

Apen small- Forecastability is possible

Spen Small-Forecastability is possible

Approximate entropy (ApEn) and sample entropy (SampEn)

- Two different **entropy-based measures** used in time series analysis.
- Assess the **complexity or predictability** of time series data
- **Smaller values** indicating more regularity or predictability.

Approximate entropy (ApEn) :

- Measures the **complexity of a time series**.
- Quantifying the likelihood that **similar patterns repeat within the data**.
- **Smaller value** time series is more **regular or predictable**.

Sample entropy (SampEn) :

- SampEn is similar to ApEn but is less sensitive to variations in data length and noise.
- Measures the complexity of a time series by quantifying the likelihood that similar patterns repeat within the data, while taking into account the **length of these patterns and the presence of noise**.
- Smaller SampEn value indicates more regularity or predictability in the time series.