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informationdynamics-toolkit

JIDT: Java Information Dynamics Toolkit for studying information-theoretic measures of computation in col

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" Tutorial

A brief tutorial for how to use JIDT

Updated Today (moments ago) by joseph.liz

The distribution (from V1.2.1) ships with a tutorial for users in the tutorial folder, consisting of a PDF of tutorial slides, a further guide to exercises, and sample solutions.

Further description of these components follows.

Slides

A 3 hour tutorial on JIDT was presented at the Australian Conference on Artificial Life, Newcastle, on February 5, 2015. The slides from that tutorial are available in the tutorial folder of the distribution (from V1.2.1 onwards), or directly here.

The slides introduce the information-theoretic measures and estimation techniques, then briefly introduce the toolkit, walk through some of the demos, and guide the user through an exercise (expanded on below).

Excercise

To consolidate your understanding of the toolkit, you will complete a task of applying one of the calculators to one of the sample data sets to create some new insights. The exercise comes with some code to get started in Java, Matlab/Octave and Python.

1. Compute MI in heart-breath interaction

The demonstration set <u>SchreiberTeDemos</u> uses our toolkit to recreate Schreiber's original transfer entropy analysis of information flow between heart and breath rate, and then adds some further insights using our KSG (Kraskov et al.) Transfer Entropy and Active Information Storage calculators.

Your exercise task is to:

- 1. Compute the Mutual Information between the heart and breath rate for this data set (using samples 2350 to 3550, inclusive);
- 2. Using KSG Mutual Information estimator (with KSG algorithm 2) with 4 nearest neighbours.

You can either:

- 1. write code for this from scratch in your preferred environment (the data set is at demos/data/SFI-heartRate_breathVol_bloodOx.txt with heart rate in the first column and breath rate in the second), or
- 2. you can start by using one of our sample scripts which calculate Transfer Entropy on this data set as a template. These samples include code to read in the data and parse the arguments. There are samples available for Transfer Entropy here in either:
 - 1. Java (demos/java/infodynamics/demos/schreiberTransferEntropyExamples/HeartBreathRateKraskovRunner.java) or
 - $2.\ Octave\ (\underline{demos/octave/SchreiberTransferEntropyExamples/runHeartBreathRateKraskov.m})\ or \ demos/octave/SchreiberTransferEntropyExamples/runHeartBreathRateKraskov.m)$
 - 3. Python (demos/python/SchreiberTransferEntropyExamples/runHeartBreathRateKraskov.py)

The **answer** that you are looking for is **0.123 nats** if you only explicitly set properties mentioned above (e.g. don't add any noise to the data, or dynamic correlation exclusion, etc.).

HINT -- If you're getting stuck, start with one of our sample TE scripts as above, and try to read through and understand how it is working first. Next, remember that in using any of the calculators, you should follow the following steps:

- 1. Construct the calculator -- which class should you be using to achieve this calculation? (Remember we want MI, by KSG estimator, algorithm 2)
- 2. Set relevant properties for the calculator -- what properties are available? (Check the <u>Javadocs</u> for this class)
- 3. Initialise the calculator -- what parameters should be supplied here? (Check the <u>Javadocs</u> for this class)

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- 4. Supply the data to the calculator using a set/add0bservations() method
- 5. Calculate the average MI.

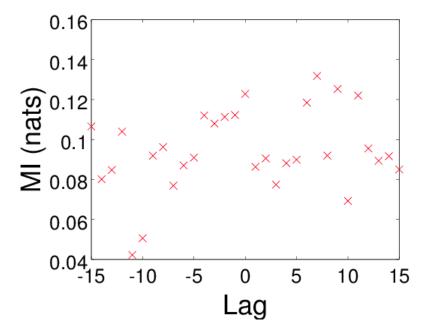
(If you are really stuck, you can compare your answer to the sample provided at tutorial slides.)

2. Challenge 1. Compute MI over various lags

Extend your code from the above task to compute the Mutual Information between heart rate and breath rate, for a variety of lags between the two time-series. For instance, investigate lags of (0, 1, ..., 14, 15).

HINT: You could either shift the time-series with respect to eachother to affect the lag, or a cleaner method can be achieved if you investigate the available properties for this MI calculator in the <u>Javadocs</u> (*Challenge*: what to do if you want to use negative lags, i.e. a positive lag from breath to heart, with this property?)

Sample results:



What would you interpret from the results? Can you think of some logical further investigations here?

(If you are really stuck, you can compare your answer to the sample provided at tutorial/sampleExerciseSolutions/matlabOctave/runHeartBreathRateKraskovMlWithLags.m)

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