

**Theory:** If given a  $N$ -length list of real numbers, and the elements in the array have been sorted with a specific order (in an ascend or descend sequence). Suppose each number in the array has an error bound of  $\varepsilon$ , and the exact number meets even distribution between  $[x - \varepsilon, x + \varepsilon]$  where  $x$  is the current value. Then the stability of the array will be:

$$S = \frac{\sum_{1 \leq i < j \leq N} \frac{(d_{ij} - 2\varepsilon)^2}{8\varepsilon^2}}{\binom{N}{2}}$$

Whereby  $d_{ij}$  presents distance between  $x_i$  and  $x_j$ , thus  $d = |x_i - x_j|$ . If the array is sorted in an ascend order, then  $d = x_j - x_i$ , otherwise  $d = x_i - x_j$ .

We define  $S$  is the stability of this list, and  $S = \frac{K(\tau_1, \tau_2)}{\binom{N}{2}}$ ,  $K(\tau_1, \tau_2)$  is the Kendall tau

ranking distance between two lists  $L_1$  and  $L_2$ :

$$K(\tau_1, \tau_2) = |\{(i, j) : i < j, (\tau_1(i) < \tau_1(j) \wedge \tau_2(i) > \tau_2(j)) \vee (\tau_1(i) > \tau_1(j) \wedge \tau_2(i) < \tau_2(j))\}|$$

Where  $\tau_1(i)$  and  $\tau_2(i)$  are the rankings of the element  $i$  in  $L_1$  and  $L_2$  respectively.

Therefore we could know that  $K(\tau_1, \tau_2) = 0$  and  $S = 0$  if the two lists are identical and

$K(\tau_1, \tau_2) = \frac{n(n-1)}{2}$  and  $S = 1$  (where  $n$  is the length of each list) if one list is the reverse of the other.

**Proving:** Assume the list is in an descend order and each element has an error bound of  $\varepsilon$ , here we arbitrarily pick up two elements  $i, j$  and  $1 \leq i < j \leq N$ , thus  $x_i \geq x_j$ . We suppose that  $x_i = x_0, x_j = x_i - d$ . We want to compute  $P(i, j)$  which means the possibility that  $i$  and  $j$  would locate in a reverse order in the new list (remember that each element has an error bound, so the new list with exact numbers may be in a different order). Obviously, we could know  $P(i, j) = 0$  if  $d > 2\varepsilon$ . So we only need to compute the possibility when  $d \leq 2\varepsilon$ .

Suppose  $x_j = x, x_0 - d - \varepsilon \leq x \leq x_0 - d + \varepsilon$ , we can see that only when both  $i, j$  locate in

the interval  $[x_0 - \varepsilon, x_0 - d + \varepsilon]$  and  $x_i < x_j$  that could make  $i, j$  reverse in the new list.

We could obtain the possibility function of  $P(x)$ :

$$P(x) = \frac{1}{2\varepsilon} \bullet \frac{x - (x_0 - \varepsilon)}{2\varepsilon} = \frac{1}{4\varepsilon^2} x - \frac{x_0 - \varepsilon}{4\varepsilon^2}$$

We transform the formula:

$$P = Ax + B \quad \textcircled{1}$$

$$A = \frac{1}{4\varepsilon^2} \quad \textcircled{2}$$

$$B = -\frac{x_0 - \varepsilon}{4\varepsilon^2} \quad \textcircled{3}$$

Since  $x$  locates in the interval  $[x_0 - \varepsilon, x_0 - d + \varepsilon]$ , then calculate the integration of  $P(x)$

and got  $P(i, j)$ :

$$\begin{aligned} P(i, j) &= \int_{x_0 - \varepsilon}^{x_0 - d + \varepsilon} Ax + B \\ &= \left[ \frac{1}{2} Ax^2 + Bx \right]_{x_0 - \varepsilon}^{x_0 - d + \varepsilon} = \frac{1}{2} A[(x_0 - d + \varepsilon)^2 - (x_0 - \varepsilon)^2] + B(x_0 - d + \varepsilon - x_0 + \varepsilon) \\ &= \frac{1}{2} A(d^2 - 2x_0d - 2d\varepsilon + 4x_0\varepsilon) + B(2\varepsilon - d) \\ &= \frac{1}{8\varepsilon^2} (d^2 - 2x_0d - 2d\varepsilon + 4x_0\varepsilon) - \frac{1}{4\varepsilon^2} (x_0 - \varepsilon)(2\varepsilon - d) \\ &= \frac{1}{8\varepsilon^2} (d^2 - 2x_0d - 2d\varepsilon + 4x_0\varepsilon - 4x_0\varepsilon + 2x_0d + 4\varepsilon^2 - 2\varepsilon d) \\ &= \frac{1}{8\varepsilon^2} (d^2 - 4\varepsilon d + 4\varepsilon^2) = \frac{(d - 2\varepsilon)^2}{8\varepsilon^2} \end{aligned}$$

Therefore:

$$P(i, j) = \frac{(d_{ij} - 2\varepsilon)^2}{8\varepsilon^2}$$

Particularly,  $P(i, j) = 0$  when  $d_{ij} = 2\varepsilon$ , and  $P(i, j) = \frac{1}{2}$  when  $d_{ij} = 0$ .

Finally, if we know each value in the list and the error bound  $\varepsilon$ , we could compute the stability:

$$S = \frac{\sum_{1 \leq i < j \leq N} \frac{(d_{ij} - 2\varepsilon)^2}{8\varepsilon^2}}{\binom{N}{2}}$$