



**GUI for the analysis of complexity and
entropy in physiological signals**

A primer on Complexity and Entropy

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DEDICATION

To all the researchers who have made this possible
(around 20,100 at the last count¹),
and to my wife.

¹ This represents the number of individuals whose papers on complexity and/or entropy measures were indexed in PubMed on August 27, 2020.

PREFACE

This ‘Primer’ is intended as an introductory guide to the measures implemented in the CEPS pipeline. It is not intended to be exhaustive, but should give enough background information for the reader to be able to use the pipeline without too much difficulty. In a way, I wrote it for myself, so that I could better understand the pipeline measures and use them without making too many horrible mistakes.

However, as a clinician and not a computer or complexity scientist, I cannot guarantee that the Primer – like the pipeline – is free from errors. Both should be used ‘at your own risk’. If you want more than the bare bones, technical details are included in the Appendix to the main text, and there are enough references to keep you reading for a very long time.

If you do find any major errors or omissions, feel free to write to me about them, although I cannot guarantee that I will be alive to answer.

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COMPLEXITY AND ENTROPY

“Fluctuations are not an accidental aspect of life: they are at the core of its functioning” (Jeffery *et al.* 2019)

“Great care must be taken in concluding that properties true for one dimension or entropy formula are true for another, intuitively related, formula”

(Pincus 1991)²

“It is a challenging task to choose an entropy measure that adequately quantifies the target dynamical process and to provide a correct estimate of this measure from real-life time series” (Xiong *et al.* 2017)

“One key lesson of nonlinear dynamics is that no single analytic technique in itself is sufficient to characterize a system in its entirety. A battery of tests best suffices” (Webber & Zbilut 1994)

SOME BASIC DEFINITIONS

Chaos

A dynamic system exhibits deterministic chaotic behaviour when even very small differences in initial conditions result in unpredictable – and sometimes large – differences in output (Gleick 1987, p. 8).

Complexity

In physiology, complexity refers to the irregularity or unpredictability of a dynamic process, and is quite different from ‘variability’ (Lipsitz 1995). The greater the complexity, the greater the range of possible adaptive responses (Lipsitz 2002).³

Entropy

In general terms, entropy – as introduced by Claude Shannon in his seminal 1948 paper on the mathematics of communication (Shannon 1948) – is a measure of the information or average inherent uncertainty in a given string of data. Shannon drew an explicit comparison between this formulation of entropy and the Boltzmann entropy of statistical thermodynamics.

² Indeed, in some circumstances, different entropies may change in opposite directions: Shannon entropy and Approximate entropy in anaesthesia, for instance (Bruhn *et al.* 2001).

³ Some researchers would not accept this description of complexity. Hsu *et al.* (2017), for example, state that ‘complexity is different from irregularity’.

Fractality

Fractal patterns in shapes and data series exhibit both ‘self-similarity’ (i.e. exhibiting a similar pattern at different scales in space or time, with that pattern still visible as you zoom in or out) and ‘long memory’ (i.e. with slowly decaying statistical dependence between points that are far apart in space or time). One example of a fractal shape would be the British coastline (Mandelbrot 1967), while the Fibonacci numbers form a data series with fractal (self-similarity) properties.⁴

Nonlinearity

Nonlinearity can be defined as characterising a system whose output is not simply definable or predictable from knowing its input – in other words, its components interact non-additively (Campbell 1987).

Stationarity

Data may be stationary or nonstationary. The mean, variance (or standard deviation) and autocorrelation⁵ structure of a strongly stationary process do not change over time, as in ‘white noise’. In weak-sense stationarity, however, while the mean and autocovariance of the data do not vary, the variance merely remains finite. Neither electroencephalography (EEG) nor electrocardiography (ECG) RR interval (RRI) data, for example, are consistently weak-sense stationary (Ignaccolo et al. 2010; Magagnin et al. 2011).

Living organisms are complex, containing many interdependent constituents that interact nonlinearly and at different scales, from chromosomes to limbs (Baranger 2000). These interactions are not completely predictable, but nor are they completely random. They may be somewhere in between, in the realm of unpredictability and deterministic chaos. Quantifying complexity thus uses nonlinear and probabilistic methods of analysis rather than traditional, linear approaches based on calculus or simple causality.

Many such methods have been applied to physiological signals (see, for example, Henriques *et al.* 2020, or Mayor *et al.* 2020). They include measures of dimension, such as the fractal or correlation dimensions, the related methods of the Hurst exponent and detrended fluctuation analysis, and measures of chaos or

⁴ As a geeky teenager in the 1960s, I subscribed to the *Fibonacci Quarterly* journal. Fractals have been a topic in that journal since 1993, while papers mentioning Fibonacci numbers have appeared in the journals *Chaos* and *Fractals* since they were first published (1991 and 1993, respectively), in the *Journal of Nonlinear Science* since 1992 (journal first published in 1991), in the *Journal of Complexity* since 1985 (its first year of publication), in *Complexity* in 1996 (also the journal’s first year of publication), in *Nonlinear Dynamics* since 2003 (first published in 1990) and in *Entropy* since 2013 (first published in 1996).

⁵ Autocorrelation quantifies the degree of similarity between a given time series and a lagged version of itself over successive time intervals, using Pearson’s correlation coefficient R , so results may be between -1 and +1.

unpredictability, such as the maximal Lyapunov or Hurst exponents, and a mushrooming number of entropies, derived from information theory, that in some way quantify the amount of information needed to predict future states (Lipsitz 1995). Complexity may be low in both highly regular and very random processes, but conditional entropies (such as Approximate entropy or Sample entropy) will be low in the former and higher in the latter (Yentes et al. 2013).

Many studies suggest that – at many scales – complexity, nonlinearity and entropy may be greater in health and youth than in ill-health and older age (Bodduluri et al. 2018; Brindle et al. 2016; Byun et al. 2019; Chiang et al. 2016; Costa et al. 2005a; Cuesta et al. 2007; Eroğlu et al. 2020; Goldberger et al. 2002; Pincus et al. 1991b; Pregowska et al. 2019; West 2006, p. 283; Zadeh et al. 2016), although not all research converges to the same or even the opposite conclusion (Faes et al. 2019b; Fernández et al. 2013; Jin et al. 2017; Long et al. 2018; Melis et al. 2019; Xiong et al. 2017). In a sense, quantifying complexity, nonlinearity and entropy can thus be seen as ways of at least partially and asymptotically fulfilling the ancient dream of measuring the force of life itself.

Chaos, complexity, nonlinearity and entropy are all fascinating topics, but to actually make use of them is difficult if you are not familiar with programming languages and coding. A number of complexity and entropy measures require selection of appropriate values for embedding dimension and lag, and this can pose significant problems. Perhaps for these reasons, relatively few clinical studies take advantage of the wealth of research findings in these areas.⁶ I hope that CEPS, and this accompanying nontechnical Primer, will enable medical researchers and others to make better use of the constructs involved in these rapidly evolving fields in their own work.

The most commonly used measures – and some less commonly used – are described briefly here in a way that will enable clinicians to use them appropriately, but without having to take in too much technical detail. Those with names in bold are – or will be – implemented in CEPS. More detailed information is provided in the **Appendix**, including on Data requirements, Parameter settings and Expected or Reported values. These details – which are briefly summarised in the CEPS Manual – have been obtained from published studies when these are available, but in most

⁶ For example, of 34,647 studies located in PubMed with the search term ‘entrppy’, only 508 (< 1.5%) are listed as clinical studies; while of 1,734,525 returns for ‘complexity’, only 22,768 (< 1.4%) are clinical studies, and for ‘chaos’ only 65 of 13,493 returns (< 0.5%) are clinical studies [Figures retrieved July 27, 2020].

cases have not been based on a process of systematic review. They should thus be considered as examples and guidelines to be explored in practice, not as set rules to be followed blindly (Henriques et al. 2020).

As Peng Li, an experienced entropy researcher, and his colleagues have written, using fixed input parameters may not work well all the time, but using different combinations quickly becomes cumbersome. Studies that explore how to define parameters often propose approaches based on retrospectively ‘maximising ... pre-hypothesised group differences, [although] it is not necessarily ... always true that those hypothesized group differences exist’ (Shi et al. 2017). Researchers are encouraged to make their own considered decisions when using these measures and their parameters. To assist in deciding which measures may be appropriate to use in different situations, a summary of data requirements and susceptibilities is provided in Mayor *et al.* 2020 (Table 9).

Because values of complexity and entropy measures will vary depending on parameters used and data analysed, and because such values are often not reported in studies whose aim is to *compare* measures for efficiency, sensitivity to differences, robustness to noise and so forth (Cuesta-Frau & Vargas 2019), a useful task for future researchers will be to provide at least ball-park figures for expected values. Again, we hope that CEPS will facilitate this.

COMPLEXITY MEASURES

Dimensions & Exponents

‘One of the main objectives for measuring fractality is to distinguish reliably between fractal (healthy) and non-fractal (unhealthy) patterns for diagnostic purposes’
(Stadnitski 2012)

The ‘fractal dimension’ of a data series which exhibits patterns of ‘self-similarity’ and ‘long memory’ is a ratio measure of the pattern’s complexity and of how detail in the pattern changes with the scale at which it is measured (Mandelbrot 1967). Subtypes of fractal dimension include **Higuchi’s fractal dimension** (HFD) (Higuchi 1988)⁷ and **Correlation dimension** (D_2) (Grassberger & Procaccia 1983b).

⁷ Other methods of computing FD include Katz’s and Petrosian’s and ‘box counting’ (see Gómez *et al.* 2009 for a comparison).

Another measure of long-range memory or dependence of a time series, somewhat akin to autocorrelation for linear data, is the **Hurst exponent** (H) (Hurst 1965). For time series, Fractal dimension (FD) $\approx 2 - H$ (Henriques *et al.* 2020). A related method is **Detrended Fluctuation Analysis** (DFA) (Peng *et al.* 1994), where the resulting scaling exponent, α , is a generalised version of H . Another, but quite different, measure that results in a scaling exponent α is the **Allan Factor** (AF) (Allan 1966). The measure is described in relatively simple terms by Abney *et al.* (2014).

A different approach is to use the **Largest Lyapunov exponent** (LLE) to estimate the amount of chaos (sensitivity to initial conditions) and predictability in a system (Rosenstein *et al.* 1993). The Lyapunov exponents quantify divergence between recurrent trajectories in ‘state space’ or ‘phase space’ (see below). The periodic nature of such trajectories can be visualised using recurrence plots (Eckmann *et al.* 1986, 1987). **Recurrence Quantification Analysis** (RQA) is a powerful tool that enables estimation of the LLE as well as other aspects of the periodic but irregular cyclical processes found everywhere in nature, particularly in human and animal physiology.

The **Poincaré plot** (PP) is another, but simpler, phase space method of analysing the short- and longer-term properties of dynamic systems (Woo *et al.* 1992). There are now also several additional measures based on the PP but providing more information on temporal variation, such as multiscale PP (Henriques *et al.* 2016), the **Extended Poincaré plot** (EPP) (Satti *et al.* 2019), the **Complex Correlation Measure** (CCM) (Karmakar *et al.* 2009) and **Phase entropy** (PhEn) (Rohila & Sharma 2019).

A final complexity measure introduced here is **Lempel–Ziv complexity** (LZC) (Lempel & Ziv 1976). As with many complexity measures, interpretability can be an issue. It has been suggested that LZC from quasi-periodic physiological signals could be interpreted as a ‘harmonic variability index’ (Aboy *et al.* 2006). Its advantages over some other measures include that it is very simple to compute, it does not require long data segments to be calculated, and no parameters need to be specified for its estimation (Gutiérrez-de Pablo *et al.* 2020). **Multiscale Lempel–Ziv complexity** (mLZC) has also been developed (Ibáñez–Molina *et al.* 2015).⁸

⁸ An alternative method of multiscale LZC based on Costa’s **Multiscale Entropy** approach has also been proposed, but is as yet less frequently used than mLZC (Chipperfield *et al.* 2019).

SYMBOLIC DYNAMICS

The methods of **Symbolic dynamics** (SymDyn) are introduced here, although distinct from both complexity and entropy measures as such. The term ‘symbolic dynamics’ was first used by Morse and Hedlund in 1938 (Morse & Hedlund 1938), appearing in PubMed only in 1989 and then in studies on physiological time series such as HRV from 1995 (Voss et al. 1995), particularly by Alberto Porta and his associates for short-term HRV of 300 beats or so. A useful overview is provided by Henriques *et al.* (2020). The basic principle is that data with many values is transformed into much simpler strings of far fewer symbols. The dynamics of the symbol strings are then analysed, rather than those of the original data.

ENTROPY MEASURES – *A very brief taxonomy, and a little history*

“It is not meaningful to report an entropy value for a pathological group without reporting the ‘healthy’ entropy value” (Yentes *et al.* 2013)

“Multiple entropy analyses should be performed to assess HRV in order for objective results and caution should be paid when drawing conclusions based on observations from a single measure” (Shi *et al.* 2017)

Shannon entropy (SE), a measure of the information or average inherent uncertainty in a given string of data, was introduced by Claude Shannon in his seminal 1948 paper on the mathematics of communication (Shannon 1948), with higher values indicating greater uncertainty. He drew an explicit comparison between this formulation of entropy and the Boltzmann entropy of statistical thermodynamics. It is appropriate for discrete data (**Differential entropy**, DiffEn, was proposed as the equivalent measure of complexity for continuous random variables).

Related entropies are **Rényi entropy** (RE) (Rényi 1961) and **Tsallis entropy** (TE), both generalised but different versions of SE (Tsallis 1988), as well as Min-entropy (M-E) and Max-entropy, themselves both members of the Rényi entropy family. Tsallis introduced a positive ‘entropic index’ q of ‘non-extensivity’ into his equation for entropy (Bhagat *et al.* 2009). For $q = 1$, this then becomes the equation for Shannon entropy, and as $q \rightarrow \infty$, that for min-entropy.

In 2002, Bandt and Pompe introduced **Permutation entropy** (PE), derived from SE but based on an ordinal pattern probability distribution (Zunino *et al.* 2017) and more robust to noise. In their original paper, they demonstrated a similarity between PE and the Lyapunov exponent. Since then, a number of related entropies have been developed, including **Amplitude-aware Permutation entropy** (AAPE) (Azami & Escudero 2016b), **Improved Multiscale Permutation entropy** (ImPE) (Azami & Escudero 2016a), **Permutation min-entropy** (PM-E), **Multiscale Permutation min-entropy** (mPM-E) (Zunino *et al.* 2015) and others. As yet, these are not widely used in clinical studies.

As early as 1959, Kolmogorov and Sinai published papers on ‘metric entropy’, later known as Kolmogorov or Kolmogorov–Sinai entropy (KSE) (Sinai 2009). This provides an estimate of ‘information loss rate’ (Ono 2018) and can be related to SE (Finn *et al.* 2003), PE (Bandt & Shiha 2007; Amigó *et al.* 2005; Keller & Sinn 2010), ApEn (Pincus *et al.* 1991b) and to the Lyapunov exponents (Pesin 1977; Kamizawa *et al.* 2014). However, KSE is difficult to estimate accurately for ‘real-world’ time series of finite length (Costa *et al.* 2002), is not suited to nonstationary data (Faure & Lesne 2014) and is badly compromised by noise (Pincus 1995). As a result, in recent years it has been less used than other forms of entropy; it is not implemented in CEPS.

Conditional entropy (CE) was introduced by Shannon (1948), but little used for physiological time series until an Italian group published their algorithm for **Corrected conditional entropy** (CCE) in 1998 (Porta *et al.* 1998). CE is related to other entropy measures for *pairs* of variables, such as Relative entropy (or Kullback–Leibler divergence) (Kullback & Leibler 1951; Cover & Thomas 1991), or Joint entropy and Mutual information, which are both beyond the scope of this Primer and CEPS.

Approximate entropy (ApEn), originally derived from KSE (Pincus 1991), but less susceptible to noise (Pincus 1991b) is a form of CE, but far more frequently used than either KSE or CE in clinical research. ApEn quantifies regularity rather than complexity, evaluating the appearance of repetitive patterns (Escudero *et al.* 2006). Lower values of ApEn indicate more regular signals (Li *et al.* 2008a).

Sample entropy (SampEn) is a related measure, also derived from KSE but without the bias in ApEn that results from including self-comparisons. Furthermore, SampEn is faster to compute than ApEn and less dependent on record length (Richman & Moorman 2000). Together, ‘ApEn and SampEn are arguably the two

families of statistics most extensively used in the non-linear biosignal processing realm' (Cuesta–Frau *et al.* 2018a).

For very short data series, two simple measure based on SampEn, the **Coefficient of Sample entropy** (CoSEn) and **Quadratic Sample entropy** (QSE), were proposed by the originators of SampEn (Lake & Moorman 2011; Lake 2011), but have not, so far, proved very popular.

Neither ApEn or SampEn, despite acting as measures of predictability, can be interpreted as implying any intrinsic physiological complexity (Takahashi *et al.* 2009), and both are highly sensitive to the parameters used in their calculation (Chen *et al.* 2009). A more accurate measure of complexity, less dependent on data length and more robust to noise, is **Fuzzy entropy** (FE), based on fuzzy set theory (Chen *et al.* 2007). Because of its advantages over ApEn and SampEn, its use has increased rapidly, and FE has been dubbed a 'second-generation' conditional entropy (Cuesta–Frau *et al.* 2017), SE, RE and TE being 'first-generation' metrics, as are ApEn and SampEn. The latter two have even been dubbed 'primitive measures' (Udhayakumar *et al.* 2016b).

To take into account the complex fluctuations over multiple time scales inherent in a hierarchy of interacting healthy regulatory mechanisms, a 'multiscale' version of SampEn was introduced as **Multiscale entropy** (mSE) by Costa *et al.* (2002, 2005b). Other multiscale entropies have followed, including of FE and the versions of PE mentioned above. Several are implemented in CEPS, including **Refined composite multiscale Sample entropy based on standard deviation** (RCmSE σ) and **Refined composite multiscale Fuzzy entropy based on standard deviation** (RCmSE σ).

A further measure, the **Complexity index** (CI) was derived from mSE as the area under the mSE curve plotted against time scale factor (τ), bearing in mind the slope of the curve (Costa *et al.* 2008). The CI has also been used with MPM–E (Martínez–Rodrigo *et al.* 2019), and in principle can be estimated for any multiscale method.

There are many other types of entropy, such as **Distribution entropy** (DE) (Li *et al.* 2015a), introduced to overcome some of the shortcomings of ApEn and SampEn for short data segments), **Bubble entropy** (BE) (Manis *et al.* 2017), Compression entropy, related to LZC (Ziv & Lempel 1977; Baumert *et al.* 2004), **Phase entropy** (PhEn) (Rohila & Sharma 2019) and **Diffusion entropy** (DnEn)

(Grigolini *et al.* 2001), with derivative measures such as Balanced estimation of diffusion entropy (BEDE) (Qi & Yang 2011), Correlation-dependent BEDE (cBEDE) (Pan *et al.* 2014) and Factorial moment based diffusion entropy (FMDE) (Yang *et al.* 2017). In addition, there are [cross-entropies and other multivariate entropies for exploring multi-channel data](#), but these [are not](#) considered further here.

The above are all primarily applied to time series data. Time-frequency or frequency domain measures include **Spectral entropy** (SpEn), originally derived as Shannon entropy of the power spectral density (PSD) of the data (Inouye *et al.* 1991), which is a linear measure (Li *et al.* 2008b) used mostly to describe the irregularity of the signal spectrum in EEG analysis. More recently, other spectral entropies based on RE and TE have been proposed (Bruña *et al.* 2010). **Differential entropy** of various types (DiffEn) is also primarily a time-frequency measure. ‘State’ and ‘Response’ entropies, derived from Spectral entropy, are used predominantly in EEG studies of anaesthesia (Bein 2006), but as proprietary measures associated with specific equipment (the Datex–Ohmeda EntropyTM Module), they are not considered further here.

Broadly, entropy methods fall into two classes, those based on SE that denote *amount* or frequency of information (such as Distribution entropy and the variants of PE) and those that assess conditional probabilities or *rate* of information production, sometimes known now as ‘conditional’ entropies (e.g. ApEn, SampEn, mSE and FE) (Azami & Escudero 2018). The variants of PE are also described as ‘ordinal’ (based on relative frequencies of ordinal or symbolic patterns resulting from sorting sub-sequences) and the conditional entropies as relying more on sub-pattern ‘amplitude’ information, respectively (Cuesta–Frau 2019b). Compared to HFD or a conditional entropy like ApEn, entropies such as SE may be relatively insensitive to signal bandwidth and high-frequency components of a signal such as EEG (Ferenets *et al.* 2006). They may thus be complementary in their application.

Dispersion entropy (DE) is a method capable of detecting simultaneous frequency and amplitude changes. It is faster than PE and SampEn and relatively insensitive to noise (Rostaghi & Azami 2016), and outperformed SampEn, PE and FE in a further study by its originators (Azami *et al.* 2016a). Like DE, **Slope entropy** (SlopeEn) (Cuesta–Frau 2019b) and **Amplitude-aware PE** (AAPE) (Azami & Escudero 2016b) compensate for the shortcomings of the individual ordinal and conditional types of entropy by combining aspects of both. In CEPS we have implemented SlopeEn and **Refined Composite Multiscale Dispersion entropy** (RCmDE), a version of DE

(Azami *et al.* 2017b). Another strategy would be to use both ordinal- and amplitude- based entropies in the same study (Cuesta-Frau *et al.* 2018a).

Measures of stationarity and nonlinearity

Some measures of complexity and entropy require weak-sense stationarity of data. Simple methods of assessing stationarity are included in the CEPS pipeline, including two ‘reverse-arrangement’ tests and a ‘moving window’ test. ‘Detrending’ may improve stationarity for some data, but will not be necessary for others.

For linear data, using nonlinear measures of complexity or entropy may not be productive. It is therefore advisable to check data for nonlinearity in some way beforehand, although no one method will be capable of assessing all types of nonlinearity (Faes *et al.* 2019a).

Embedding, dimension and time delay

In chaos theory, a sequential one-dimensional series of data points – as in a time series – can be displayed or ‘embedded’ as m -dimensional patterns in a higher dimensional ‘phase space’ in which all possible states of a system are represented as points. Starting from a particular initial condition, the system evolves over time, with these points moving in trajectories or orbits through the phase space. A cluttered 1-dimensional time series in which patterns are not at all obvious may unfold as a set of clean orbits in an embedding space with appropriate choices of ‘embedding dimension’ m and ‘time delay’ τ (‘*tau*’) (Borg 2001).

Nonlinear time-series analysis methods thus often involve delay-coordinate embedding, a well-established means of reconstructing the hidden dynamics of the system that generated the time series (Takens 1981). If the embedding is correct, then certain properties of the original system, its ‘dynamic invariants’, are preserved in the embedded (reconstruction) space. As a result, many conclusions drawn from the reconstruction-space dynamics are also true of the real, underlying dynamics (adapted from Iwanski & Bradley 1998). However, it can be challenging to determine the most appropriate values for these parameters for a given dataset.

m is often estimated using the **False Nearest Neighbours** (FNN) method of Kennel *et al.* (1992). Although frequently used, there are some reservations in the

literature on the original method (Fredkin & Rice 1995; Hegger & Kantz 1999), and a number of variants have been suggested (Chelidze 2017). One of these is the **Averaged False Neighbours** (AFN) method⁹ (Cao 1997).

τ is often estimated using the **Auto–Mutual Information** (AMI) method of Fraser & Swinney (1986). However, other more recent methods may generate more accurate parameters, and which methods to use may depend what sort of system is being studied (Deshmukh *et al.* 2020; Myers & Khasawneh 2020).

Time delay τ has to be estimated first, and then the embedding dimension m (Cao 1997). The delay τ is always an integral multiple of the data sampling period, so requires knowledge of sampling frequency (Iwanski & Bradley 1998). Of course, values of m will not be identical for different complexity measures, even if estimated for the same data, and because complexity and entropy measures will vary with τ and m , comparing results from different studies is not necessarily straightforward.

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ABOUT THE AUTHOR

David Mayor was an acupuncture practitioner from 1982 until the Coronavirus crisis forced his early retirement in 2020. He has been actively involved in acupuncture research since 1996, has been an honorary member of the UK Acupuncture Association of Chartered Physiotherapists (AACP) since his presentation at their 2001 conference of theoretical research on the possible effects of

⁹ Cao did not use this name for his method initially, but in a later paper (Cao & Soofi 1999).

electroacupuncture and transcutaneous electrical nerve stimulation (TENS) on the EEG, and is a visiting Fellow at the University of Hertfordshire. He has written and edited a number of acupuncture textbooks. Information about his collaborative research activities can be found at <http://electroacupuncture.qeeg.co.uk/>.

Abbreviations

α (alpha)	Scaling or fractal exponent; threshold (in SymDyn); see too ‘ q ’
α_1, α_2	Short- and long-term exponents
δ or Δ (delta)	Difference; also Scaling exponent (in DnEn), Threshold (in SlopeEn); Quantization factor (in GEDEM)
γ (gamma)	Vertical increments threshold (in SlopeEn)
μ (mu)	Mean
π (pi)	Archimedes' constant, ~3.14159
σ (sigma)	Standard deviation (SD)
τ (tau)	Time delay or scale factor; threshold or window length (in SymDyn)
ζ (zeta)	Bin number or quantisation level (in SymDyn)
!	Factorial (i.e. $n! = 1 \times 2 \times 3 \times \dots \times n$)
*	Product ($a * b = a \times b$)
$\in [5, 25]$	In the range between 5 and 25
0V	No variation (in SymDyn)
1V	One variation (in SymDyn)
2LV	Two like variations (in SymDyn)
2UV	Two unlike variations (in SymDyn)
2V	Two variations (in SymDyn)
%DET	Determinism (in RQA)
%REC	Recurrence Rate (in RQA)
A	Adjusting coefficient (in AAPE)
AAPE	Amplitude-aware Permutation Entropy
AE	Average Entropy
AF	Allan Factor
AFN	Averaged False Neighbours
AMI	Auto-Mutual Information
ApEn	Approximate Entropy
BE	Bubble Entropy
BEDE	Balanced Estimation of Diffusion Entropy
cBEDE	Correlation-dependent BEDE
c.	circa
c	Number of classes to be mapped (in RCmDE)
cApEn	Corrected ApEn
CCE	Corrected Conditional Entropy
CCM	Complex Correlation Measure
CE	Conditional Entropy
CEPS	Complexity and Entropy for Physiological Signals
CI	Complexity Index
CmSE	Composite mSE
CoSEn	Coefficient of Sample entropy
d	Order, Embedding (or Permutation) dimension (in ImPE); Time delay (in FE and RCmDE)

D_2	Correlation Dimension
DE	Dispersion Entropy
DFA	Detrended Fluctuation Analysis
DiffEn	Differential Entropy
DistEn	Distribution Entropy
DnEn	Diffusion Entropy
DPE	Delayed Permutation Entropy
e	Euler's number or Napier's constant, ~ 2.71828
ECG	Electrocardiography
EoD_m	Entropy of Difference of order m
EEG	Electroencephalography
EMG	Electromyography
EMGdi	Diaphragmatic EMG
ENT	SE of line length distribution (in RQA)
EoE	Entropy of Entropy
ePDF	Empirical Probability Density Function (in DistEn)
EPP	Extended Poincaré Plot
f	Frequency (as in $1/f^\alpha$ noise)
fApEn	Fuzzy ApEn
FE	Fuzzy Entropy
FFT	Fast Fourier Transform
FMDE	Factorial Moment Based Diffusion Entropy
fMRI	Functional Magnetic Resonance Imaging
FNN	False Nearest Neighbours
FP	Fuzzy Power
fSampEn	Fixed SampEn, or Fuzzy SampEn
GEDEM	Gait Evaluation Differential Entropy Method
H	Hurst Exponent
HFD	Higuchi's Fractal Dimension
HR	Heart Rate
HRA	Heart Rate Asymmetry
HRV	Heart Rate Variability
ImAAPE	Improved multiscale AAPE
ImPE	Improved Multiscale Permutation Entropy
k	Lag; word length (in SymDyn); coarse-graining (in PhEn)
k_{max}	Maximum value of k
K	Adjusting coefficient (in DPE)
K_2	Correlation entropy (RE with $q = 2$)
knn	K-nearest-neighbour (model-free approach in CE)
KSE	Kolmogorov–Sinai Entropy
/	Time delay (in AAPE)
L	Word sequence (or pattern) length (in SymDyn)
LAM	Laminarity (in RQA)
LDA	Linear Discriminant Analysis
LLE	Largest Lyapunov Exponent
Lmax	Length of longest (diagonal) line segment (in RQA)
Lmean	Average length of diagonal lines (in RQA)
In	Logarithm
log	Logarithm
LSampEn	Local SampEn
LZC	Lempel–Ziv Complexity
m ; m	Multiscale; or Embedding Dimension, Pattern length; or (Polynomial) Order
M	Bin number (in DistEn)

MAD	Mean (or Median) Absolute Deviation
mAAPE	Multiscale AAPE
mf	Membership function (in FE)
mFmDFA	Multifractal Multiscale Detrended Fluctuation Analysis
MI	Maximum number of trajectory iterations
MLZC	Multiscale Lempel–Ziv Complexity
mPE	Multiscale Permutation Entropy
MPM-E	Multiscale Permutation Min-Entropy
mSE	Multiscale Entropy
msE μ	mSE computed for mean coarse-graining
msE σ	mSE computed for standard deviation coarse-graining
msE σ^2	mSE computed for variance coarse-graining
mSE _{MAD}	mSE computed for mean absolute deviation coarse-graining
mSlope	Multiscale Slope
n	Number (e.g. of data points); Order (in PE) or Fuzzy power (in FE)
N	Number (e.g. of study participants, or of forbidden words (in SymDyn)
N_{02}	Percentage of words consisting only of symbols 0 and 2 (in SymDyn)
PD ₂	Pointwise Correlation Dimension
PDF	Probability Density Function (in SpEn)
PE	Permutation Entropy
PhEn	Phase Entropy
PI	Percentage Index
PM-E	Permutation Min-Entropy
PP	Poincaré Plot
PPI	Pulse-to-Pulse interval
PSD	Power Spectral Density
q	Entropic index, order or exponent, sometimes ' α ' (in RE and TE)
QSE	Quadratic Sample Entropy
r	Pearson's correlation coefficient; Tolerance (similarity threshold)
RATIO	%DET/%REC (in RQA)
RCmDE	Refined Composite Multiscale Dispersion Entropy
RCmFE σ	Refined Composite Multiscale Fuzzy Entropy based on Standard Deviation
RCmSE σ	Refined Composite Multiscale Sample Entropy based on Standard Deviation
RE	Rényi Entropy
rf	Ratio Factor (in FNN estimation of m)
RQA	Recurrence Quantification Analysis
RRi	RR Interval
RSE	Rényi Spectral Entropy
s	Second(s)
s_1	Number of 'slices' (i.e. bins) (in AE and EoE)
S	Scale factor (in RCmFE σ)
SampEn	Sample Entropy
SD1	Standard Deviation along the minor axis of the PP
SD2	Standard Deviation along the major axis of the PP
SE	Shannon Entropy
SI	Superinformation, or 'randomness of randomness'
SlopeEn	Slope Entropy
smSE	Short time mSE
SpEn	Spectral Entropy
SSE	Shannon Spectral Entropy
SymDyn	Symbolic Dynamics
T-E	Tone_Entropy

TE	Tsallis Entropy
TREND	Measure of stationarity (in RQA)
TSE	Tsallis Spectral Entropy
TT	Trapping time (in RQA)
VM	Volatility Method
Vmax	Length of longest vertical line (in RQA)
w	Window length (in mLZC)
WmSE	Windowed-MSE
x_{\max}	Maximum value of x
x_{\min}	Minimum value of x

APPENDIX. Further information on measures implemented in CEPS

Linear measures

A number of parameter-free linear measures of complexity and variability exist and should not be ignored, as they provide different insights into the behaviour of data that may be useful in addition to those from nonlinear measures. In the time domain, Hjorth Complexity, or ‘Complexity of the first order’ (Hjorth 1973), for example, quantifies deviation of a signal’s shape from a simple sine wave, with values further from unity (1) indicating greater complexity (Hjorth 1970). For variability, it may be instructive to compare results from more exotic nonlinear measures with those from simple measures like standard deviation or variance, or RMSSD, the root-mean-square of successive differences between peaks or zero-line crossings in periodically or irregularly repeating data such as the heart beat or respiration.

More information on these linear measures may be found in this Appendix.

Nonlinear measures

Nonlinearity (VM)¹⁰

In CEPS we have implemented a relatively fast and simple approach, developed to assess nonlinearity in heart rate variability (HRV) data by Pedro Bernaola-Galván and colleagues at the University of Málaga, (Bernaola-Galván *et al.* 2017). Their method examines autocorrelations in the magnitude series (or ‘volatility’) of the original time series and the deviations of these from the same functions for a sample of linear Gaussian noise (i.e. surrogate data). If $\{y\}$

¹⁰ This section was written in consultation with Pedro Bernaola-Galván.

represents the original time series, then its volatility ($|x_i|$) is defined as the absolute (unsigned) values of the series increments: $|x_i| = |y_{i+1} - y_i|$. The nonlinearity measure that results, ΔC , is the sum of squares of the deviations (δC) between the autocorrelation functions $C_{|x|}$ and $C_{|\text{noise}|}$. We are calling this the ‘volatility method’ (VM) of assessing nonlinearity.

We have used the VM in our own research (Mayor *et al.* 2019). Pedro Bernaola-Galván’s MATLAB code for the VM is used and made available in CEPS, with permission.

The test returns three values for lags (‘distances’) from 1 to 20. The first value (v_1) is the measure of nonlinearity itself, ΔC ; the second value (v_2) is the statistical p -value for v_1 ; the third value (v_3) is the mean of ΔC for the surrogate ensemble at each lag, i.e. the expected value of ΔC in the absence of nonlinearity. Signals are considered to be significantly nonlinear when $p < 0.05$.

Data requirements

For accurate results, data should exhibit approximate weak-sense stationarity (Bernaola-Galván *et al.* 2017). As yet, there has been no systematic study of the effects of noise or data length on this measure. Sampling frequency will be more of an issue in RRI data during exercise than at rest. Preliminary tests have been carried out on EEG data, and here sampling frequency will become more critical in calculating ΔC . Further work is required to determine whether EEG data should be coarse-grained before analysis, and whether it is appropriate to analyse bandpass-filtered or full-range EEG.

Parameter setting

This measure is parameter-free.

Reported values – some examples

ECG RR: ΔC c. 0 to 0.18 ($N=10$, 10-min data, Bernaola-Galván *et al.* 2017)

ECG RR: median ΔC (IQR): 2.02 (0.40 – 5.84); 36% nonlinear: 13.32 (5.44 – 8.62); 64% linear: 1.88 (0.16 – 0.72) ($N=66$, 1989 x 5-min data, Mayor *et al.* 2019)

PPG peak-peak: median ΔC (IQR): 2.01 (0.46 – 6.08); 36% nonlinear: 13.90 (5.50 – 8.56); 64% linear: 1.83 (0.17 – 0.780) ($N=66$, 1991 x 5-min data, Mayor *et al.* 2019)

Embedding, dimension and time delay

Auto-Mutual Information (AMI)¹¹

¹¹ In some papers this is termed ‘average mutual information’ rather than ‘auto-mutual information’.

AMI is used to estimate time delay τ (*tau*) when working with complexity measures such as D_2 or LLE. The parameter τ has to be estimated first, and then the embedding dimension m (Cao 1997). The delay τ is always an integral multiple of the data sampling period, so requires knowledge of sampling frequency (Iwanski & Bradley 1998). Tau is estimated from the first minimum in the mutual information plot (Fraser & Swinney 1986). However, this will not always reveal such a minimum unequivocally (Myers & Khasawneh 2020), and ‘whether the first, local minimum, or the global minimum best determine the optimal delay is still a point open to discussion’ (Jevtic *et al.* 2011).

Data requirements

Stationarity of data is required (Iwanski & Bradley 1998). AMI is relatively immune to oversampling, but can be affected by data smoothing (Deshmukh *et al.* 2020) and its more subtle minima are not robust to noise (Moore *et al.* 2020). AMI is not appropriate for coarse-grained data as used in computing MSRE (Gow *et al.* 2015).

Parameter setting

Bin size B

One method of selecting B is to set it as the smallest whole number $\geq \sqrt{n/8}$, where n is the number of data points in the series (Moore *et al.* 2020). Thus, for a 5-minute RRI time series, B would be 7, but for an EEG epoch of some 2,000 data points, B would be 16.

Max time delay τ_{\max}

Given the result below, a reasonable starting point for RRI data might be to set $\tau_{\max} = 20$.

Expected values – some examples

ECG: first minimum of the AMI occurred for $\tau = 18$ in one study (Moore *et al.* 2020).

For linear time series data, the first zero of the autocorrelation function can be used instead of AMI, but is not so accurate for nonlinear data (Fraser & Swinney 1986). Other methods include taking τ as $\approx 25\%$ of the pseudo cycle of the signal in phase space (Destexhe *et al.* 1988). In one study of D_2 in the EEG, results were similar whether this method was used or the autocorrelation method (Hornero *et al.* 1999).

The *rate* of decrease in AMI can itself be used as a measure of regularity, with results similar to those of ApEn in EEG data (e.g. lower in those with Alzheimer's disease than age-matched controls) (Abásolo *et al.* 2007).

False Nearest Neighbours (FNN)

Embedding dimension m is often estimated using FNN (Kennel *et al.* 1992). The percentage of FNN is plotted against m , and the first minimum or plateau in the resulting graph provides the estimate for m . However, this graphical method does not always give clear results, and requires an additional parameter, rf , the ratio factor, or ratio of the distance of iteration to that of the nearest neighbour. If rf exceeds a given threshold, a point is marked as a false neighbour (Hegger *et al.* 2000, 2007).

Data requirements

Noisy data (i.e. with a low signal-to-noise ratio) may result in very low τ and hence inappropriate values for m (Lim & Puthusserypady 2005). Data should thus be checked for noise before applying FNN methods (Aittokallio *et al.* 1999). FNN is not appropriate for coarse-grained data as used in computing MSRE (Gow *et al.* 2015).

Parameter setting

Embedding dimension m

Using the original FNN method, m should be plotted from 1 to 10 (Kennel *et al.* 1992). However, for smaller datasets, selecting high values of m is likely to give poor results (Krakovská *et al.* 2015).

Time delay τ

$\tau = 1$ (Kennel *et al.* 1992)

Ratio factor rf

$rf = 2$ (Hegger *et al.* 2007); $rf = 10$ (Hegger *et al.* 2000)

Reported values and the use of plots

A good variety of FNN plots can be found by searching online for images of "fnn "embedding dimension" plots". A simple example is shown in Acharya *et al.* 2011.

Averaged False Neighbours (AFN)

AFN is another method of estimating embedding dimension m . It is claimed to be more widely useful than FNN in that it (1) does not contain any subjective parameters except for τ ; (2) does not strongly depend on how many data points are available; (3) can clearly distinguish deterministic from stochastic signals; (4) works well for time series from high-dimensional attractors; and (5) is computationally efficient (Cao 1997). Cao's method has been used, for instance, to show that the embedding dimension m of the EEG varies considerably during epileptic seizures, but is relatively stable at other times (Yuan *et al.* 2008).

Data requirements

Noise may affect results, as for FNN (Krakovská *et al.* 2015).

Parameter setting

Embedding dimension m

m can be plotted from 1 to 10, as for FNN (Cao 1997). Again, high values of m may not provide good results for small datasets (Krakovská *et al.* 2015).

Time delay τ

$\tau = 1$ to >10 (Cao 1997)

Reported values and the use of plots

Some AFN plots can be found by searching online for images of "afn "embedding dimension" plots". A simple example with $m_{\max} = 8$ is shown in Krakovská *et al.* (2015).

COMPLEXITY MEASURES

Higuchi's Fractal Dimension (HFD)

HFD of a shape or time series is always between 1.0 (for the equivalent of a simple curve) and 2.0 (for white noise, or for a curve that covers a complete surface or fills a complete space), with the fractional part of its value providing a measure of the complexity of the series. HFD is simple and quick to calculate, as it does not require reconstruction of the time series dynamic in embedded space like D_2 or the LLE (Ahmadlou *et al.* 2011). However, it does depend on choosing a parameter, k_{\max} , where k represents the data point interval (Müller *et al.* 2017) or 'degree of time stretch' (Kalauzi *et al.* 2009). Relative values of HFD in a particular experimental

context are thus likely to be more meaningful than trying to compare values in different studies.

One way of selecting k_{max} is to plot HFD against values of k from 1 to m , where m does not exceed half the number of data points in your sample (Gomolka *et al.* 2018), and then select the value of k_{max} for which HFD plateaus or ‘saturates’ (Klonowski *et al.* 2004).

Data requirements

Higuchi originally published his method as appropriate for irregular and discrete time series (Higuchi 1988; Gómez *et al.* 2009), but it has been used for continuous data in many studies as well.

This method is relatively insensitive to noise and data length, but is faster for longer samples (Esteller *et al.* 2001), and not suitable for very short epochs of < 100 samples (Kalauzi *et al.* 2009; cf. Accardo *et al.* 1997). In some EEG research, it was found to be robust to nonstationarity provided bandpass frequencies were carefully chosen (Salazar-Varas & Vazquez 2019) or if short time series were used and the data demonstrated at least weak-sense stationarity (Gómez *et al.* 2009). However, other EEG researchers state that stationarity of data is a prerequisite (Sabeti *et al.* 2009), or that the measure is indeed sensitive to noise (Accardo *et al.* 1997; Khoa *et al.* 2012).

The HFD method has been used with both global and sub-band EEG data (Ahmadlou *et al.* 2011; Lebiecka *et al.* 2018), but is affected by the filter parameters used (Anier *et al.* 2004). In general, HFD has been characterised as ‘an accurate numerical measure no matter what the nature (stationary, nonstationary, deterministic or stochastic) of the analyzed signal’ (Kesić & Spasić 2016).

Parameter setting

Because of the dependence of HFD on k_{max} , this parameter should be selected consistently for all the data in a study: If using the plateau method to assess k_{max} , for a subset of the data, the resulting value should be retained for the remainder of the analysis. Some authors select k_{max} to give the greatest significant difference between groups (Gomolka *et al.* 2018). However it is used, values of k_{max} in the EEG literature vary considerably. One researcher, for example, chooses a k_{max} about 40 (Antonio Ibañez-Molina, Personal communication, November 15, 2020).

Reported values – some examples

$1 < \text{HFD} < 2$, with higher values indicating ‘healthier’ fractal dimension in most cases – but not all (Wajnsztejn *et al.* 2016).

If $\text{HFD} > 2$, you may require a longer data sample.

ECG: in normal breathing 1.1, in apnoea/hypopnea 1.5 ($N = 39$, Acharya *et al.* 2011).

The use of plots

Illustrations of plots of HFD against k_{max} can be found in the literature (Antonio *et al.* 2016; Garner *et al.* 2018; Gomes *et al.* 2017; Gomolka *et al.* 2018; Müller *et al.* 2017; Smits *et al.* 2016; Spasić *et al.* 2005; Wajnsztejn *et al.* 2016). A Table of values of HFD against k_{max} is provided in Alves *et al.* (2019).

Allan Factor (AF)

AF analysis (Allan 1966) examines temporal correlations in spike trains or similar discrete data (Kello *et al.* 2013) and so ‘is akin to spectral analysis for a point process’ (Kello *et al.* 2017). It estimates the scaling of event clustering across multiple temporal scales (Abney *et al.* 2014), and is derived as the variance of the signal divided by twice the mean, with Allan variance – as opposed to ordinary variance – defined in terms of the variability of data point counts in successive windows of identical length T , i.e. in terms of the first derivative of the signal (Fadel *et al.* 2004a; Engin 2007).

An AF curve can be created by plotting AF against window size T on a log–log scale, resulting in a straight line with positive slope α , sometimes considered a ‘fractal coefficient’ or ‘fractal exponent’ (Lamanna *et al.* 2012). If $\alpha \sim 1$, the data will exhibit $1/f$ fluctuations, more influenced by past fluctuations at longer time scales; if $\alpha << 1$, fluctuations will be more random (Abney *et al.* 2014). For a data block of length T_{max} , T is progressively increased from a single bin minimum to a maximum of $T_{max}/6$, so that ≥ 6 non-overlapping windows are used for each measure of AF.¹² The increase in variance relative to the mean occurs because longer windows are more likely to reveal rarer clusters of events (Fadel *et al.* 2004a).

Data requirements

AF has been used with RRi data of 2,048 data points, sampled at 128 or 250 Hz, and is useful for data with ‘linear non-stationarities’ (Engin 2007). Samples of just less than 2,000 data points have been used in respiration research (Fadel *et al.* 2004a), of around 6,000 points for muscle sympathetic nerve activity (Fadel *et al.* 2004b), and of some 33,000 data points in one study of music, speech and animal vocalization. Some authors suggest that the AF fractal exponent α becomes less reliable for samples of less than 5,000 or even 10,000 data points (Lamanna *et al.* 2012). However, downsampling from 44.1 KHz to 11 KHz did not appreciably affect values in one study (Kello *et al.* 2017). AF cannot be used to estimate fluctuations in signal *amplitude* (Fadel *et al.* 2004b).

¹² Others have suggested that useful values for the window or counting time T typically range from 50% of the minimum inter-event interval to approximately $T_{max}/10$ (Lowen *et al.* 1997).

Parameter setting

In one study of very lengthy neonatal RRi data (several days), the AF was evaluated at five time scales, from 5 to 25 s long (Doyle *et al.* 2010). In another, of infant limb movements and vocalisations, again of many days duration, recordings were converted into a binary time series of behaviour onsets ('1'), other time points with no such onsets being coded as '0'. Time windows T varied as powers of t , i.e. $T = 2^t$, with t ranging from 4 to 12, so from approximately 16 s to 68 min (Abney *et al.* 2014).

Reported values – some examples

$AF > 1$ indicates that a sequence is less ordered than a homogeneous Poisson point (i.e. random) process, while $AF < 1$ occurs for sequences which are more ordered (Engin 2007), approaching zero for increasing window size in periodic signals. For an uncorrelated random process, $AF = 1$ for all window sizes (Fadel *et al.* 2004a). For a fractal process, AF increases as a power of the window size T and may reach values ≥ 1 (Fadel *et al.* 2004a). AF for RRi and sympathetic nerve activity data may be > 1 in some individuals and < 1 in others (Fadel *et al.* 2004b).

The use of plots

Example of log/log AF plots are shown by Lowen *et al.* (1997), Fadel *et al.* (2004a, 2004b) and Lamanna *et al.* (2012).

Correlation Dimension (D_2)

'The brain shows deterministic chaos with a correlation dimension of $D_2=6$, the smooth muscles $D_2=3$ '
(Başar & Güntekin 2007)

Correlation dimension (D_2), like the Largest Lyapunov exponent (LLE) (see below), is a measure derived from chaos theory, in which nonlinear dissipative dynamical systems do not approach stationary or periodic states asymptotically, but – with appropriate values of their parameters – tend instead towards 'strange attractors', fractal shapes (Mandelbrot 1983, p. 197) in which motion is chaotic, i.e. unpredictable over long times and not periodic, as well as being extremely sensitive to initial conditions. D_2 was introduced in 1983 as the 'correlation exponent', a measure of strange attractors to help distinguish between deterministic chaos and random noise. Its value is close to that of other measures used in chaos theory, such as the Hausdorff and information dimensions, and it is related theoretically to the Lyapunov exponents (Grassberger & Procaccia 1983a). It is sometimes stated that D_2 signifies the number of independent variables required to describe a dynamic system (Nayak *et al.* 2018), but this is not accepted by all authorities (Pincus & Goldberger 1994). A proprietary measure, the 'pointwise correlation

dimension' (PD_2), faster to compute than D_2 and better suited to nonstationary data, was introduced in 1991 (Skinner *et al.* 1991).

Data requirements

D_2 is always an approximation, and would require very long data samples for accurate estimation. However, 'reasonable' results (i.e. accurate to within $\pm 5\%$) may require 'only a few thousand points' (Grassberger & Procaccia 1983a); it is thus not really suited to short RRI datasets, for instance,¹³ but could be used in analysing longer or even 24-hour ECG recordings: 10,000 beats were used by Lerma *et al.* (2015). Similarly, for EEG data, 10,000 to 15,000 data points would be required (Ahmadlou *et al.* 2011). It has thus been used for both discrete and continuous data. Downsampling (e.g. by 50%) may increase D_2 but without affecting its stability and usefulness (Fang *et al.* 2002).

Because long data samples are needed for reasonable results, D_2 also requires data that is reasonably stationary and noise-free (Grassberger & Procaccia 1983b; Accardo *et al.* 1997); EEG data with a high sampling rate has been both segmented and normalised (to zero mean and SD of one) in some studies (Ehlers *et al.* 1998). D_2 has been computed for EEG and MEG (magnetoencephalography) data in filtered bands, but the effect of such filtering was not known at the time (van Cappellen van Walsum *et al.* 2003). However, EMG D_2 may be affected when bandpass and notch filters are used (Aschero & Giszulich 2010), and D_2 was more robust at low frequencies when low-pass filtering was applied to voice recordings (MacCallum 2011); as another example, D_2 in nystagmus increased as filter cut-off frequency decreased (Shelhamer 1997).

Parameter setting

*Embedding dimension m*¹⁴

EEG data: 9 (Lee *et al.* 2008), 13 (Jeong *et al.* 2001), 16 (Wang *et al.* 2010)

RRI data: 7 (Nayak *et al.* 2018), 20 (Lerma *et al.* 2015; Melillo *et al.* 2011).

As for LLE (below), m is often estimated using the method of Kennel *et al.* (1992) (see above).

Time delay τ

EEG data: 1 (Ahmadi & Amirkattahi 2010), 3 (Wang *et al.* 2010), 4 (Lee *et al.* 2008);

ECG RRI data: $\tau = 10$ RR intervals (Tolvajainen *et al.* 2019); 5 (Lerma *et al.* 2015).

As for LLE, τ is often estimated using the method of Fraser & Swinney (1986) (see above).

Reported values – some examples

¹³ The proprietary 'point- D_2 ' algorithm proposed by Skinner *et al.* is, however, reportedly accurate for even as few as 1,500 data points, unlike the Grassberger-Procaccia algorithm (Skinner *et al.* 2001).

¹⁴ See above for a brief discussion of phase space and m .

EEG c. 6 (Başar & Güntekin 2007); c 1.75 to 2.2 in *gamma* band, 1.87 to 2.34 in *delta* band, in schizophrenics (Lee *et al.* 2008); 4.64 in healthy individuals vs 3.88 in epileptic patients (Hornero *et al.* 1999); c. 7.5 prior to total sleep deprivation, c. 7.3 after total sleep deprivation (Jeong *et al.* 2001); D₂ is higher at all EEG electrodes when eyes are open than when they are closed (Stam *et al.* 1996).

Whole ECG data: normal breathing 2.7, apnoea 3.8, hypopnea 4.6 ($N = 39$, Acharya *et al.* 2011); 3.5 to 5.2 for 6×10^4 data points (Babloyantz & Destexhe 1988);

RRi data: ~4.9 (Babloyantz & Destexhe 1988); ~3.6 in normal sinus rhythm, less in cardiac pathology ($N = 300$, Acharya *et al.* 2004); 11.0 (in women) vs 10.6 (in men), lower in cardiac pathology ($N = 100$, Lerma *et al.* 2015); ~1.3 in static exercise, 0.4 in dynamic exercise ($N = 23$, Weippert *et al.* 2013)

EMG c. 3 (Başar & Güntekin 2007)

The use of plots

Plots of D₂ against m can be found in Stam *et al.* (1995), Hornero *et al.* (1999), Bogaert *et al.* (2001), Kannathal *et al.* (2004), Mekler (2008) and Nurujjaman *et al.* (2009). Carvajal *et al.* (2005) include plots of D₂ against m and against τ .

Hurst Exponent (H)

The Hurst exponent (H) (Hurst 1965) is a long-established measure of the long-term ‘memory’ or dependence of a time series, somewhat akin to autocorrelation. It has been described as a measure of the smoothness of a fractal time series (Kannathal *et al.* 2004). For 1-dimensional (i.e. series) data, $H = 2 - FD$ (Schepers *et al.* 1992), and $H \approx DFA \alpha$ (Bryce & Sprague 2012). Unlike other nonlinear complexity measures such as D₂, LLE and RQA, computing H does not require state space reconstruction (Henriques *et al.* 2020), so no parameters are needed.

Data requirements

Stationarity is required (unless estimating H from DFA) (Henriques *et al.* 2020), although in one functional magnetic resonance imaging (fMRI) study (i.e. of sparse data), both H and HFD were more robust to artefact noise than DFA, for example (Rubin *et al.* 2013). H has been used for short series (~500 data points) in limb movement studies (Crevecoeur *et al.* 2010; Warlop *et al.* 2017), and for 15,000 RR interval samples in HRV research (Żebrowski *et al.* 2015), as well as in EEG research using 5,000 samples (Paul *et al.* 2019) or even 50,000 samples – for a ‘dynamical’ analysis of H over time (Rahmani *et al.* 2018). Downsampling may affect results (Makarava *et al.* 2014), but has been used in EEG studies, where H has also sometimes been computed in different frequency bands (Gupta

et al. 2018; Racz *et al.* 2018; Amezquita-Sancheza *et al.* 2019). Alternatives to H have been suggested for shorter data samples (~100 data points) (Qi & Yang 2011).

Parameter setting

No parameters are required.

Expected values – some examples

$0 < H < 1$; values of $H > 1$ indicate nonstationarity or unsuccessful detrending (Bryce & Sprague 2012)

$0 < H < 0.5$: time series has long-range anti-correlations

$H = 0.5$ there is no correlation in the time series (Brownian motion)

$0.5 < H < 1$: time series has long-range correlations

$H = 1$: the time series is precisely self-similar (Henriques *et al.* 2020).

ECG: in normal breathing 0.6, in apnoea/hypopnea 0.2 ($N = 39$, Acharya *et al.* 2011).

EEG: In one study, H was ≈ 0.47 in men with eyes open, ≈ 0.41 with eyes closed, 0.29-0.34 in epileptics when free of seizures, and ≈ 0.19 during seizures (Nurujaman *et al.* 2009).

Detrended Fluctuation Analysis (DFA)

DFA quantifies short- and long-term fractal-like correlations in a time series, i.e. at different scales. The output, scaling exponent α , is the slope of a line fitting the plot of the logarithm of the ‘fluctuation function’ $F(n)$ against the logarithm of n , where n is the number of points in a box or segment the size of the window of observation. The scaling exponent α is inversely related to the ‘roughness’ of the data (Peng *et al.* 1995), and is similar to H (Henriques *et al.* 2020); indeed, for stationary time series, H and α coincide (Bernaola-Galván *et al.* 2017). In some situations, α may even be directly related to fractal dimension D , with $D = 2 - \alpha/2$ (Kotimäki *et al.* 2013). In HRV analysis, α is considered in two ranges: the short-term exponent α_1 is computed over shorter segments (e.g. 4–16 beats), and the long-term exponent α_2 over longer segments (e.g. 16 to 64 beats) (Peng *et al.* 1995), with a ‘crossover’ between them (Figure 1). Other ranges have also been used.

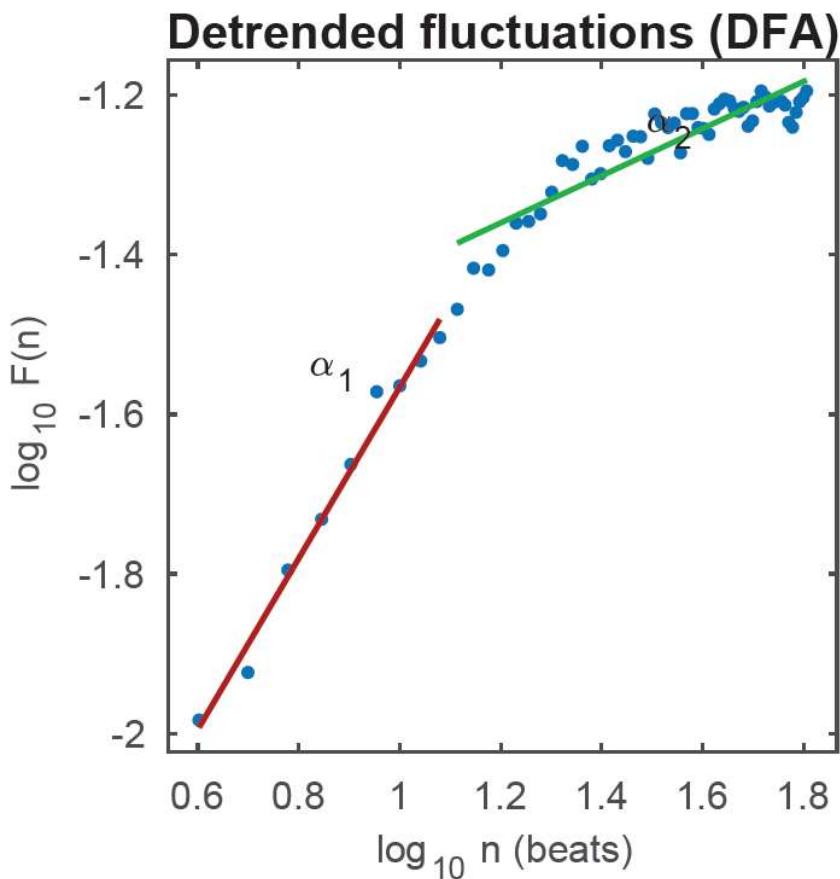


Figure 1. Example of short-term exponent α_1 and long-term exponent α_2 for RRI data (output from Kubios HRV).

Although most researchers consider DFA to be a nonlinear method, some see α_1 as in itself a linear measure (Bernaola-Galván *et al.* 2017), and DFA has been criticised for other reasons as well (Bryce & Sprague 2012).

Data requirements

DFA requires a non-periodical, discrete time series as an input (Terrier 2019). It is thus frequently used with RRI and stride data. However, DFA has also been used in many EEG studies, in both full-band and band-filtered data (Stam & de Bruin 2004). Although bandpass filtering may affect DFA results, inducing a spurious crossover in the DFA graph at a position related to the filter cut-off frequencies (Valencia *et al.* 2008), or emphasising short-range correlations with overestimation of α_1 (Meisel *et al.* 2017), wavelet-based filtering will have less of an effect, for example on respiratory (breath-to-breath interval) or ECG RRI data (Busha 2010). Downsampling may reduce DFA α (Rhea *et al.* 2015).

DFA may be less robust to EEG artefact noise than H (Rubin *et al.* 2013) or SampEn (Cirugeda-Roldán *et al.* 2012), and in RRI data may be sensitive to ectopic beats (Henriques *et al.* 2020). In EEG studies, sample length may be ~1,000 or ~5,000 data points (Abásolo *et al.* 2008; Meisel *et al.* 2017); in HRV studies, ~300.

It is generally considered that stationarity is not required when using DFA, but this may not in fact always be the case (Bryce & Sprague 2012).

Parameter setting

Box (window) size n

n should not exceed one-tenth of the signal length (Hu *et al.* 2001), and is > 1 (Paolo Castiglioni, Personal communication, October 12, 2020). Thus, in one EEG study with 1,280 data points per 5-s epoch, DFA was computed for values of *n* between 3 and 128 (Abásolo *et al.* 2008). In HRV and related studies, a short-term range $10 < n < 40$ and a long-term range $70 < n < 200$ have been used (Penzel *et al.* 2003; Dehkordi *et al.* 2016), as well as the ranges of 4–16 beats and 16 to 64 beats originally used by Peng *et al.* (1995). A single range or two ranges of window size may be used in CEPS; the former will result in a single value of α , whereas the latter will provide information on both short-term and long-term exponents.

Polynomial order m

DFA is conventionally plotted linearly, i.e. with Polynomial order (*m*) = 1, but greater values of *m* are possible, resulting in a generalised measure, ‘DFAm’ (Höll *et al.* 2016).

Expected values of α , α_1 and α_2 – some examples

< 0.5 indicates anti-correlation (Pu *et al.* 2016) or ‘anti-persistence’ (Terrier 2019)¹⁵

≈ 0.5 indicates uncorrelated randomness (white noise);

≈ 1.0 indicates long-range correlation (1/f-noise)

≈ 1.5 indicates random-walk or Brown noise (Henriques *et al.* 2020).

ECG RRI data: ~ 0.8 in normal sinus rhythm, less in most cardiac pathologies ($N = 300$, Acharya *et al.* 2004; cf. Fiskum *et al.* 2018). In adult trauma patients, those requiring life-saving interventions, both the mean of α_1 and median of α_2 were *higher* than in those who did not (1.24 vs 1.12 and 1.09 vs 1.00, respectively) (Kumar *et al.* 2019).

In one EEG study, two scaling regions were found, one for small window sizes (< 0.04 s) with scaling exponent $\alpha_1 > 1.7$, the second corresponding to larger window sizes (0.08 to 0.43 s), with exponent α_2 between 0.59 and 1.07; for a window size of 10 to 25 data points (from around 0.04 to 0.10 s), a narrow band showed the bend or ‘kink’ between the two regions. These scaling properties were found in all channels for all participants, both healthy and with Alzheimer’s disease (Abásolo *et al.* 2008). In another study, long-term paraplegics showed greater α_1 than able-bodied controls when supine, and greater α_2 than controls when seated (Castiglioni *et al.* 2019b).

The use of plots

A plot of DFA against scale is shown in Struzik *et al.* (2004).

Multifractal Multiscale Detrended Fluctuation Analysis (mFmDFA)

¹⁵ This interpretation has been questioned when DFA is used with *stationary* data (Carpena *et al.* 2017).

mFmDFA was introduced by Gierałtowski *et al.* (2012), and has been used with beat-to-beat blood pressure (BP), RRI, pulse-to-pulse interval (PPi) and EEG data by Castiglioni and colleagues in Milan (Castiglioni *et al.* 2017; Castiglioni & Faini 2019). As for DFA itself, for RRI data mFmDFA α at shorter scales ($n < 16$) may depend more on the linear components of HRV dynamics (in able-bodied, supine individuals), whereas differences at larger scales ($n > 16$) in the same individuals when seated may depend more on nonlinear components (Castiglioni *et al.* 2019).

Data requirements

Consider the requirements mentioned above for DFA. Although mFmDFA is generally used for long datasets, such as two-hour recordings for RRI and BP data (Castiglioni *et al.* 2017) or more than 200,000 data points in one EEG application (Castiglioni & Faini 2019), with a suggested minimum of 15,000 data points in RRI research (Gierałtowski *et al.* (2012), the ‘Fast DFA’ algorithm (Castiglioni & Faini 2019) may also be appropriate for short data.

Low-amplitude (10%) noise may not markedly affect mFmDFA, whereas 20% noise may do so; nonstationarity is not an issue (Gierałtowski *et al.* 2012).

Parameter setting

Box (window) size or scale n

Again, consider the examples above for DFA. In their 2012 study, Gierałtowski *et al.* (2012) set a scale range of 10 to $N/50$ (N being the number of data points); a range of between 16 and $N/7$ data points has also been used (Castiglioni *et al.* 2017).

Multifractal parameter q

$-5 \leq q \leq +5$, step interval 0.5, with $q = 0.0001$ instead of $= 0$ (Castiglioni *et al.* 2017). For $q = 2$, the multifractal method coincides with the traditional ‘monofractal’ DFA (Kantelhardt 2002).¹⁶

Polynomial order m

m may be 1 or 2 when using the ‘Fast DFA’ algorithm (higher values are possible, but will decrease the speed of the algorithm (Castiglioni & Faini 2019). For short recordings, $m = 1$ should suffice (Castiglioni *et al.* 2019).

Expected values of $\alpha(q,n)$, α_1 and α_2 – some examples

Output $\alpha(q,n)$ will depend on q and n , but also on m , resulting in different values of $\alpha(q,n)$ for DFA₁ (i.e. $m = 1$) and DFA₂ ($m = 2$). Furthermore, for RRI or similar data, it is possible to

¹⁶ In this case, the code used in CEPS provides the fluctuation (variability) function $F_q(n)$ for all scales between the minimum $n=4$ and the maximum $n=N/4$, somewhat as in Peng’s original proposal (Paolo Castiglioni, Personal communication, October 12, 2020).

compute $\alpha_m(q,n)$ for both the series of absolute increment magnitudes, $|\Delta RRI_i|$ (as in VM, above), and as $\alpha_s(q,n)$ for the series of increment *signs*, or $\Delta RRI_i / |\Delta RRI_i|$ when $|\Delta RRI_i| > 0$, and 0 when $|\Delta RRI_i| = 0$. In their study on RRI in spinal cord injury, Castiglioni *et al.* (2019) found differences between groups in $\alpha_s(q,n)$ but not $\alpha_m(q,n)$ or traditional HRV indices.

The use of plots

Log-log plots of ‘variability function’ $F_q(n)$ against n for RRI series are shown in Castiglioni *et al.* (2019b), and of $\alpha(q,n)$ against $\log n$ in Castiglioni *et al.* (2017).

To create plots, the local slopes $\alpha(q,n)$ can be calculated as a continuous function of n (using the first derivative) or as the slope of a regression line, for instance between 4-16 beats and between 16-64 beats in order to calculate short- and long-term coefficients (Paolo Castiglioni, Personal communication, October 12, 2020).

Largest Lyapunov Exponent (LLE)

Trajectories or orbits in phase space (see above) form an ‘attractor’ that is reconstructed from the original data series, and may converge or diverge. The mean exponential rate of divergence of two initially close orbits is the Lyapunov exponent, LE, sometimes considered a measure of dependency on initial conditions (Kannathal *et al.* 2004) but also quantifying predictability; theoretically, the LE is difficult to estimate for finite time series (Henriques *et al.* 2020).

For $LE < 0$, the trajectory will converge asymptotically to a stable fixed point or stable periodic orbit, whereas for $LE = 0$, the system will be in some sort of steady state mode (e.g. periodic or quasiperiodic). For $LE > 0$, the trajectory will be unstable and chaotic, and nearby points, no matter how close initially, will diverge to any arbitrary separation. All regions in the phase space will eventually be visited (Elert 1998–2016). As LE increases, chaos also increases and predictability decreases. Thus, computation of only the largest Lyapunov exponent (LLE) is sufficient to assess a system as chaotic (Henriques *et al.* 2020). LLE represents divergence of the system (Zbilut *et al.* 2002).

Data requirements

The LLE may be used with short and noisy datasets (Henriques *et al.* 2020), with 50 data points suggested as a minimum (Mehdizadeh & Sanjari 2017), although some authorities state that even longer data samples are required than for D_2 (Eckmann & Ruelle 1992), with ~16,000 points used in one EEG study, albeit with a faster algorithm than that implemented in CEPS (Röschke *et al.* 1995). Certainly, data length can affect results (Wolf & Bessoir 1991), as can noise (Mehdizadeh and Sanjari 2017), although others have suggested that the LLE may in fact be more resilient to noise than the fractal dimension

(Wolf & Bessoir 1991). Values will also depend on data length and resolution (Röschke *et al.* 1995), and stability of the embedding dimension m may require a minimum of 200-300 points (Smith Hussain *et al.* 2020). In one early HRV study, 500, 625 and 750 data points (beats) produced similar results for LLE (Hagerman *et al.* 1996).

Data should be stationary, so detrending may be appropriate (Tewatia *et al.* 2011). The LLE method has been used with both global and sub-band EEG data (Adeli *et al.* 2008), although filtering may affect values of m , τ and LLE itself (Mehdizadeh & Sanjari 2017; Raffalt *et al.* 2020).

Parameter setting

Embedding dimension m

Select the smallest embedding dimension that yields convergence of the results; $m = 10$ has been suggested for physiological data (Mestivier *et al.* 1998; cf. Röschke *et al.* 1995), and is most commonly used in gait studies (Mehdizadeh 2018), but smaller (Humeau *et al.* 2005; Gnitecki *et al.* 2008; Raffalt *et al.* 2019) and much higher values have also been used (Tewatia *et al.* 2011). Methods also exist for calculating m (Kennel *et al.* 1992) (see FNN and AFN, above).

Time delay τ ('tau')

τ between sample points in the original data is used to reconstruct the trajectories of the attractor in phase space. Values vary between studies: τ of 20-40 were used in one study on breath sounds, for instance (Gnitecki *et al.* 2008), of 13 in a study of laser Doppler flowmetry (Humeau *et al.* 2005) and of 6–30 data points in studies on gait, $\tau = 10$ occurring most commonly (Mehdizadeh 2018). The AMI method can be used to estimate τ .

Mean period

The mean period (reciprocal of mean frequency of power spectrum, obtained by Rosenstein *et al.* from the fast Fourier transform, FFT) is required in some algorithms for LLE. It is approximately equal to the lag when the autocorrelation function of the time series reduces to $(1 - 1/e) \times$ its initial value, where e is Euler's number (Rosenstein *et al.* 1993).¹⁷

Maximum number of trajectory iterations, MI

MI of 300 was used in one classic EEG study (Röschke *et al.* 1995). At least 50 consecutive cycles are needed to estimate the LLE reliably (Mehdizadeh & Sanjari 2017), so this is taken as the default value for MI in CEPS. These numbers can provide a starting point for experimenting to determine the maximum number of iterations in your data.

It will probably be more useful to set m and τ using a group average state space reconstruction method rather than setting them individually, as found in gait studies, where LLE is frequently used (Raffalt *et al.* 2018a).

Expected values – some examples

¹⁷ However, if the autocorrelation function descends very slowly with increasing lag, this may not be practicable to compute (Liao & Jan 2014).

To be useful, LLE must be > 0 , but values will vary depending on methods used; comparisons are therefore most likely to be meaningful within studies or where data is of similar length and resolution (Humeau *et al.* 2005; Mehdizadeh 2018; Raffalt *et al.* 2019; Smith Hussain *et al.* 2020).

When used in gait studies, a larger LLE is usually associated with poorer balance (Caronni *et al.* 2020), in contrast to the many aspects of physiology where increasing complexity suggests a healthier state.

Similarly, in sleep apnoea, ECG LLE was lower during normal breathing (0.04) than in apnoea (0.06) or hypopnea (0.05) ($N = 39$, Acharya *et al.* 2011);

RRI data: LLE ~ 0.5 in normal sinus rhythm, and may be larger or smaller in cardiac pathologies ($N = 300$, Acharya *et al.* 2004).

The use of plots

Plotting LLE against m , τ , mean period or MI is advisable before selecting parameters for a research project.

Recurrence Quantification Analysis (RQA)

“Implementation of RQA is far simpler than its actual interpretation”

(von Borell *et al.* 2007)

While the LLE quantifies divergence between trajectories in phase space, RQA quantifies the periodic nature of those trajectories in a ‘recurrence plot’ of the data¹⁸ (Marwan *et al.* 2002; Zbilut *et al.* 2002). There is a natural linkage between fractals and recurrence (Webber 2012). The following measures are often computed:

1. %REC* Percentage of plot filled with recurrent points, or Recurrence rate, related to D_2 (Iwanski & Bradley 2004)
2. %DET * Percentage of recurrent points forming diagonal lines with a minimum of two adjacent points, or Determinism (increases with predictability)
3. ENT* Shannon entropy of the line length distribution¹⁹

¹⁸ Images of such plots can be viewed on many internet webpages. A particularly informative source is that by Marwan *et al.* (*Recurrence Plots and Cross Recurrence Plots*. www.recurrence-plot.tk) [Retrieved August 4, 2020].

¹⁹ Not to be confused with the SE of the original data series!

4. Lmax* Length of longest (diagonal) line segment in plot; shorter Lmax indicate chaotic behaviour, longer Lmax periodicity (Iwanski & Bradley 2004); $1/L_{\text{max}} \approx \text{LLE}$ (Eckmann *et al.* 1987; Trulla *et al.* 1996)
5. TREND* A measure of how the plot becomes paler away from the central diagonal, or how stationary a system is over the course of measurements (von Borell *et al.* 2007)
6. LAM* Ratio in the plot between recurrence points forming vertical structures and the entire set of recurrence points, or Laminarity
7. RATIO %DET/%REC
8. TT* Average length of vertical lines, or Trapping time – how long the system can stay in a particular state (Nayak *et al.* 2018)
9. Vmax Length of longest vertical line
10. Lmean Average length of diagonal lines

(* Output measures available from CEPS are asterisked in this list.)

Measures of complexity based on vertical structures in recurrence plots permit detection of transitions between periodic and chaotic states, as well as ‘laminar’ chaos–chaos transitions (Marwan *et al.* 2002). Other measures can also be derived in RQA, but are not considered here. Some Iranian studies use linear discriminant analysis (LDA) – a method available in MATLAB – to reduce the number of RQA features and improve classification accuracy in HRV or EEG research (Mohebbi *et al.* 2011; Mehrnam *et al.* 2017).

Data requirements

RQA may be used with short ($n = 30$) and nonstationary or nonchaotic datasets,²⁰ as well as noisy ones (with a threshold adjustment) (von Borell *et al.* 2007; Chen *et al.* 2012; Webber 2012). RQA becomes computationally expensive for long data series (Chen & Yang 2012).

RQA has been used for band-filtered EEG data (Niknazar *et al.* 2013; Murugappan *et al.* 2020), as well as in HRV studies. Different filter types will affect RQA results from EEG data in different ways (Sharanya *et al.* 2014), and sampling rate or downsampling will also affect results (García-González *et al.* 2009; Rhea *et al.* 2011).

Parameter setting

²⁰ RQA may thus be more generally applicable than LLE on its own.

Embedding dimension m

$m = 10$ was recommended by Zbilut *et al.* (2002), except for very noisy data (see too the discussion of m under LLE, above), and is standard in the Kubios HRV software package (Tolvainen *et al.* 2019); in HRV studies, m is usually somewhat < 20 (Mestivier *et al.* 1997); values of 3, 6, 9 and 12 were tested by Marwan *et al.* (2002), and 4, 6, 8 and 16 for inter-breath interval data by Terrill *et al.* (2009).

For EEG, $m = 3$ has been used (Shabani *et al.* 2016). Theoretically, for some low-dimensional systems, calculation of m may not be required (Cao 1997; Thiel *et al.* 2004), and differences between some RQA measures for different conditions may be relatively independent of m (Terrill *et al.* 2009). There is a useful discussion of m in RQA by Malik (Malik 2020).

Time delay τ ('tau')

Time delay τ is not critical; oversampling is reasonable, provided more noise is not introduced (Zbilut *et al.* 2002). However, Eckmann *et al.* (1987) recommended that τ should not be too small, although $\tau = 1$ has been used (Schinkel *et al.* 2008) and is appropriate for RRi or inter-breath interval data (Terrill *et al.* 2009; Melillo *et al.* 2011).

For EEG data, $\tau = 4$ has been used (Shabani *et al.* 2016).

Threshold r^{21}

Kubios HRV software uses $\sqrt{m} * \text{SDNN}$ as a default setting (Tolvainen *et al.* 2019), based on prior research (Dabiré *et al.* 1998; Melillo *et al.* 2011); others have used $r = 5$, for example (Giuliani *et al.* 1998), or much higher values (77 – 170) (Marwan *et al.* 2002). A number of strategies exist for selecting r , such as at a fixed percentage of recurrence point density. This percentage could be, for example, 1% (Marwan *et al.* 2007) or 5% (Malik 2020). In CEPS, r is pre-selected as 5% of the maximal plot distance rather than of plot density. If r is too small, too few recurrence points will result to reveal anything about the underlying recurrence structure (Henriques *et al.* 2020).

Minimum line length (L_{\min})

L_{\min} is usually set at 2 (Webber & Zbilut 1994), but in EEG studies $L_{\min} = 10$ (Shabani *et al.* 2016) or even $L_{\min} = 20$ have been used (Becker *et al.* 2010).

Expected values – some examples

In an HRV study on sleep apnoea ($N = 58$), %REC was c 38-45, and ENT (SE) c. 3.2-3.6 (Trimer *et al.* 2014). In another HRV study ($N = 108$), on diabetic autonomic dysfunction, L_{\max} was 55 ± 21 in the diabetic participants, but 37 ± 14 in the healthy (Mestivier *et al.* 1997). In an HRV study on ventricular tachyarrhythmias (VT, $N = 17$), both L_{\max} and V_{\max} were higher shortly before onset of VT than at control times, particularly with higher values of m and r , when mean V_{\max} could be as great as 520, and $L_{\max} 350$ (Marwan *et al.* 2002). In a smaller HRV study with healthy participants only, %REC was between 122 (before exercise) and 460 (after), corresponding results for %DET, L_{\max} and ENT being 96 &

²¹ In some academic papers, ' ϵ ' is used rather than r .

99, 26 & 43, 3 & 3.6 (Figueiredo *et al.* 2018). ENT may decrease with increasing noise as well as increasing signal regularity (Rhea *et al.* 2011).

The use of plots

Recurrence plots are less easy to interpret than the measures computed from them. However, it may be useful to investigate how these measures change depending on the four parameters used in creating the plots before fully analysing a particular dataset. The FNN or AFN methods may also be used to estimate m , and the AMI method to estimate τ .

The Poincaré plot (PP) and Extended Poincaré plot (EPP)²²

“The Poincaré plot, also named return map, is the simplest technique to describe the nonlinear dynamics of a biosignal such as heart rate” (Karmakar *et al.* 2015)

The Poincaré plot is a scatter plot of the correlations between two immediately consecutive points in a time series, with the original time series along the x -axis and lagged points along the y -axis (with lag $k = 1$). SD1 and SD2, the standard deviations along the minor and major axes of the plot (orthogonal axes rotated through 45°), provide measures of the short-term and long-term recurrence in the data (see **Figure 2**). Above the major axis (or ‘line of identity’), there is an increase or acceleration between each point and the next, whereas below the line of identity, there is a decrease or deceleration.

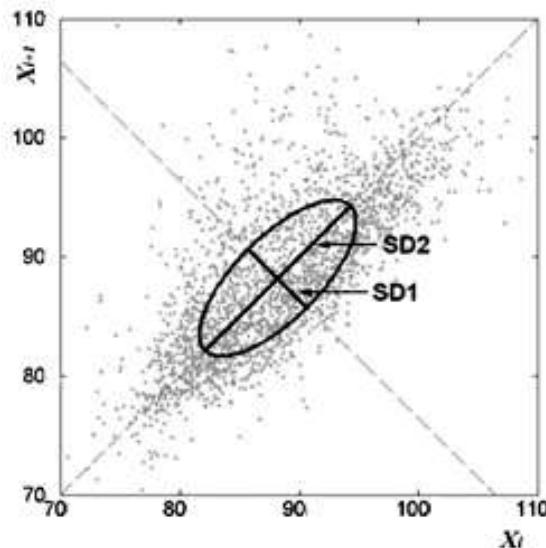


Figure 2. Poincare plot, showing SD1 and SD2.

²² This section was written in consultation with Alireza Mani.

The ratio of the number of points above the line of identity to the total number of points in the plot provides a measure of ‘heart rate asymmetry’ (HRA) (Porta *et al.* 2008). Various alternative measures of HRA exist, including one based on a ratio of the Shannon entropies of the accelerations and of the complete time series. Values of this version of HRA > 0.5 indicate sympathetic influence, those < 0.5 reflect parasympathetic influence and deceleration. (Jelinek *et al.* 2011b; Rohila & Sharma 2020).

In effect, the Poincaré plot is a simplified recurrence plot, and is sometimes known as a ‘return map’. It is not always considered a nonlinear method, as SD1 is identical to the linear time domain measure RMSSD and SD2 is also linear (Brennan *et al.* 2001; Ciccone *et al.* 2017).

Poincaré plots have been used frequently in HRV studies (Henriques *et al.* 2020), less often in EEG research, and only occasionally in studies on blood pressure variability (Blanc *et al.* 1999), temperature or respiration (Satti *et al.* 2019; Bottaro *et al.* 2020).

In CEPS, an extended version of the Poincaré plot is implemented in which the lag k can take any discrete value, not just 1, so that longer-term correlations in physiological time series can be detected; the plots themselves are not visualised (Satti *et al.* 2019). Such lagged (extended) Poincaré plots incorporate autocovariance information and can indicate nonlinear time series properties that might be masked by the strong correlation between successive beats if only 1-lagged plots are used (Thakre & Smith 2006).

Data requirements

Poincaré plots have been used with both discrete (e.g. RRi) and continuous (e.g. EEG) data, with noisy (Bolaños *et al.* 2016) and missing (Kim *et al.* 2011) data, with nonlinear and even ‘grossly’ nonstationary data (Blanc *et al.* 1999; Lund *et al.* 2003). However, for continuous data, sampling rate may need to be taken into account (Hayashi *et al.* 2015), and band-filtering will also affect results (Bolaños *et al.* 2016).

Data sequences (RRi) from 50 to 50,000 were used in one study; SD1 and SD2 increased with RRi data length, while SD1/SD2 decreased (Thakre & Smith 2006).

Parameter setting

Lag k

In the EPP method, $k = 1$ returns the conventional plot. Values of k from 1 to 20 were used in the study by Satti *et al.* (2019), and from 1 to 10 by Thakre and Smith in their different lagged plot method (2006).

Expected values – some examples (from Thakre & Smith 2006)

r (Pearson's correlation coefficient between X_n and X_{n+k} for k from 1 to k_{max})
 SD1 0.0222 to 0.0253 (increasing with increasing data length N)
 SD2 0.0531 to 0.1522 (increasing with increasing data length N)
 SD1/SD2 0.4013 to 0.1962 (decreasing with increasing data length N)

All three measures showed a curvilinear and increasing relationship in healthy individuals when plotted against k from 1 to 10 that became more linear in those with congestive heart failure (Thakre & Smith 2006). However, in another study, while SD1 and SD1/SD2 increased with k , SD2 decreased (Shi *et al.* 2009).

The use of plots

Plots of r , SD1 and SD2 against k are shown in Satti *et al.* (2019). Plotting SD2 against lag k for our own RRi research data showed alternate increases and decreases with each lag for some recordings but not for others, suggesting inherent oscillations in the former.

The Complex Correlation Measure (CCM)

A further Poincaré plot descriptor that does take multiple lags into account and so provides information on the temporal dynamics of the plot is the ‘Complex Correlation Measure’ (CCM)²³ introduced by Karmakar *et al.* (2009a).

The CCM is based on moving windows of three consecutive points in the plot (Jelinek *et al.* 2013). The measure conveys information about four different lag correlations of the signal, and can be expressed as a function of autocorrelation at different lags (Karmakar *et al.* 2009b). The original formulation by Karmakar *et al.* is:

$$CCM = \frac{1}{C_n(N-2)} \sum_{i=1}^{n-2} \|A(i)\|$$

Where $C_n = \pi * SD1 * SD2$, or the area of the fitted ellipse over the Poincaré plot (Karmakar *et al.* 2012).

An alternative algorithm was proposed by Zhang *et al.* (2015):

²³ Sometimes referred to as a ‘Complex Correlation Index’.

$$\text{CCM}(m) = \frac{\text{SD}_1}{\text{SD}_2 * (N - 2)} \sum_{i=1}^{N-m-1} \|A(i)\|$$

In both algorithms, A (i) represents the area of the i th triangle created by the three consecutive points in the plot:

$$A(i) = \frac{1}{2} \begin{vmatrix} x_i & x_{i+m} & 1 \\ x_{i+1} & x_{i+m+1} & 1 \\ x_{i+2} & x_{i+m+2} & 1 \end{vmatrix}$$

Five PP patterns were correctly differentiated for RRi data using CCM in the study by Zhang *et al.* (2015): ‘Comet’ (sinus rhythm), ‘Torpedo’ (sinus rhythm), ‘Fan’ (atrial fibrillation or multifocal atrial tachycardia), ‘double sided lobe’ (DSL) (sinus rhythm with atrial premature beats) and ‘triple sided lobe’ (TSL) (sinus rhythm with ventricular premature beats). CCM may reveal more about physiological status than comparing conventional static PPs (Abubaker *et al.* 2013; Karmakar *et al.* 2015), as the latter may look almost identical even though their temporal structures are very different (Jelinek *et al.* 2011a). It has been suggested that the CCM may be more sensitive to parasympathetic nervous system activity than SD1 and SD2 (Jelinek *et al.* 2011a), and the CCM may even differentiate better between in- and ex-vivo HRV than conventional PP (Janoušek *et al.* 2013).

Data requirements

Long-term recordings were used in one study of CCM for RRi data (Karmakar *et al.* 2009b), with 4,000 RR intervals subdivided into 20 windows with 200 RR intervals in each window (Karmakar *et al.* 2009a); 2-min (c. 120 data point) and 1,000 data point recordings have also been used (Jelinek *et al.* 2011a, 2013).

Parameter setting

Lag m

Values of m between 1 and 100 were used in Karmakar *et al.* (2009), between 1 and 8 in Karmakar *et al.* (2015) and from 1 to 70 in González *et al.* (2018)

Expected values – some examples

RRi CCM was found to be lower in depressed patients than in health controls (0.29 ± 0.12 vs 0.36 ± 0.14) (Jelinek *et al.* 2011a).

The use of plots

Plots of CCM, SD1 and SD2 against m from 1 to 100 are shown in Karmakar *et al.* (2009a), and – with SD1/DSD2 as well – against m from 1 to 8 in Karmakar *et al.* (2015). Plots of CCM, SD1, SD2, SD1/SD2 and the SD1-SD2 ellipse area against m from 1 to 70 in González *et al.* (2018), illustrating the advantages of CCM over the more traditional PP measures. Interesting plots of both CCM and its accuracy against lag are shown in Cerrada *et al.* (2020).

Lempel-Ziv Complexity (LZC)

Lempel-Ziv complexity (LZC) takes into account the ordering of variations in a signal, not only their relative frequency (as analysed by SE (Jernajczyk *et al.* 2006)). There are several variants of LZC. In their 1976 paper, its originators discussed how, even though an absolute measure for complexity may be nonexistent, it is possible to evaluate the complexity of a finite binary sequence by counting the number of different sub-strings (or sub-words) encountered when a binary sequence is viewed as a stream (from left to right). A complexity counter $c(n)$ is increased by one unit every time a new subsequence of consecutive characters is encountered (Aboy *et al.* 2006). The resulting sequence decomposition can be into a shorter ‘primitive’ or a longer ‘exhaustive’ production process; for the algorithm to be implemented in CEPS, by Quang Thai, exhaustive complexity can be considered as a lower limit of ‘LZ76’ complexity, the primitive complexity an upper limit (Thai 2020); both need to be considered (Lempel & Ziv 1976).

Multiscale Lempel-Ziv Complexity (mLZC)

Several multiscale versions of LZC also exist (Ibáñez-Molina *et al.* 2015; He *et al.* 2018; Chipperfield *et al.* 2019). There are similarities between the method originated by Ibáñez-Molina *et al.* and the mSE approach of Costa *et al.*, but while scaling in mSE is used to explore temporal dependencies in the signal (the approach also taken by Chipperfield *et al.*), in Ibáñez-Molina’s version of mLZC the window scaling aims to capture different oscillatory properties, and was created for use with EEG data (Ibáñez-Molina *et al.* 2015).

Classical LZC when used with EEG data neglects rapid components of the signals (Ibáñez-Molina *et al.* 2018). This is not the case for mLZC, which may therefore be more capable of differentiating between eyes open and eyes closed conditions (Ibáñez-Molina *et al.* 2015), between depressive individuals and healthy

controls (Kalev *et al.* 2015), and between non-ictal and ictal periods in epilepsy (Artan 2016).

Data requirements

LZC can be used with both discrete (e.g. HRV) and continuous (e.g. EEG) data, but a process of ‘symbolisation’, particularly of the latter, is required before the method can be used, as computing LZC requires binary data. A common strategy that is robust to outliers is to partition the original data into binary sequences using the median amplitude (for EEG data) as a threshold: ‘0’ if the original data point was less than the median, ‘1’ if greater (Aboy *et al.* 2006; Simons & Abásolo 2017; Gutiérrez-de Pablo *et al.* 2020). This method has also been used with local field potential sub-band data in the brain (Zhu *et al.* 2020) and in the EEG frequency bands (Liu *et al.* 2016).

Another approach to partitioning that may improve results is based on *k*-means clustering (Zhou *et al.* 2011). Three- and four-symbol conversions are also possible (Abásolo *et al.* 2006; Kamath 2013),²⁴ and ‘distance-based’ LZC for signal pairs (e.g. from different EEG electrodes) has also been used (Simons & Abásolo 2017).

Data needs to be in binary form, but not necessarily stationary (Simons & Abásolo 2017). LZC is not completely accurate for real-world, finite data (Estevez-Rams *et al.* 2013), but is quite robust to noise (Fernández *et al.* 2013), although perhaps less so than SampEn (Escudero *et al.* 2015a). Thus, some authors have suggested that for EEG data, samples should be at least 40 if not 60 s long (20,000–30,000 data points in their study) (Cerquera *et al.* 2018). Others have recommended 1,000 or preferably 10,000 points for accuracy of results (Rivolta *et al.* 2014), and LZC has been considered as suitable for short EEG datasets (Fernández *et al.* 2013).

Similarly, in RRI data, some authors have stated that short sequences of 50 points may provide accurate values in the presence of noise (Balasubramanian *et al.* 2015), or even 10 points in clean data (Balasubramanian & Nagaraj 2016). However, in one study of diaphragm muscle contraction, LZC for samples of 400–600 points was less stable than for longer samples (Torres *et al.* 2008).

In any case, because computing LZC entails scanning from left to right, LZC will increase with data length – linearly if the data is stationary (Rapp *et al.* 2005). Therefore, either samples of equal length must be compared, or the data must be normalised against its upper bound (Lempel & Ziv 1976; Zhang *et al.* 2009).

LZC of EEG data increases with spectral (e.g. noise) bandwidth (Aboy *et al.* 2006; Ferenets *et al.* 2006).

As for simple LZC, mLZC is reasonably robust to noise and is appropriate for short datasets (Ibáñez-Molina *et al.* 2015). It works well with time series having a 1/f structure, but may be less appropriate for data without that structure, which could result in similar values of mLZC at different scales (Antonio Ibáñez-Molina, Personal communication, November 15,

²⁴ Whatever the method, the process of partitioning or symbolising data may itself affect results without shedding light on the underlying properties that are ‘really’ embedded in the data (Wang & Schonfeld 2009), so should not be undertaken blindly.

2020). Given that HRV demonstrates $1/f$ scaling (Kobayashi & Masha 1982), mLZC may be useful for this data as well as for EEG. Indeed, mLZC may be used with data of structure $1/f^\alpha$ ($\alpha \neq 1$), with better differentiation between results likely for greater values of α (Antonio Ibáñez-Molina, Personal communication, November 20, 2020).

Parameter setting

LZC is parameter-free. However, some authors state that using only a binary conversion may reveal underlying dynamics less effectively than four- or even eight-symbol conversion. The optimum number (bin size) may vary from application to application, suggesting that a range of numbers should be tested (Balasubramanian & Nagaraj 2016). Quantising/partitioning at between 20 and 60 symbols gave particularly useful results in one study of diaphragm muscle contraction in dogs (Torres *et al.* 2008). However, others have cautioned that using more than two levels of quantisation may require unrealistically long data (Rivolta *et al.* 2014), and one research group found that while EEG signal complexity changes may be evaluated with only 2 quantification levels, amplitude variations can be evaluated with a high number of levels (200) (Sarlabous *et al.* 2009).

Window length w

For mLZC, scale or length w is required as a parameter. Only odd-numbered lengths should be selected (as many scales as you want). This parameter does not represent ‘scale’ itself, but a vector with the number of points used to obtain the binarisation. For EEG data, dividing the sampling rate by the frequency of interest provides the number of points needed to obtain a binary sequence that approximately captures the activity at that frequency. This number should be an odd number, excluding ‘1’. You can use as many scales as you want (Antonio Ibáñez-Molina, Personal communications, September 7 and November 15, 2020).

Expected values – some examples

Spatial patterns of LZC in the EEG may differ between those at risk of dementia and those who are not, even years before it manifests clinically (Gutiérrez-de Pablo *et al.* 2020).

mLZC results are likely to be higher at smaller values of w (with more random binary sequences than at larger values); furthermore, binary sequences capturing slower rhythms tend to be more regular than those that capture fast rhythms in the data (Antonio Ibáñez-Molina, Personal communication, November 15, 2020). Results for $w = 1$ should be discarded.

The use of plots

Plots of LZC against series length are included in Estevez-Rams *et al* (2014) and Rivolta *et al.* (2014), in the latter accompanied by interesting scatter plots of SampEn against LZC. Multiscale LZC is plotted against window length in Ibáñez-Molina *et al.* (2015).

SYMBOLIC DYNAMICS (SymDyn)

Continuous data will need to be transformed ('discretised' or 'coarse-grained' in time, or 'quantised' in amplitude) in some way before SymDyn methods can be used, whereas SymDyn may sometimes be appropriate for data that is already discrete.

Data preparation for SymDyn

In time:

- **Decimation** (compression or downsampling). In this method, a data string is reduced by a constant decimation factor (e.g. 10, retaining only 1/10 of the original data). This approach has been used for long datasets, such as EEG.
- **Coarse-graining**. For a given time series, multiple coarse-grained time series are constructed by averaging the data points within non-overlapping windows of increasing length, τ (**Figure 3**), i.e. two points at 'scale two', three points at 'scale three', and so on. In multiscale coarse-graining, there will in fact be *two* such series of averages at scale two (or $\tau = 2$), one starting at the first point in the data series, and one at the second. At scale three (or $\tau = 3$), there will be *three* such series, starting at the first, second and third points, respectively; and so on for higher values of τ , as illustrated by Azami and Escudero (2016a). For scale 1, the coarse-grained time series is simply the original time series (Costa *et al.* n.d.). If N is the number of data points in the original series, the length of each resulting coarse-grained time series is N/τ .

Scale 2 $x_1 \ x_2 \ x_3 \ x_4 \ x_5 \ x_6 \ \dots \ x_i \ x_{i+1} \ \dots \ \dots$

$$\begin{array}{ccccccc} & \swarrow & \swarrow & \swarrow & \swarrow & \swarrow & \\ y_1 & & y_2 & & y_3 & & \dots \\ & \square & & \square & & \square & \\ & y_j = \frac{x_i + x_{i+1}}{2} & & & & & \end{array}$$

Scale 3 $x_1 \ x_2 \ x_3 \ x_4 \ x_5 \ x_6 \ \dots \ x_i \ x_{i+1} \ x_{i+2} \ \dots \ \dots$

$$\begin{array}{ccccccc} & \swarrow & \swarrow & \swarrow & \dots & \swarrow & \\ y_1 & & y_2 & & & & \\ & \square & & \square & & \square & \\ & y_2 = \frac{x_i + x_{i+1} + x_{i+2}}{3} & & & & & \end{array}$$

Figure 3. Schematic illustration of average coarse-graining for scales 2 & 3 (from Costa *et al.* n.d.).

The description above is for the original coarse-graining method based on averaging data point values. It is also possible to carry out coarse-graining based on their variance (Costa & Goldberger 2015) or standard deviation (Azami & Escudero 2017c; Costa & Goldberger n.d.).

More complex ‘adaptive segmentation’ approaches have also been proposed (e.g. Azami *et al.* 2015), but they are beyond the scope of this GUI.

In amplitude:

- **Equal intervals.** The range of data values (from minimum to maximum) is divided (quantised, partitioned) into a set of equal intervals or ‘bins’, ζ (‘zeta’), often 4 or 6. Optimally, this method requires prior Z-score normalisation²⁵ (Porta *et al.* 2001).
- **Mean-based symbolisation.** Four symbols are defined relative to the mean, according to the following rules:

$$0: \text{mean} < X_i \leq (1 + \alpha) * \text{mean}$$

$$1: (1 + \alpha) * \text{mean} < X_i \leq \infty$$

$$2: (1 - \alpha) * \text{mean} < X_i \leq \text{mean}$$

$$3: 0 < X_i \leq (1 - \alpha) * \text{mean}$$

This method entails setting a threshold parameter α (Voss *et al.* 1996). Z-score normalisation is not required.

Unlike Equal intervals SymDyn, Mean-based symbolisation results in four *non-equidistant* levels of quantisation (Keshavan *et al.* 2004).

A simpler, binary alternative is to convert the original time series into absolute differences, or $|x - \bar{x}|$, with ‘1’ allocated to all values of the absolute differences greater than a certain threshold and ‘0’ to other values (Aziz & Arif 2006).

²⁵ Such ‘normalisation to unit variance’ is particularly important when comparing data recorded in different situations or for different conditions (Xiong *et al.* 2017).

- **Binary Change Δ .** In this method without parameters, successive differences between data points are defined as follows:

$$0: (X_i - X_{i-1}) < 0$$

$$1: (X_i - X_{i-1}) \geq 0$$

- **Binary Change $|\Delta|$.** This method requires setting of a threshold parameter τ :

$$0: |(X_i - X_{i-1})| < \tau$$

$$1: |(X_i - X_{i-1})| \geq \tau$$

In general, all these methods may result in imprecise estimations of any entropy (or other) measure, as some important information in the original time series may be lost (Azami & Escudero 2016a). Coarse-graining, in particular, may also involve downsampling (Makarava et al. 2014; Faes et al. 2019b).

Calculating SymDyn

Once coarse-graining has been carried out, different SymDyn measures can be calculated, as follows:

SymDyn Equal intervals²⁶

[1] Taking the output from **Equal Intervals** coarse-graining (i.e. the sequence of partition numbers), then [2] group successive symbols in that output into ‘words’ of length k (where k is usually 3). [3] Count the occurrence of the different resulting ‘words’ (e.g. 113, 552, 142, etc.), then [4] count the numbers of resulting words with the *same structure* (Porta et al. 2001):

OV	No variation (e.g. {0 0 0} or {4 4 4})
1V	One variation (e.g. {4 0 0} or {4 4 1})
2LV	Two like variations, so all three symbols form an ascending or descending ramp (e.g. {1 3 4} or {5 4 1})
2UV	Two unlike variations, with the symbols forming a peak or valley (e.g. {3 5 3} or {4 1 3}).

In addition, the following may be calculated:

²⁶ The 3-symbol method developed by Porta’s group is sometimes called the Max-min Method, the method of Voss and colleagues the σ -Method, and the two-value method the Binary Δ -coding Method (Cysarz et al. 2013b).

[5] N_f forbidden words [number of word types that occur with a probability less than 0.001, or less than 0.01 or 0.005 or 0.0005 (Paternoster *et al.* 2013)]

[6] N_{02} [percentage of words consisting only of symbols “0” and “2”]

[7] N_{13} [percentage of words consisting only of symbols “1” and “3”]
(Henriques *et al.* 2020).

Researchers using this method found that the rate of occurrence of stable patterns in 24-hour HRV recordings (0V%) reflected sympathetic modulation,²⁷ 1V% reflecting sympathetic *and* parasympathetic modulation, 2LV% reflects sympathetic and parasympathetic modulation but with vagal predominance and 2UV% reflecting vagal modulation exclusively (Porta 2007a; Moura-Tonello *et al.* 2014). Similar results were obtained for short-term HRV as well (Guzzetti *et al.* 2005). This was discussed earlier by Porta *et al.* (2001), who went on to write that 0V% and 2UV% ‘might represent a valid alternative to linear spectral indexes for assessment of the cardiac autonomic modulation from short-term heart period variability’ (Porta *et al.* 2007b), particularly as the symbolic dynamics method does not required predefined frequency bands, unlike the HRV frequency-domain LF/HF ratio (Tobaldini *et al.* 2009). The 0V/2V ratio has been proposed as a nonlinear equivalent to the LF/HF ratio, which is supposedly indicative of sympatho-vagal balance (Reulecke *et al.* 2015), although this interpretation of the HRV frequency-domain measure is by no means universally accepted (Billman 2013). However, in rats, 1V% was found in one study to be a better index of sympathetic modulation than 0V% (Silva *et al.* 2017), while in humans 1V% was associated with parasympathetic modulation in another report (Cysarz *et al.* 2015a), so clearly HRV SymDyn may not, after all, provide unequivocal answers to questions about autonomic modulation. This has not deterred researchers from using Porta’s method with respiration and EEG data as well (Immanuel *et al.* 2014).

Of course, detailed information is lost with this SymDyn method, and outliers (ectopic beats and noise) will influence symbol strings (Tobaldini *et al.* 2009; Voss *et al.* 2009). On the other hand, such coarse-graining (partitioning of data space) results in large-scale features being captured, while lower-amplitude noise will be reduced (Stepien *et al.* 2007; cf. Finn *et al.* 2003).

²⁷ In line with other findings by Porta *et al.* (2017) that vagal withdrawal and sympathetic activation decrease the complexity of cardiac control.

The number of forbidden words in RRI data increases as complexity decreases, and vice versa (Palazzolo *et al.* 1998); it may increase during general anaesthesia (Huhle *et al.* 2012). Forbidden words have also been defined for other probabilities, such as 0.01, 0.005 or 0.0005 (Paternoster *et al.* 2013).

SymDyn Mean-based

[1] Taking the output from **Mean-based symbolisation** (i.e. the sequence of values 0, 1, 2, 3), steps [2] to [7] are repeated as for Equal intervals SymDyn.

Porta and Voss, proponents of the two main approaches in symbolic dynamics, collaborated in one paper in which both methods were better able to differentiate between healthy individuals and those with ischaemic dilated cardiomyopathy than time- and frequency-domain HRV measures (Valencia *et al.* 2015).

A useful illustration comparing the Equal intervals and Mean-based SymDyn methods may be found in Cysarz *et al.* 2015.²⁸

SymDyn Binary Change

[1] Taking the output from Binary Change Δ OR $|\Delta|$ (i.e. the sequence of values 0, 1), then repeat steps [2] to [3] as for Equal intervals SymDyn. For [4], classification is as:

- 0V No variations between three successive symbols, i.e. all three symbols are equal ('000' or '111')
- 1V One variation (or transition) between three successive symbols, i.e. two symbols are equal ('001', '100', '110' and '011')
- 2V Two variations (or transitions) between successive symbols ('101' and '010').

[5] Compute probability of six consecutive 0's and of six consecutive 1's.

For RRI data, the regularity or irregularity of such Binary Change Δ patterns as assessed using ApEn may change with age and maturation (Cysarz *et al.* 2013a), with regular binary patterns reflecting sympathetic modulation and irregular binary patterns reflecting parasympathetic modulation (Cysarz *et al.* 2007, 2012). These

²⁸This is available online at <https://www.academia.edu/>.

patterns have been interpreted in terms of the rhythmic patterns in African music (Betterman *et al.* 1999).

A similar binary approach has been used for EEG data, with ‘1’ for when the signal *amplitude* is increasing and ‘0’ for when it is decreasing (Stepien *et al.* 2007; Burrello *et al.* 2020). Other binary SymDyn methods have also been used with EEG data (Liu *et al.* 2005).

Coarse-graining of various types is used in computing multiscale versions of many entropy measures.

Data requirements

For RRI data, 300 samples are usually considered a minimum when using the nonlinear methods of SymDyn (e.g. Guzzetti *et al.* 2005; Rebello *et al.* 2011). Recordings of around 800 beats have been used, for example (Schulz *et al.* 2010), as well as longer recordings of 30 minutes or 24 hours (i.e. up to around 86,000 data points) (Voss *et al.* 1998), although such long recordings are also sometimes divided into approximately 5-minute windows (Valencia *et al.* 2015). However, in one animal study, samples of only 150-200 beats were used (Tobaldini *et al.* 2009), and around 250 beats were used in other studies by Porta’s group (Porta *et al.* 2007b; Cysarz *et al.* 2015b).

Datasets of around 800, 1,800, 7,500 or as many as 23,000 data points have been used in EEG SymDyn studies (Paternoster *et al.* 2013; Tupaika *et al.* 2010; Immanuel *et al.* 2014; Keshavan *et al.* 2004).

For ECG data, a minimum sampling rate of 500 Hz has been recommended for binary pattern analysis (Cysarz *et al.* 2012). In one study on respiration, datasets of 400 samples (breaths) were used (Caminal *et al.* 2004).

Nonstationarity of data may not be an issue (Porta *et al.* 2015b), but outliers will strongly affect analysis using Equal intervals SymDyn and somewhat affect results using Mean-based SymDyn (Cysarz *et al.* 2018). Although it has been stated that ‘One motivation for studying symbolic nonlinear time series analysis is that it offers robustness to noise’ (Finn *et al.* 2003), noise has also been stated to influence symbol strings (Voss *et al.* 2009).

Parameter setting

Equal intervals SymDyn

Bin number ζ

ζ is often set at 4 or 6.

Word length k

k is usually set at 3.

Probability p

Sequences of length k occurring with a probability $p < 0.01, 0.005$ or a smaller pre-set value are considered as ‘forbidden words’.

Mean-based SymDyn*Word length k*

k is usually set at 3.

Threshold parameter α

Changes of α between 0.05 and 0.1 do not greatly affect results; both values have been used in HRV studies (Cysarz *et al.* 2015a; Henriques *et al.* 2020), with $\alpha = 0.1$ generally useful for RRI data (Voss *et al.* 1996). α has been set as 0.5 in respiration variability research (Caminal *et al.* 2004), and as 0.05 (Tupaika *et al.* 2010) or {0.01, 0.025, 0.05, 0.0625, 0.075, 0.0875, 0.1, 0.125} for EEG (Paternoster *et al.* 2013).

Binary Change SymDyn*Threshold parameter τ*

τ is commonly set to 10 ms in HRV studies) (Cysarz *et al.* 2015; Henriques *et al.* 2020).

Expected values – some examples**Equal intervals SymDyn**

Output will be in the form of (3) Numbers of different words, and/or (4) Numbers of words with the same structure (i.e. 0V, 1V, etc.).

Mean-based SymDyn

Output as for Equal intervals SymDyn, with (5) N forbidden words, (6) N_{02} , (7) N_{13} in addition. N_{02} may be a measure for intermittently decreased HRV (Voss *et al.* 1998).

Binary Change SymDyn

Output as above for steps (3) and (4), together with (5) probabilities of six consecutive 0's and of six consecutive 1's.

The use of plots

A paper on entropy in gait signals (Yu *et al.* 2017) includes plots of a measure based on normalised corrected SE, ‘multivariate multiscale symbolic entropy’ (MmSymEn), against scale factor. Of more general interest are the examples of the various symbolisation methods, the thresholds used to partition RRI data and the resulting symbolic series illustrated in Cysarz *et al.* (2018).

ENTROPIES

Shannon and Generalised Entropies

Shannon Entropy (SE)

SE is the precursor of all entropies that estimate amount or frequency of information, providing a simple measure of uncertainty, ‘average missing information’ (Lesne 2011) or complexity of pattern distribution (Porta *et al.* 2001). However, in itself SE only takes into account the relative frequency of events in a signal, rather than their order (Ferenets *et al.* 2006), and not their long-range interactions (Liang *et al.* 2015). Thus, SE cannot be used to compare distributions that have different levels of scale; furthermore, it cannot be used to compare parts of distributions to the whole (Rajaram *et al.* 2017). In terms of pattern distribution, if the dynamics of two series are characterised by different patterns which have identical sample frequencies, their SE is equal (Porta *et al.* 2001).

SE has been used with many data types, from EEG and ECG RRI to hydrology and questionnaire responses. However, despite its simplicity, its application to continuous data is not necessarily straightforward and the data will need to be transformed or ‘discretised’ in some way, and may also need to be normalised before SE is computed.

Following Grassberger (1988), Aziz and Arif (2006) derived a ‘normalised corrected’ version of SE for use in SymDyn. In addition to word sequence length L (similar in this context to embedding dimension) and quantisation level ζ , only the total number of words and the number of occurring words among the possible words are required to calculate it. Other methods directly derived from SE, originally applied to RRI data, are ‘entropy of entropy’, a measure of complexity (Hsu *et al.* 2017) and ‘average entropy’, a measure of disorder (Hsu *et al.* 2019;). These have also been used with centre of pressure (movement) data (Wei *et al.* 2019). See below, under ‘Further developments from Shannon Entropy’.

Data requirements

SE is not strictly speaking applicable to continuous data, which will therefore need to be transformed or ‘discretised’ in some way. In fMRI research, for instance, the colour palette was simplified/segmented in one study (Akdeniz 2017). For stride interval data, SE has been applied to patterns of ‘words’ or ‘motifs’ of a given length in a symbol sequence using the simplified binary method of mean-based symbolisation (Aziz & Arif 2006), a method claimed to be more robust for short EEG data series than MSE (Hussain *et al.*

2017). Another approach is to normalise EEG amplitude relative to its RMS value before computing SE from the histogram of the signal (Yoon *et al.* 2011). This permits comparison between results from different studies (Vanluchene *et al.* 2004).

SE – both normalised and not – has often been applied to discretely binned (histogram) amplitudes in EEG research (Inouye *et al.* 1991; Ferenets *et al.* 2006; Sabeti *et al.* 2009; Molina *et al.* 2014).²⁹ SE has been used with EEG sub-band data obtained from different wavelet methods (Sharmila *et al.* 2018; Dash & Kolekar 2020).

SE requires stationarity of data (Sabeti *et al.* 2009). Epoch length and amplitude resolution (in EEG data) are both likely to affect SE values (Bruhn *et al.* 2001), as may certain types of noise (in data series generally) (Ma *et al.* 2019), particularly for sequences of ≤ 200 data points (Balasubramanian *et al.* 2015). In general, if binning or some form of windowing are used on data before an entropy measure is applied, the actual length of the data sample may have less effect on the values that result than the number and width of the bins/windows themselves.

Parameter setting

Bin number (quantisation level) ζ

For RRI, the Equal intervals method with $\zeta = 6$ is often used (e.g. Porta *et al.* 2007a; Moura-Tonello *et al.* 2014).

Word (sequence) length k

Using the Equal intervals method, patterns (words) containing between two and four symbols were found likely to be most informative (Porta *et al.* 2007a). Using three symbols (e.g. {1 2 3}, {0 4 5}, etc.), the shape and distribution of these patterns could then be calculated with SE (Moura-Tonello *et al.* 2014).

Expected values – some examples

EMG: erector spinae muscles – 2.8 (low back pain) vs 1.2 (healthy participants) ($N = 20$) (Sung *et al.* 2007)

EEG: In contrast to HFD and ApEn, SE may decrease with deepening sedation (Ferenets *et al.* 2006).

The use of plots

In CEPS, it is possible in the Test Parameters mode to check the effects on SE of varying the bin number ζ or word length k .

²⁹ An alternative to using linearly spaced bins in a histogram is to use Parzen windowing (Greco *et al.* 2008), although this may be more computationally costly as well as difficult to understand for those who are unfamiliar with the method. Useful illustrations of the two methods can be found under ‘Kernel density estimation’ in Wikipedia.

Rényi Entropy (RE)

Rather than a single entropy, Rényi entropies form a family, a generalisation of SE.³⁰ Like TE (see below), RE requires an exponent for its computation. Here we call this q , although it is often referred to as α . When $q = 1$, RE = SE (Maszczyk & Duch 2008).

RE has been used with EEG, RRI and respiration data, for example, but has rarely been used in clinical trials as such. However, with variation of q , RE becomes a multiscale measure (Cornforth *et al.* 2015), and RE has been used in algorithms for a number of other entropies, such as multiscale permutation Rényi entropy (Yin *et al.* 2018) or Rényi DistEn (Shi *et al.* 2019).

Data requirements

Like RE, SE is not strictly speaking applicable to continuous data. As for SE, when applied to EEG or other continuous data, the PSD (histogram representing the distribution of power as a function of frequency) or Parzen window methods may be used (Greco *et al.* 2008; Tonoyan *et al.* 2017). For RRI data, RE has been estimated on previously partitioned data, as for SE (Valencia *et al.* 2015).

RE does not require long data series or stationarity of data (Gonzalez Andino *et al.* 2000; Torres *et al.* 2008).

Parameter setting

Order q

The exponent q (often known as α) has sometimes been described as the ‘order’ or ‘entropic index’ of RE. When q is varied, this can provide a ‘multiscale’ version of RE (cf. mSE, below); as q increases, the RE measures become more sensitive to data values occurring at higher probability and less to those occurring at lower probability (Cornforth *et al.* 2015). q of between -0.1 and 2.0 were found useful (of values tested in the range -1.5 to 5.0) for distinguishing between different tissue samples in one pathology study (Maszczyk & Duch 2008), although q is usually considered only as positive and $\neq 1$ (Rényi 1961). For $q = 2$, RE becomes what has been called ‘quadratic entropy’ (Lake 2006), ‘correlation entropy’ (K_2) (Bollt *et al.* 2009), or sometimes ‘collision entropy’ (Bosyk *et al.* 2012); a multiscale version of this also exists (Tonoyan *et al.* 2017). $q = 2$ has been used in EEG studies (Mammone & Morabito 2008; Mammone *et al.* 2009), as well as $q = 3$ (Gonzalez Andino *et al.* 2000). Both values were used in one study (Bhagat *et al.* 2009), as well as the ranges {0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.5, 2, 2.5, 3} (Paterno *et al.* 2013) or {0.1, 0.15, 0.2}. For RRI data, RE was estimated in one study for $q = 0.1, 0.15, 0.20, 0.25, 2, 4$ and 6 (Valencia *et al.* 2015). In another study, on diaphragmatic muscle

³⁰ Further theoretical generalisations, some bringing together both SE and TE, have also been investigated (Amigó *et al.* 2018; Gao & Deng 2020; Masi 2005).

movement, values of q from 0.001 and 100 were tested, with $q \approx 0.1$ providing best results (Torres *et al.* 2008).

Expected values – some examples

Usable reference values of RE are rarely reported in clinical studies.

The use of plots

In CEPS, it is possible in the Test Parameters mode to check the effects on SE of varying q , with an interesting (and expected) discontinuity at $q = 1$.

Tsallis Entropy (TE)

Tsallis entropy is a generalised ‘non-additive’ or ‘non-extensive’ entropy (unlike SE and RE, which are additive/extensive). As for RE, the algorithm for TE includes the exponent q , which for TS is termed a ‘non-extensivity measure’ or ‘entropic index’; q in itself has itself sometimes (Rajković 2004) – but not always (Ojo *et al.* 2019) – been interpreted as a measure of complexity.

TE may be more stable than RE (Abe 2002), and is more able to describe systems with long-range interactions than SE or RE (Bezerianos *et al.* 2003). For earthquakes, $q < 1$ indicates the presence of shorter-range spatial correlations (a ‘sub-extensive’ or ‘sub-additive’ system), while $q > 1$ characterises their longer-range temporal correlations (Abe & Suzuki 2003), i.e. a ‘super-extensive’ or ‘super-additive’ system (Ojo *et al.* 2019; Sharma *et al.* 2020). As is the case with RE, for $q = 1$, $TE = SE$. ‘Calculating the entropic index q is in general an open topic; q can only be determined in very particular problems’ (Ramírez-Reyes *et al.* 2016).

Tsallis entropy is less commonly used than RE in medical applications, but has been claimed as more accurate in detecting clinical disorders than traditional EEG measures, including SE (Sneddon 2007).

Data requirements

As with SE and RE, the PSD (histogram) method has been used to quantise continuous EEG data (Al-nuaimi *et al.* 2015), indicating that TE is more suited to discrete than continuous data. Otherwise, information on data requirements for TE was difficult to locate in the literature.

Parameter setting

Entropic index q

As Zhang *et al.* wrote in a study on EEG (Zhang *et al.* 2010): ‘Although the parameter q plays an important role in the result of TE computation, there has been no established method to optimize its value’. In their EEG study, ‘empirically determined’ values of q were therefore used (0.5, 1, 3, and 5). $q = 0.5$ and $q = 5$ have been used in other EEG research (Al-nuaimi *et al.* 2015; Capurro *et al.* 1999), and also $q = 2$ (Sharma *et al.* 2020). In other examples, q values of between 0.9 and 5.0 were found useful in distinguishing between different tissue samples in one pathology study (Maszczyk & Duch 2008), and $2.5 \leq q \leq 3.5$ in a study on gene regulatory networks (Martins Lopes *et al.* 2011).

Expected values – some examples

TE increases monotonically with q (Tsallis 1988). Results are sometimes presented as normalised values (Martin *et al.* 2000; Al-nuaimi *et al.* 2015).

The use of plots

In CEPS, it is possible to check the effects on TE of varying q in the Test Parameters mode.

Diffusion Entropy (DnEn)

DnEn, like TE, is closer to thermodynamics than to information theory, but like many entropy methods, is based on SE, although it may less commonly be based on TE (Scafetta *et al.* 2001). The purpose of the DnEn algorithm is to efficiently establish the possible existence of scaling, whether normal or anomalous, without altering the data by any method of detrending. Unlike DFA, which uses non-overlapping windows, the DnEn method uses overlapping windows (Grigolini *et al.* 2002). In DnEn, the scaling parameter or exponent is known as δ , which is lower, for example, in the RRI data of those with heart failure (around 0.71) than in healthy individuals (around 0.82), suggesting a reduction in longterm memory (‘memory beyond memory’) in the former (Allegrini *et al.* 2002). In another application, DnEn was used to uncover the intrinsic fractal dynamics of spontaneous stride interval, whatever the speed of walking (Cai *et al.* 2007). DnEn has also been used in EEG research, where it revealed, for example, short-time scaling broken by a strong periodic component (such as alpha waves), whereas the crossover between two scaling regions seen in DFA did not originate from the underlying dynamics of the EEG but was more likely an artefact of the algorithm used (Ignaccolo *et al.* 2010).

As suggested by the phrase ‘memory beyond memory’, DnEn is appropriate for longer series data, as in the 2002 study by Allegrini *et al.* (20 hours of RRI, or around 72,000 data points), the 2007 study by Cai *et al.* on human gait (around

2,770 to 3,600 steps taken in one hour), or the 2010 study on EEG by Ignaccolo *et al.* (32,000 data points), as well as another 2010 EEG study by Allegrini *et al.* (150,000 data points, although separated into much shorter segments). For very short time series (~ 100 data points), ‘balanced estimation of diffusion entropy’ (BEDE), a variant of DnEn, has been proposed; this gives almost the same results as DnEn for longer series (3,000 to 4,000 data points) (Zhang *et al.* 2012). Further adaptation by the same Chinese researchers are the ‘correlation-dependent balanced estimation of diffusion entropy’ (cBEDE) (Pan *et al.* 2014) and ‘factorial moment based diffusion entropy’ (FMDE) (Yang *et al.* 2017).

Unlike methods of assessing variance, such as the SD, Hurst exponent or DFA, the method of DnEn results in a correct scaling exponent even for data that is not normally distributed (Scafetta *et al.* 2002); Scafetta *et al.* therefore recommend joint use of DnEn and techniques of analysis based on variance to assess when ‘strange kinetics’ and longterm memory effects force a complex system to depart from ordinary random behaviour.

Data requirements

This information will be provided if DnEn or one of its variants is implemented in CEPS.

Parameter setting

This information will be provided if DnEn or one of its variants is implemented in CEPS.

Expected values – some examples

This information will be provided if DnEn or one of its variants is implemented in CEPS.

The use of plots

This information will be provided if DnEn or one of its variants is implemented in CEPS.

Further developments from Shannon Entropy

Entropy of Entropy (EoE)

EoE was proposed by Hsu *et al.* (2017), combining a variant of mSE (based on SE rather than SampEn) and a measure called ‘superinformation’ (SI). SI, or ‘randomness of randomness’, was developed as an alternative to SE for differentiating between coding and non-coding sections of deoxyribonucleic acid

(DNA). SI was found to be accurate for this classification task, particularly for short DNA sequences (Bose & Chouhan 2011).

EoE uses SE both to characterise the information state of a system within a given time window, and to characterise how such states change with scale – hence the name ‘entropy of entropy’. Its originators describe it as a measure of complexity, and SE as a measure of disorder. Classification accuracy was greater than that of mSE.

Data requirements

EoE was designed to be used with short data sets of 70–500 heartbeat intervals. Classification accuracy may be greater for longer data.

EoE may not be very robust to noise, and perhaps for that reason was not found useful in differentiating between EEG from healthy individuals and those with Alzheimer’s disease, for instance. EoE may also be sensitive to sampling rate, but it is not known how nonstationarity will affect this measure (Chang Stephen Hsu, Personal communication, November 14, 2020).

Parameter setting

RRi minimum, x_{min}

In their 2017 study of 500 RRi data, Hsu *et al.* found $x_{min} = \text{RRi}_{min} = 0.3$. For body sway speed, Wei *et al.* set $v_{min} = 0 \text{ mm/s}$ (for all study participants).

RRi maximum, x_{max}

In their 2017 study of 500 RRi data, Hsu *et al.* found $x_{max} = \text{RRi}_{max} = 1.6$. For body sway speed v , Wei *et al.* set $v_{max} = 300 \text{ mm/s}$ (for all study participants).

Bin size, or number of ‘slices’ in RRi range, s_1

In their 2017 study of 500 RRi data, Hsu *et al.* set $s_1 = 55$, but noted that results are robust for a wide range of s_1 between 30 and 70. In their body sway study, Wei *et al.* set $s_1 = 300$.

Scale factor τ

In their 2017 study of 500 RRi data, Hsu *et al.* used τ from 1 to 10, but noted that results are robust for a wide range of τ . In their body sway study, Wei *et al.* set $\tau = 5$.

Expected values – some examples

In their 2017 study of RRi data ($N = 105$), Hsu *et al.* found EoE = 0.41 in congestive heart failure (CHF) and atrial fibrillation (AF) patients, but 1.40 in healthy controls.

The use of plots

Plots of EoE against τ are included in Hsu *et al.* (2017), showing consistently greater values for EoE from scale 3 to scale 10 for healthy individuals when compared to those with atrial fibrillation or congestive heart failure. Plots of EoE against SE of the original time series are also included, showing that maximal EoE (complexity) occurs between extreme order (low SE, CHF) and extreme disorder (high SE, AF).

Average Entropy (AE)

AE was proposed by Hsu *et al.* (2019) as a measure of disorder in RRI data. Noting that SE measures the average uncertainty of the probability distribution of all discrete values in a time series and SampEn the sequential irregularity (randomness) of the series, they proposed AE to reflect both probability and randomness. It is defined as the average of the local SE values for sequences of length N / τ , where N is the length of the original time series and τ corresponds to scale factor. AE was found to classify differences between CHF, AF and healthy RRI data better than SE, mSE (scales 1 to 5) or DistEn. Hsu *et al.* (2020) found that AE is similar for RRI in healthy individuals and for $1/f^\alpha$ noise when $\alpha \sim 1.5$, but that AE for RRI in those with AF was more similar to AE for ‘pink’ noise (i.e. $1/f^\alpha$ noise when $\alpha = 1.0$). For the three conditions (CHF, AF and healthy), AE increased with increasing α , whereas maximum EoE occurred for $\alpha \sim 1.5$.

Data requirements

AE has been used with both short (500) and long (10,000) RRI data sets (Hsu *et al.* 2019), as well as with body sway speed data (Wei *et al.* 2019).

AE may not be very robust to noise, and perhaps for that reason was not found useful in differentiating between EEG from healthy individuals and those with Alzheimer’s disease, for instance. AE may also be sensitive to sampling rate, but it is not known how nonstationarity will affect this measure (Chang Stephen Hsu, Personal communication, November 14, 2020).

Parameter setting

RRI minimum, x_{min}

As for EoE, in their 2019 study of RRI data, Hsu *et al.* set $x_{min} = 0.3$. For body sway speed, Wei *et al.* set $v_{min} = 0$ mm/s (for all study participants).

RRI maximum, x_{max}

As for EoE, in their 2019 study of RRi data, Hsu *et al.* set $x_{max} = 1.6$.
 For body sway speed, Wei *et al.* set $v_{max} = 300$ mm/s (for all study participants).

Number of 'slices' in RRi range, s_1

As for EoE, in their 2019 study of RRi data, Hsu *et al.* set $s_1 = 55$, but noted that results are robust for a wider range, 30-70.
 In their body sway study, Wei *et al.* set $s_1 = 300$.

Scale factor τ

In their 2019 study of RRi data, Hsu *et al.* used τ from 1 to 100.
 In their body sway study, Wei *et al.* set $\tau = 5$.

Expected values – some examples

In their 2017 study of RRi data ($N = 105$), Hsu *et al.* found EoE = 0.41 in congestive heart failure and atrial fibrillation patients, but 1.40 in healthy controls.

In a further study on postural stability (Wei *et al.* 2019), lower AE was associated with greater stability as assessed using centre of pressure data.

The use of plots

Plots of AE against τ (from 0 to 100) are included in Hsu *et al.* (2019), showing values for health individuals consistently between those for atrial fibrillation (higher) and congestive heart failure (lower), whereas this was not the case for mSE (τ from 0 to 20). Plots of EoE against AE show maximal EoE (complexity) between extreme order (low SE, CHF) and extreme disorder (high SE, AF). A similar curve was evident in the study on postural stability.

Tone-Entropy (T-E)

T-E was introduced as a method of HRV analysis by Oida *et al.* in 1997. It provides two indices, ‘Tone’ and ‘Entropy’, based on sympathetically-mediated acceleration of heart rate (HR) during inspiration and vagally-mediated slowing of HR during expiration. ‘Tone’ is considered to represent balance between acceleration and inhibitor mediators, ‘Entropy’ the total activity of both mediators. Decreasing RR intervals (acceleration) are taken as positive, increasing RR intervals (deceleration) as negative. Tone is simply the average of the percentage index (PI) of successive differences in the RR interval in a recording, where PI is defined as:

$$PI(n) = [RR(n) - RR(n + 1)] \times 100 / RR(n)$$

Tone is thus positive for acceleration, and negative for deceleration. SE is used as the entropy measure, based on the probability distribution of $PI(n)$ values but excluding $P(n) = 0$ (as neither acceleration nor deceleration). SE was used

instead of simple standard deviation because RR interval data was not normally distributed.

Two-minute recordings (overlapping) were used in the original study by Oida *et al.*, five-minute recordings in a later study on diabetic neuropathy by a different group (Karino *et al.* 2009), 10-minute recordings in later studies by Oida's group (Amano *et al.* 2005, 2006), and 20-minute data by Khandoker *et al.* (2010). Thus, time series of around 100 to 1,200 RR intervals are appropriate for this method. 1,000 RR intervals were used by Jelinek *et al.* (2013). However, the method is considered to be relatively independent of data acquisition time length (Amaro *et al.* 2006).

T-E is also considered to be robust against non-stationarity and respiratory influence (Jelinek *et al.* 2013) or noise (Karino *et al.* 2009).

Data requirements

This information will be provided if T-E is implemented in CEPS.

Parameter setting

This information will be provided if T-E is implemented in CEPS.

Expected values – some examples

This information will be provided if T-E is implemented in CEPS.

The use of plots

This information will be provided if T-E is implemented in CEPS.

Entropy of Difference (EoD_m)

EoD_m , or entropy of difference of order m , was created by physicist Pasquale Nardone in around 2010 for use with HRV data (Pasqual Nardone, Personal communication, November 26, 2020). Although superficially similar to the more 'classical' T-E, in that it offers binary analysis of increases and decreases in data (Nardone 2014), EoD_m is closer to PE in that its estimation depends on data partitioning and selection of an embedding dimension, m . Although EoD_m is more economical to compute than PE, it is virtually unknown by most entropy researchers. It is based simply on the SE of strings (' m -tuples') of increases ('+')

and decreases ('-') in the series of differences, $y_i = x_{i+1} - x_i$, derived from the original time series.

Data requirements

This information will be provided when EoD_m has been used more.

Parameter setting

m Embedding dimension

s Shift

Default values are 4 and 1, respectively, but as there is very little research on this approach, a range of values may need to be explored, using the 'Test and Plot' facility in CEPS.

Expected values – some examples

This information will be provided when EoD_m has been used more.

The use of plots

Plots should be used to test the effects of varying parameter settings.

Kullback-Leibler Divergence (KLD_m)³¹

"Shannon entropy and Kullback–Leibler divergence (also known as information divergence or relative entropy) are perhaps the two most fundamental quantities in information theory and its applications" (van Erven & Harremoës 2007)

The Kullback–Leibler Divergence (KLD) is a widely used method for measuring the 'distance' between two distributions, although in general the distribution of the KLD itself is unknown (Belov & Armstrong 2011). It can also be considered as a measure of the inefficiency of assuming that a distribution is *q* when the true distribution is *p* (Popescu *et al.* 2016). It is closely related to SE, and is a measure of information (Kullback & Leibler 1951). Indeed, Mutual Information (MI) is a special case of the KLD (Belov & Armstrong 2011). A 'single-sample' KLD method has been proposed for signalling the pre-disease state of complex diseases (Zhong *et al.* 2020). In CEPS, the KLD has been implemented using the embedding

³¹ This section and the previous one were written in consultation with Pasquale Nardone.

dimension m to estimate the difference between the time series and random data using the probability distributions of EoD_m . In other words, $\text{KLD}_m(p||q)$ measures the loss of information when a random distribution q_m is used to predict a distribution p_m . Increasing embedding dimension m introduces more bits of information in the signal and the behaviour of KLD_m versus m shows how the data diverges from a random distribution (Nardone 2014), although in fact any noise ($1/f^{\alpha}$) signal may also be used as a comparator to give the same result. However, if the comparator signal q_m has a constant distribution, KLD_m will not provide useful results (Pasquale Nardone, Personal communications, 8 & 16 December 2020).

Data requirements

The KLD can be used with discrete or continuous data (Belov & Armstrong 2011)

Parameter setting

The KLD method implemented in CEPS requires the same two parameters as EoD_m :

m Embedding dimension

s Shift

Default values are 4 and 1, respectively, but as there is very little research on this approach, a range of values may need to be explored, using the 'Test and Plot' facility in CEPS.

Expected values – some examples

The KLD is always non-negative and equals zero only if two distributions are identical (Belov & Armstrong 2011).

The use of plots

Plots should be used to test the effects of varying parameter settings.

Ordinal Entropies

Permutation Entropy (PE)

"Permutation entropy quantifies the diversity of possible orderings of the values a random or deterministic system can take, as Shannon entropy quantifies the diversity of values" (Amigó *et al.* 2005)

Permutation entropy (PE) is based on computing the SE of the relative frequency of all the ordinal patterns found in a time series (Cuesta–Frau 2019a).

PE is proving increasingly popular in biomedical research (Zanin *et al.* 2012; Zunino & Kulp 2017; Cuesta–Frau 2019b). Its advantages include simplicity and low computational cost (Li *et al.* 2007; Azami *et al.* 2017b³²), as well as being relatively robust to window length, sampling frequency and noise; its creators therefore considered it useful ‘when there are huge data sets and no time for preprocessing and fine-tuning of parameters’ (Bandt & Pompe 2002). However, PE may not be precise if data contains many tied values (Zunino *et al.* 2017), although this may not significantly impact results when using PE for classification of signals (Cuesta–Frau *et al.* 2018b). For longer samples ApEn may be less sensitive to noise (Li *et al.* 2008a),³³ although more computationally demanding (Nicolaou & Georgiou 2012). Furthermore, PE parameter selection remains an issue (carefully reviewed by Riedl *et al.* 2013).

Data requirements

As for SE, RE and TE, continuous data is partitioned, values being replaced with a symbol sequence, before PE can be computed (Bandt & Pompe 2002). A simple illustration of this process for EEG data can be found in Olofsen *et al.* 2008.³⁴

Data is sometimes normalised (e.g. with zero mean and variance of 1) before computing PE (Cuesta–Frau 2019b).

PE does not require stationarity (Kreuzer *et al.* 2014) or linearity of data (Azami & Escudero 2016b), although detrending may affect results (Shi *et al.* 2017). Also, as the method is based on the ordinal relation between the amplitude of neighbouring values of a given data sequence (Zunino & Kulp 2017), it does require ‘inherent temporal ordering in the data’ (Javier Escudero, Personal communication, July 7, 2018).

PE tends to increase with data length (at least for RRi samples) when $m \geq 4$ (Udhayakumar *et al.* 2016), but this may only be true for short data (Cuesta–Frau *et al.* 2019). PE has been used with small samples of 50 data points (Udhayakumar *et al.* 2016b), as well as large samples of 10,000 points (Zunino *et al.* 2017). Requirements from theory are that N (the number of data points) should be $\geq m!$ (m factorial, or the product $1 \times 2 \times 3 \times \dots \times (m-1) \times m$), where m is the embedding or permutation dimension or ‘order’ (Rosso *et al.* 2007), or $N > 5m!$ (Amigó *et al.* 2008; Riedl 2013). However, more recent research has shown that even very short time series can be robustly classified based using PE; as a rule of thumb, ‘ground truth’ values for PE can be considered as those for which increasing data length further produces variations in PE that are $< 2\%$ (Cuesta–Frau *et al.* 2019).

³² While SampEn has a computation cost of order N^2 , that of PE is only of order N .

³³ A ‘robust’ version of PE has thus been proposed for very noisy data (Keller *et al.* 2014).

³⁴ These authors also include MATLAB code for a ‘composite PE index’ in their paper.

Sampling frequency (and down-sampling in particular) may affect τ , and so results (Popov *et al.* 2013).

PE has been used for EEG sub-band data (Zhu *et al.* 2019).

Parameter setting

Order m

Order m is sometimes referred to using n rather than m , and sometimes as Embedding (or permutation) dimension rather than order, which can be a little confusing. For PE, there is no difference between ‘order’ and ‘dimension’ (Bandt & Pompe 2002). For most systems, $3 < m < 8$ will be appropriate (Bandt & Pompe 2002; Riedl *et al.* 2013), and even simply selecting $m = 5$ may be adequate (Myers & Khasawneh 2020). $m = 4$ has been suggested for EEG data (Nicolaou *et al.* 2012; Azami & Escudero 2015), although for RRi data PE is less dependent on data length when $m < 4$ and becomes less stable and efficient when $m = 5$ (Udhayakumar *et al.* 2016b). $m = 3$ has also been used for EEG data (Nicolaou *et al.* 2012), and $m = 6$ for longer EEG datasets (Li *et al.* 2008).

However, there is a trade-off between lower values of m , which provide more stable results for PE, and higher values (up to $m = 9$, for instance), which provide better classification performance, but are only possible for long data samples – e.g. 40,000 samples for $m = 9$ in EMG data; in general, PE values seem to reach a reasonable stability with 100 samples for $m = 3$, with 500 samples for $m = 4$, and with 1,000 samples for $m = 5$ (Cuesta-Frau *et al.* 2019).

High values of m in PE and its derivative measures may require more computation power than may be available in a PC (Cuesta-Frau *et al.* 2018c).

Time delay τ

Because PE uses ‘neighbouring values’ in a dataset, $\tau = 1$ is often appropriate, and so chosen in EEG research (Nicolaou *et al.* 2012); however, higher values have also been suggested, although they reduce the amount of data available for analysis (Azami & Escudero 2016b) and increase the values of PE (Keller *et al.* 2014). Furthermore, the classification performance of PE for EEG data may drop for higher values of τ (Cuesta-Frau *et al.* 2018b).

Selection of τ will also depend on what sort of system is being investigated (Riedl *et al.* 2013).

Expected values – some examples

PE will be at least 0 and at most $\ln(m!)$ (Azami & Escudero 2016a).

Using RRi data from emergency care physicians ($N = 13$), PE before and after an alarm situation was ~ 8.5 , rising to ~ 10.9 during primary care time (Schneider *et al.* 2017).

In EEG research, signals with a more widely spread spectrum or containing higher frequencies are more likely to display larger PE values than those with power more concentrated at specific (or lower) frequencies (Nicolaou *et al.* 2012).

The use of plots

Plots of PE against sample length are shown in Cuesta-Frau *et al.* (2019).

Amplitude-Aware Permutation Entropy (AAPE)

AAPE was developed by Azami and Escudero (2016b) to overcome two main shortcomings of PE, namely (1) that mean value of *amplitudes* and differences between neighbouring samples are not considered in the symbolisation process, so that {1,3,2} and {11,13,12} are given the same ordinal pattern '021', for example, and (2) that a problem of equal amplitude values remains unsolved. AAPE has been described as 'Probably, the most ambitious method to address PE weaknesses' (Cuesta-Frau 2019a). It thus revealed underlying complexity in underwater acoustic signals better than PE itself in one study (Li *et al.* 2018). A 'time-delayed' version of AAPE, also known as Delayed Permutation Entropy (DPE), now exists (Martínez-Rodrigo *et al.* 2019).

Data requirements

AAPE has been used for 700-sample EEG data (Azami and Escudero 2016). 1,000 data points were used for research using an improved multiscale version of AAPE in rotating machinery fault detection (Chen *et al.* 2019a, 2019b), and 2,000 data points in a study on underwater acoustic signals (Li *et al.* 2018). AAPE has been used on various datasets of around 500, 900 or 5,000 data points (Cuesta-Frau 2019a). Computation time for AAPE is only slightly higher than for PE itself (Azami and Escudero 2016).

Parameter setting

Order (Embedding dimension) m

Order *m* is sometimes referred to using *d* rather than *m*, and sometimes as Embedding (or permutation) dimension rather than order, as for PE. *m* = 6 was used in an EEG study of DPA by Martínez-Rodrigo *et al.* (2019), and *d* = 5 in a study of underwater acoustic signals (Li *et al.* 2018); *m* = 4, 6, 8 and 9 were used in a study on various datasets by David Cuesta-Frau (2019a).

Time delay l or t (τ)

Azami and Escudero (2016b) recommended *l* = 1, because the effect of taking *l* > 1 may be equivalent to down-sampling without considering the frequency characteristics of the

signal. However, for spike detection, they suggested that values of $l > 1$ may be useful. A very interesting time-delayed version of AAPE, ‘delayed permutation entropy’ (DPE), using values of $l(\tau)$ from 1 to 10, was introduced by Martínez-Rodrigo *et al.* (2019).

Adjusting coefficient A

This should be in the range [0,1]. In general, $A = 0.5$, but if *changes* in amplitude are more important than average amplitude *values*, then A could be set at much lower than 0.5. Spike detection was found to be accurate whether $A = 0.1, 0.2$ or 0.5 in the original study by Azami and Escudero. Martínez-Rodrigo *et al.* used A (which they call K) = 0.5, as did Li *et al.* in their study of underwater acoustic signals (2018).

Expected values – some examples

No values could be found in the published literature.

The use of plots

Plots of multiscale AAPE (mAAPE) against scale are shown in Chen *et al.* (2019a), and of Improved mAAPE (ImAAPE) against scale in Chen *et al.* (2019b).

Improved Multiscale Permutation Entropy (ImPE)

The term ‘Improved Multiscale Permutation Entropy’ (ImPE) can refer to two different measures, one from Edinburgh (Azami & Escudero 2016a), the other from Seoul (Choi 2017). Here we follow Azami and Escudero’s description of the first of these, which they introduced to reduce variability of entropy when measured over long temporal scales, leading to more reliable and stable results. As described above and used for other measures such as mSE, a ‘coarse-graining’ process is used. ImPE is calculated as the average of the PE values for all the derived time series, from $\tau = 2$ to τ_{\max} .

Data requirements

ImPE can be used with discrete or continuous data (the latter will require partitioning). See below for possible limitations on sample length if using high values of d or τ .

Parameter setting

Order (Embedding dimension) m

Order m is sometimes referred to using d rather than m , and sometimes as Embedding (or permutation) dimension rather than order, just as for PE.

Again, as for PE, there is a relationship between the number of data points N and m , but here this relationship is given by $(m + 1)! \leq N/\tau$, which limits the values of m that can be used to give valid results (Azami & Escudero 2016a). As m becomes larger, ImPE will become more computationally demanding. Azami and Escudero noted that ImPE was more stable (performed better) for $m = 3$ or 4 than for $m = 2$.

For EEG data, Azami and Escudero used $m = 2, 3$ or 4. For ECG data, Shi *et al.* (2020) computed ImPE from the first four ‘intrinsic mode functions’ derived from ‘ensemble empirical mode decomposition’ rather than the series of RR intervals. They used $m = 3$.

Time delay τ

For EEG data, Azami and Escudero used τ from 1 to 30. For ECG data, Shi *et al.* (2020) used τ from 2 to 6.

Expected values – some examples

In the application of ImPE to EEG data by Azami and Escudero (2016a), the measure reached a plateau of around 3 when $\tau \approx 12$ in healthy people, but plateauing at >3 and at lower values of τ in epileptic patients.

The use of plots

Plots of mPE and ImPE against scale for various synthetic and EEG data are included in Azami & Escudero (2016a).

Multiscale Permutation Min-Entropy (mPM-E)

Permutation min-entropy (PM-E) is the Rényi permutation entropy in the limit as the order $q \rightarrow \infty$ (Zunino *et al.* 2015). It retains the main advantages of PE, such as its simplicity, low computational cost and robustness to noise (Martínez-Rodrigo *et al.* 2019). The multiscale version of PM-E, based on coarse-graining (see above), involves analysing the behaviour of PM-E as a function of the embedding delay (scale factor) τ for a chosen value of embedding dimension m .

Data requirements

mPM-E does not require stationarity or linearity of data. Continuous data will need to be partitioned into ordinal patterns, as with other variants of PE. Zunino has suggested that for EEG data it might instructive be compare results in the full frequency range against those obtained for the filtered bands tool (Luciano Zunino, Personal communication, Sept 21, 2010).

The multiscale generalisation of PM-E was introduced to take into account the effect of different sampling frequencies. By checking the behaviour of PM-E as a function of the lag τ , the different temporal scales of the underlying process are considered. Thus, through

multiscale implementation, the effect that different sampling rates have on the quantifier analysis can be tested. Downsampling time series will have a strong effect on the analysis with this ordinal tool (Luciano Zunino, Personal communication, Sept 21, 2010).

300-400 RR intervals were used in one HRV study; the 6 (= $3 * 2 * 1$, or $3!$) ordinal patterns derived from the original RRI data and used as the basis for their analysis are shown in that paper (Xia *et al.* 2018). As it is fast to estimate, mPM-E is especially suitable for long datasets; longer datasets will be required for larger values of m and τ (Luciano Zunino, Personal communication, Sept 21, 2010).

MPM-E is very robust to spurious and missing data (Luciano Zunino, Personal communication, Sept 21, 2010).

Parameter setting

Order (Embedding dimension) m

m for EEG or ECG RRI data: $3 \leq m \leq 6$ (Zunino *et al.* 2015); Xia *et al.* (2018) used $m = 3$ and $m = 4$.

Time delay τ

EEG data: $\tau = 1$ or 5 .

ECG RRI data: $\tau \in [5, 25]$ ³⁵ or $\tau > 70$ (Zunino *et al.* 2015); $\tau \in [1, 10]$ were used by Xia *et al.* (2018).

Expected values – some examples

As for PE, PM-E will be at least 0 and at most $\ln(m!)$; for RRI data, PM-E was maximal for $\tau > 5$ in one study (Xia *et al.* 2018).

In addition to PM-E itself, Martínez-Rodrigo *et al.* (2019) in their study on distress recognition also derived slopes between values of PM-E at $\tau = 1$ and $\tau = 2, 4, 6$ and 8 for EEG data, with greater slope values indicating larger entropy increases at higher scales. They also investigated the areas under the multiscale curves, from $\tau = 1$ to $\tau = 2$, $\tau = 1$ to 4 , and so forth, just as had been done earlier for mSE and the Complexity index (Costa *et al.* 2005a). They noted that greater distress was associated with lower PM-E, and that differences between a distressed and calm state were much less at higher scales/delays.

The use of plots

Plots of PME against time delay (scale or lag) τ are included in Zunino *et al.* (2015), Martínez-Rodrigo *et al.* (2019) and Olivares and Zunino (2020).

Conditional Entropies

³⁵i.e. τ in the range between 5 and 25.

Essentially, these measure the conditional probability that two time series vectors that are close to each other for m points will remain close at the next point, $m + 1$. Values will be lower for more regular signals (Richman & Moorman 2000), when a pattern of length L is more likely to be predicted by a pattern of length $L - 1$ (Porta *et al.* 1998).

Conditional Entropy (CE)

Shannon first defined the term ‘Conditional entropy’ for any two chance events, x and y , not necessarily independent. For any value of x , there will be a conditional probability that y has a particular value. The conditional entropy of y is then defined as the average of the entropy of y for each value of x , weighted according to the probability of getting that particular x (Shannon 1948). In the formulation by Porta *et al.* (1998), CE is obtained as the variation of SE with respect to L , the pattern length or embedding dimension of the reconstructed phase space. In other words, CE quantifies the variation of information necessary to specify a new state in a phase space with dimension increased by one:

If $H(x_L)$ stands for the SE of series x when length = L , and $H(x_{L-1})$ stands for the SE of series x when length = $L-1$, then CE, the likelihood of obtaining the pattern of length L given the occurrence of the pattern of length ($L-1$) is given by:

$$\text{CE}(L) = H(x_L) - H(x_{L-1}).$$

For short data series, CE decreases to zero as a function of L , regardless of the type of the underlying dynamics (Guzzetti *et al.* 2000). CE derived from photoplethysmography pulse-to-pulse intervals (PPi, rather than RRI) may lead to estimates of pulse regularity that are lower than the regularity of HRV (Pernice *et al.* 2019a).

In addition to the original formulation of CE by Porta *et al.*, a generalised version of CE based on RE rather than SE has also been proposed (Valencia *et al.* 2013), as well as other modifications, such as conditional PE (Unakafov & Keller 2014), model-free ‘K-nearest-neighbour’ (knn) CE (Porta *et al.* 2013) and a faster, model-based ‘linear Gaussian approximation’ method of computing CE from RRI and PPi data (Porta *et al.* 2017; Pernice *et al.* 2019b; Valente *et al.* 2017). The linear and knn methods, along with the more commonly used ‘kernel-based’ CE measures such as ApEn and SampEn, are discussed, together with their application to different types of data, in an important, if technical, paper published by Xiong *et al.* (2017).

CE has been used with many data types, from RRI and PPI to hypnograms (Kirsch *et al.* 2012), the EEG (Diniz *et al.* 2016) and gait analysis (Ren *et al.* 2016).

Corrected Conditional Entropy (CCE)

CCE was designed for use with short data sequences, for which CE itself is not particularly meaningful, dealing with the so-called ‘curse of dimensionality’ (poor performance of CE for short data as dimension m is increased) (Porta *et al.* 2018). CCE is the sum of CE and a corrective term, also dependent on SE and L , like CE itself (Porta *et al.* 1998). CCE provides a measure of the complexity of the dynamic relation between patterns that follow each other in a series (Zamuner *et al.* 2013). Its minimum value quantifies regularity (the more regular the process, the smaller the CCE minimum), and is sometimes taken as an ‘index of complexity’ (Pagani *et al.* 2001) or ‘complexity index’ (Tobaldini *et al.* 2008), not to be confused with the Complexity index calculated for multiscale entropies such as mSE (Costa *et al.* 2008). CCE can be obtained without defining pattern length (L , embedding dimension of the reconstructed phase space) and may be measured in ‘nats’, when natural logarithms are used to calculate CE (Guzzetti *et al.* 2000), or ‘normalised units’ from 1 (full predictability) to 0 (complete unpredictability) (Pagani *et al.* 2001).³⁶ CCE has been used frequently in HRV and related studies, but may be less sensitive to the effects of age than some other HRV complexity indices (Porta *et al.* 2014). CE-based methods have also been claimed by Alberto Porta, perhaps their main protagonist, to be less susceptible to broad-band noise than PE-based methods (Porta *et al.* 2015a).

Data requirements for CE and CCE

CE and CCE require discrete data (Kirsch *et al.* 2012). Data must first be normalised (Valente *et al.* 2017; Xiong *et al.* 2017), with zero mean and unit variance, and is then coarse-grained (i.e. quantised or partitioned) (Faes *et al.* 2012).

For HRV, samples are usually 300 beats long (e.g. Diniz *et al.* 2016; Pernice *et al.* 2019), and it has been suggested that data should be detrended before computing CE (Valente *et al.* 2017; Xiong *et al.* 2017), although others have found that prior detrending may reduce the usefulness of CE (Shi *et al.* 2017).

CE has been used on bandpass-filtered EEG data (Wu *et al.* 2007), and values will depend on sampling rate (Graham *et al.* 2013).

³⁶ Alberto Porta co-authored this paper. Confusingly, in a later study which he also co-authored, the opposite is stated: CCE as a function of L ‘decreases to zero in case of fully predictable signals’ (Tobaldini *et al.* 2008).

Nonstationarity of data may strongly affect some forms of CE (Xiong *et al.* 2017).

Parameter setting

Pattern length (Embedding dimension) L

For RRI data, $L_{\max} = 10$ has been used (Faes *et al.* 2012).

Bin number (quantisation level) ζ

Faes *et al.* used $\zeta = 6$ for their RRI data (2012, 2013), following Porta *et al.* (1998).

Expected values – some examples

CCE (measured in ‘nats’ when natural logarithms are used to calculate CE) was of the order of 0.8 in both patients and controls in one study of RRI in chronic heart failure (Guzzetti *et al.* 2000). Those who are physically active may show higher CCE (around 0.8) than those who are not (around 0.7) (Rebelo *et al.* 2011); this is also the case in paraplegics (Zamunér *et al.* 2013).

The use of plots

Plots of CE as a function of word length are included in Karamanos *et al.* (2005), and of CCE against L (termed k by the authors) in Faes *et al.* (2012).

Approximate Entropy (ApEn)

“Since ApEn values for a given system can vary significantly with different m and r values, we do not view ApEn as an absolute measure. The power of ApEn is its ability to compare systems” (Pincus *et al.* 1991b)

Twenty years ago, D_2 was the most popular nonlinear measure used in EEG analysis (Hornero *et al.* 1999); now that position is held by ApEn. As a conditional entropy, ApEn quantifies the similarity probability of patterns of length m and $m+1$ in series data (Cuesta-Frau *et al.* 2017), in other words the regularity of the signal. Simply, ApEn represents the entropy computed at each data (time) point and then averaged (Furutani *et al.* 2020). Lower values of ApEn reflect more regular time series, while higher values are associated with greater complexity (Costa *et al.* 2002). To circumvent bias in the method due to ‘self-matching’ (ties) in the data, a ‘corrected’ version of ApEn (cApEn) has been introduced (Porta *et al.* 2007c, 2013), and its creators have continued to use this for assessment of knee extensor torque, for example (Fiogbé *et al.* 2018).

Although, for HRV data, the same researchers now consider ApEn to be outmoded (Porta *et al.* 2019), ApEn has been found more useful than SampEn in analysis of body temperature (Cuesta–Frau *et al.* 2009³⁷), particularly in combination with PE (Cuesta–Frau *et al.* 2018a).

Data requirements

Stationarity is required,³⁸ so that detrending prior to use should be considered (Shi *et al.* 2017). According to its creators, ApEn is relatively robust to noise and outliers, provided the threshold parameter r is chosen as sufficiently large; for $m = 2$, data will need to comprise at least 100 (i.e. 10^m) points, but preferably at least 900 (or 30^m) (Pincus & Goldberger 1994); however, even for EEG data sampled at 400 Hz, 5 s of data did not give reliable results, whereas 20 s did (Ferenets *et al.* 2006).

ApEn in HRV increases with data length for values of m from 2 to 5 (Udhayakumar *et al.* 2016b). However, as data length increases, it becomes more likely to drift away from stationarity; the number of self-matches, and so bias, will also increase (Yentes *et al.* 2013). Yentes *et al.* suggest that ApEn (and SampEn) may stabilise at around 2,000 data points for some data types. For EEG data, ApEn has been reported as more stable for longer samples (Feng *et al.* 2002).

Although Pincus *et al.* (1991b) originally reported that ApEn is ‘very stable to infrequent, large outliers or numeric artifacts’, others have found ApEn sensitive to outliers (Lake *et al.* 2002), such as spikes or ectopic beats in RRI data (Molina-Picó *et al.* 2011, 2013). ApEn may also not be robust to sampling rate, if low (García-González *et al.* 2009), increasing for some data types as sampling rate decreases (Rose *et al.* 2009; Rhea *et al.* 2011). Indeed, there may be a nonlinear (inverted U) association between ApEn and sampling rate, with differing optimum downsampling frequencies for different conditions (Rose *et al.* 2009). ApEn is thus likely to be sensitive to noise, both in EEG data (Cuesta-Frau *et al.* 2017) and postural control data, for which ApEn increased with noise (Rhea *et al.* 2011).

ApEn has been used with in HRV sub-band data (Li *et al.* 2015c), as well as in EEG sub-band data obtained with the discrete wavelet transform method (Sharmila *et al.* 2018).³⁹

High-pass filtering of EEG data may have a strong effect on ApEn results (Lee *et al.* 2013).

Parameter setting

“No consensus has been established to properly select the parameters needed to calculate both ApEn and SampEn”
(Yentes *et al.* 2013).

Pattern length (Embedding dimension) m

³⁷ ‘Our results indicate that ApEn can not be discarded as a regularity metric since in a few cases it might outperform SampEn’.

³⁸ So-called ‘instantaneous point-process ApEn’ may circumvent this requirement, and similarly for SampEn (Valenza *et al.* 2014).

³⁹ Cross-ApEn has also been computed for sub-band EEG data by some researchers (Ruiz-Gómez *et al.* 2018).

m , or the length of the data segment being compared (Yentes *et al.* 2013), is most commonly selected as 2 (Henriques *et al.* 2020) or sometimes 3 (Liang *et al.* 2015; Cuesta-Frau 2019b), and is rarely > 4 (Lu *et al.* 2008), although values as high as 10 have been used in HRV research (Acharya *et al.* 2011). For EEG data, increasing m does not improve how ApEn discriminates between levels of sedation, and for short data segments, ApEn may vary with m (Ferenets *et al.* 2006). If m is high, although this may allow more detailed reconstruction of the dynamic process, it will be difficult to find data series long enough to analyse (Azami *et al.* 2019). Choosing $m=2$ will permit comparison with other studies, and with $m=2$ the use of a larger r value may limit the amount of bias associated with the calculation of ApEn; however, it may be advisable to test different values of m rather than simply selecting $m=2$ (Yentes *et al.* 2013). The FNN/AFN methods can be used to estimate m .

Tolerance (similarity threshold) r

Pincus *et al.* (1991b) originally stipulated that r should be ‘at least three times an estimated mean noise amplitude’, so this parameter is usually defined with reference to the standard deviation (SD) of the data. Pincus and Goldberger originally recommended using a value of r between $0.1 \times SD$ and $0.2 \times SD$ (Pincus & Goldberger 1994). In HRV data, values of r between ($0.1 \times SDNN$ and $0.9 \times SDNN$) will maximise ApEn (Melillo *et al.* 2011), but to test all values will be time-consuming (Azami *et al.* 2019). Nonetheless, Yentes *et al.* (2013) recommended testing a range of r values (and reporting results) before selecting a particular value for a whole study. In one study on body temperature, values of r between 0.1 and 0.25 were tested, in steps of 0.05 (Cuesta-Frau *et al.* 2018a).

If two sets of data are analysed using different values of m and r , the relative regularity of the two sets may also differ, so that results may not be consistent (Richman & Moorman 2000). ApEn is more sensitive to the choice of r than of m (Lu *et al.* 2008), and can even exhibit a ‘flip–flop’ response, with the entropy values of two signals being compared swapping order, depending on r (Bošković *et al.* 2011).

Time delay τ

For uncorrelated signals, Rhea *et al.* (2011) suggest selecting $\tau = 1$, and for data with long-range correlations, $\tau = 15$.⁴⁰ The AMI method can be used to estimate τ .

Expected values – some examples

ApEn is nonnegative (Pincus *et al.* 1991b).

ECG: normal breathing 0.5, apnoea/hypopnoea 0.8 ($N = 39$, Acharya *et al.* 2011).

RRI: ~1.8 in normal sinus rhythm, smaller in cardiac pathology ($N = 300$, Acharya *et al.* 2004); ~0.9 in static exercise, 1.0 in dynamic exercise ($N = 23$, Weippert *et al.* 2013).

The use of plots

Plots of ApEn against data length are illustrated in Karmakar *et al.* (2015).

⁴⁰ Not all implementations of ApEn require setting a time delay parameter.

Sample Entropy (SampEn)

SampEn was developed to eliminate the bias implicit in ApEn as a result of including self-matching (tied points), and is largely independent of record length as well as more economical to compute than ApEn (Richman & Moorman 2000). Like ApEn, SampEn measures the probability of subsequences in a dataset being close at two lengths m and $m+1$, within a tolerance of r (Cuesta-Frau *et al.* 2017). SampEn then represents the average of each probability before computing entropy (Furutani *et al.* 2020). A reduction in SampEn indicates increased regularity, the presence of spikes, or both (Lake *et al.* 2002). However, as for ApEn, changes in irregularity may not necessarily indicate changes in complexity (Costa *et al.* 2005a). SampEn and ApEn have been found to change in opposite directions in some HRV studies (Steffert & Mayor 2014; Shi *et al.* 2017), whereas cApEn results showed a strong positive correlation with those from SampEn in others (Shi *et al.* 2017).

Variants of the original SampEn method by Richman and Moorman include ‘local’ SampEn (LSampEn), which Porta and his colleagues (2019) found may be more sensitive to sympathetic activation in HRV than conventional SampEn. LSampEn represents entropy after averaging probability distribution, but does not yet appear to have been used by research groups not linked to Porta’s own (Faes *et al.* 2019a), although it is cited by Japanese researchers as background to their own measure of ‘expanded SampEn’, which they define as the ‘time evolution of complexity without performing averaging over time’ (Furutani *et al.* 2020).

Another variant is ‘fixed’ SampEn (fSampEn), i.e. using fixed values of tolerance parameter r (in the range of 0.1 to 1 times the *global* standard deviation of the original signal) rather than values normalised by the *local* standard deviation of the window analysed, as is usual when computing SampEn. This method has been used to characterise diaphragm mechanomyographic (EMGdi) and related signals (Sarlabous *et al.* 2014, 2019; Lozano-García *et al.* 2018) and is reasonably robust to ‘impulsive’ noise, such as heartbeat (Estrada *et al.* 2017).

Other SampEn variants include Code variations of SampEn include an optimised, faster version (Martínez-Cagigal 2020), and fast ‘lightweight’ and ‘bucket-assisted’ algorithms (Manis *et al.* 2018). Bhavsar *et al.* (2018), for example, compared three methods of data reduction to check their effects on SampEn computation time and accuracy for EEG data sampled at 250 Hz. Using windows of

different lengths, from 0.06 to 4 s long, they noted that computing SampEn for the signal averaged by window produced values closest to those obtained using the conventional method of estimating SampEn when using windows of 1 s duration. Although the results using this signal averaging method were rather different, the trends found were similar to those obtained with the standard approach.

Data requirements

SampEn may produce biased results for very small data series ($n \approx 10$) (Richman & Moorman 2000), and was found to give invalid results in one HRV study for a series of 50 data points (Li *et al.* 2015a), although it is thought to be less dependent on sample length than ApEn (Costa *et al.* 2002), and is more reliable for short datasets than ApEn (Yentes *et al.* 2013). Mariani *et al.* (2015) consider that SampEn is largely independent of time series length if > 750 samples. However, this may depend on the value of m selected: SampEn of RRI data decreases with data length (Udhayakumar *et al.* 2016b). A minimum of $N = 200$ has been suggested (Yentes *et al.* 2013), and for EEG data Cuesta-Frau *et al.* (2017) recommend $N = 1,000$ in order to keeping the computational burden relatively low (cf. Azami & Escudero 2018).

Moreover, for temporally correlated data, SampEn may depend on sampling rate (Liao & Jan 2014). SampEn (and fSampEn) were also found to depend on sampling rate in EMGdi research (Estrada *et al.* 2017). However, in one study of downsampled HRV data, the mean error in resulting SampEn was $< 10\%$ (Mesin 2017).

Filtering may affect SampEn of EMG data (Diab *et al.* 2015); filtering, detrending or differencing may affect SampEn in postural movement data as well (Lubetzky *et al.* 2018). However, missing data points do not greatly alter SampEn estimates for clinical HR data (Lake *et al.* 2002), although ectopic beats in RRI data did affect results in a more recent study (Molina-Picó *et al.* 2013), and outliers may affect values (Voss *et al.* 2009). Low frequency drift or slow, genera trends may lead to increased SampEn (Gow *et al.* 2015). However, SampEn may be less affected by sampling rate than ApEn (Rhea *et al.* 2011).

SampEn is reasonably robust to noise, provided the signal-to-noise ratio is not too high (Ramdani *et al.* 2009), although – like ApEn – it does appear sensitive to noise in EEG data (Cuesta-Frau *et al.* 2017) and movement data (Rhea *et al.* 2011). It is more robust to data loss than ApEn (Cirugeda-Roldán *et al.* 2011). Like ApEn, SampEn requires stationarity of data (Tsai *et al.* 2012). Detrending prior to use should thus be considered (Shi *et al.* 2017).

SampEn has been used on continuous as well as discrete data, with the former more susceptible to sampling rate and m (and both affected by changes in r). The authors of that finding recommend not using continuous data to achieve long enough series data to obtain accurate results, even though SampEn is now more often used on continuous data than when it was originally introduced. They point out that higher sampling rates will depress the resulting values of SampEn (McCamley *et al.* 2018).

Data for SampEn estimation is sometimes normalised (e.g. with zero mean and variance of 1) (Cuesta-Frau 2019b).

Since at least 2004, SampEn has been estimated for band-filtered EEG data (Tong *et al.* 2004; Cui *et al.* 2020), as well as for wavelet-decomposed EEG bands (Shamila *et al.* 2018; Zhang *et al.* 2018; Li *et al.* 2019; Zhao *et al.* 2019; Du *et al.* 2020).⁴¹

Parameter setting

Pattern length (Embedding dimension) m

$m = 3$ was used in one study of neonatal HR (Lake *et al.* 2002); m of > 4 gave invalid results in one HRV study (Li *et al.* 2015a), and in another HRV study this was the case in some situations even for $m = 3$ (Udhayakumar *et al.* 2016b). The FNN/AFN methods can be used to estimate m .

For fSampEn and EMGdi, $m = 1$ (Sarlabous *et al.* 2014; Estrada *et al.* 2015) or $m = 2$ (Estrada *et al.* 2017; Lozano-García *et al.* 2019).

Tolerance (similarity threshold) r

$r = 0.2$ was used in one study of neonatal HR (Lake *et al.* 2002); values of 0.05 or less gave invalid results in one HRV study (Li *et al.* 2015a). $r = 0.2$ and $r = 0.5$ have both been used in respiration research (Vlemincx *et al.* 2013; Dunn & Kenny 2017).

SampEn is less liable to the ‘flip-flop’ effect than ApEn or FE (Bošković *et al.* 2011).

For fSampEn and EMGdi, $r = 0.3$ (Sarlabous *et al.* 2014; Estrada *et al.* 2015), or from 0.1 to 0.64 when $m = 1$, and from 0.13 to 0.45 when $m = 2$ (Estrada *et al.* 2017). For other respiratory EMG and mechanomyography (MMG) data, other r values may be appropriate (Lozano-García *et al.* 2019).

For SampEn, some authors have used $r * \text{MAD}$ (median absolute deviation) rather than $r * \text{SD}$ (Govindan *et al.* 2007).

Time delay τ

$\tau = 1$ was used in the original paper by Richman and Moorman (2000). The AMI method can be used to estimate τ if required by the algorithm.

For fSampEn, window length of 0.5 s maximised performance (Lozano-García *et al.* 2019).

Expected values – some examples

SampEn may be relatively consistent for conditions where ApEn is not (Richman & Moorman 2000).

SampEn ~ 1.2 in static exercise, 1.4 in dynamic exercise ($N = 23$, Weippert *et al.* 2013).

The use of plots

Plots of SampEn against data length are illustrated in Karmakar *et al.* (2015).

⁴¹ Cross-SampEn has also been computed for sub-band EEG data by some researchers (Ruiz-Gómez *et al.* 2018).

Coefficient of Sample Entropy (CosEn) and Quadratic SampEn (QSE)

These are both variants of SampEn, developed for use with RRi data.

$$\text{CosEn} = \text{SampEn} - \ln(2\lambda) - \ln(\text{mean RR interval})$$

$$\text{QSE} = \text{SampEn} + \ln(2\lambda),$$

where $\ln(x) = \log_e(x)$.

An ‘optimised’ version of QSE, capable of optimising parameters and also able to deal with non-uniformly sampled or incomplete short time series, also exists (Cirugeda-Roldán *et al.* 2014), but is not considered further here.

Data requirements

Very short RRi recordings – e.g. hourly 12-beat calculations (Lake & Moorman 2011) – may be used with CosEn to distinguish between atrial fibrillation and normal sinus rhythm. QSE has been used for short EEG signals of 1,000 data points (Simons *et al.* 2015).

As both CosEn and QSE are based on SampEn, the same limitations and susceptibilities will apply.

Parameter setting

Pattern length (Embedding dimension) m

For RRi data, $m = 1$ was used originally (Lake & Moorman 2011).

Tolerance (similarity threshold) r

For RRi data, $r \approx 30$ ms was used originally (Lake & Moorman 2011).

As with most entropy measures, ‘the nature of the QSE calculation only allows results to be truly comparable with results calculated with the same parameters’ (Simons *et al.* 2015).

Expected values – some examples

QSE is generally less than SampEn itself (Cirugeda-Roldán *et al.* 2014).

The use of plots

Plots of QSE against data length (N) are included in Lake (2011) and Simons *et al.* (2015).

Multiscale Entropy (mSE)

Unlike ApEn and SampEn, mSE provides a measure of complexity that is low in both highly regular and very random processes (Escudero *et al.* 2006).

In the mSE method, the original signal is first divided into non-overlapping segments of length τ , the ‘scale factor’ (Figure 3 above). Next, the mean (μ) of each segment is estimated to derive so-called ‘coarse-grained’ signals. Finally, the entropy measure, using SampEn, is calculated for each coarse-grained sequence (Costa *et al.* 2005). The length of each coarse-grained sequence is τ times shorter than the length of the original signal (Escudero *et al.* 2006), so that if τ is too high, there may not be enough points to ensure an accurate estimation of SampEn (Escudero *et al.* 2015b). Other methods of computing MSE may be based on coarse-graining using variance ($MSE\sigma^2$) (Costa & Goldberger 2015), standard deviation ($MSE\sigma$) or mean absolute deviation (MSE_{MAD}) (Costa & Goldberger n.d.), rather than the mean ($MSE\mu$). Three of these versions are implemented in CEPS.

As mentioned above, there are many other multiscale entropies, some based on SampEn and others not, such as multiscale DistEn (Lee & Choi 2018, 2020). Some of these were reviewed by Humeau-Heurtier (2015), but their number and ‘lack of mature development’ have put off other reviewers (Gow *et al.* 2015). Different approaches to multiscale analysis also exist, such as ‘multiscale information storage’ and a ‘model-based linear multiscale complexity analysis’ method, both devised by Porta’s group (Faes *et al.* 2013; Porta *et al.* 2018). The latter provides a ‘complexity index’ (CI)⁴² that is not itself derived from entropy but described as providing complementary information when compared to the CI derived from the single-scale CCE approach (Porta *et al.* 2018).

Data requirements

As mSE is based on SampEn, the same limitations and susceptibilities are likely to apply. In particular, it may not be applicable to very short data (100 or 500 points, for example) because the length of the coarse-grained time series decreases with increasing scaling factor τ (Awan *et al.* 2018); some authors have suggested that at least 20,000 RR intervals may be required for accuracy in HRV research (Udhayakumar *et al.* 2019), others that between 14^m and 23^m points be present at the highest MSE scale analysed⁴³ (Gow *et al.* 2015). On the other hand, mSE may also be computationally demanding for long data (Azami *et al.* 2017b). Variants of mSE such as modified or composite mSE (CmSE) (Wu *et*

⁴² Not to be confused with the CI developed by Costa *et al.* (See below).

⁴³ The number of points at the highest scale analysed is given by multiplying sample rate by data length and then dividing by the largest scale, τ_{max} (Gow *et al.* 2015).

al. 2013) and short time mSE (smSE) (Chang *et al.* 2014) have been proposed for short data series.

Noise will affect mSE values (Mariani *et al.* 2015), although eyeblink artefacts in EEG data may impact mSE (at multiple time scales) less than SampEn (i.e. mSE at scale 1) (Liu *et al.* 2015).

Data loss may have considerable impact on mSE at scales > 3 (Cirugeda-Roldán *et al.* 2011).

mSE has been used to analyse complexity in EEG sub-bands (Li CX *et al.* 2016), although not so commonly as SampEn. It is also commonly used in HRV analysis.

Parameter setting

Pattern length (Embedding dimension) m

Costa *et al.* (n.d.) suggest 2 as a default value, and indeed this was the value found to be typically selected in one systematic review of MSE studies in human postural control (Gow *et al.* (2015)).

Tolerance (similarity threshold) r

Costa *et al.* (n.d.) suggest 0.15 as a default value. The value of *r* should be set for the time series at scale 1 (not coarse grained) (Gow *et al.* 2015). In their systematic review, these authors noted that 0.15 or 0.2 are the usual values of *r*.

Whereas SD (in $r * SD$) is usually calculated for an entire time series, it is also possible to compute it for a fixed window width, stepped across the time series, take the median of the results to calculate a single value of *r* for use at all scales. This method has been called ‘windowed-mSE’, or WmSE (Gow *et al.* 2015).

Scale factor τ

Costa *et al.* (n.d.) suggest a maximum for τ of 20 as default, but Mariani *et al.* (2015) consider that if epochs contain *n* data points, then analysis can extend to include scale $n/750$. If there are erratic patterns in MSE as scale is increased, such instability may render results unreliable. As a rule-of-thumb, τ_{max} , the last stable scale to include, can be determined by checking for changes of ± 0.1 in SampEn between successive scales $\tau_{max} - 1$ and τ_{max} , followed by a change in the opposite direction between τ_{max} and $\tau_{max} + 1$ (Gow *et al.* 2015).

For $\tau = 1$, mSE is identical to SampEn.

Expected values – some examples

Applied to RRi data, mSE at short and long time scales (1-4, 5-10) has been interpreted in terms of predominant vagal or sympathetic control (Silva *et al.* 2016; Matić *et al.* 2020). MSE at scale 5 was found to differentiate best between pulmonary hypertension patients and controls (Tsai *et al.* 2019), as well as between patients undergoing dialysis without prior cardiovascular disease and those with normal renal function (Lin *et al.* 2016).

If the WmSE method is used, values of SampEn will be higher at all scales than those found with the usual method (Gow *et al.* 2015).

The use of plots

Many plots of SampEn against scale can be found in the literature, for instance, in Costa *et al.* (2008), Javorka *et al.* (2008), Xie *et al.* (2008), Yuan *et al.* (2011), McIntosh *et al.* (2014), Lu *et al.* (2015), Tsai *et al.* 2019 and elsewhere, as well as of the related ‘Gaussian entropy’ against scale in Signorini *et al.* (2006). Plots of SampEn against scale for MSE with different coarse-graining methods (and different values of r) are shown in Costa & Goldberger (n.d.), demonstrating differences with age and health condition.

Complexity Index (CI) and Multiscale Slope (mSlope)

As already noted, there are various possible and very different definitions for a complexity index, CI (e.g. Bhaduri *et al.* 2018). CI was originally defined as the area under the mSE curve plotted against time scale factor (τ), bearing in mind the slope of the curve (Costa *et al.* 2008). In principle, the CI can be estimated for any multiscale method. Some authors have also examined the linear fitted slope of the graph of SampEn of each coarse-grained sequence versus scale, for both small (e.g. $1 \leq \tau \leq 5$) and large (e.g. $6 \leq \tau \leq 12$) time scales (Escudero *et al.* 2006), sometimes described as ‘short scale’ and ‘long scale’; in one HRV study, the latter was subdivided into ‘steady ascending’ and ‘plateau’ (Chiu *et al.* 2017). Again, deriving mSlope is possible for other multiscale measures as well, such as DPE and PM-E (Martínez-Rodrigo *et al.* 2019), multiscale fuzzy SampEn (Glowinski *et al.* 2011) or multiscale symbolic entropy (Lin *et al.* 2014). **Figure 4** shows derivation of CI areas and mSlope from one HRV study on vagus nerve stimulation (Liu *et al.* 2018).

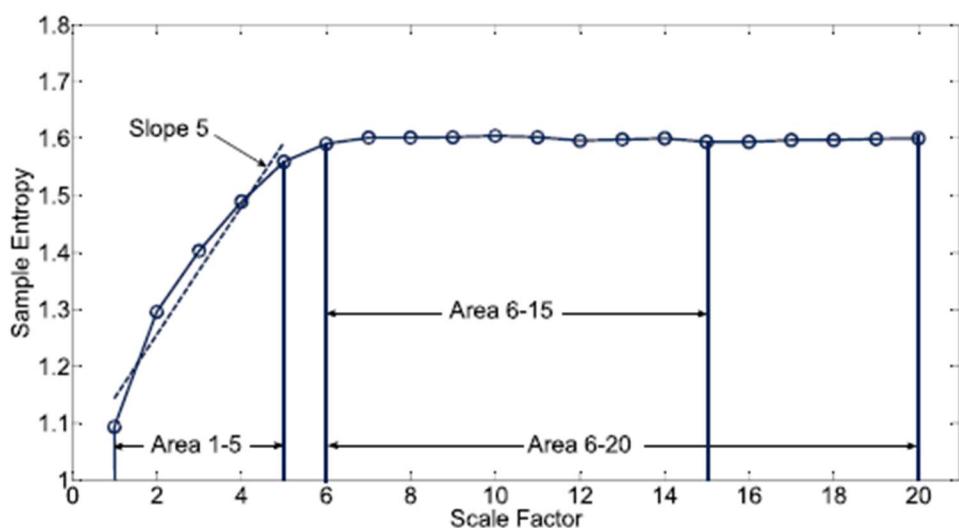


Figure 4. Cl_{1-5} , Cl_{6-15} , Cl_{6-20} and mSlope_{1-5} from an HRV study on vagus nerve stimulation. Reproduced without change from Liu *et al.* (2018) under Creative Commons Attribution 4.0 International License (<http://creativecommons.org/licenses/by/4.0/>).

Data requirements herebi

As CI (and slope) are derived from mSE or other multiscale measures, the same limitations and susceptibilities are likely to apply. In particular, nonstationarity may be an important issue; Costa *et al.* (2014) used a ‘parsing’ algorithm to isolate relatively stationary segments from transient marked changes in RRI data (acceleration/deceleration episodes), noting that concatenation of the relatively stationary periods did not bias results. Other methods of detrending may also be appropriate.

mSE and the CI have been used for both EEG and HRV (RR interval) data (e.g. Weng *et al.* 2017; Chen *et al.* 2018), as well as other types of physiological time series data.

Parameter setting

Pattern length (Embedding dimension) m

Costa *et al.* (2014) used $m = 2$ in their study on foetal heart rate dynamics, as recommended for mSE.

Tolerance (similarity threshold) r

Costa *et al.* (2014) used $r = 0.15$ for foetal heart rate dynamics.

Scale factor τ

Costa *et al.* set $\tau_{\max} = 6$ in their 2008 study on red blood cell vibration (‘flickering’) and used τ from 1 to 8 in their 2014 study. In HRV studies on stroke, Taiwanese researchers used τ from 1 to 20 (Chen *et al.* 2015, 2018; Tang *et al.* 2015).

Expected values – some examples

In their 2014 study, Costa *et al.* found that the mean Cl_{1-8} (area under the curve from $\tau = 1$ to $\tau = 8$) was significantly lower ($p < 0.004$) for acidaemic (10.16, 9.64 – 10.98) than non-acidaemic foetuses (12.46, 11.25 – 13.34). In the Taiwanese stroke studies, Cl_{1-5} was interpreted as representing short-term complexity, Cl_{6-20} long-term complexity, and Cl_{1-20} as overall complexity. More severe stroke was associated with lower Cl_{1-20} ; overall values for all stroke types were 5.9 ± 1.7 (Cl_{1-5}), 21.0 ± 6.0 (Cl_{6-20}) and 26.9 ± 7.4 (Cl_{1-20}) (Chen *et al.* 2018). In pulmonary hypertension, Cl_5 , mSlope_{1-5} , Cl_{1-5} and Cl_{6-20} were all lower than in controls (e.g. mSlope_{1-5} mean values 0.003 vs 0.046). 1/f noise will be associated with a high CI, uncorrelated white noise with a comparatively smaller CI (Gow *et al.* 2015).

WmSE yields higher values of CI than MSE (Gow *et al.* 2015).

The use of plots

Plots are generally of SampEn against τ , rather than CI or mSlope against τ . Fitted slopes for short- and long-term lags in mSE of winds near the earth's surface are shown in Nogueira 2017.

Fuzzy Entropy (FE)

FE provides a measure of ‘indefiniteness’ of a situation or data (Azami *et al.* 2019). Like ApEn and SampEn, FE is a conditional entropy, its value being the negative natural logarithm of the conditional probability that two vectors which are similar for m points remain similar for the next $m + 1$ points, but this similarity is now defined in terms of fuzzy set theory (Chen *et al.* 2007). A fuzzy set is a class of objects with a *continuum* of grades of membership, i.e. a membership function which is not equal simply to 0 (not belonging) or 1 (belonging) (Zadeh 1965).

Before using the code implemented in CEPS, it is advisable to read the associated published paper (Azami *et al.* 2019). Using the ‘Gaussian’ membership function is most economical in terms of processing time – although still slow if compared to DE or PE (Azami *et al.* 2019). The ‘Exponential’ membership function (mf) is that used in the original paper on FE, ‘an ad hoc choice due to its easiness to be understood’ (Chen *et al.* 2007), the ‘Gaussian’ mf in studies by Li *et al.* (2014) and Ahmed *et al.* (2017), the ‘Triangular’ mf and ‘Trapezoidal’ mf in studies by Zhao and Bose (2002) and others, and the ‘Bell-shaped’ mf in studies by Toprak and Güler (2007), Maturo and Fortuna (2016) and Dutta and Limboo (2017), for example. ‘Global’ fuzziness is an extension of SampEn, whereas ‘local’ fuzziness is not (Azami *et al.* 2019).

Chen’s original algorithm for FE has also been termed Fuzzy ApEn (fApEn). Fuzzy SampEn (fSampEn) was introduced in 2010 by Xie *et al.* (2010) and, independently, by Xiong *et al.* (2010). Both fApEn and fSampEn methods have been used, for example, in EEG studies (Cao *et al.* 2015), for analysing EMG (Xie *et al.* 2010), and in head movement in fMRI research (de Vries *et al.* 2020). Three-dimensional fApEn was used in one hand-tracking study (Fan *et al.* 2019). fApEn has been used in further EEG, EMG and hand grip studies on stroke patients (Sun *et al.* 2017; Ao *et al.* 2013; Zhu *et al.* 2018), for RRI data (Strang *et al.* 2014), and in research on resting state fMRI complexity across the adult life span (Sokunbi *et al.* 2015). fSampEm has been used in analysis of postural control following sedation (Tietäväinen *et al.* 2014) and in Parkinson’s disease (Pasluosta *et al.* 2017).

Data requirements

For short data (50-400 points), it is advisable to use the FE Gaussian membership function; for long data (> 500 points), the ‘Exponential’ membership function (order 4). FE is less affected by data length than ApEn or SampEn (Azami *et al.* 2019), although it tends to be greater for data of 50 or 100 data points than for longer samples (Udhayakumar *et al.* 2016b), and may not be as stable as sometimes claimed (Cuesta-Frau *et al.* 2017).

FE is slightly slower to compute than SampEn (Udhayakumar *et al.* 2016b; Azami *et al.* 2017a), being of the order of N^2 for SampEn (and ApEn), but N^3 for FE. However, FE is more robust to noise and parameter selection than ApEn and SampEn (Cuesta-Frau *et al.* 2017). fApEn is less sensitive to sampling rate than SampEn (Kahl *et al.* 2015).

FE is frequently used for EEG (i.e. nonstationary, continuous) data, less frequently with ECG RRI data (nonstationary, discrete).

Detrending prior to using FE should be considered (Shi *et al.* 2017).

Parameter setting

FE is based on SampEn, so basic parameter selection is on similar principles (Liang *et al.* 2015).⁴⁴

Pattern length (Embedding dimension) m

$m > 1$; $m = 2$ has often been used (Azami *et al.* 2019), and $m = 3$ is recommended by some experienced researchers (Cuesta-Frau *et al.* 2017).

Tolerance (similarity threshold) r

FE is less affected by r than are ApEn or SampEn; $0.1 \leq r \leq 0.5$ were tested (Azami *et al.* 2019). FE is liable to the ‘flip-flop’ effect, described above for ApEn (Bošković *et al.* 2011).

Time delay d

For oversampled signals, $d > 1$ may be used, but this may result in aliasing, so in general $d = 1$ is recommended (Azami *et al.* 2019).

Fuzzy power (order) n

For the FE Gaussian membership function, $n_g = 2$, and for the Exponential membership function, $n_e = 4$ (or 3).

Fuzziness

Fuzziness may be ‘global’ or ‘local’ (with the latter, it is not possible to use $m = 1$).

In general, as for ApEn and SampEn, different scenarios may require different parameter settings, and there is no general consensus on how best to select them. A range could be

⁴⁴ However, the algorithms for FE used here deal with both local and global characteristics of the data sequence, unlike SampEn, which considers only their global characteristics (Azami *et al.* 2019).

carefully tested, in order, for example, to assess which parameters provide better separability between groups in a particular study (Cuesta-Frau *et al.* 2017).

Expected values – some examples

In a study of patients with knee cartilage pathology, FE of the vibroarthrographic signal showed a clear reduction when compared to that of healthy knees (mean 0.16 vs 0.24 in men, 0.17 vs 0.23 in women); in contrast, ApEn and SymDyn increased (Wu *et al.* 2016).

Local and global FE appeared to be strongly correlated for 15 samples of detrended RRI data from our own research.

The use of plots

A plot of FE against window (pattern) length can be found in Li *et al.* (2018). Plots of FE against r are shown in the original papers on FE by Chen *et al.* (2007, 2009), and of different estimates of FE against data length N in Azami *et al.* (2019).

Plots of fApEn against r and N for RRI data are included in Li *et al.* (2020), and for EMG data in Ao *et al.* (2013). Plots of fApEn against r , N and d (i.e. τ) for EEG data may be found in Sun *et al.* (2017), and of fApEn and fSampEn against r and noise level in a paper on EEG by Cao *et al.* (2015). Plots of fSampEn against scale for RRI data are shown in von Tscharner & Zandiyyeh (2017), and of fApEn against sampling rate in Kahl *et al.* (2005).

Other Entropies

In this section, you will find information on some multiscale entropies introduced between 2016 and 2019 by Hamed Azami and Javier Escudero when they were both at Edinburgh University, together with some other interesting and innovative entropies.

Refined Composite Multiscale Sample Entropy based on standard deviation (RCmSE σ)

RCmSE σ was derived from RCmSE (Wu *et al.* 2014), itself based on mSE, by Azami *et al.* in 2016 (Azami *et al.* 2016c). The ‘sigma’ (σ) extension indicates that the measure uses coarse-graining based on standard deviation over multiple time scales rather than variance (as in Costa & Goldberger 2015) or local averaging, as in the original formulation for mSE (Costa *et al.* 2002).

Wu’s method has been used in studies of HRV (Deschondt-Arsac *et al.* 2020), cardiovascular and respiratory complexity (Reulecke *et al.* 2018), gait (Raffalt *et al.* 2018b), MEG (Escudero *et al.* 2015b), polysomnography (electro-oculogram, EOG) (Kuo & Chen 2020) and even 72-hour blood glucose monitoring (Lai *et al.* 2018), but Azami’s does not appear to have been used by other researchers to date, apart

from in a study on arrhythmia detection (Hussain *et al.* 2020). It should therefore be used circumspectly.

Data requirements

As RCmSE σ is based on mSE, some of the same limitations and susceptibilities are likely to apply. In particular, it may not be suited to either very short or very long data samples, and may not be stable for the former (Azami *et al.* 2017b).

Parameter setting (Azami *et al.* 2017a, 2017b)

Embedding dimension (segment length) $m = 2$

Tolerance $r = 0.15 \times SD$

Time lag $\tau = 1$

Scale factor S (i.e. max τ): In their EEG study, Azami *et al.* (2017b) distinguished slopes of RCmSE for values of τ between 1 and 4 and between 5 and 12.

Expected values – some examples

RCmSE σ classification of Alzheimer's disease from MEG data was most significant for temporal scales 5-7 (Azami *et al.* 2017a), or 5-12 as against 1 to 4 (Azami *et al.* 2017b).

Results with RmSE may be more stable than those with mSE (Azami *et al.* 2017b).

The use of plots

Plots of RCmSE against scale factor are included in Azami *et al.* (2017b).

Refined Composite Multiscale Fuzzy Entropy based on standard deviation (RCmFE σ)

RCmFE σ was developed by Azami and Escudero (2016c) with the hypothesis that it would be more accurate, robust and stable than previous SampEn-based metrics. As with RCmSE σ , it uses coarse-graining based on the standard deviation of the signal. Results have only been published for this measure when used on MEG and EEG data (Azami *et al.* 2017a), and on corneal pulse data (Danielewska *et al.* 2020).⁴⁵

For MEG, RCmFE σ features led to higher classification accuracy than RCmFE μ ones for Alzheimer's disease vs controls; for EEG, the RCmFE σ method achieved significant differences between focal (seizure) and non-focal (non-seizure) signals

⁴⁵ RCmFE μ rather than RCmFE σ was used in the latter study.

at all scales factors (1 to 30), whereas the RCmFE μ algorithm yielded significant differences at fewer scale factors (1–20), with better classification accuracy for RCmFE σ (Azami and Escudero 2016c). In the corneal pulse study, statistically significantly differences between groups were found for scales in the 26–43 range, with greatest significance for scale factor 32 (Danielewska *et al.* 2020).

Data requirements

RCmFE σ is suitable for both short (Danielewska *et al.* 2020) and long (Azami *et al.* 2017a) data samples. Normalisation to SD (σ) = 1 and coarse-graining of data are prerequisites.⁴⁶

Parameter setting (Azami *et al.* 2017a; Danielewska *et al.* 2020)

Embedding dimension m

$m = 2$

Threshold r

$r = 0.15 \times \text{SD}$ (0.05–2 \times SD); r was kept constant across temporal scales (Azami *et al.* 2017a).

Fuzzy power FP

$FP = 2$

Time lag τ

$\tau = 1$

Scale factor S

$S = 1$ to 30 (Azami *et al.* 2017a), or 1 to 50 (Danielewska *et al.* 2020)

Expected values – some examples

No actual values for RCmSE σ could be found in published studies.

The use of plots

Plots of RCmFE σ against scale factor are included in Azami *et al.* (2017a).

Refined Composite Multiscale Dispersion Entropy (RCmDE)

⁴⁶ These are included in the code implemented in CEPS.

RCmDE was introduced by Azami *et al.* (2017b) to overcome deficiencies in mSE, namely that mSE values may be undefined for short signals, and that mSE is slow to compute for some real-time applications. RCmDE is a development from Dispersion entropy (DE), created by the same research group in 2016 to describe the spread in a set of data (Rostaghi & Azami 2016). DE has advantages over PE in that it can show changes in both signal amplitude and frequency, and is also faster to compute (although both have a computation cost of the order of N rather than N^2). DE is also relatively insensitive to noise. RCmDE was almost 20 times faster than RCmSE in one test (Azami *et al.* 2017b).

RCmDE has also been used, by other research groups, for single-channel electro-oculogram (EOG) sleep stage classification (Rahman *et al.* 2018) and in underwater acoustic signal denoising to reveal signal complexity, for which it performed better than mSE or DE itself (Li *et al.* 2019).

Data requirements

RCmDE is stable and reliable for both long and short signals of continuous data, even if noisy. It has been tested on long datasets, so is presumably reasonably robust to nonstationarity (Azami *et al.* 2017b). It does not appear to have been tested on discrete data such as RR intervals.

Parameter setting (Azami *et al.* 2017b; Rahman *et al.* 2018)

Embedding dimension m

$m = 3$

Number of classes to be mapped c

$c = 6$ (although $2 < c < 9$ may lead to similar results)

Time delay d

$d = 1$ (to avoid aliasing)

Scale factor τ

$\tau = 4$ for EOG ($\tau_{\max} = 30$ for EEG in the study by Azami *et al.*)

If $L = \text{signal length}$, $c^m < L$ (Azami *et al.* 2017b).

Expected values – some examples

Like RCmFE σ , RCmDE showed larger differences between physiological conditions (e.g. Alzheimer's disease vs controls), and at more scales, than RCmSE.

No actual values for RCmDE could be found in published studies.

The use of plots

Plots of RCmDE against scale factor τ are included in Azami *et al.* (2017b).

As for mSE and other measures, the graph for RCmDE vs τ can sometimes be separated into two parts – an initial steep increase for small τ , followed by a smoother section for larger τ . For EEG in Alzheimer's patients, these two parts were $1 \leq \tau \leq 6$ and $7 \leq \tau \leq 12$ (Azami *et al.* 2017b).

Distribution Entropy (DistEn)

DistEn is a measure of complexity or chaotic behaviour in series data. Based on SE, it has been shown to be more sensitive to differences in HRV data for ageing and heart failure than SampEn and FE, for example (Li *et al.* 2015a; Karmakar *et al.* 2017). The measure is based on state-space reconstruction and the empirical probability density function (ePDF) of distances among vectors formed from a given signal in the state space (Li *et al.* 2015a). DistEn may correlate more strongly with the LE than with SampEn (Karmakar *et al.* 2017). DistEn based on RE rather than SE has also been used in HRV analysis (Shi *et al.* 2019), and a ‘modified’ form of DistEn in EEG epilepsy detection (Aung & Wongsawat 2020). Multiscale DistEn also exists (Lee & Choi 2018, 2020).

Data requirements

DistEn has been used for both discrete (RRi) and continuous (EEG) data (Li *et al.* 2015a, 2015b). Prior detrending may affect results (Shi *et al.* 2017).

It is stable even for very short data (50 points) and is independent of data variance (Li *et al.* 2015a). Correspondingly, for EEG data, DistEn was able to differentiate between ictal and interictal states consistently, whether for samples of 174, 868 or 4,097 points (Li *et al.* 2015b). DistEn in the EEG has been estimated using single windows from 1 to 23 s long, or by averaging results over overlapping 1-s windows (Li *et al.* 2018).

Sampling rate may affect DistEn, while noise may become an issue if parameters m and τ are not selected carefully (Li *et al.* 2016, Supplementary material).

Parameter setting

Embedding dimension m

$m = 2$, tested from 1 to 10 (Li *et al.* 2015a; cf. Karmakar *et al.* 2015), or 2 to 10 (Li *et al.* 2016). DistEn is minimally affected by the choice of m (Li *et al.* 2015a), but may increase

and stabilise for $m \geq 3$ (Udhayakumar *et al.* 2016a). In recent EEG studies, m was determined to be optimal when within the range 2 to 5 (Li *et al.* 2016, 2018).

Bin number M (number of bins used to construct the histogram of state-space distances)

$M = 64$ (Li *et al.* 2016, 2018) or 512 (Li *et al.* 2015a; Karmakar *et al.* 2015; Shi *et al.* 2017). M should be large, fixed and an integral multiple of 2 if SE is defined using the logarithm to the base 2 (Li *et al.* 2015a). DistEn is very stable for almost all values of M over a large range (512 to 1024).

Time delay τ

In more recent studies on DistEn in the EEG (e.g. Li *et al.* 2016, 2018), the time delay τ has been re-introduced into the algorithm for estimating its value, whereas it was maintained as $\tau = 1$ in the original DistEn HRV (and EEG) studies. In these more recent EEG studies, τ was determined to be optimal when within the range 8 to 12.

Tolerance r

Tolerance r is not used in calculating DistEn, the measure being independent of variance, but was reintroduced in ‘modified’ DistEn (Aung & Wongsawa 2020).

Expected values – some examples

Theoretical lower and upper limits of DistEn are 0 and $\log_2(M)$, corresponding to a one-peak and fully flat ePDF, respectively (0 and 1, when normalised) (Li *et al.* 2015a). For RRI data, DistEn was around 0.80 in healthy older individuals (ages 68-85), and around 0.88 in healthy younger people (ages 21-34); it was also lower (around 0.61) in heart failure patients than in healthy controls (around 0.79) (Li *et al.* 2015a).

DistEn of the EEG is lower with eyes open than with eyes closed, and greater during an epileptic fit than between fits (Li *et al.* 2015b).

The use of plots

Plots of DistEn against data length for EEG data are illustrated in Karmakar *et al.* (2015) and Udhayakumar *et al.* (2016b), of DistEn against window (pattern) length in Li *et al.* (2018) for EEG data, and of DistEn against M in Aung & Wongsawa (2020).

Slope Entropy (SlopeEn)

SlopeEn uses an ‘Alphabet’ of five symbols (-2, -1, 0, 1 and 2), covering a range of slopes for the segment joining two consecutive samples of the input data. The relative frequency of each pattern found is then mapped into a real value using an approach based on SE. It outperformed both SampEn and PE in one study (Cuesta-Frau 2019b). Like DE, SlopeEn compensates for the shortcomings of the

individual ordinal and conditional types of entropy by combining aspects of both (Cuesta–Frau 2019b).

Data requirements

SlopeEn has been used on EEG, EMG and RRi physiological data. It is reasonably robust with noisy data, and indeed noise may improve accuracy when SlopeEn is used to classify different cases. The measure is also reasonably robust against data length, and has been used for short datasets of 50 points, although results are more accurate for longer ones (actual length depending on data type). For EEG data, SlopeEn achieved accuracy already for 1,500 points, whereas ApEn and SampEn did not.

Filtering may affect results if τ is high (Cuesta-Frau 2019b), but the effects of sampling frequency or downsampling are not yet known (David Cuesta-Frau, Personal communication, September 21, 2020).

Parameter setting

Embedding dimension m

m may be set between 3 and 8; for most datasets $m = 6$ appeared to perform well, but values should be tested on different data types. SlopeEn may be more dependent than SampEn or PE on m (Cuesta-Frau 2019b).

Horizontal and vertical increments between samples, τ and γ

The horizontal increment between samples (τ) is always 1, while vertical increments are thresholded by a parameter γ , also taken as 1, following Azami & Escudero (2016b), although $\gamma = 2$ may also provide accurate results.

Threshold δ

δ is set very low (but not = 0) to avoid ties (Cuesta-Frau 2019b).⁴⁷

Expected values – some examples

“What really matters to me are relative values, not absolute values” (David Cuesta-Frau, Personal communication, September 21, 2020).

The use of plots

No plots of SlopeEn were found in the literature to date.

Bubble Entropy (BE)

⁴⁷ In CEPS, the default value of δ is set at 0.001.

“BE is a very recently proposed entropy measure that has not received the attention it deserves yet, but it will surely become an indispensable tool in the field of non-linear dynamics analysis due to the possible improvements over PE it introduces”

(Cuesta–Frau & Vargas 2019)

This entropy, ‘almost free of parameters’ (Manis *et al.* 2017), is a somewhat controversial addition to the list of conditional entropies, derived ultimately from RE, but also PE, and in some ways complementary to the latter (PE is based on order relations, BE on sorting relations) (Cuesta–Frau & Vargas 2019). It is reported as more stable than PE (Manis *et al.* 2017) and is more robust to spikes in RR interval data than SampEn (Manis & Sassi 2017).⁴⁸ When tested for classification performance on a variety of datasets (blood sugar, temperature, EMG, ECG, EEG), PE yielded better accuracy in three, BE in three others, suggesting these two methods could be considered complementary. Although for some datasets, using the two methods together improved results, for others results became blurred (Cuesta–Frau & Vargas 2019).

Data requirements

BE can be used with discrete or continuous data, and varies little with sample length, although standard deviation of the measure is less than ~ 0.05 only for samples of more than around 1,000 data points. It is not yet known how sampling rate affects BE, particularly for continuous data (Manis *et al.* 2017), although in general methods based on embedding dimension may be affected more than simpler ones (George Manis, Personal communication, September 10, 2020).

BE is more tolerant to spikes in HRV data than SampEn (Manis & Sassi 2017), so is also likely to be more accepting of nonstationarity of data.

Parameter setting

Embedding dimension m

Dependence on m is low in BE, provided it is reasonably large (e.g., 10), and the need for r is totally eliminated (Manis & Sassi 2017). Furthermore, all samples in a given time series can be considered (i.e. $\tau = 1$), whether the data is discrete (as in HRV) or continuous (Manis *et al.* 2017).

Expected values – some examples

No actual values for BE could be found in published studies.

⁴⁸ No code for BE has been officially published by its authors to date. Please refer to one of the papers cited (Manis & Sassi 2017; Manis *et al.* 2017), if you use Bubble Entropy.

The use of plots

Plots of BE against m and signal length are included in Manis *et al.* (2017). An interesting plot of the ‘BE-PE plane’ for a blood glucose dataset, with $m = 8$, is shown in Cuesta-Frau & Vargas (2019).

Phase Entropy (PhEn)⁴⁹

Whereas a Poincaré plot show patterns within a data series, $g[n]$, and so represents its degree of variability, a second-order difference plot (SODP) is based on successive differences within the data series, i.e. $g[n + 1] - g[n]$, and provides a visual summary of rate of variability or degree of compressibility of data in a four-quadrant plot format (**Figure 5**). The top left quadrant of the SODP will show accelerations preceded by decelerations, the bottom right quadrant accelerations followed by decelerations, the top right quadrant consecutive accelerations and the bottom left consecutive decelerations. This method is sometimes known as ‘sequential trend analysis’ (de Carvalho *et al.* 2002).

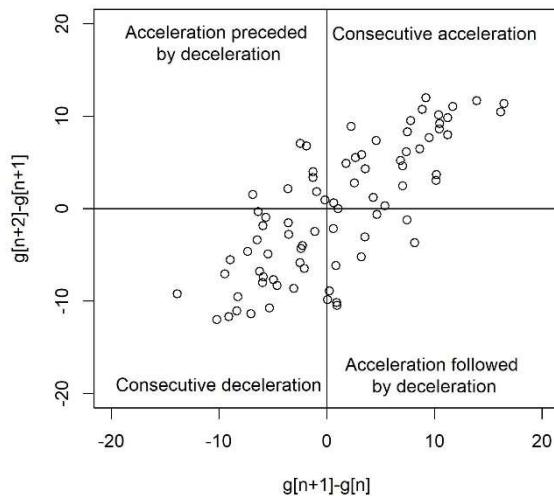


Figure 5. Phase space representation of time series data using a second-order difference plot
(based on Rohila and Sharma 2019; redrawn by Tony Steffert).

PhEn then estimates the Shannon entropy (SE) of the weighted distribution in the coarse-grained SODP. Because it is based on rate of variability, PhEn is sensitive

⁴⁹ This section was written in consultation with Ashish Rohila.

to time irreversibility, with higher values of PhEn corresponding to more irreversibility and less compressibility or multiplicity (number of points in the SODP with the same value). PhEn may also demonstrate better discriminating power and stability than some other entropies such as PE and SampEn, and require less computation time than FE, BE and SampEn (Rohila & Sharma 2019).

Data requirements

Preliminary results indicate that PhEn may be used with discrete (e.g. RR interval) or continuous (e.g. 1/f noise or EEG) data. For continuous data, sampling rate may affect results. Downsampling will also affect results. However, PhEn would be appropriate to use for EEG in filtered bands, according to its originators (Ashish Rohila, Personal communication, September 9, 2020). To some extent, PhEn is robust to noise in physiological signals. Noise has a little impact on computation of slope angles computation, but much less on the overall PhEn value.

Parameter setting

Coarse-graining parameter k (number of sectors)

$k = 16$ (tested from 2 to 50)

Time delay τ

Time delay τ has not yet been investigated for its effects on PhEn.

Expected values – some examples

Values of PhEn between approximately 0.1 and 0.9 are shown in Rohila & Sharma (2019).

The use of plots

Second-order difference plots (SODPs) are illustrated in Rohila & Sharma (2019), as well as plots of PhEn against k and signal length for both synthetic and real data. Plots are also shown for computation time against signal length for PhEn and several other entropies, and for t -test p -values against k for differentiating between different signals and conditions. Further such plots are provided in Reyes-Lagos *et al.* (2020).

Entropies for time-frequency domain analysis

Most of the nonlinear measures in CEPS listed so far are appropriate for time series data. Two further methods are now considered, suited to frequency – or ‘time–frequency’ – data.

Spectral Entropy (SpEn)

SpEn, in contrast to the nonlinear measures of complexity and entropy included so far, is a linear (Li *et al.* 2008b) frequency – or ‘time–frequency’ (Liang *et al.* 2015) – method, used primarily in EEG research, and usually based on SE, as Shannon SpEn (SSE). For their work with MEG, Roberto Hornero’s group at the University of Valladolid also derived versions of SpEn based on Rényi and Tsallis entropies (RSE and TSE) (Poza *et al.* 2007; Bruña *et al.* 2010). SSE has also been used with RRI data (Thuraisingham 2016). Multiscale versions of SSE exist, and have been used with HRV data (Humeau-Heurtier *et al.* 2016).

As Pincus *et al.* observed thirty years ago, a wider, more broadband spectrum (i.e. with greater ‘spectral reserve’) corresponds to greater values of ApEn (Pincus *et al.* 1991b). SpEn describes the degree of skewness in a frequency distribution (Liang *et al.* 2015): a more uniform (i.e. flatter) spectral distribution results in greater SpEn, whereas narrower spectral peaks are assessed as less complex (Mao *et al.* 2018). Contributions from any particular frequency range can be explicitly separated (Liang *et al.* 2015).

SpEn may be derived from time series data by first ‘symbolising’ the data, as outlined above under SE. The more usual strategy, and the one to be implemented in CEPS, is to subject the time series (rather than symbolised) data to a Fourier or other transform.⁵⁰ The resulting PSD (whether from FFT or other, more sophisticated methods) is then normalised with respect to the total power, yielding a ‘probability density function’ (PDF) (Rezek & Roberts 1998). SpEn is then computed from this, using SE, RE or TE (Poza *et al.* 2008; Thuraisingham 2016). There is also scope for computing SpEn using other appropriate entropies – perhaps PE, FE, SlopeEn or BE.

Data requirements

SpEn can be used with very short samples, such as 40 beats in the ECG (Thuraisingham 2016), but increases with sample/window length used (Anier *et al.* 2004). Sampling frequency is crucial: a higher sampling rate will increase SpEn estimates; temporal smoothing, in contrast, will decrease SpEn (Rezek & Roberts 1998). SpEn may be relatively insensitive to high frequency components in filtered bands (Ferenets *et al.* 2006). The method to be implemented here, based on FFT rather than a more sophisticated method, requires time series data that is both approximately stationary and linear.

⁵⁰ Simply using the FFT may not be appropriate for nonstationary or rapidly changing signals; a kernel-based method may be more suitable (Giannakakis *et al.* 2009). Wavelet, multitaper or Hilbert-Huang time/frequency decomposition methods can be used instead of FFT or one of its derivatives. Hilbert-Huang spectral entropy removes the requirements for stationarity and linearity, for example (Huang *et al.* 1998; Humeau-Heurtier *et al.* 2016). Hilbert–Huang spectral entropy exhibited greater resistance to noise in the EEG signal than the usual Fourier-based time–frequency balanced SpEn (Li *et al.* 2008b).

If your time-series data has already been transformed so that it is in time-frequency format and the different frequency components are known, then SE, RE or TE can be used directly on the transformed data.

Parameter setting

Order q

For RSE and TSE, q was set as 3.5 and 2, respectively, in one MEG study (Bruña *et al.* 2010).

Expected values – some examples

SpEn of the EEG may not show good reproducibility (Van Albada *et al.* 2007).

The use of plots

No particularly useful plots were found in a random selection of studies.

Differential Entropy (DiffEn)⁵¹

As already mentioned, SE is not really appropriate for continuous data, for which Differential entropy was proposed as an equivalent measure. There are several subtypes of differential entropy, for continuous data distributed in different ways (Lazo & Rathie 1978), but it can only be calculated approximately (Papadakis *et al.* 2009). One algorithm for Differential entropy, the ‘Gait Evaluation Differential Entropy Method’ (GEDEM), used mostly in gait studies, therefore includes a ‘quantization factor’ δ (Papadakis *et al.* 2009). GEDEM results are invariant to δ , so that unlike many entropy measures, setting a parameter is not required (Tsivgoulis *et al.* 2009).

Another algorithm, used primarily in the analysis of EEG data, does not include the factor δ (Duan *et al.* 2013; Shi *et al.* 2013). However, this second algorithm is only applicable with any accuracy to data that is normally distributed (i.e. with a Gaussian distribution). Shi *et al.* (2013) found that although their EEG data did not in general follow any particular distribution, when bandpass-filtered into 2 Hz bins (≤ 44 Hz), more than 90% of their 2 Hz data segments were in fact normally distributed (tested using a one sample Kolmogorov-Smirnov test). As a

⁵¹ Not to be confused with Diffusion entropy (here abbreviated as DnEn).

result, for Gaussian EEG data in such binned segments, Differential entropy $h_i(X)$ for each bin i becomes simply (as in Lazo & Rathie 1978):

$$h_i(X) = \log(2\pi e \sigma_i^2)/2 \quad (1)$$

where σ_i is the standard deviation of the signal X in that bin and π and e are the usual constants.

A number of EEG studies have used this method to estimate Differential entropy, although with broader frequency bands and without mentioning whether data in these bands was in fact properly tested for normality of distribution (Peng *et al.* 2014; Zhuang *et al.* 2017; Chen *et al.* 2019; Liu *et al.* 2020; Zhang *et al.* 2020), both issues which potentially limit the impact of their findings. Other less straightforward definitions and algorithms for Differential entropy can also be found in the EEG literature.

Like SpEn, Differential entropy is low if there is a predominant frequency component, high if there are more frequency components with relatively high power (Tsivgoulis *et al.* 2009). Differential entropy has been computed for EEG data segments of 600 (Zhang *et al.* 2020), 4,000 (Duan *et al.* 2013), 7,680 (Zhuang *et al.* 2017), 12,000 (Liu *et al.* 2020) and 48,000 points (Chen *et al.* 2019).

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Corrections

Full ref for our Entropy paper if published [several mentions, and in Refs]

Pagin in Contents

How many line spaces between sections; check page breaks too

Transfer Acknwl to article?

In CEPS, DFA ['A single range or two ranges of window size may be used in CEPS']

FastDFA: 'also be appropriate for short data.'

Page refs

For VM [in mFmDFA]

For 'trajectories or orbits' [in LLE]

For coarse-graining (and mSE) in ImPE and mPM-E

Check can plot LLE against m, τ, mean period or MI [in LLE]

'a method available in MATLAB' [in RQA] – change wording if included in Classification mode.

Fig 5: Ashish – request non-copyright version

IMPE and mPM-E: check page xxx refs

SpEn: check that FFT or Lomb used for SpEn [in both text and box]

HK: Check ‘ r is pre-selected as 5% of the maximal plot distance rather than of plot density’ in RQA

DP: check EPP plots not visualised (would be nice if they could be!)

DP/HK: check which LZC algorithm implemented and if mention of ‘LZ76’ is relevant [2 mentions]

DP: Check LZC algorithm includes normalising against upper bound