Package 'philentropy'

January 10, 2020

Type Package

Title Similarity and Distance Quantification Between Probability Functions

Version 0.4.0

Date 2020-01-09

Maintainer Hajk-Georg Drost hajk-Georg Drost hajk-georg.drost@tuebingen.mpg.de

Description Computes 46 optimized distance and similarity measures for comparing probability functions (Drost (2018) <doi:10.21105/joss.00765>). These comparisons between probability functions have their foundations in a broad range of scientific disciplines from mathematics to ecology. The aim of this package is to provide a core framework for clustering, classification, statistical inference, goodness-of-fit, non-parametric statistics, information theory, and machine learning tasks that are based on comparing univariate or multivariate probability functions.

Depends R (>= 3.1.2)

Imports Rcpp, dplyr, KernSmooth

License GPL-2 LazyData true

LinkingTo Rcpp

URL https://github.com/HajkD/philentropy

Suggests testthat, knitr **VignetteBuilder** knitr

BugReports https://github.com/HajkD/philentropy/issues

RoxygenNote 7.0.2

NeedsCompilation yes

Author Hajk-Georg Drost [aut, cre] (https://orcid.org/0000-0002-1567-306X)

Repository CRAN

Date/Publication 2020-01-10 00:00:03 UTC

R topics documented:

additive_symm_chi_sq	 	3
avg		4
bhattacharyya		4
binned.kernel.est		5
canberra		6
CE		7
chebyshev		8
clark_sq		9
cosine_dist		9
czekanowski		10
dice dist		10
dist.diversity		11
distance		12
divergence_sq		16
		17
estimate.probability		18
euclidean		
fidelity		18
getDistMethods		19
gJSD		19
gower		21
H		21
harmonic_mean_dist		22
hellinger		23
inner_product		24
intersection_dist		24
jaccard		25
JE		25
jeffreys		26
iensen_difference		27
jensen_shannon		28
JSD	 	28
KL		30
kulczynski_d		
kullback_leibler_distance		
kumar_hassebrook		
kumar_johnson	 	34
k_divergence	 	35
lin.cor	 	35
lorentzian	 	36
manhattan	 	37
matusita	 	37
MI	 	38
minkowski	 	39
motyka	 	40
neyman_chi_sq	 	40
pearson_chi_sq		41

]	ob_symm_chi_sq	4
1	iicka	4
:	ergel	4
;	rensen	4
:	nared_chi_sq	4
:	nared_chord	4
;	nared_euclidean	4
1	eja	4
1	imoto	4
1	soe	4
	ve hedges	4

additive_symm_chi_sq Additive symmetric chi-squared distance (lowlevel function)

Description

The lowlevel function for computing the additive_symm_chi_sq distance.

Usage

```
additive_symm_chi_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
additive\_symm\_chi\_sq(P = 1:10/sum(1:10), \ Q = 20:29/sum(20:29), \ testNA = FALSE)
```

4 bhattacharyya

avg

AVG distance (lowlevel function)

Description

The lowlevel function for computing the avg distance.

Usage

```
avg(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
avg(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

bhattacharyya

Bhattacharyya distance (lowlevel function)

Description

The lowlevel function for computing the bhattacharyya distance.

Usage

```
bhattacharyya(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

binned.kernel.est 5

Author(s)

Hajk-Georg Drost

Examples

```
bhattacharyya(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

binned.kernel.est

Kernel Density Estimation

Description

This function implements an interface to the kernel density estimation functions provided by the **KernSmooth** package.

Usage

```
binned.kernel.est(
  data,
  kernel = "normal",
  bandwidth = NULL,
  canonical = FALSE,
  scalest = "minim",
  level = 2L,
  gridsize = 401L,
  range.data = range(data),
  truncate = TRUE
)
```

Arguments

data	a numeric vector containing the sample on which the kernel density estimate is to be constructed.					
kernel	character string specifying the smoothing kernel					
bandwidth	the kernel bandwidth smoothing parameter.					
canonical	a logical value indicating whether canonically scaled kernels should be used					
scalest	estimate of scale.					
 "stdev" - standard deviation is used. 						
	• "iqr" - inter-quartile range divided by 1.349 is used.					
	"minim" - minimum of "stdev" and "iqr" is used.					
level	number of levels of functional estimation used in the plug-in rule.					
gridsize	the number of equally-spaced points over which binning is performed to obtain kernel functional approximation.					
range.data	vector containing the minimum and maximum values of data at which to compute the estimate. The default is the minimum and maximum data values.					
truncate	logical value indicating whether data with x values outside the range specified by range.data should be ignored.					

6 canberra

Author(s)

Hajk-Georg Drost

References

Matt Wand (2015). KernSmooth: Functions for Kernel Smoothing Supporting Wand & Jones (1995). R package version 2.23-14.

Henry Deng and Hadley Wickham (2011). Density estimation in R. http://vita.had.co.nz/papers/density-estimation.pdf.

canberra

Canberra distance (lowlevel function)

Description

The lowlevel function for computing the canberra distance.

Usage

```
canberra(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
canberra(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

Shannon's Conditional-Entropy H(X|Y)

CE

Description

Compute Shannon's Conditional-Entropy based on the chain rule H(X|Y) = H(X,Y) - H(Y) based on a given joint-probability vector P(X,Y) and probability vector P(Y).

Usage

```
CE(xy, y, unit = "log2")
```

Arguments

ху	a numeric joint-probability vector $P(X,Y)$ for which Shannon's Joint-Entropy $H(X,Y)$ shall be computed.
у	a numeric probability vector $P(Y)$ for which Shannon's Entropy $H(Y)$ (as part of the chain rule) shall be computed. It is important to note that this probability vector must be the probability distribution of random variable Y (P(Y) for which H(Y) is computed).
unit	a character string specifying the logarithm unit that shall be used to compute distances that depend on log computations.

Details

This function might be useful to fastly compute Shannon's Conditional-Entropy for any given joint-probability vector and probability vector.

Value

Shannon's Conditional-Entropy in bit.

Note

Note that the probability vector P(Y) must be the probability distribution of random variable Y (P(Y) for which H(Y) is computed) and furthermore used for the chain rule computation of H(X|Y) = H(X,Y) - H(Y).

Author(s)

Hajk-Georg Drost

References

Shannon, Claude E. 1948. "A Mathematical Theory of Communication". *Bell System Technical Journal* 27 (3): 379-423.

8 chebyshev

See Also

H, JE

Examples

```
CE(1:10/sum(1:10),1:10/sum(1:10))
```

chebyshev

Chebyshev distance (lowlevel function)

Description

The lowlevel function for computing the chebyshev distance.

Usage

```
chebyshev(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
chebyshev(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

clark_sq 9

clark_sq

Clark squared distance (lowlevel function)

Description

The lowlevel function for computing the clark_sq distance.

Usage

```
clark_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
clark_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

cosine_dist

Cosine distance (lowlevel function)

Description

The lowlevel function for computing the cosine_dist distance.

Usage

```
cosine_dist(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

10 dice_dist

Author(s)

Hajk-Georg Drost

Examples

```
cosine_dist(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

czekanowski

Czekanowski distance (lowlevel function)

Description

The lowlevel function for computing the czekanowski distance.

Usage

```
czekanowski(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
czekanowski(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

dice_dist

Dice distance (lowlevel function)

Description

The lowlevel function for computing the dice_dist distance.

```
dice_dist(P, Q, testNA)
```

dist.diversity 11

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
dice_dist(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

dist.diversity

Distance Diversity between Probability Density Functions

Description

This function computes all distance values between two probability density functions that are available in getDistMethods and returns a vector storing the corresponding distance measures. This vector is *named distance diversity vector*.

Usage

```
dist.diversity(x, p, test.na = FALSE, unit = "log2")
```

Arguments

x a numeric data.frame or matrix (storing probability vectors) or a numeric

data.frame or matrix storing counts (if est.prob is specified).

p power of the Minkowski distance.

test.na a boolean value indicating whether input vectors should be tested for NA values.

Faster computations if test.na = FALSE.

unit a character string specifying the logarithm unit that should be used to compute

distances that depend on log computations. Options are:

```
• unit = "log"
```

- unit = "log2"
- unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
dist.diversity(rbind(1:10/sum(1:10), 20:29/sum(20:29)), p = 2, unit = "log2")
```

distance

Distances between Probability Density Functions

Description

This functions computes the distance/dissimilarity between two probability density functions.

Usage

```
distance(
    x,
    method = "euclidean",
    p = NULL,
    test.na = TRUE,
    unit = "log",
    est.prob = NULL,
    use.row.names = FALSE,
    as.dist.obj = FALSE,
    diag = FALSE,
    upper = FALSE
)
```

Arguments

х	a numeric data.frame or matrix (storing probability vectors) or a numeric data.frame or matrix storing counts (if est.prob is specified).
method	a character string indicating whether the distance measure that should be computed.
р	power of the Minkowski distance.
test.na	a boolean value indicating whether input vectors should be tested for NA values. Faster computations if $test.na = FALSE$.
unit	a character string specifying the logarithm unit that should be used to compute distances that depend on log computations.
est.prob	method to estimate probabilities from input count vectors such as non-probability vectors. Default: est.prob = NULL. Options are:

• est.prob = "empirical": The relative frequencies of each vector are computed internally. For example an input matrix rbind(1:10,11:20) will be transformed to a probability vector rbind(1:10 / sum(1:10),11:20 / sum(11:20))

use.row.names a logical value indicating whether or not row names from the input matrix shall be used as rownames and colnames of the output distance matrix. Default value is use.row.names = FALSE.

as.dist.obj shall the return value or matrix be an object of class link[stats]{dist}? Default is as.dist.obj = FALSE.

diag if as.dist.obj = TRUE, then this value indicates whether the diagonal of the distance matrix should be printed. Default

upper if as.dist.obj = TRUE, then this value indicates whether the upper triangle of the distance matrix should be printed.

Details

Here a distance is defined as a quantitative degree of how far two mathamatical objects are apart from eachother (Cha, 2007).

This function implements the following distance/similarity measures to quantify the distance between probability density functions:

• L_p Minkowski family

- Euclidean : $d = sqrt(\sum |P_i - Q_i|^2)$

- Manhattan : $d = \sum |P_i - Q_i|$

- Minkowski : $d = (\sum |P_i - Q_i|^p)^1/p$

- Chebyshev : $d = max|P_i - Q_i|$

• L_1 family

- Sorensen: $d = \sum |P_i - Q_i| / \sum (P_i + Q_i)$

- Gower : $d = 1/d * \sum |P_i - Q_i|$

- Soergel : $d = \sum |P_i - Q_i| / \sum max(P_i, Q_i)$

- Kulczynski d : $d = \sum |P_i - Q_i| / \sum min(P_i, Q_i)$

- Canberra : $d = \sum |P_i - Q_i|/(P_i + Q_i)$

- Lorentzian : $d = \sum ln(1 + |P_i - Q_i|)$

· Intersection family

- Intersection : $s = \sum min(P_i, Q_i)$

- Non-Intersection : $d = 1 - \sum min(P_i, Q_i)$

- Wave Hedges : $d = \sum |P_i - Q_i|/max(P_i, Q_i)$

- Czekanowski : $d = \sum |P_i - Q_i| / \sum |P_i + Q_i|$

- Motyka : $d = \sum min(P_i, Q_i)/(P_i + Q_i)$

- Kulczynski s : $d = 1/\sum |P_i - Q_i|/\sum min(P_i, Q_i)$

– Tanimoto : $d = \sum (max(P_i,Q_i) - min(P_i,Q_i)) / \sum max(P_i,Q_i)$; equivalent to Soergel

– Ruzicka : $s = \sum min(P_i,Q_i)/\sum max(P_i,Q_i)$; equivalent to 1 - Tanimoto = 1 - Soergel

• Inner Product family

- Inner Product : $s = \sum P_i * Q_i$

- Harmonic mean : $s = 2 * \sum (P_i * Q_i)/(P_i + Q_i)$

```
- Cosine : s=\sum (P_i*Q_i)/sqrt(\sum P_i^2)*sqrt(\sum Q_i^2)

- Kumar-Hassebrook (PCE) : s=\sum (P_i*Q_i)/(\sum P_i^2+\sum Q_i^2-\sum (P_i*Q_i))

- Jaccard : d=1-\sum (P_i*Q_i)/(\sum P_i^2+\sum Q_i^2-\sum (P_i*Q_i)) ; equivalent to 1 - Kumar-Hassebrook

- Dice : d=\sum (P_i-Q_i)^2/(\sum P_i^2+\sum Q_i^2)
```

- · Squared-chord family
 - Fidelity : $s = \sum sqrt(P_i * Q_i)$
 - Bhattacharyya : $d = -ln \sum sqrt(P_i * Q_i)$
 - Hellinger : $d = 2 * sqrt(1 \sum sqrt(P_i * Q_i))$
 - Matusita : $d = sqrt(2 2 * \sum sqrt(P_i * Q_i))$
 - Squared-chord : $d = \sum (sqrt(P_i) sqrt(Q_i))^2$
- Squared L_2 family (X^2 squared family)
 - Squared Euclidean : $d = \sum (P_i Q_i)^2$
 - Pearson $X^2: d = \sum ((P_i Q_i)^2/Q_i)$
 - Neyman $X^2: d = \sum ((P_i Q_i)^2 / P_i)$
 - Squared $X^2: d = \sum ((P_i Q_i)^2 / (P_i + Q_i))$
 - Probabilistic Symmetric $X^2: d = 2 * \sum ((P_i Q_i)^2/(P_i + Q_i))$
 - Divergence: $X^2: d = 2 * \sum ((P_i Q_i)^2/(P_i + Q_i)^2)$
 - Clark: $d = sqrt(\sum (|P_i Q_i|/(P_i + Q_i))^2)$
 - Additive Symmetric X^2 : $d = \sum (((P_i Q_i)^2 * (P_i + Q_i))/(P_i * Q_i))$
- Shannon's entropy family
 - Kullback-Leibler : $d = \sum P_i * log(P_i/Q_i)$
 - Jeffreys : $d = \sum (P_i Q_i) * log(P_i/Q_i)$
 - K divergence : $d = \sum P_i * log(2 * P_i/P_i + Q_i)$
 - Topsoe : $d = \sum (P_i * log(2 * P_i/P_i + Q_i)) + (Q_i * log(2 * Q_i/P_i + Q_i))$
 - Jensen-Shannon : $d = 0.5 * (\sum P_i * log(2 * P_i / P_i + Q_i) + \sum Q_i * log(2 * Q_i / P_i + Q_i))$
 - Jensen difference : $d = \sum ((P_i * log(P_i) + Q_i * log(Q_i)/2) (P_i + Q_i/2) * log(P_i + Q_i/2))$
- Combinations
 - Taneja : $d = \sum (P_i + Q_i/2) * log(P_i + Q_i/(2 * sqrt(P_i * Q_i)))$
 - Kumar-Johnson : $d = \sum (P_i^2 Q_i^2)^2 / 2 * (P_i * Q_i)^1.5$
 - Avg(L_1, L_n): $d = \sum |P_i Q_i| + max|P_i Q_i|/2$

In cases where x specifies a count matrix, the argument est.prob can be selected to first estimate probability vectors from input count vectors and second compute the corresponding distance measure based on the estimated probability vectors.

The following probability estimation methods are implemented in this function:

- est.prob = "empirical" : relative frequencies of counts.

Value

The following results are returned depending on the dimension of x:

- in case nrow(x) = 2: a single distance value.
- in case nrow(x) > 2 : a distance matrix storing distance values for all pairwise probability vector comparisons.

Note

According to the reference in some distance measure computations invalid computations can occur when dealing with 0 probabilities.

In these cases the convention is treated as follows:

- division by zero case 0/0: when the divisor and dividend become zero, 0/0 is treated as 0.
- division by zero case n/0: when only the divisor becomes 0, the corresponsing 0 is replaced by a small $\epsilon = 0.00001$.
- $\log \text{ of zero}$ $\operatorname{case } 0 * \log(0)$: is treated as 0.
- log of zero case log(0): zero is replaced by a small $\epsilon = 0.00001$.

Author(s)

Hajk-Georg Drost

References

Sung-Hyuk Cha. (2007). Comprehensive Survey on Distance/Similarity Measures between Probability Density Functions. International Journal of Mathematical Models and Methods in Applied Sciences 4: 1.

See Also

```
getDistMethods, estimate.probability, dist.diversity
```

```
# Simple Examples
# receive a list of implemented probability distance measures
getDistMethods()
## compute the euclidean distance between two probability vectors
distance(rbind(1:10/sum(1:10), 20:29/sum(20:29)), method = "euclidean")
## compute the euclidean distance between all pairwise comparisons of probability vectors
ProbMatrix <- rbind(1:10/sum(1:10), 20:29/sum(20:29),30:39/sum(30:39))
distance(ProbMatrix, method = "euclidean")
# compute distance matrix without testing for NA values in the input matrix
distance(ProbMatrix, method = "euclidean", test.na = FALSE)
# alternatively use the colnames of the input data for the rownames and colnames
# of the output distance matrix
ProbMatrix <- rbind(1:10/sum(1:10), 20:29/sum(20:29),30:39/sum(30:39))
rownames(ProbMatrix) <- paste0("Example", 1:3)</pre>
distance(ProbMatrix, method = "euclidean", use.row.names = TRUE)
# Specialized Examples
```

16 divergence_sq

```
CountMatrix <- rbind(1:10, 20:29, 30:39)

## estimate probabilities from a count matrix
distance(CountMatrix, method = "euclidean", est.prob = "empirical")

## compute the euclidean distance for count data

## NOTE: some distance measures are only defined for probability values,
distance(CountMatrix, method = "euclidean")

## compute the Kullback-Leibler Divergence with different logarithm bases:
### case: unit = log (Default)
distance(ProbMatrix, method = "kullback-leibler", unit = "log")

### case: unit = log2
distance(ProbMatrix, method = "kullback-leibler", unit = "log2")

### case: unit = log10
distance(ProbMatrix, method = "kullback-leibler", unit = "log10")
```

divergence_sq

Divergence squared distance (lowlevel function)

Description

The lowlevel function for computing the divergence_sq distance.

Usage

```
divergence_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
divergence_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

estimate.probability 17

Description

This function takes a numeric count vector and returns estimated probabilities of the corresponding counts.

The following probability estimation methods are implemented in this function:

```
• method = "empirical": generates the relative frequency of the data x/sum(x).
```

•

•

Usage

```
estimate.probability(x, method = "empirical")
```

Arguments

x a numeric vector storing count values.

method a character string specifying the estimation method tht should be used to esti-

mate probabilities from input counts.

Value

a numeric probability vector.

Author(s)

Hajk-Georg Drost

```
# generate a count vector
x <- runif(100)

# generate a probability vector from corresponding counts
# method = "empirical"
x.prob <- estimate.probability(x, method = "empirical")</pre>
```

18 fidelity

	_					
euc	~1	i	d	ρ	ar	١

Euclidean distance (lowlevel function)

Description

The lowlevel function for computing the euclidean distance.

Usage

```
euclidean(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
euclidean(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

fidelity

Fidelity distance (lowlevel function)

Description

The lowlevel function for computing the fidelity distance.

Usage

```
fidelity(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

getDistMethods 19

Author(s)

Hajk-Georg Drost

Examples

```
fidelity(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

getDistMethods

Get method names for distance

Description

This function returns the names of the methods that can be applied to compute distances between probability density functions using the distance function.

Usage

```
getDistMethods()
```

Author(s)

Hajk-Georg Drost

Examples

getDistMethods()

gJSD

Generalized Jensen-Shannon Divergence

Description

This function computes the Generalized Jensen-Shannon Divergence of a probability matrix.

```
gJSD(x, unit = "log2", weights = NULL, est.prob = NULL)
```

20

Arguments

x a probability matrix.

unit a character string specifying the logarithm unit that shall be used to compute

distances that depend on log computations.

weights a numeric vector specifying the weights for each distribution in x. Default:

weights = NULL; in this case all distributions are weighted equally (= uniform distribution of weights). In case users wish to specify non-uniform weights for e.g. 3 distributions, they can specify the argument weights = c(0.5, 0.25, 0.25). This notation denotes that vec1 is weighted by 0.5, vec2 is weighted by 0.25,

and vec3 is weighted by 0.25 as well.

est.prob method to estimate probabilities from input count vectors such as non-probability

vectors. Default: est.prob = NULL. Options are:

est.prob = "empirical": The relative frequencies of each vector are computed internally. For example an input matrix rbind(1:10,11:20) will be transformed to a probability vector rbind(1:10 / sum(1:10),11:20 / sum(11:20))

Details

Function to compute the Generalized Jensen-Shannon Divergence

$$JSD_{\pi_1,...,\pi_n}(P_1,...,P_n) = H(\sum_{i=1}^n \pi_i * P_i) - \sum_{i=1}^n \pi_i * H(P_i)$$

where $\pi_1, ..., \pi_n$ denote the weights selected for the probability vectors P_1, ..., P_n and H(P_i) denotes the Shannon Entropy of probability vector P_i.

Value

The Jensen-Shannon divergence between all possible combinations of comparisons.

Author(s)

Hajk-Georg Drost

See Also

```
KL, H, JSD, CE, JE
```

```
# define input probability matrix
Prob <- rbind(1:10/sum(1:10), 20:29/sum(20:29), 30:39/sum(30:39))
# compute the Generalized JSD comparing the PS probability matrix
gJSD(Prob)
# Generalized Jensen-Shannon Divergence between three vectors using different log bases
gJSD(Prob, unit = "log2") # Default
gJSD(Prob, unit = "log")
gJSD(Prob, unit = "log10")</pre>
```

gower 21

```
# Jensen-Shannon Divergence Divergence between count vectors P.count and Q.count
P.count <- 1:10
Q.count <- 20:29
R.count <- 30:39
x.count <- rbind(P.count, Q.count, R.count)
gJSD(x.count, est.prob = "empirical")</pre>
```

gower

Gower distance (lowlevel function)

Description

The lowlevel function for computing the gower distance.

Usage

```
gower(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
gower(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

Н

Shannon's Entropy H(X)

Description

Compute the Shannon's Entropy $H(X) = -\sum P(X) * log 2(P(X))$ based on a given probability vector P(X).

```
H(x, unit = "log2")
```

22 harmonic_mean_dist

Arguments

x a numeric probability vector P(X) for which Shannon's Entropy H(X) shall

be computed.

unit a character string specifying the logarithm unit that shall be used to compute

distances that depend on log computations.

Details

This function might be useful to fastly compute Shannon's Entropy for any given probability vector.

Value

a numeric value representing Shannon's Entropy in bit.

Author(s)

Hajk-Georg Drost

References

Shannon, Claude E. 1948. "A Mathematical Theory of Communication". *Bell System Technical Journal* **27** (3): 379-423.

See Also

```
JE, CE, KL, JSD, gJSD
```

Examples

```
H(1:10/sum(1:10))
```

harmonic_mean_dist

Harmonic mean distance (lowlevel function)

Description

The lowlevel function for computing the harmonic_mean_dist distance.

```
harmonic_mean_dist(P, Q, testNA)
```

hellinger 23

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
harmonic\_mean\_dist(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

hellinger

Hellinger distance (lowlevel function)

Description

The lowlevel function for computing the hellinger distance.

Usage

```
hellinger(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
hellinger(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

24 intersection_dist

inner_product

Inner product distance (lowlevel function)

Description

The lowlevel function for computing the inner_product distance.

Usage

```
inner_product(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
inner\_product(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

intersection_dist

Intersection distance (lowlevel function)

Description

The lowlevel function for computing the intersection_dist distance.

Usage

```
intersection_dist(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

jaccard 25

Author(s)

Hajk-Georg Drost

Examples

```
intersection_dist(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

jaccard

Jaccard distance (lowlevel function)

Description

The lowlevel function for computing the jaccard distance.

Usage

```
jaccard(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
jaccard(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

JΕ

Shannon's Joint-Entropy H(X, Y)

Description

This function computes Shannon's Joint-Entropy $H(X,Y) = -\sum \sum P(X,Y) * log2(P(X,Y))$ based on a given joint-probability vector P(X,Y).

```
JE(x, unit = "log2")
```

26 jeffreys

Arguments

x a numeric joint-probability vector P(X,Y) for which Shannon's Joint-Entropy

H(X,Y) shall be computed.

unit a character string specifying the logarithm unit that shall be used to compute

distances that depend on log computations.

Value

a numeric value representing Shannon's Joint-Entropy in bit.

Author(s)

Hajk-Georg Drost

References

Shannon, Claude E. 1948. "A Mathematical Theory of Communication". *Bell System Technical Journal* 27 (3): 379-423.

See Also

```
H, CE, KL, JSD, gJSD, distance
```

Examples

```
JE(1:100/sum(1:100))
```

jeffreys

Jeffreys distance (lowlevel function)

Description

The lowlevel function for computing the jeffreys distance.

```
jeffreys(P, Q, testNA, unit)
```

jensen_difference 27

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log" • unit = "log2" • unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
jeffreys(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

jensen_difference

Jensen difference (lowlevel function)

Description

The lowlevel function for computing the jensen_difference distance.

Usage

```
jensen_difference(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

unit = "log"unit = "log2"unit = "log10"

Author(s)

Hajk-Georg Drost

```
jensen_difference(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

28 JSD

jensen_shannon

Jensen-Shannon distance (lowlevel function)

Description

The lowlevel function for computing the jensen_shannon distance.

Usage

```
jensen_shannon(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
jensen_shannon(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

JSD

Jensen-Shannon Divergence

Description

This function computes a distance matrix or distance value based on the Jensen-Shannon Divergence with equal weights.

```
JSD(x, test.na = TRUE, unit = "log2", est.prob = NULL)
```

JSD 29

Arguments

X	a numeric data.frame or matrix (storing probability vectors) or a numeric data.frame or matrix storing counts (if est.prob = TRUE). See distance for details.
test.na	a boolean value specifying whether input vectors shall be tested for NA values.
unit	a character string specifying the logarithm unit that shall be used to compute distances that depend on log computations.
est.prob	method to estimate probabilities from input count vectors such as non-probability vectors. Default: est.prob = NULL. Options are:

• est.prob = "empirical": The relative frequencies of each vector are computed internally. For example an input matrix rbind(1:10,11:20) will be transformed to a probability vector rbind(1:10 / sum(1:10),11:20 / sum(11:20))

Details

Function to compute the Jensen-Shannon Divergence JSD(P || Q) between two probability distributions P and Q with equal weights $\pi_1 = \pi_2 = 1/2$.

The Jensen-Shannon Divergence $JSD(P \parallel Q)$ between two probability distributions P and Q is defined as:

$$JSD(P||Q) = 0.5*(KL(P||R) + KL(Q||R))$$

where R=0.5*(P+Q) denotes the mid-point of the probability vectors P and Q, and KL(P || R), KL(Q || R) denote the Kullback-Leibler Divergence of P and R, as well as Q and R.

General properties of the Jensen-Shannon Divergence:

- 1) JSD is non-negative.
- 2) JSD is a symmetric measure JSD(P || Q) = JSD(Q || P).
- 3) JSD = 0, if and only if P = Q.

Value

a distance value or matrix based on JSD computations.

Author(s)

Hajk-Georg Drost

References

Lin J. 1991. "Divergence Measures Based on the Shannon Entropy". IEEE Transactions on Information Theory. (33) 1: 145-151.

Endres M. and Schindelin J. E. 2003. "A new metric for probability distributions". IEEE Trans. on Info. Thy. (49) 3: 1858-1860.

30 KL

See Also

```
KL, H, CE, gJSD, distance
```

Examples

```
# Jensen-Shannon Divergence between P and Q
P <- 1:10/sum(1:10)
Q <- 20:29/sum(20:29)
x <- rbind(P,Q)
JSD(x)
# Jensen-Shannon Divergence between P and Q using different log bases
JSD(x, unit = "log2") # Default
JSD(x, unit = "log")
JSD(x, unit = "log10")
# Jensen-Shannon Divergence Divergence between count vectors P.count and Q.count
P.count <- 1:10
Q.count <- 20:29
x.count <- rbind(P.count,Q.count)</pre>
JSD(x.count, est.prob = "empirical")
# Example: Distance Matrix using JSD-Distance
Prob <- rbind(1:10/sum(1:10), 20:29/sum(20:29), 30:39/sum(30:39))
# compute the KL matrix of a given probability matrix
JSDMatrix <- JSD(Prob)</pre>
# plot a heatmap of the corresponding JSD matrix
heatmap(JSDMatrix)
```

ΚL

Kullback-Leibler Divergence

Description

This function computes the Kullback-Leibler divergence of two probability distributions P and Q.

Usage

```
KL(x, test.na = TRUE, unit = "log2", est.prob = NULL)
```

Arguments

Х

a numeric data.frame or matrix (storing probability vectors) or a numeric data.frame or matrix storing counts (if est.prob = TRUE). See distance for details.

KL 31

test.na	a boolean value indicating whether input vectors should be tested for NA values.
unit	a character string specifying the logarithm unit that shall be used to compute distances that depend on log computations.
est.prob	method to estimate probabilities from a count vector. Default: est.prob = NULL.

Details

$$KL(P||Q) = \sum P(P)*log2(P(P)/P(Q)) = H(P,Q) - H(P)$$

where H(P,Q) denotes the joint entropy of the probability distributions P and Q and H(P) denotes the entropy of probability distribution P. In case P = Q then KL(P,Q) = 0 and in case P != Q then KL(P,Q) > 0.

The KL divergence is a non-symmetric measure of the directed divergence between two probability distributions P and Q. It only fulfills the *positivity* property of a *distance metric*.

Because of the relation KL(P||Q) = H(P,Q) - H(P), the Kullback-Leibler divergence of two probability distributions P and Q is also named *Cross Entropy* of two probability distributions P and Q.

Value

The Kullback-Leibler divergence of probability vectors.

Author(s)

Hajk-Georg Drost

References

Cover Thomas M. and Thomas Joy A. 2006. Elements of Information Theory. John Wiley & Sons.

See Also

```
H, CE, JSD, gJSD, distance
```

Examples

```
# Kulback-Leibler Divergence between P and Q
P <- 1:10/sum(1:10)
Q <- 20:29/sum(20:29)
x <- rbind(P,Q)
KL(x)

# Kulback-Leibler Divergence between P and Q using different log bases
KL(x, unit = "log2") # Default
KL(x, unit = "log1")
KL(x, unit = "log10")</pre>
```

Kulback-Leibler Divergence between count vectors P.count and Q.count

32 kulczynski_d

```
P.count <- 1:10
Q.count <- 20:29
x.count <- rbind(P.count,Q.count)
KL(x, est.prob = "empirical")

# Example: Distance Matrix using KL-Distance
Prob <- rbind(1:10/sum(1:10), 20:29/sum(20:29), 30:39/sum(30:39))

# compute the KL matrix of a given probability matrix
KLMatrix <- KL(Prob)

# plot a heatmap of the corresponding KL matrix
heatmap(KLMatrix)</pre>
```

kulczynski_d

Kulczynski_d distance (lowlevel function)

Description

The lowlevel function for computing the kulczynski_d distance.

Usage

```
kulczynski_d(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
kulczynski_d(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

```
kullback_leibler_distance
```

kullback-Leibler distance (lowlevel function)

Description

The lowlevel function for computing the kullback_leibler_distance distance.

Usage

```
kullback_leibler_distance(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
kullback_leibler_distance(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

kumar_hassebrook

Kumar hassebrook distance (lowlevel function)

Description

The lowlevel function for computing the kumar_hassebrook distance.

```
kumar_hassebrook(P, Q, testNA)
```

34 kumar_johnson

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
kumar_hassebrook(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

kumar_johnson

Kumar-Johnson distance (lowlevel function)

Description

The lowlevel function for computing the kumar_johnson distance.

Usage

```
kumar_johnson(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
kumar_johnson(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

k_divergence 35

k	di١	ver	ger	ıce

K-Divergence (lowlevel function)

Description

The lowlevel function for computing the k_divergence distance.

Usage

```
k_divergence(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
k_{\text{divergence}}(P = 1:10/\text{sum}(1:10), Q = 20:29/\text{sum}(20:29), testNA = FALSE, unit = "log2")
```

lin.cor

Linear Correlation

Description

This function computed the linear correlation between two vectors or a correlation matrix for an input matrix.

The following methods to compute linear correlations are implemented in this function:

```
lin.cor(x, y = NULL, method = "pearson", test.na = FALSE)
```

36 lorentzian

Arguments

x a numeric vector, matrix, or data. frame.

y a numeric vector that should be correlated with x.

method the method to compute the linear correlation between x and y.

test.na a boolean value indicating whether input data should be checked for NA values.

Details

- method = "pearson" : Pearson's correlation coefficient (centred).
- method = "pearson2": Pearson's uncentred correlation coefficient.
- method = "sq_pearson". Squared Pearson's correlation coefficient.
- method = "kendall" : Kendall's correlation coefficient.
- method = "spearman": Spearman's correlation coefficient.

Further Details:

• Pearson's correlation coefficient (centred):

Author(s)

Hajk-Georg Drost

lorentzian

Lorentzian distance (lowlevel function)

Description

The lowlevel function for computing the lorentzian distance.

Usage

```
lorentzian(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

manhattan 37

Author(s)

Hajk-Georg Drost

Examples

```
lorentzian(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

manhattan

Manhattan distance (lowlevel function)

Description

The lowlevel function for computing the manhattan distance.

Usage

```
manhattan(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
manhattan(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

matusita

Matusita distance (lowlevel function)

Description

The lowlevel function for computing the matusita distance.

```
matusita(P, Q, testNA)
```

38 MI

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
matusita(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

ΜI

Shannon's Mutual Information I(X,Y)

Description

Compute Shannon's Mutual Information based on the identity I(X,Y) = H(X) + H(Y) - H(X,Y) based on a given joint-probability vector P(X,Y) and probability vectors P(X) and P(Y).

Usage

```
MI(x, y, xy, unit = "log2")
```

Arguments

 $\begin{array}{ll} {\sf x} & {\sf a \ numeric \ probability \ vector \ } P(X). \\ {\sf y} & {\sf a \ numeric \ probability \ vector \ } P(Y). \end{array}$

xy a numeric joint-probability vector P(X, Y).

unit a character string specifying the logarithm unit that shall be used to compute

distances that depend on log computations.

Details

This function might be useful to fastly compute Shannon's Mutual Information for any given joint-probability vector and probability vectors.

Value

Shannon's Mutual Information in bit.

Author(s)

Hajk-Georg Drost

minkowski 39

References

Shannon, Claude E. 1948. "A Mathematical Theory of Communication". *Bell System Technical Journal* 27 (3): 379-423.

See Also

```
H, JE, CE
```

Examples

```
MI(x = 1:10/sum(1:10), y = 20:29/sum(20:29), xy = 1:10/sum(1:10))
```

minkowski

Minkowski distance (lowlevel function)

Description

The lowlevel function for computing the minkowski distance.

Usage

```
minkowski(P, Q, n, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

n index for the minkowski exponent.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
minkowski(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), n = 2, testNA = FALSE)
```

40 neyman_chi_sq

motyka

Motyka distance (lowlevel function)

Description

The lowlevel function for computing the motyka distance.

Usage

```
motyka(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
motyka(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

neyman_chi_sq

Neyman chi-squared distance (lowlevel function)

Description

The lowlevel function for computing the neyman_chi_sq distance.

Usage

```
neyman_chi_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

pearson_chi_sq 41

Author(s)

Hajk-Georg Drost

Examples

```
neyman_chi_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

pearson_chi_sq

Pearson chi-squared distance (lowlevel function)

Description

The lowlevel function for computing the pearson_chi_sq distance.

Usage

```
pearson_chi_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
pearson_chi_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

prob_symm_chi_sq

Probability symmetric chi-squared distance (lowlevel function)

Description

The lowlevel function for computing the prob_symm_chi_sq distance.

```
prob_symm_chi_sq(P, Q, testNA)
```

42 ruzicka

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
prob_symm_chi_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

ruzicka

Ruzicka distance (lowlevel function)

Description

The lowlevel function for computing the ruzicka distance.

Usage

```
ruzicka(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
ruzicka(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

soergel 43

	-
soe	roel

Soergel distance (lowlevel function)

Description

The lowlevel function for computing the soergel distance.

Usage

```
soergel(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
soergel(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

sorensen

Sorensen distance (lowlevel function)

Description

The lowlevel function for computing the sorensen distance.

Usage

```
sorensen(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

squared_chord

Author(s)

Hajk-Georg Drost

Examples

```
sorensen(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

squared_chi_sq

Squared chi-squared distance (lowlevel function)

Description

The lowlevel function for computing the squared_chi_sq distance.

Usage

```
squared_chi_sq(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
squared\_chi\_sq(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

squared_chord

Squared chord distance (lowlevel function)

Description

The lowlevel function for computing the squared_chord distance.

```
squared_chord(P, Q, testNA)
```

squared_euclidean 45

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
squared\_chord(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

squared_euclidean

Squared euclidean distance (lowlevel function)

Description

The lowlevel function for computing the squared_euclidean distance.

Usage

```
squared_euclidean(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
squared_euclidean(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

46 tanimoto

taneja

Taneja difference (lowlevel function)

Description

The lowlevel function for computing the taneja distance.

Usage

```
taneja(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

Author(s)

Hajk-Georg Drost

Examples

```
taneja(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

tanimoto

Tanimoto distance (lowlevel function)

Description

The lowlevel function for computing the tanimoto distance.

```
tanimoto(P, Q, testNA)
```

topsoe 47

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

Examples

```
tanimoto(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

topsoe

Topsoe distance (lowlevel function)

Description

The lowlevel function for computing the topsoe distance.

Usage

```
topsoe(P, Q, testNA, unit)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

unit type of log function. Option are

• unit = "log"

• unit = "log2"

• unit = "log10"

Author(s)

Hajk-Georg Drost

```
topsoe(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE, unit = "log2")
```

48 wave_hedges

WAVE	hedges

Wave hedges distance (lowlevel function)

Description

The lowlevel function for computing the wave_hedges distance.

Usage

```
wave_hedges(P, Q, testNA)
```

Arguments

P a numeric vector storing the first distribution.

Q a numeric vector storing the second distribution.

testNA a logical value indicating whether or not distributions shall be checked for NA

values.

Author(s)

Hajk-Georg Drost

```
wave\_hedges(P = 1:10/sum(1:10), Q = 20:29/sum(20:29), testNA = FALSE)
```

Index

<pre>additive_symm_chi_sq, 3 avg, 4 bhattacharyya, 4 binned.kernel.est, 5</pre>	KL, 20, 22, 26, 30, 30 kulczynski_d, 32 kullback_leibler_distance, 33 kumar_hassebrook, 33 kumar_johnson, 34
<pre>canberra, 6 CE, 7, 20, 22, 26, 30, 31, 39 chebyshev, 8 clark_sq, 9 cosine_dist, 9 czekanowski, 10</pre>	lin.cor, 35 lorentzian, 36 manhattan, 37 matusita, 37 MI, 38
dice_dist, 10 dist.diversity, 11, 15 distance, 12, 19, 26, 29-31 divergence_sq, 16	minkowski, 39 motyka, 40 neyman_chi_sq, 40
estimate.probability, <i>15</i> , 17 euclidean, 18	<pre>pearson_chi_sq, 41 prob_symm_chi_sq, 41 ruzicka, 42</pre>
fidelity, 18 getDistMethods, 11, 15, 19 gJSD, 19, 22, 26, 30, 31	soergel, 43 sorensen, 43 squared_chi_sq, 44
gower, 21 H, 8, 20, 21, 26, 30, 31, 39 harmonic_mean_dist, 22 hellinger, 23	squared_chord, 44 squared_euclidean, 45 taneja, 46
<pre>inner_product, 24 intersection_dist, 24</pre>	tanimoto, 46 topsoe, 47 wave_hedges, 48
jaccard, 25 JE, 8, 20, 22, 25, 39 jeffreys, 26 jensen_difference, 27 jensen_shannon, 28 JSD, 20, 22, 26, 28, 31	
k_divergence, 35	