

Entropy and Lorenz Model

November 2021

1 Entropy

1.1 Theory svd

We can find online the documentation of the function svd-entropy [1].

$$S_{svd} = S(\mathbf{x}(\mathbf{t}), order, delay) \quad (1)$$

We denote with \mathbf{x} the dataset that we want to study.

$$\begin{aligned} \mathbf{x}(\mathbf{t}_0) &= \mathbf{x}_0, \\ \mathbf{x}(\mathbf{t}) &= (x_1, x_2, x_3, \dots, x_N) \end{aligned} \quad (2)$$

This function creates a matrix \mathbf{Y} with the dataset.

$$\mathbf{y}(i) = (x_i, x_{i+delay}, \dots, x_{i+(order-1)delay}) \quad (3)$$

$$Y = \begin{pmatrix} \mathbf{y}(1) \\ \mathbf{y}(2) \\ \vdots \\ \mathbf{y}(N - (ord - 1)del) \end{pmatrix}$$

If we take as parameters $order = 3$ and $delay = 1$ we obtain the following matrix:

$$Y = \begin{pmatrix} x_1 & x_2 & x_3 \\ x_2 & x_3 & x_4 \\ \dots & \dots & \dots \\ \dots & x_{N-1} & x_N \end{pmatrix}$$

The next step is to write this matrix using the SVD decomposition.

$$Y = U\Sigma V^* \quad (4)$$

¹https://raphaelvallat.com/entropy/build/html/generated/entropy.svd_entropy.html

Where U is an unitary matrix, V is also an unitary matrix, and Σ is a diagonal matrix. This is linked with PCA. Now we denotes the eigenvalues of the matrix Σ with σ_i . Now we can compute the average eigenvalues:

$$\bar{\sigma}_k = \frac{\sigma_k}{\sum_j^M \sigma_j} \quad (5)$$

Where M is the number of eigenvalues.

After this we can compute the SVD Entropy:

$$S_{svd} = - \sum_k^M \bar{\sigma}_k \log_2(\bar{\sigma}_k) \quad (6)$$

1.2 Shannon Entropy

We analyze the Shannon Entropy function [2].

```

1 def shannon_entropy(time_series):
2     """Return the Shannon Entropy of the sample data.
3     Args:
4         time_series: Vector or string of the sample data
5     Returns:
6         The Shannon Entropy as float value
7     """
8
9     # Check if string
10    if not isinstance(time_series, str):
11        time_series = list(time_series)
12
13    # Create a frequency data
14    data_set = list(set(time_series))
15    freq_list = []
16    for entry in data_set:
17        counter = 0.
18        for i in time_series:
19            if i == entry:
20                counter += 1
21        freq_list.append(float(counter) / len(time_series))
22
23    # Shannon entropy
24    ent = 0.0
25    for freq in freq_list:
26        ent += freq * np.log2(freq)
27    ent = -ent
28    return ent

```

$$S_{sh} = S_{sh}(\mathbf{x}) \quad (7)$$

Here we find the definition of Shannon Entropy:

$$S_{sh} = - \sum_i P(x_i) \log_2(P(x_i)) \quad (8)$$

Where $P(x_i)$ is the frequency of x_i in the dataset \mathbf{x} .

²<https://github.com/nikdon/pyEntropy/blob/master/pyentrp/entropy.py>

1.3 Approximate Entropy

```
1 def app_entropy(x, order=2, metric='chebyshev'):
2
3     phi = _app_samp_entropy(x, order=order, metric=metric,
4                             approximate=True) # it defines the vector phi
5     return np.subtract(phi[0], phi[1])
6
7 def _app_samp_entropy(x, order, metric='chebyshev', approximate=
8     True):
9     """Utility function for 'app_entropy' and 'sample_entropy'.
10    """
11    #technical stuff
12
13    _all_metrics = KDTree.valid_metrics
14    if metric not in _all_metrics:
15        raise ValueError('The given metric (%s) is not valid. The
16        valid '
17        'metric names are: %s' % (metric,
18        _all_metrics))
19
20    phi = np.zeros(2) #vector phi
21    r = 0.2 * np.std(x, ddof=0) #radius to define the concept of
22    neighbours (0.2* standard deviation with 0 DF of the
23    timeseries)
24
25    # compute phi(order, r)
26    _emb_data1 = _embed(x, order, 1) #creates a matrix with the
27    timeseries Nx2
28    if approximate: # TRUE
29        emb_data1 = _emb_data1
30    else:
31        emb_data1 = _emb_data1[:-1]
32    count1 = KDTree(emb_data1, metric=metric).query_radius(
33        emb_data1, r,
34        count_only=True
35        ).astype
36    (np.float64)
37    #
38    compute phi(order + 1, r)
39    emb_data2 = _embed(x, order + 1, 1) # same matrix but Nx3
40    count2 = KDTree(emb_data2, metric=metric).query_radius(emb_data2, r
41    ,
42    count_only=
43    True
44    ).astype(np.
45    float64) # count the number of neighbours according
46    to Chebyshev norm for
47
48    # each point and put this number in a
49    vector.
50
51    if approximate: #true
52        phi[0] = np.mean(np.log(count1 / emb_data1.shape[0]))
```

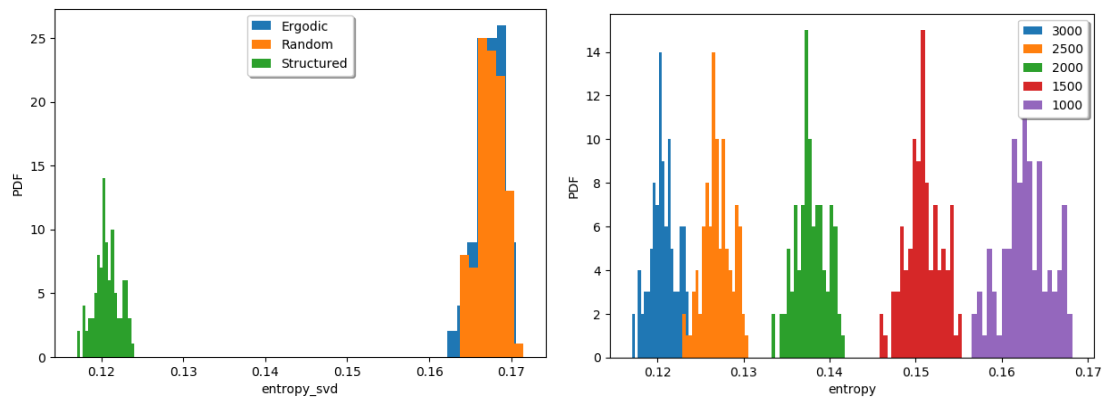
```

39     phi[1] = np.mean(np.log(count2 / emb_data2.shape[0]))
40     else:
41         phi[0] = np.mean((count1 - 1) / (emb_data1.shape[0] - 1))
42         phi[1] = np.mean((count2 - 1) / (emb_data2.shape[0] - 1))
43     return phi
44
45
46
47
48
49
50 def _embed(x, order=3, delay=1):
51
52     N = len(x)
53     if order * delay > N:
54         raise ValueError("Error: order * delay should be lower than
55                             x.size")
56     if delay < 1:
57         raise ValueError("Delay has to be at least 1.")
58     if order < 2:
59         raise ValueError("Order has to be at least 2.")
60     Y = np.zeros((order, N - (order - 1) * delay))
61     for i in range(order):
62         Y[i] = x[(i * delay):(i * delay + Y.shape[1])]
63     return Y.T
64
65 @jit('UniTuple(float64, 2)(float64[:], float64[:])', nopython=True)

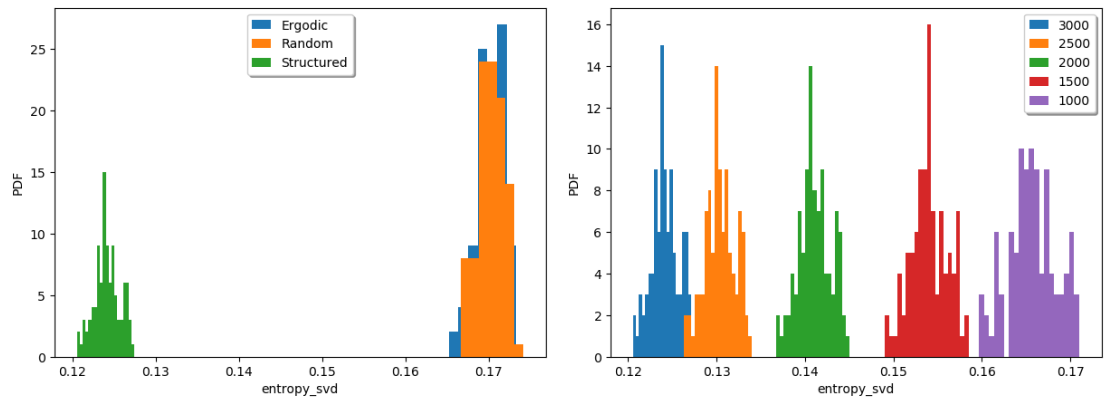
```

1.4 Plots Entropy

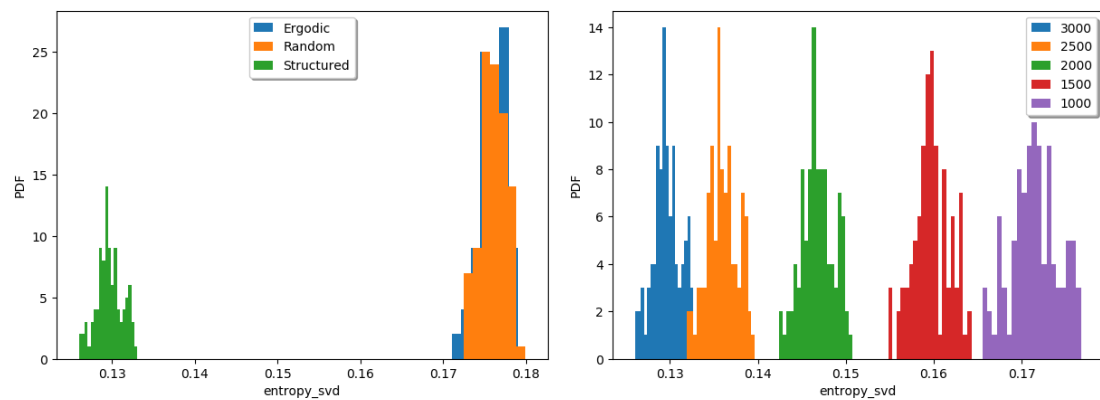
1.4.1 SVD with order 3



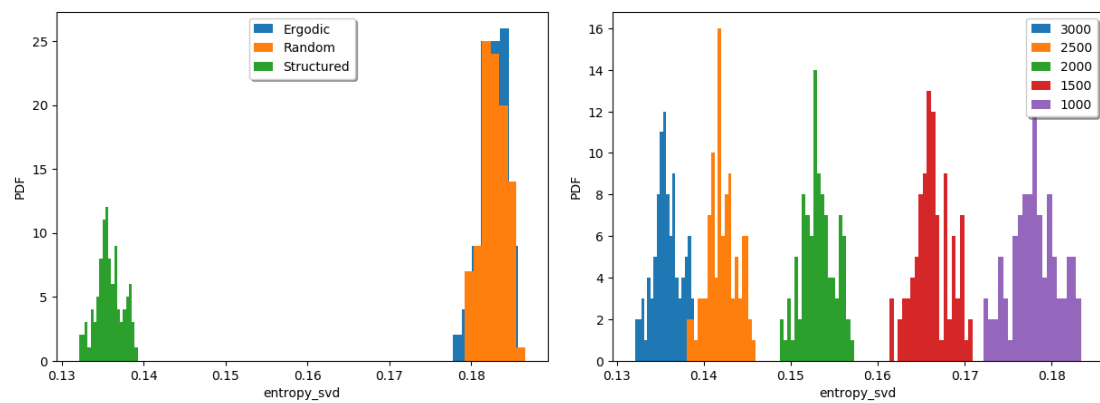
1.4.2 SVD with order 4



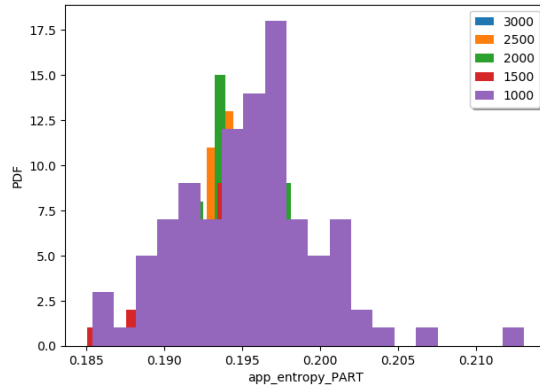
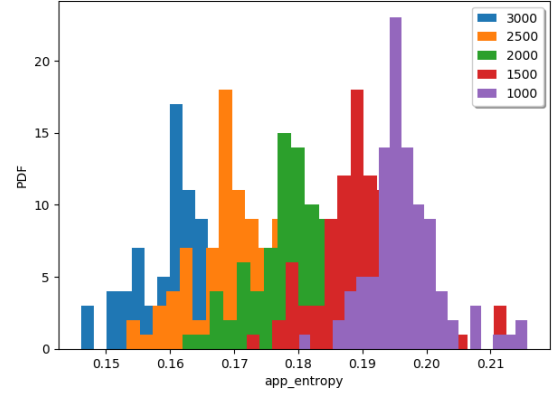
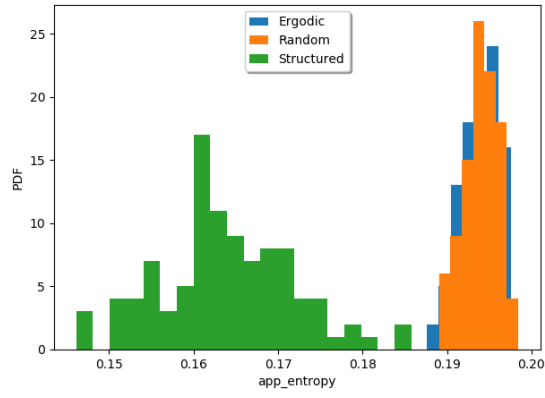
1.4.3 SVD with order 5



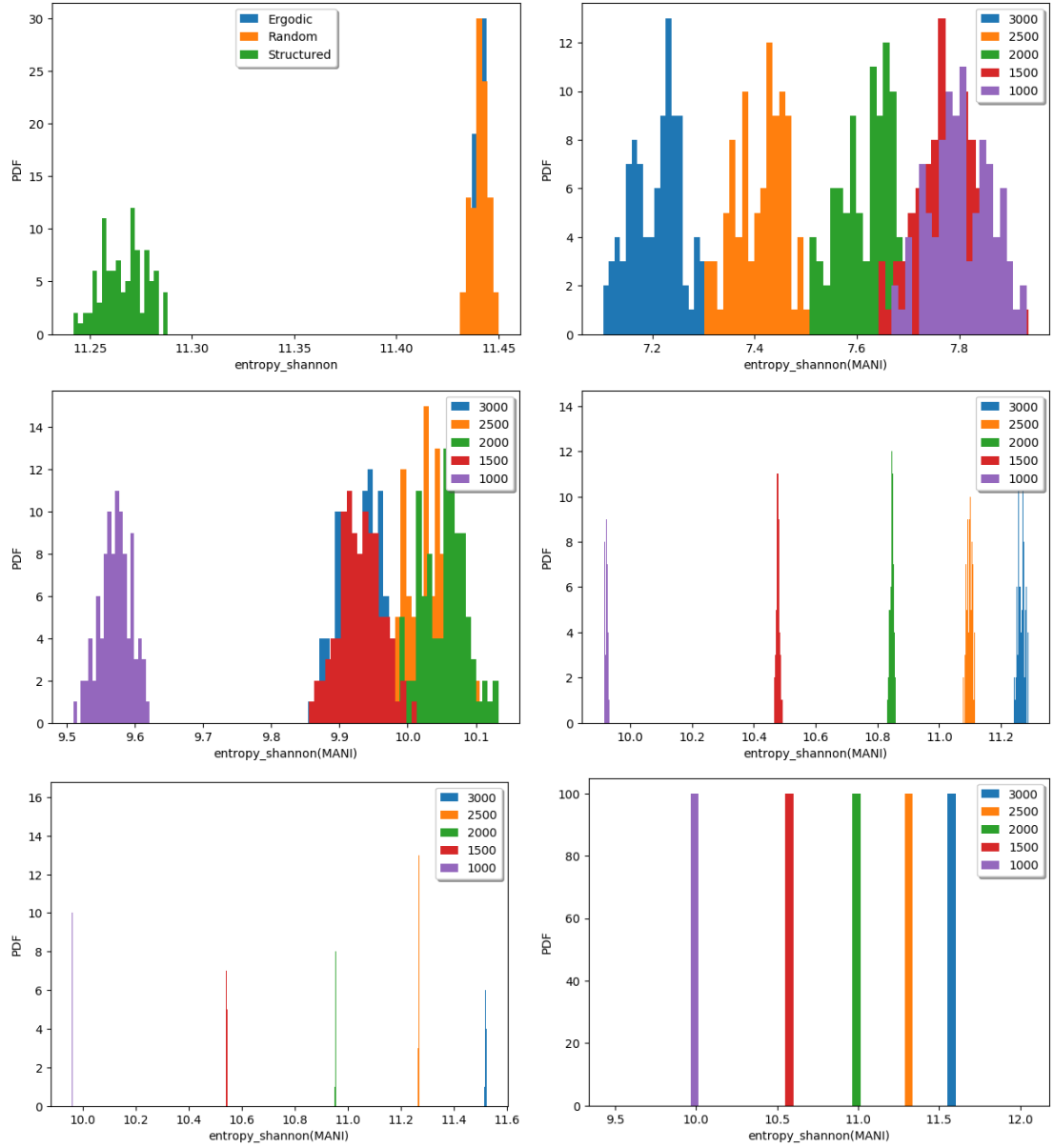
1.4.4 SVD with order 6



1.4.5 Approx Entropy




1.4.6 Shannon Entropy



1,2,3,4,exact digits precision.

2 Appendix

2.1 Chebyshev Norm

	a	b	c	d	e	f	g	h	
8	5	4	3	2	2	2	2	2	8
7	5	4	3	2	1	1	1	2	7
6	5	4	3	2	1		1	2	6
5	5	4	3	2	1	1	1	2	5
4	5	4	3	2	2	2	2	2	4
3	5	4	3	3	3	3	3	3	3
2	5	4	4	4	4	4	4	4	2
1	5	5	5	5	5	5	5	5	1
	a	b	c	d	e	f	g	h	