)$		
8. Kulczynski d	$\sum_{i=1}^{d} P_i - Q_i $		
	$d_{kul} = \frac{\overline{l-1}}{\frac{d}{d}}$	(9)	
	$\sum_{i=1}^{i} \min(P_i, Q_i)$		
9. Canberra	$d_{Can} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i - Q_i}$	(10)	
10 Lorentzian	$rac{1}{i=1}$ $P_i + Q_i$		
ro. zorentzian	$d_{Lor} = \sum_{i=1} \ln(1 + P_i - Q_i)$	(11)	
* L_1 family \supset {Ir	ntersectoin (13), Wave Hedg	ges (15),	

Information theoretic sortings are more opaque

Table 1. Lp Minkows	ki family		The DeCSuerce
1. Euclidean L ₂	$d_{Euc} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)	Allotaxonometry 21 of 72
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)	A plenitude of distances
3. Minkowski <i>L</i> _p	$d_{Mk} = p \sum_{i=1}^{d} P_i - Q_i ^p$	(3)	Rank-turbulence divergence
4. Chebyshev L_{∞}	$d_{Cheb} = \max_i P_i - Q_i $	(4)	Probability-
Table 2. L ₁ family		1	turbulence
5. Sørensen	$\sum_{i=1}^{d} P_i - Q_i $	(5)	Explorations
	$d_{sor} = \frac{\frac{1}{d}}{\sum_{i=1}^{d} (P_i + Q_i)}$		References
6. Gower	$d_{gow} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)	
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7. Soergel	$d_{ig} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)	
8. Kulczynski d	$d_{iul} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)	
9. Canberra	$d_{Can} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)	
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)	
* L_1 family \supset {Int	ersectoin (13), Wave Hedges	(15),	
Czekanowski (16), Ru	zicka (21), Tanimoto (23), etc}	Real Production	

Information theoretic sortings are more opaque
 No tunability

Table 1. Lp Minkows	ski family		The PoCSverse	
1. Euclidean L ₂	$d_{Euc} = \sqrt{\sum_{i=1}^{d} P_i - Q_i ^2}$	(1)	Allotaxonometry 21 of 72	
2. City block L_1	$d_{CB} = \sum_{i=1}^{d} P_i - Q_i $	(2)	A plenitude of distances	
3. Minkowski <i>L</i> _p .	$d_{Mk} = \sqrt[p]{\sum_{i=1}^{d} P_i - Q_i ^p}$	(3)	Rank-turbulence divergence	
4. Chebyshev L_{∞}	$d_{Cheb} = \max_i P_i - Q_i $	(4)	Probability-	
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5. Sørensen	$\sum_{i=1}^{d} P_i - Q_i $		Explorations	
	$d_{sor} = \frac{i-1}{\sum_{i=1}^{d} (P_i + Q_i)} $ ((5)	References	
6. Gower	$d_{\text{gow}} = \frac{1}{d} \sum_{i=1}^{d} \frac{ P_i - Q_i }{R_i}$	(6)		
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7. Soergel	$d_{sg} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \max(P_i, Q_i)}$	(8)		
8. Kulczynski d	$d_{kul} = \frac{\sum_{i=1}^{d} P_i - Q_i }{\sum_{i=1}^{d} \min(P_i, Q_i)}$	(9)		
9. Canberra	$d_{Cam} = \sum_{i=1}^{d} \frac{ P_i - Q_i }{P_i + Q_i}$	(10)		
10. Lorentzian	$d_{Lor} = \sum_{i=1}^{d} \ln(1 + P_i - Q_i)$	(11)		
* L_1 family \supset {In Czekanowski (16), R	tersectoin (13), Wave Hed uzicka (21), Tanimoto (23), e	ges (15), tc}.		



\delta Shannon's Entropy:

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

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A plenitude of distances

(1)

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations



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Kullback-Liebler (KL) divergence:

 $\tau \in R_{1,2;\alpha}$

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

The PoCSverse Allotaxonometry 22 of 72

A plenitude of distances

(1)

(2)

Rank-turbulence divergence

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Explorations


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A plenitude of distances

(1)

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Rank-turbulence divergence

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Explorations

References

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



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A plenitude of distances

(1)

(2)

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

- 🚳 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.



🚳 Shannon's Entropy:

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

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A plenitude of distances

(1)

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Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

References

- 🚳 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.

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

$$\begin{split} D^{\text{IS}}\left(P_{1} \mid\mid P_{2}\right) \\ &= \frac{1}{2}D^{\text{KL}}\left(P_{1} \mid\mid \frac{1}{2}\left[P_{1}+P_{2}\right]\right) + \frac{1}{2}D^{\text{KL}}\left(P_{2} \mid\mid \frac{1}{2}\left[P_{1}+P_{2}\right]\right) \\ &= \frac{1}{2}\sum_{\tau \in R_{1,2;\alpha}} \left(p_{1,\tau}\log_{2}\frac{p_{1,\tau}}{\frac{1}{2}\left[p_{1,\tau}+p_{2,\tau}\right]} + p_{2,\tau}\log_{2}\frac{p_{2,\tau}}{\frac{1}{2}\left[p_{1,\tau}+p_{2,\tau}\right]}\right) \end{split}$$
(3)

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A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

References

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

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

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A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

References

Generalized entropy divergence:^[2]

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

Produces JSD when $\alpha \rightarrow 0$.







1. Rank-based.

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A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations



- 1. Rank-based.
- 2. Symmetric.

The PoCSverse Allotaxonometry 27 of 72

A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

- 1. Rank-based.
- 2. Symmetric.
- 3. Semi-positive: $D^{\mathsf{R}}_{\alpha}(\Omega_1 \mid\mid \Omega_2) \geq 0.$



A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

- 1. Rank-based.
- 2. Symmetric.
- 3. Semi-positive: $D^{\mathsf{R}}_{\alpha}(\Omega_1 || \Omega_2) \ge 0.$
- 4. Linearly separable, for interpretability.

The PoCSverse Allotaxonometry 27 of 72

A plenitude of distances

Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

- 1. Rank-based.
- 2. Symmetric.
- 3. Semi-positive: $D_{\alpha}^{\mathsf{R}}(\Omega_1 || \Omega_2) \ge 0$.
- 4. 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.).

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A plenitude of distances

Rank-turbulence divergence

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- 6. Turbulence-handling: Suited for systems with rank-ordered component size distribution that are heavy-tailed.

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A plenitude of distances

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A plenitude of distances

Rank-turbulence divergence

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Explorations

- 1. Rank-based.
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- 5. Subsystem applicable: Ranked lists of any principled subset may be equally well compared (e.g., hashtags on Twitter, stock prices of a certain sector, etc.).
- 6. Turbulence-handling: Suited for systems with rank-ordered component size distribution that are heavy-tailed.
- 7. Scalable: Allow for sensible comparisons across system sizes.
- 8. Tunable.

The PoCSverse Allotaxonometry 27 of 72

A plenitude of distances

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Explorations

- 1. Rank-based.
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- 4. Linearly separable, for interpretability.
- 5. Subsystem applicable: Ranked lists of any principled subset may be equally well compared (e.g., hashtags on Twitter, stock prices of a certain sector, etc.).
- 6. Turbulence-handling: Suited for systems with rank-ordered component size distribution that are heavy-tailed.
- 7. Scalable: Allow for sensible comparisons across system sizes.
- 8. Tunable.
- Story-finding: Features 1–8 combine to show which component types are most 'important'

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Rank-turbulence divergence

Probabilityturbulence divergence

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Working with ranks is intuitive

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- 🚳 Working with ranks is intuitive
- Affords some powerful statistics (e.g., Spearman's rank correlation coefficient)

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- 🚳 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

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- 🚳 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:

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

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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'

- 🚳 Working with ranks is intuitive
- Affords some powerful statistics (e.g., Spearman's rank correlation coefficient)
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A start:

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

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(5)

Inverse of rank gives an increasing measure of 'importance'

🗞 High rank means closer to rank 1

line assign tied ranks for components of equal 'size'

🚳 Issue: Biases toward high rank components

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

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

Solution As $\alpha \to 0$, high ranked components are increasingly dampened

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Explorations

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

As α → 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.

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Explorations

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

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

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Explorations

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

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

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Explorations

Trouble:

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

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

🚳 The leading order term is:

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

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

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(7)

Trouble:

 \mathfrak{R} The limit of $\alpha \to 0$ does not behave well for

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

🚳 The leading order term is:

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

which heads toward ∞ as $\alpha \to 0$. Solution Oops. The PoCSverse Allotaxonometry 30 of 72

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(7)

Trouble:

 \mathfrak{F} The limit of $\alpha \to 0$ does not behave well for

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

🙈 The leading order term is:

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

which heads toward ∞ as $\alpha \to 0$. Solution \Leftrightarrow Oops.

🗞 But the insides look nutritious:

$$\ln\!\frac{r_{\tau,1}}{r_{\tau,2}}$$

is a nicely interpretable log-ratio of ranks.

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$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \mid\mid R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}$$

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$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \mid\mid R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}$$

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References

🚳 Keeps the core structure.

$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \mid\mid R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}$$

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Solution \mathbf{k} Keeps the core structure. Solution \mathbf{k} Large α limit remains the same.

$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \mid\mid R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1}\right]^{\alpha}} - \frac{1}{\left[r_{\tau,2}\right]^{\alpha}} \right|^{1/(\alpha+1)}$$

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

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$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \bigm| R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{[r_{\tau,1}]^{\alpha}} - \frac{1}{[r_{\tau,2}]^{\alpha}} \right|^{1/(\alpha+1)}$$

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

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Explorations
Some reworking:

$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \bigm| R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{[r_{\tau,1}]^{\alpha}} - \frac{1}{[r_{\tau,2}]^{\alpha}} \right|^{1/(\alpha+1)}$$

SolutionKeeps the core structure.SolutionLarge α limit remains the same.Solution $\alpha \rightarrow 0$ limit now returns log-ratio of ranks.SolutionNext: Sum over τ to get divergence.SolutionStill have an option for normalization.

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Explorations

Some reworking:

$$\delta D^{\mathsf{R}}_{\alpha,\tau}(R_1 \bigm| R_2) \propto \frac{\alpha+1}{\alpha} \left| \frac{1}{\left[r_{\tau,1} \right]^{\alpha}} - \frac{1}{\left[r_{\tau,2} \right]^{\alpha}} \right|^{1/(\alpha+1)}$$

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

Rank-turbulence divergence:

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

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Explorations

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

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Rank-turbulence divergence

Probabilityturbulence divergence

Explorations

- Take a data-driven rather than analytic approach to determining $\mathcal{N}_{1,2;\alpha}$.
- Sompute $\mathcal{N}_{1,2;\alpha}$ by taking the two systems to be disjoint while maintaining their underlying Zipf distributions.

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Explorations

- Take a data-driven rather than analytic approach to determining $\mathcal{N}_{1,2;\alpha}$.
- Sompute $\mathcal{N}_{1,2;\alpha}$ by taking the two systems to be disjoint while maintaining their underlying Zipf distributions.

 $\displaystyle \bigotimes$ Ensures: $0 \leq D^{\mathsf{R}}_{\alpha}(R_1 \, \| \, R_2) \leq 1$

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Explorations

- Take a data-driven rather than analytic approach to determining $\mathcal{N}_{1,2;\alpha}$.
- Sompute $\mathcal{N}_{1,2;\alpha}$ by taking the two systems to be disjoint while maintaining their underlying Zipf distributions.

Limits of 0 and 1 correspond to the two systems having identical and disjoint Zipf distributions.

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Rank-turbulence divergence:

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

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

General normalization:

Solution 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.

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Explorations

General normalization:

- lif 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 $r = N_2 + \frac{1}{2}N_1$.

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Explorations

General normalization:

- Solution is lift 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:

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

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Limit of $\alpha \rightarrow 0$:

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

where

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

🚳 Largest rank ratios dominate.

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Explorations

Limit of $\alpha \to \infty$:

$$D^{\mathsf{R}}_{\infty}(R_1\,\|\,R_2) = \sum_{\tau \in R_{1,2;\alpha}} \delta D^{\mathsf{R}}_{\infty,\,\tau}$$

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

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where

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

🚳 Highest ranks dominate.



Probability-turbulence divergence:

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

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

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:

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

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Limit of α =0 for probability-turbulence divergence if both $p_{\tau,1} > 0$ and $p_{\tau,2} > 0$ then

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

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

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Limit of α =0 for probability-turbulence divergence Normalization:

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

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. The PoCSverse Allotaxonometry 41 of 72

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Explorations

Combine these cases into a single expression:

$$D_0^{\mathsf{p}}(P_1 \| P_2) = \frac{1}{(N_1 + N_2)} \sum_{\tau \in R_{1,2;0}} \left(\delta_{p_{\tau,1},0} + \delta_{0,p_{\tau,2}} \right).$$
(20)

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



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Type contribution ordering for the limit of α =0

- In terms of contribution to the divergence score, all exclusive types supply a weight of $1/(N_1 + N_2)$. We can order them by preserving their ordering as $\alpha \rightarrow 0$, 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 $D_0^{\mathsf{P}}(P_1 || P_2)$, we can still order them according to the log ratio of their probabilities.

The overall ordering of types by divergence contribution for α =0 is then: (1) exclusive types by descending probability and then (2) types appearing in both systems by descending log ratio. The PoCSverse Allotaxonometry 43 of 72

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

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

where

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

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Connections for PTD:

- $\alpha = 1/2$: Hellinger distance^[8] and Mautusita distance^[11].
- $\alpha = 1$: Many including all $L^{(p)}$ -norm type constructions.
- $\mathfrak{R} \alpha = \infty$: Motyka distance^[3].

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FIG. 8. Rank-turbulence divergence allotaxonograph [34] of word rank distributions in the incel vs random comment corpora. The rank-rank histogram on the left shows the density of words by their rank in the incel comments corpus against their rank in the random comments corpus. Words at the top of the diamond are higher frequency, or lower rank. For example, the word "the" appears at the highest observed frequency, and thus has the lowest rank, 1. This word has the lowest rank in both corpora, so its coordinates lie along the center vertical line in the plot. Words such as "women" diverge from the center line because their rank in the incel corpus is higher than in the random corpus. The top 40 words are more common in the incel corpus, so they point to the right. In this comparison, nearly all of the top 40 words are more common in the incel corpus, so they point to the right. The word that has the most notable change in rank from the random to incel corpus is "women", the object of hatred

Effect of subsampling:



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Flipbooks for RTD:



🐣 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用

🚳 Google books:

instrument-flipbook-7-google-books-onegrams-rank-div.pdf 🖽 🗹 instrument-flipbook-8-google-books-bigrams-rank-div.pdf instrument-flipbook-9-google-books-trigrams-rank-div.pdf

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



\lambda Ecology:

Barro Colorado Island

Code: https://gitlab.com/compstorylab/allotaxonometer

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Explorations

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

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- Needed for comparing large-scale complex systems: Comprehendible, dynamically-adjusting, differential dashboards
- Many measures seem poorly motivated and largely unexamined (e.g., JSD)

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Explorations



- Needed for comparing large-scale complex systems: Comprehendible, dynamically-adjusting, differential dashboards
- Many measures seem poorly motivated and largely unexamined (e.g., JSD)
- Of value: Combining big-picture maps with ranked lists



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Explorations



- Needed for comparing large-scale complex systems: Comprehendible, dynamically-adjusting, differential dashboards
- Many measures seem poorly motivated and largely unexamined (e.g., JSD)
- Of value: Combining big-picture maps with ranked lists
- Maybe one day: Online tunable version of rank-turbulence divergence (plus many other instruments)



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