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# **Ordinal Pattern Features: Statistical Properties and Their Applications in Time Series Clustering**

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## Abstract

Time series analysis plays a vital role in understanding the underlying dynamics of complex systems across various domains such as engineering, economics, and the physical sciences. Traditional approaches, namely time-domain and frequency-domain methods often rely on strong assumptions such as stationarity, large sample sizes, or normality, which are frequently violated in real-world data. As a robust alternative, Bandt and Pompe [13] introduced a non-parametric method based on ordinal pattern symbolization and information theoretic descriptors. This approach transforms local segments of the time series into rank-based symbols (the ordinal patterns), constructs a histogram of ordinal patterns, and computes Shannon entropy, offering resistance to noise and model independence. Building on this, Lamberti et al [29] introduced the statistical complexity, allowing the joint representation of entropy and complexity in the entropy-complexity plane. This proposal investigates the use of various entropy measures, such as Shannon, Tsallis, and Rényi entropy, as well as the Fisher Information Measure, statistical complexity, and associated confidence intervals for time series analysis and clustering.

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# Chapter 1

## Introduction

Time series contain valuable insights about the underlying system that generates the data. Their analysis is typically conducted using two primary approaches: time-domain and transformed-domain methods. In the context of time-domain analysis, Bandt and Pompe [13] introduced a novel methodology that is non-parametric and rooted in information theory descriptors: Ordinal Patterns symbolization.

Bandt and Pompe [13] proposed transforming small subsets of the time series observations into symbols that encode the sorting properties of the values in these subsets. Then, they computed a histogram of those symbols. The resulting distribution is less sensitive to outliers compared to the original data, and the histogram is independent of any specific model. The proposal proceeds by computing descriptors from this histogram, and extracting information about the system from these descriptors. As a result, this approach is versatile and applicable to a wide range of scenarios.

The proposal focuses on the statistical properties of features from ordinal patterns in time series clustering. It involves calculating pattern histograms, entropy, complexity, and confidence intervals to better understand the statistical properties of these tools. Additionally, the role of confidence intervals in entropy and complexity, along with their applications in time-series clustering, will be explored. Future work will expand

to include alternative measures, such as Rényi entropy, Tsallis entropy and Fisher information, with a focus on deriving confidence intervals for their entropy and complexity under the Multinomial model.

Time series analysis is widely applied across various fields, including engineering, economics, physical sciences, and more. A time series is defined as a collection of observations  $x_t$ , each representing a realized value of a particular random variable  $X_t$ , where time can be either discrete or continuous.

Examples of time series applications include finance (e.g., analyzing exchange rate movements or commodity prices), biology (e.g., modeling the growth and decline of bacterial populations), medicine (e.g., tracking the spread of diseases like COVID-19 or influenza), and geoscience (e.g., predicting wet or dry days based on past weather conditions).

The primary goal of time series analysis is to understand the nature of the phenomenon represented by the observed sequence. Time domain and frequency domain methods are the two primary approaches used in time series analysis. The temporal approach relies on concepts such as auto-correlation and regressions, where a time series' present value is analyzed in relation to its own past values or the past values of other series. This method represents time series directly as a function of time. On the other hand, the spectral approach represents time series through spectral expansions, such as wavelets or Fourier modes [66].

However, these methods often require assumptions such as large sample sizes or normally distributed observations that are rarely met in real-world empirical data. For many statistical techniques to be valid, these assumptions must hold, but in practice, they are frequently violated.

For example, traditional approaches to time series analysis, such as time domain and frequency domain methods, rely on assumptions that are not always valid in real-world data. The time domain approach, which uses techniques like auto-correlation and regression, assumes stationary and often struggles with nonlinear or non-stationary data. Similarly, the

frequency domain approach, which represents time series through spectral expansions such as wavelets or Fourier modes, may require assumptions about periodicity and may not effectively capture short-term fluctuations.

Many statistical methods in these approaches depend on specific conditions, such as large sample sizes or normally distributed observations. However, these assumptions are often unrealistic, leading to inaccurate or biased results. When such conditions are not met, alternative methods must be considered.

As a result, alternative methods, commonly known as non-parametric techniques, are often considered. These approaches do not rely on the actual numerical values of the observations  $x_t$ , but rather on their ranks  $R_t$ , making them more robust and less sensitive to outliers and applicable to a wide range of data sets. Since non-parametric tests do not assume any specific distribution, such as normality, they are considered highly reliable for a range of data types.

However, while these techniques are powerful for general statistical analysis, they are not always well-suited for time series data.

To address these challenges, ordinal pattern methods provide a robust alternative. Instead of analyzing the absolute values of a time series, these methods focus on the order relationships among consecutive data points.

This approach effectively captures the underlying dynamics of complex systems and offers several advantages.

The ordinal pattern-based method has become a widely used tool for characterizing complex time series. Since its introduction nearly twenty-three years ago by Bandt and Pompe in their foundational paper [13], it has been successfully applied across various scientific fields, including biomedical signal processing, optical chaos, hydrology, geophysics, econophysics, engineering, and biometrics. It has also been used in the characterization of pseudo-random number generators.

The Bandt and Pompe method successfully analyzes time series by transforming them into ordinal patterns, constructing a histogram, and

computing Shannon entropy, making it robust against outliers and independent of predefined models.

Later, Rosso [57] introduced an additional dimension to this analysis Statistical Complexity derived from the same histogram of causal patterns.

## Introduction to Ordinal Pattern Analysis

Ordinal patterns are a non-parametric representation of real-valued time series by transforming small subsets of observations into symbols based on their relative order, rather than looking into actual values. This approach maps each segment of the time series in  $\mathbb{R}^D$  into a finite set of  $D!$  distinct symbols, where  $D$  represents for the "Embedding Dimension" and usually ranges between three to six. One of the possible encoding is the set of indexes that sort the  $D$  values in non-decreasing order.

To illustrate this idea, let  $\mathbf{x} = \{x_1, x_2, \dots, x_{n+D-1}\}$  be a real valued time series of length  $n + D - 1$  without ties. The corresponding symbol sequence naturally emerges from the time series without requiring any model assumptions. We compute  $\boldsymbol{\pi} = (\pi_1, \pi_2, \dots, \pi_n)$  symbols from subsequences of embedding dimension  $D$ . There are  $D!$  possible symbols:  $\pi_j \in \{\pi^1, \pi^2, \dots, \pi^{D!}\}$ , for each  $1 \leq j \leq n$ . The histogram of proportions  $h = (h_1, h_2, \dots, h_{D!})$  in which the bin  $h_\ell$  is the proportion of symbols of type  $\pi^\ell$  of the total number of symbols. For convenience, we will model those symbols as a  $k$  dimensional random vector where  $k = D!$ .

## Problem Statement

To illustrate this concept, imagine tracking the mean monthly humidity in Wellington. You want to analyze how humidity changes throughout the year. By examining this data, you can uncover interesting patterns that highlight the variations in humidity across different months.

The mean monthly humidity in Wellington is shown in Figure 1.1.



Month	Mean of relative humidity
January	77.3
February	81.0
March	82.4
April	81.7
May	83.6
June	85.6
July	84.4
August	83.1
September	78.8
October	79.6
November	78.2
December	78.8

Table 1.1: Mean monthly humidity variations in Wellington throughout the year

We can convert this actual data into ordinal patterns. To do this, for each month, we determine the order of the humidity values rather than their actual magnitudes. Each three-time-point sequence (which can be adjusted based on preference) is converted into an ordinal pattern. This “embedding dimension” usually varies between 3 and 6, but any dimension is possible. The conversion can be made in any way that uniquely maps

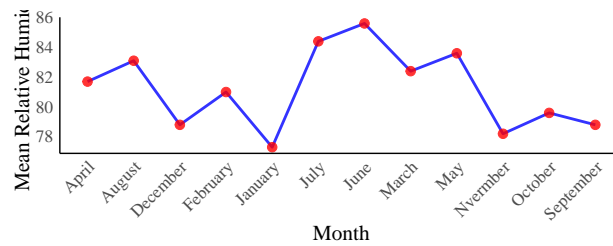


Figure 1.1: Mean Monthly humidity in Wellington

the sorting properties of the sub sequence into a symbol. For example, consider the time series presented in Table 1.1. We can transform this series into ordinal patterns as follows. Assume we use patterns of length  $D = 3$ . The first overlapping window (77.3, 81, 82.4) corresponds to the pattern (1, 2, 3), where type is considering with the order of the real time series data. Here 77.3 is the smallest value and is assigned rank 1; 81 is the next highest and is assigned rank 2; and 82.4 is the largest, assigned rank 3. As another example, consider the overlapping window (83.1, 78.8, 79.6). In this case, 78.8 is the smallest value and is assigned rank 1; 79.6 is the next highest, assigned rank 2; and 83.1 is the largest, assigned rank 3. Therefore, the pattern for this window is (3, 1, 2). Table 1.2 has shown this scenario.

$t$	Mean Humidity sequence	Ordinal Pattern
1	(77.3,81,82.4)	(123) = $\pi^1$
2	(81,82.4,81.7)	(132) = $\pi^2$
3	(82.4,81.7,83.6)	(213) = $\pi^3$
4	(81.7,83.6,85.6)	(123) = $\pi^1$
5	(83.6,85.6,84.4)	(132) = $\pi^2$
6	(85.6,84.4,83.1)	(321) = $\pi^6$
7	(84.4,83.1,78.8)	(321) = $\pi^6$
8	(83.1,78.8,79.6)	(312) = $\pi^5$
9	(78.8,79.6,78.2)	(231) = $\pi^4$
10	(79.6,78.2,78.8)	(312) = $\pi^5$

Table 1.2: Ordinal Patterns

As shown in Table 1.2, we have six mutually exclusive events which we denote as  $\{\pi^1, \pi^2, \dots, \pi^6\} = \{(123), (132), (213), (231), (312), (321)\}$ . The probability distribution of the mean humidity is calculated based on ordinal patterns as given below.

$$\hat{p}_i = \frac{\#\{\pi_j \in \boldsymbol{\pi} : \pi_j = \pi^i\}}{n}; 1 \leq i \leq 6, \quad (1.1)$$

where  $\hat{\mathbf{p}} = (\hat{p}_1, \dots, \hat{p}_6)$ .

Notation	Probability
$p(\pi^1)$	$\frac{2}{10}$
$p(\pi^2)$	$\frac{2}{10}$
$p(\pi^3)$	$\frac{1}{10}$
$p(\pi^4)$	$\frac{1}{10}$
$p(\pi^5)$	$\frac{2}{10}$
$p(\pi^6)$	$\frac{2}{10}$

Table 1.3: Probability function

We construct the histogram of proportions  $h = (h_1, h_2, h_3, h_4, h_5, h_6)$ , where each bin  $h_\ell$  represents the proportion of symbols of type  $\pi^\ell$  out of the total six symbols. The histogram graph is shown Figure 1.2.

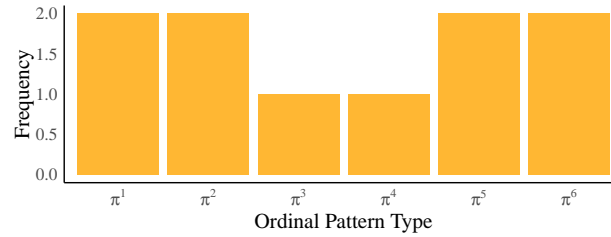


Figure 1.2: Histogram of proportions of the observed patterns according to Table 1.3.

This example explains how time series data can be converted into ordinal patterns and how the probability distribution function can be calculated from these patterns. Chapter 2 will expand on this concept by exploring the characterization of time series and cover the computation of two key descriptors entropy and complexity from the resulting histograms. Chapter 3 will review the literature on ordinal pattern analysis. Additionally, Chapter 4 will outline the main ideas and objectives of this research project.

## Chapter 2

# The Research Project

In this chapter, we outline the main ideas and objectives of this research project. Section 2.1 discusses entropy and complexity analysis in time series, highlighting its advantages and limitations. Section 2.2 examines the advantages and limitations of the Bandt and Pompe method. Section 2.3 provides background knowledge on the entropy-complexity plane. Section 2.4 explores the entropy-complexity plane for a broad class of time series. Section 2.5 provides the asymptotic distribution of the entropy. Finally, the chapter concludes with the objectives of the research project and a case study related to our work.

### 2.1 Entropy and Complexity Analysis in Time Series: Advantages and Limitations

Entropy and complexity analysis in time series provides powerful tools for measuring the unpredictability and structural richness of dynamical systems, which means the systems that evolve in time. These methods help describe the behavior of a system using mathematical models. Entropy measures, such as Shannon entropy (which quantifies the uncertainty in a probability distribution) and permutation entropy (which measures the

complexity of the order structure in time series using ordinal patterns), are used to quantify the degree of randomness or disorder in data. The major difference between Shannon entropy and permutation entropy is that permutation entropy is the Shannon entropy computed from the ordinal patterns (permutations) extracted from a time series. The complexity measures assess the balance between order and chaos. Entropy and complexity measures are powerful tools for identifying nonlinear patterns in time series data, and together, they are particularly valuable for distinguishing between deterministic and stochastic behavior by revealing hidden structures and irregular dynamics that traditional linear methods often overlook. While entropy and complexity analysis offers powerful insights into non-linearity and chaos, capturing patterns that traditional linear methods often miss, it requires careful preprocessing, precise parameter tuning, and a solid understanding of the system's domain to avoid misleading conclusions. Non-linearity refers to relationships within the data where small changes in input can lead to disproportionately large or unpredictable changes in output, often seen in complex real-world systems such as biological signals or financial markets. Choosing the right parameters, such as embedding dimension and time delay, is crucial for accurately capturing the underlying dynamics, and without domain knowledge, interpreting the results and identifying meaningful patterns can be challenging. Despite these limitations, entropy and complexity remain essential in modern time series analysis for uncovering hidden dynamics beyond the reach of traditional linear methods. Linear methods, such as auto-correlation, linear regression, and Fourier analysis, assume that relationships within data are proportional and predictable, often focusing on averaged behavior, periodicity, or stationary patterns. However, many real-world systems (like the brain, heart, or climate) display nonlinear behavior, where the output does not change in a simple, direct way with the input. Entropy and complexity measures are specifically designed to capture these irregularities, revealing subtle structures, transient changes, or chaotic patterns that linear tools

often overlook or misinterpret. This makes them invaluable for exploring complex, dynamic, and nonlinear systems where traditional approaches fall short.

## 2.2 The Bandt and Pompe Method: A Robust Approach

The concept of ordinal patterns in time series can be effectively studied through real world examples. Traditionally, numerous algorithms, techniques, and heuristics have been employed to estimate complexity measures from real world data.

However, these methods often perform well only for low-dimensional dynamical systems and struggle when noise is introduced. Low-dimensional dynamical systems are systems whose behavior can be described using a small number of variables or equations, typically two or three, such as the logistic map, or pendulum. These systems exhibit rich and often chaotic dynamics but remain mathematically tractable and easier to analyze using entropy and complexity measures. Because of their limited dimensionality, the patterns within the data are more distinct, making it easier to extract meaningful information.

The Bandt and Pompe method overcomes this limitation by providing a robust approach that remains reliable even in noisy environments. In time series analysis, key complexity parameters such as entropy, fractal dimension, and Lyapunov exponents play a crucial role in comparing neighboring values and uncovering the underlying structure and dynamics of the data. A Lyapunov exponent measures the average rate at which nearby trajectories in a dynamical system diverge or converge. It provides deeper understanding of system's behavior.

The advantages of Bandt & Pompe methods:

- Simplicity

- Extremely fast calculation
- Robustness
- Invariance to nonlinear monotonous transformations

This method exhibits low sensitivity to noise and naturally accounts for the causal order of elements in a time series. As a result, it can be applied to various real-world problems, particularly in differentiating between chaotic and stochastic signals.

Despite its limitations, researchers have developed extensions to the original method to address its shortcomings and enhance its applicability to a broader range of complex systems.

## 2.3 Statistical Complexity measures

Bandt and Pompe introduced a highly effective method for analyzing time series within this framework. They calculated Shannon entropy based on the histogram of causal patterns and successfully identified chaotic components in sequences of words, among other applications.

Later, Rosso et al. [57] expanded this analysis by introducing an additional dimension: the statistical complexity derived from the same histogram of causal patterns. The authors have contributed to a wide range of applications. This approach, which utilizes the entropy-complexity plane, has been successfully applied to the visualization and characterization of different dynamical regimes as system parameters change [12, 17, 20, 26, 27, 56, 81, 82], as well as to optical chaos [37, 63, 65, 70, 80], hydrology [30, 61, 64], geophysics [19, 59, 62], engineering [9, 10, 50, 69], biometrics [58], characterization of pseudo-random number generators [21, 22], biomedical signal analysis [31, 33, 34, 36, 41, 42, 43, 44, 45, 46, 47, 48, 72], and econophysics [14, 15, 16, 72, 79, 83, 84], to name a few.

After computing all symbols as described in Chapter 1, the histogram proportions are used to estimate the probability distribution of ordinal

patterns. From this distribution, two key descriptors are calculated to characterize the time series:

1. Entropy
2. Statistical complexity

The most common metric for the first descriptor is the normalized Shannon entropy, defined as:

$$H(\mathbf{p}) = -\frac{1}{\log k} \sum_{\ell=1}^k p_{\ell} \ln p_{\ell}. \quad (2.1)$$

Here,  $k = D!$  represents the total number of possible permutation patterns. This entropy is bounded within the unit interval:

- It reaches its minimum value ( $H = 0$ ) when a single pattern dominates for some  $p_{\ell} = 1$  for some  $\ell$
- It achieves its maximum ( $H = 1$ ) under uniform probability  $p_{\ell} = 1/k$  for all  $\ell$ .

This normalized entropy is often termed permutation entropy in time series analysis.

While normalized Shannon entropy is a powerful tool for quantifying disorder, it fails to fully characterize complex dynamics. To address this limitation, López-Ruiz et al. [39] introduced the disequilibrium  $Q$  concept, which quantifies the deviation of a probability distribution  $\mathbf{p}$  from a uniform (non-informative) equilibrium state. López-Ruiz and the team employed the Euclidean distance between  $\mathbf{p}$  and the uniform distribution, providing a complementary metric to Shannon entropy for assessing structural complexity in systems.

The Jensen-Shannon distance between histogram of proportion  $\mathbf{p}$  and the uniform probability function  $\mathbf{u} = (1/k, 1/k, \dots, 1/k)$ , where  $k = D!$  corresponds to the number of possible permutation patterns provides a



robust metric for quantifying deviations from uniformity. This distance measure, derived from the symmetric Jensen-Shannon divergence, is particularly suited for analyzing ordinal pattern distributions due to its ability to capture both structural differences and statistical equilibrium in time series data. It is defined as:

$$Q'(\mathbf{p}, \mathbf{u}) = \sum_{\ell=1}^k p_{\ell} \log \frac{p_{\ell}}{u_{\ell}} + u_{\ell} \log \frac{u_{\ell}}{p_{\ell}}. \quad (2.2)$$

Lamberti et al. [29] proposed Jensen-Shannon distance as a symmetric metric rooted in the Jensen-Shannon divergence. As the reference model, most works consider the uniform distribution  $\mathbf{u} = (1/k, 1/k, \dots, 1/k)$ . The normalized disequilibrium is defined as follows

$$Q = \frac{Q'}{\max(Q')}, \quad (2.3)$$

where  $\max(Q')$  is defined as follows

$$\max(Q') = -2 \left[ \frac{k+1}{k} \log(k+1) - 2 \log(2k) + \log k \right]. \quad (2.4)$$

With this, Lamberti et al. [29] proposed complexity as a measure of the statistical complexity of the underlying dynamics, which is defined as

$$C = HQ, \quad (2.5)$$

where both  $H$  and  $Q$  are normalized quantities, therefore  $C$  is also normalized.

## 2.4 The Entropy Complexity Plane

The entropy-complexity plane is a two-dimensional representation where time series are mapped based on their entropy and statistical complexity. These metrics are derived from ordinal pattern distributions obtained through embedding dimension  $D$  that are mapped on histograms of  $D!$  bins.

### 2.4.1 Key Dynamics in the plane

1. Highly Ordered Systems, where the behavior is very predictable, structured, and often repeats in a regular pattern over time.

Example: Strictly monotonic time series.

- Produces a single ordinal pattern ( $H = 0$ ).
- Maximal disequilibrium (distance from uniform distribution).
- Maps to  $(0, 0)$ , indicating minimal complexity.

2. Perfectly Random Systems

Example: White noise

- Uniform ordinal pattern distribution ( $H = 1$ ).
- Disequilibrium vanishes (distance = 0).
- Maps to  $(1, 0)$ , reflecting maximal entropy without structural complexity.

The two extreme values are proved by Anteneodo & Plastino [8]. Expressions for the boundaries, derived using geometrical arguments within space configurations, were proposed by Martin et al. [40]. These formulations provide a structured approach to understanding and analyzing the spatial behavior of specific systems or models. The lower boundary is characterized by a smooth curve, whereas the upper boundary consists of  $D! - 1$  distinct segments. As the embedding dimension  $D$  approaches infinity, the upper boundary gradually converges into a smooth curve. Example for the entropy complexity plane is shown in Figure 2.1

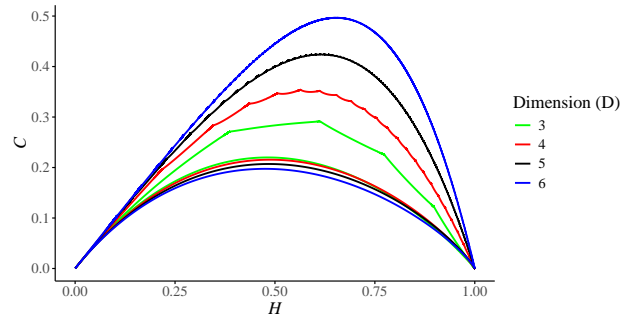


Figure 2.1: Entropy Complexity Plane for Embedding dimension 3, 4, 5, and 6

## 2.5 Asymptotic Distribution of the Shannon Entropy under the Multinomial Model

The Multinomial distribution describes how observations fall into categories when an adequate model is available. It is similar to the Multivariate normal distribution, which is one of the continuous Multivariate distributions. Furthermore, it has received considerable attention from researchers, both in theoretical studies and in applications related to discrete Multivariate distributions. The normalized Shannon entropy, often employed in applications like permutation entropy, can be rigorously connected to its asymptotic distribution through the lens of statistical estimation theory. When estimating entropy from finite data, the plug-in estimator (computed directly from observed frequencies) converges to a normal distribution as the sample size  $N \rightarrow \infty$  even for dependent processes such as Markov chains. The Statistical properties of entropy measures under Multinomial distributions are crucial for analyzing complex systems where entropy serves as a key descriptors. Rey at al [54] investigate the asymptotic distributions of various entropy measures specifically, the Rényi and Tsallis entropies of order  $q$ , as well as Fisher information when these are computed using maximum likelihood estimators of probabilities from Multinomial

random samples. The authors demonstrate that the Tsallis entropy and Fisher information asymptotically follow a normal distribution, whereas the Rényi entropy does not exhibit asymptotic normality. Through simulation studies, the paper validates that these asymptotic models effectively describe a variety of data scenarios. Additionally, the study introduces test statistics for comparing different types of entropies derived from two samples, even when the samples have differing numbers of categories. An application of these tests to social survey data indicates that the results are consistent and offer a more general approach compared to traditional chi-squared tests.

In a subsequent study, Rey et al [52] focus on the statistical complexity measure defined as the product of normalized Shannon entropy and the Normalized Jensen-Shannon divergence between a given probability distribution and the uniform distribution. They derive the asymptotic distribution of this complexity measure under the assumption that the observed data follow a Multinomial distribution. Further the study demonstrates that, as the sample size increases, the distribution of the statistical complexity converges to a normal distribution, with its variance and bias determined by the dynamics of the underlying system. This result provides a theoretical foundation for using statistical complexity as a tool for analyzing systems where the probability distributions are estimated from finite samples. The results are validated with theoretical findings through numerical experiments, showing that the asymptotic normality holds even in scenarios where the Multinomial model is not strictly applicable, such as in applications involving Bandt and Pompe ordinal patterns.

Crucially, the convergence rate and limiting distribution depend on the system's correlation structure, which deviates from the standard Multinomial case. However, they remain tractable through spectral analysis, which involves examining the eigenvalues and eigenvectors of the transition matrix or the distributions of ordinal patterns [18, 55]. This connection underscores the reliability of normalized entropy measures in large data

regimes while highlighting the need to account for dependence structures in finite sample applications.

Imagine a sequence of  $n$  independent trials, each resulting in precisely one outcome from a set of  $k$  distinct possibilities labeled  $\pi^1, \pi^2, \dots, \pi^k$  and so on. These outcomes are mutually exclusive, meaning only one can occur per trial, with respective probabilities  $\mathbf{p} = \{p_1, p_2, \dots, p_k\}$ , such that  $p_\ell \geq 0$  and  $\sum_{\ell=1}^k p_\ell = 1$ . The random vector  $\mathbf{N} = (N_1, N_2, \dots, N_k)$  counts the number of occurrences of the events  $\pi^1, \pi^2, \dots, \pi^k$  in the  $n$  trials, with  $N_\ell \geq 0$  and  $\sum_{\ell=1}^k N_\ell = n$ . A  $\mathbf{n}$  is a sample from  $\mathbf{N}$  and it has a  $k$ -variate vector of integer values  $\mathbf{n} = (n_1, n_2, \dots, n_k)$ . Then the joint distribution of  $\mathbf{N}$  is

$$Pr(\mathbf{N} = \mathbf{n}) = Pr(N_1 = n_1, N_2 = n_2, \dots, N_k = n_k) = n! \prod_{\ell=1}^k \frac{p_\ell^{n_\ell}}{n_\ell!}. \quad (2.6)$$

This situation is denoted as  $\mathbf{N} \sim \text{Mult}(n, \mathbf{p})$ . [54]

In practical applications, the true probability distribution  $\mathbf{p}$  governing a Multinomial system is typically unknown. Instead, estimators  $\hat{p}_l$ , are derived empirically by calculating the observed frequency of each event  $\pi^l$  within the set of  $k$  possible outcomes  $\boldsymbol{\pi} = \pi^1, \pi^2, \dots, \pi^k$  across  $n$  independent trials. These frequencies approximate the underlying probabilities, enabling inference about the system's behavior. This maximum likelihood estimator (MLE) aligns with the empirical estimator derived from first-moment matching of the distribution. Due to its consistency, asymptotic normality, and computational tractability under regularity conditions, it remains the predominant choice in applied statistical modeling.

Shannon entropy quantifies the level of disorder within a system. When the system's behavior is entirely predictable, the Shannon entropy reaches its minimum, indicating complete knowledge of future observations. Conversely, when the system follows a uniform distribution where all possible outcomes have equal probability—the entropy is maximized, reflecting minimal knowledge about the system's behavior. Chagas et al. [18] have analyzed the asymptotic distribution of Shannon entropy in their study.

Moreover, other types of descriptors, such as Rényi entropy[51], Tsallis entropy[67], and Fisher information [24], have been proposed to extract additional information that is not captured by Shannon entropy. From these entropy measures, Fisher information has garnered more attention due to its unique properties. Fisher information is defined as the average logarithmic derivative of a continuous probability density function.

For discrete probability distributions, Fisher information can be approximated by calculating the differences between probabilities of consecutive distribution elements. A key distinction between Shannon entropy and Fisher information lies in their focus: Shannon entropy quantifies the overall unpredictability of a system, while Fisher information measures the rate of change between consecutive observations, making it more sensitive to small changes and perturbations.

The following equations define Tsallis entropy ( $H_T^q(\hat{\mathbf{p}})$ ), Rényi entropy ( $H_R^q(\hat{\mathbf{p}})$ ), and Fisher information measures ( $H_F(\hat{\mathbf{p}})$ ) [60] :

$$H_T^q(\hat{\mathbf{p}}) = \sum_{\ell=1}^k \frac{\hat{p}_\ell - \hat{p}_\ell^q}{q - 1}, \quad (2.7)$$

where the index  $q \in \mathbb{R} \setminus \{1\}$

$$H_R^q(\hat{\mathbf{p}}) = \frac{1}{1 - q} \log \sum_{\ell=1}^k \hat{p}_\ell^q, \quad (2.8)$$

where the index  $q \in \mathbb{R}^+ \setminus \{1\}$

$$H_F(\hat{\mathbf{p}}) = F_0 \sum_{\ell=1}^{k-1} (\sqrt{\hat{p}_{\ell+1}} - \sqrt{\hat{p}_\ell})^2, \quad (2.9)$$

where the re-normalization coefficient is  $F_0 = 4$  [60]

Rey et al. [54] investigated the asymptotic distribution of several entropy measures, including Shannon, Tsallis, Rényi entropy, and Fisher information, and provided the following formulation:

Let  $\mathbf{Z} \sim N(\boldsymbol{\mu}, \boldsymbol{\Sigma})$ , be a  $k$ -dimensional multivariate normal distribution with mean vector  $\boldsymbol{\mu} \in \mathbb{R}^k$  and covariance matrix  $\boldsymbol{\Sigma} = (\sigma_{\ell j})$ . Then, for any

$\mathbf{a} \in \mathbb{R}^k$ , the linear combination  $W = \mathbf{a}^T \mathbf{Z}$ , is normally distributed as:

$$W \sim N(\mathbf{a}^T \boldsymbol{\mu}, \sum_{\ell=1}^k a_{\ell}^2 \sigma_{\ell\ell} + 2 \sum_{j=1}^{k-1} \sum_{\ell=j+1}^k a_{\ell} a_j \sigma_{\ell j}). \quad (2.10)$$

The estimated Shannon entropy is defined as:

$$H_s(\hat{\mathbf{p}}) = - \sum_{\ell=1}^k \hat{p}_{\ell} \log \hat{p}_{\ell}. \quad (2.11)$$

The asymptotic variance  $\hat{\sigma}^2$  of the entropy estimator is given by:

$$\hat{\sigma}^2 = \frac{1}{n} \sum_{\ell=1}^k p_{\ell}(1 - p_{\ell})(\log p_{\ell} + 1)^2 - \frac{2}{n} \sum_{j=1}^{k-1} \sum_{\ell=j+1}^k p_{\ell} p_j (\log p_{\ell} + 1)(\log p_j + 1). \quad (2.12)$$

These formulas serve as the basis for the subsequent case study in our research.

## 2.6 Case Study of Asymptotic Distribution of the Complexity

Statistical complexity is defined as the product of two normalized quantities:

- The Shannon entropy
- The Jensen-Shannon distance between the observed probability distribution and the uniform distribution

In this section we discuss three key aspects with real world scenario:

1. **Significance of Asymptotic Complexity Distributions:** Why understanding large-sample behavior matters for statistical inference
2. **Multinomial Model Framework:** Derivation of the asymptotic distribution for statistical complexity under Multinomial assumptions

### 3. **Practical Formula:** A working equation for calculating the asymptotic distribution of complexity

As a case study for our work, we consider data from the Bearing Data Center and the seeded fault test data from Case Western Reserve University, School of Engineering. The datasets includes ball bearing test data for normal bearings as well as single-point defects on the fan end and drive end. Data were collected at a rate of 48,000(48k drive-end) data points per second during bearing tests. Each file contains motor loads (0, 1, 2, and 3), drive-end vibration data, and fan-end vibration data. The approximate motor speeds in RPM during testing: 1797, 1772, 1750, and 1730. For our case study, we consider two time series (Normal Baseline and 48k Drive-End) with a motor load of 0 and an RPM of 1797.

The primary objective of this study is to detect malfunctioning machinery by analyzing two time series using ordinal patterns. We introduce a distance metric based on the ordinal structure of the segments to quantify similarity. This metric facilitates the identification of faulty machines across various embedding dimensions, ranging from 3 to 6. For this case study, we employ an embedding dimension of 3 for convenience; subsequent analyses will extend to the remaining dimensions to compare results. Permutation entropy under asymptotic conditions is computed by considering the probability distribution of ordinal patterns. The results are further analyzed using the complexity–entropy plane, providing insights into the system’s dynamics.

Initially, we analyzed the complete datasets from two time series such as one comprising 250,000 data points representing the normal baseline at motor load 0, and another containing 2,540,000 data points from the 48k drive end under the same motor load. We computed entropy and complexity measures from these entire datasets, with the results presented in the Table 2.1



Entropy	Complexity	Std Deviation	Semi Length
0.665235	0.226447	0.358893	0.000441
0.772973	0.170954	0.324376	0.001287

Table 2.1: Entropy Complexity Results

Subsequently, we segmented the data into batches of 10,000 points, categorizing them as either ‘Normal’ or ‘48k Drive End’. We then performed a batch wise comparison of entropy and complexity metrics to identify fault data segments. The normal dataset comprises 25 batches, all corresponding to motor load 0, while the 48k drive end dataset includes 254 batches. Due to the extensive volume of entropy and complexity data generated, the complete results table is not included in this report. However, the entropy–complexity plane effectively illustrates both batch-wise and full-data analyses. As depicted in Figure 2.2 below, faulty machines form a distinct cluster in the entropy–complexity plane, highlighting their deviation from normal operational patterns. It is clear from the graph that there are both overlapping and non-overlapping confidence intervals. This indicates that some machines differ significantly, while others do not. The main purpose of our experiment is to identify faulty machines. Therefore, we highly recommend extending these results by increasing the embedding dimension to better understand the final outcomes. The general framework of this experiment is also provided in this chapter to clarify the main objective of the research.

The general framework for analyzing entropy-complexity planes with confidence intervals are given as follows.

1. **Calculate Entropy (H) and Complexity (C):** appropriate estimator are Shannon entropy, statistical complexity measures
2. **Compute Confidence Intervals:** Generate multiple resampled datasets to estimate the variance of  $H$  and  $C$ .

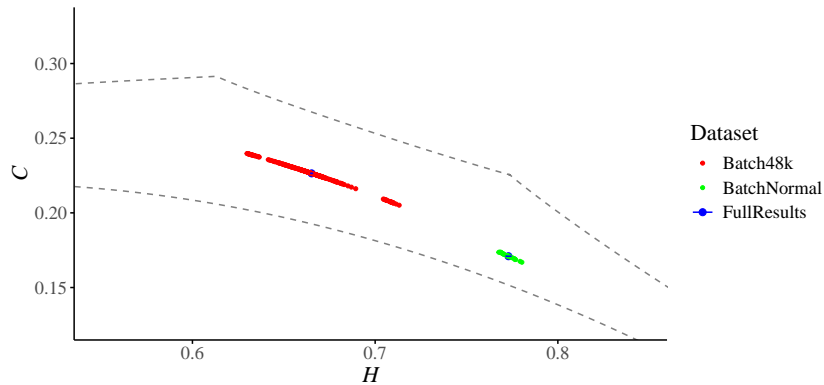


Figure 2.2: Entropy Complexity Plane

### 3. Plot on Entropy-Complexity Plane:

- Axes: x-axis: Entropy ( $H$ ), y-axis: Statistical complexity ( $C$ )
- Data Points: Plot individual or aggregated results.
- Confidence Regions: Represent uncertainty

### 4. Interpretation

Region of Plane	Interpretation
High $H$ and High $C$	Complex, structured systems
Low $H$ and Low $C$	Simple, predictable systems
High $H$ and Low $C$	Random/noisy systems
Low $H$ and High $C$	Non-random systems

### 5. Statistical testing:

- Compare confidence intervals between groups to assess significant differences.
- Overlapping intervals  $\rightarrow$  No significant difference.
- Non-overlapping intervals  $\rightarrow$  Potential significance.

## Chapter 3

# Literature Review

The analysis of complex time series has long relied on both time-domain and frequency-domain techniques. However, traditional methods often fall short in capturing nonlinear dynamics or are limited by strict assumptions such as stationarity and Gaussianity.

The ordinal symbolic approach introduced by Bandt and Pompe in 2002 marked a significant theoretical advance by enabling robust, model-free characterization of time series. Their approach, rooted in information theory, involves converting segments of time series data into symbols based on the ordinal (rank) relationships among the data points. These symbols are called "ordinal patterns." After computing all the symbols, their relative frequencies are used to estimate the probability distribution of ordinal patterns.

From this distribution estimate, two key descriptors entropy and complexity are calculated to characterize the time series: the scaled Shannon entropy, now widely known as permutation entropy, and the statistical complexity.

This chapter is divided into three main sections. Section 3.1 presents a brief overview of the area, focusing on what we consider the four seminal papers. Section 3.2 discusses the research question and the motivation for conducting the bibliometric analysis. The final section, Section 3.3,

highlights the importance of bibliometric analysis and presents the results obtained from references that cite the Bandt and Pompe methodology and other related topics based on our research focus.

### 3.1 The Onset of the Entropy-Complexity Plane

This section discusses the emergence of the entropy-complexity plane. This topic is presented as a central theme because it reflects the foundation of our main research focus and illustrates how it has evolved over time into the current approach to time series analysis based on the concept of ordinal patterns.

López-Ruiz et al. [39] to capture the structure of a system: the product between the entropy and a distance between the estimated model and a non-informative model is an interesting way of measuring complexity. Lamberti et al. [29], using that idea, proposed using the Euclidean distance between the measured probability function and the uniform distribution. Rosso et al. [57] discussed using other distances, proposed the Jensen-Shannon distance, and used it jointly with the scaled Shannon entropy to form a bivariate feature. They mapped this feature into the so-called “Entropy-Complexity Plane,” devising a powerful diagnostic tool to distinguish between different dynamical regimes, such as chaos, noise, and periodicity. Further, Martin et.al. [40] discussed the boundaries of this generalized statistical complexity measure.

In the following, we present the research question and the motivation for continuing this research.

### 3.2 Research Question and Motivation

The primary research question guiding this study is:

*How can confidence intervals for generalized entropy measures (Shan-*

*non, Tsallis, Rényi, Fisher information measure) and their associated complexity metrics be used to improve the robustness and discriminative power of time series clustering techniques?*

We are motivated to conduct a literature review to confirm the relevance of our research areas in relation to the research question. Our aim is to determine whether other researchers are engaging with similar types of questions. Additionally, we seek to verify whether there is a strong focus on practical applications within this topic.

### **3.3 The Bibliometric Analysis: data collection, tools and background**

Bibliometric analyses provide a quantitative approach to reviewing and mapping the intellectual structure of a research field. By systematically analyzing citation patterns, author collaborations, and keyword co-occurrences, they help identify key themes, research trends, and emerging topics. This method ensures objectivity, reveals key contributions, and offers a structured overview of intellectual development, making it a valuable tool for systematic literature reviews.

In this study, we conducted a bibliometric analysis using the Bibliometrix package in R and its user-friendly web interface Biblioshiny [11] focusing on literature related to ordinal patterns, permutation entropy, and complexity measures in time series analysis.

Section 3.3.1 discusses the data extraction process using the Bibliometrix package in R.

### 3.3.1 Conceptual Structure: Data extraction and Summary Statistics

Scopus-indexed references that cited the seminal work by Bandt and Pompe, along with other references relevant to our research topic, were collected on June 9, 2025. Based on these reference files, we analyzed a dataset consisting of 4125 reference files spanning the years 1993 to 2025. The descriptive analysis of the dataset revealed a total of 4063 usable documents (out of 4125; the others had missing data and were removed), sourced from 1317 publication sources. The dataset shows an annual growth rate of 18.15 %, involving 7254 authors, 123 single-authored documents, 27.32 % international co-authorship, with an average of 4.28 co-authors per document. The author keywords totaled 7667, with an average document age of 5.7 years, and 22.6 citations per document.

### 3.3.2 Thematic Map Analysis

Thematic map helps to understand the research direction and the relevant topics for the future studies. Therefore, we motivated to analyse it. The axes of the thematic map depicts the strength of their internal (density), which reflects inter-cluster growth, and external (connectivity) relevance or significance of the study in a particular area (centrality).

Figure 3.1 illustrates the thematic map derived from author keywords.

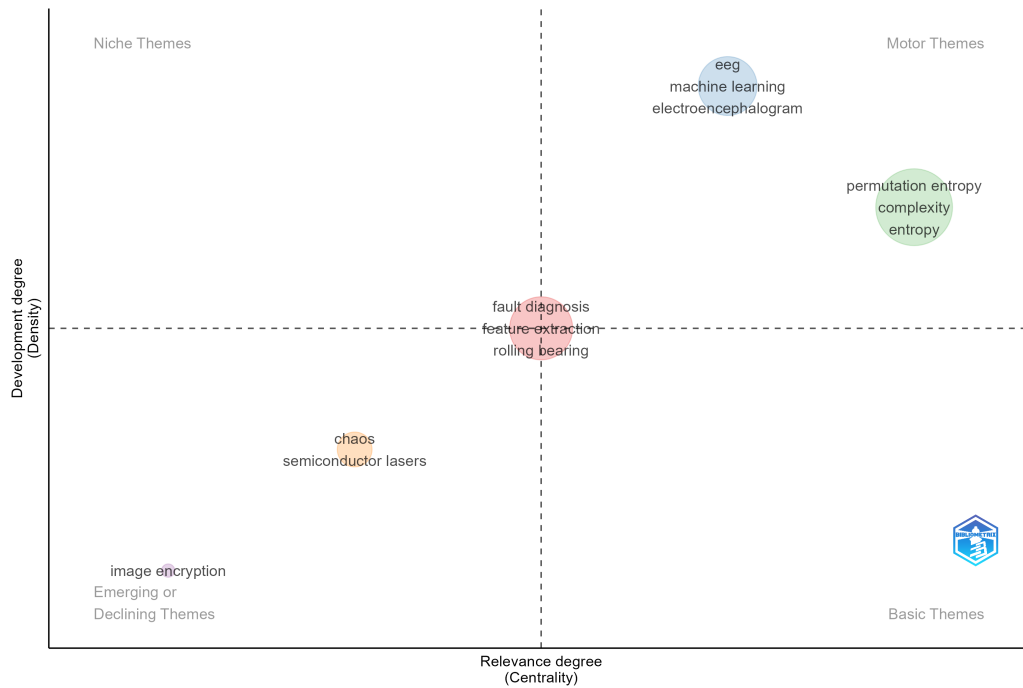


Figure 3.1: The Thematic Map generated by Bibliometrix.

The map is divided into four quadrants based on two dimensions: centrality (relevance) and density (development). A right upper quadrant representing motor themes that are both well developed and highly interconnected areas of research, such as EEG, machine learning, permutation entropy, complexity, and other types of entropy. This theme is also at the core of current research, particularly in areas such as biomedical signal processing and nonlinear time series analysis. The consistent presence of entropy-based measures and machine learning highlights the interface between theory and practice.

Emerging or declining themes like image encryption reflect peripheral or potentially declining research interests, while chaos and semiconductor lasers hold theoretical interest, but its practical integration appears limited.

A right down quadrant depicts basic themes indicates that opportunities for further theoretical and methodological advancement. Research fields

such as fault diagnosis, feature extraction and rolling bearings are at the center of the map. Its moderate centrality and density mean that it is still active and is subject to evolving research fields. These topics are closely linked to engineering and diagnostic applications. These are important and growing areas which require further methodological refinement and integration.

The size of each circle further represents the frequency of the topic based on keyword occurrences associated with the publications. The clustering structure shows that entropy-related measures (such as the entropy of a permutation and the complexity of a system) are gaining ground not only in theory but also in practical applications such as EEG and machine learning.

From these results, we conclude that our research focus on entropy and complexity of permutation is relevant for many studies. These are basic concepts which are widely used in the literature, but which offer considerable potential for further development. Moreover, this thematic map shows that research is strongly focused on entropy-based methods, machine learning and biomedical applications, with fault diagnosis and feature extraction emerging as promising intermediate topics for further discuss.

### 3.3.3 Factorial Analysis

To identify the broad overview of the main research topics, we analyze the conceptual structure map. In this case we considered all keywords which are automatically generated by indexing databases. The shaded polygon in Figure 3.2 outlines the conceptual space defined by the most distinctive keywords. The X-axis (Dim 1) and the Y-axis (Dim 2) are the first two dimensions of the factorial space, and explain the largest differences in the co-occurrence of the keywords.



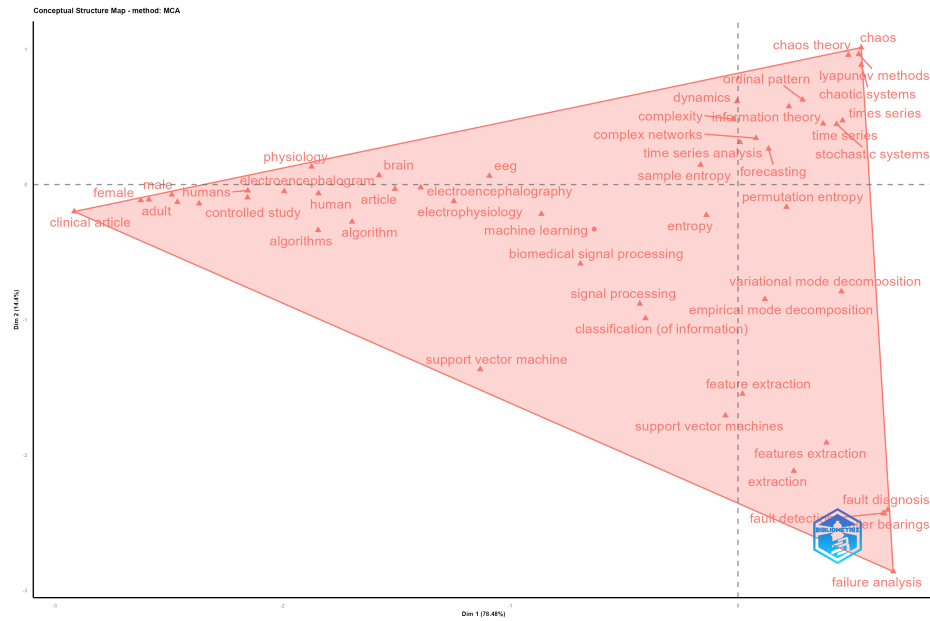


Figure 3.2: Conceptual Structure map generated by Bibliometrix.

The conceptual structure map reveals four major clusters:

The first cluster (upper right) includes theoretical concepts such as chaos theory, chaotic systems, Lyapunov methods, ordinal pattern, information theory, complex networks, and permutation entropy, forming the theoretical core of the research area.

The second cluster (lower right) includes practical applications such as feature extraction, empirical mode decomposition, variational mode decomposition, fault diagnosis, fault detection, and failure analysis, emphasizing the applied relevance of complexity-based time series analysis.

The third cluster (center) comprises terms related to biomedical signal processing and machine learning, including biomedical signal processing, EEG, support vector machine, classification, and machine learning, indicating the multidisciplinary applications of entropy measures.

A fourth, smaller cluster (left) includes clinical and physiological study keywords such as clinical article, controlled study, adult, male, female, humans, and physiology.

The conceptual map thus provides further evidence of the diverse applications and theoretical development surrounding ordinal patterns and complexity measures, supporting the originality and relevance of the present research.

### 3.3.4 Conclusion and Justification of Research Focus

Based on the thematic map and factorial analysis, research topics are categorized into five clusters and we will structure our review of the literature based on this clusters:

- Permutation entropy, Complexity and other types of Entropy (section 3.4);
- EEG and Machine learning approach (section 3.5);
- Fault diagnosis and failure analysis (section 3.6);
- Chaos other research works (section 3.7);

## 3.4 Permutation entropy, Complexity and other types of Entropy

This cluster is associated with the keywords time series analysis, statistical complexity, nonlinear dynamics, ordinal patterns, entropy, and information theory. Research in this category primarily focuses on theoretical advancements as well as practical applications. For example, Yan et. al. [69] investigates the usage of permutation entropy for working status characterization of rotary machines. Zanin et.al. [72] discuss the development and applications of permutation entropy, a method that captures the temporal structure and complexity of time series by analyzing the order relations among data points. He focuses solely on probability distributions, permutation entropy incorporates temporal dynamics, making it particularly

effective for studying chaotic and complex systems. Also, the paper highlights its theoretical foundations and its successful application in fields such as economic market analysis and biomedical signal processing, emphasizing its simplicity, robustness, and computational efficiency. The recent study of Li et.al. [32] assesses the complexity of short-term heartbeat interval series by using distribution entropy. They found that sample entropy (SampEn) or fuzzy entropy (FuzzyEn) quantifies essentially the randomness, which may not be uniformly identical to complexity. Zhang et.al. [77] uses the ordinal pattern technique to analyze dynamic behaviors such as regular, chaotic, or random patterns. The paper highlights the application of ordinal patterns in various fields, including ecology, finance, and physiology, where assessing variability and complexity is essential. It also emphasizes the advantages of using ordinal models to identify structural differences in time series that may not be detectable through traditional statistical methods.

### **3.5 EEG and Machine learning approach**

This is based on the multidisciplinary applications of entropy measures such as EEG, epilepsy, classifications, heart rate variability, deep learning methods, and non linear analysis. Analyzing the author keywords related to this cluster, it is clear that many applications based on the biomedical signal processing. Acharya et.al. has made a significant contribution to biomedical signal processing by developing and testing advanced automated diagnostic tools in a wide range of clinical applications. Their work includes the use of entropy measures to detect epilepsy and heart disease from EEG and ECG signals, as well as the use of nonlinear dynamics to enhance the detection of sleep stages and the characterisation of focal EEG signals. In the cardiovascular field, they have performed comparative studies on the localization of myocardial infarction using various ECG leads and have developed empirical decomposition methods to identify congestive

heart failure from cardiac signals [2, 1, 4, 3, 6, 7, 5]. Another study by Lajnef et.al. [28] revealed that an automated approach to the classification of sleep stages using a multi-class support vector machine (SVM) based decision tree approach. The proposed method uses physiological signals (such as EEG, EOG, and EMG) to effectively classify the different stages of sleep.

### 3.6 Fault diagnosis and failure analysis

This section primarily relates to the engineering applications of complexity-based time series analysis. The author keywords most commonly used to categorize this cluster include fault diagnosis, feature extraction, rolling bearing, support vector machine, variational mode decomposition, multiscale permutation entropy, dispersion entropy, rotating machinery, and empirical mode decomposition. A number of innovative methods integrating permutation entropy with advanced signal processing and machine learning techniques for fault diagnosis and monitoring in various mechanical and infrastructure systems has discussed by Zhang et.al.

In the transport domain, they proposed a transport mode detection model combining entropy-permutation and an extreme learning machine (ELM) that has demonstrated high accuracy in classifying mobility patterns. For rotary machines and bearings, they have introduced a hybrid model integrating permutation entropy, ensemble empirical mode decomposition (EEMD) and an optimized SVM, which allows for early and reliable detection of failures. In addition, the use of electrostatic precipitate sensors for fault diagnosis reflects the interest in exploring non-traditional approaches to spectral extraction. The author also used the Multiscale Permutation Entropy (MPE) and K-means++ algorithms to detect mechanical failures in the On-Board Switching (OLTC) switches, which demonstrated robustness in a complex industrial environment. Moreover, in the field of hydro-power infrastructure, they proposed a method of condition monitoring of flood discharge structures, using the permutation entropy to detect

abnormal operating conditions [74, 78, 75, 76, 73]. A recent development for entropy-based, feature extraction, and fault diagnosis methods for applications in mechanical and acoustic systems are highlighted in research work. Combination of Variational Mode Decomposition (VMD) with improved envelope spectrum entropy to effectively identify bearing faults in noisy environments has discussed in Yeang et.al [71]. An adaptive framework for analyzing ship-radiated noise, integrating Slope Entropy and Sparse VMD (SVMD) to achieve high-resolution, noise-resilient feature extraction is discussed in Li et.al. [35]. An enhanced hierarchical symbolic sample entropy technique is also proposed for rotating machinery fault diagnosis, capturing multiscale and symbolic dynamics to improve classification accuracy [68]. Complementing these methods is a diagnostic model that integrates Permutation Entropy (PE), signal processing, and a multi-output neuro-fuzzy classifier to handle complex, multi-fault scenarios. Collectively, these studies emphasize nonlinear dynamics, adaptive signal decomposition, and machine learning integration, offering robust and efficient tools for real-world fault detection and condition monitoring. [49]

### 3.7 Chaos and Other research works

Research works related to chaos, semiconductor lasers, and image encryption are discussed in this category. A self-synchronous chaotic stream cipher, designed to resist active attacks and limit error propagation during image transmission, is a novel technique for image encryption. [23]. The 2D discrete wavelet transform, Arnold mapping, and a four-dimensional hyper-chaotic system with positive Lyapunov exponents are used to enhance the security and complexity of the encryption method. The advancement of chaos-based encryption and intelligent video security techniques in modern information systems has been demonstrated through a successful hardware implementation that transforms non-chaotic systems into chaotic ones, significantly enhancing unpredictability for secure commu-

nication. In addition, temporal action segmentation for video encryption has been analyzed to optimize computational resources and improve data protection [38, 25]

# Chapter 4

## Future Works

As a short summary, we have completed the necessary preliminaries studies on various topics such as:

- Entropy
- Complexity
- Entropy Complexity Plane
- Confidence interval
- Multinomial modal.

We have also examined key research articles by Bandt and Pompe [13], along with an overview of the area focusing on four seminal works. These include:

- López-Ruiz et al. [39], who introduced the concept of statistical complexity;
- Lamberti et al. [29], who applied López-Ruiz's idea using the Euclidean distance;
- Rosso et al. [57], who proposed the entropy-complexity plane as a diagnostic tool; and

- Martin et al. [40], who defined the theoretical boundaries of this generalized statistical complexity measure.

In addition, we reviewed recent work by Rey et al. [52, 53, 54], which investigates the statistical properties of entropy derived from ordinal patterns, including the asymptotic distribution under the multinomial law and the behavior of permutation entropy.

This proposal has three objectives in order to continue this research work.

- Define a data base of time series for clustering, i.e., finding similar time series.
- Extract all the features we know from their Bandt & Pompe symbolization (Shannon, Tsallis and Renyi entropies, Fisher information measure, complexities, and the available confidence intervals)
- Use those features for time series clustering



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