Transfer entropy (TE) is a popular measure of information flow found to perform consistently well in different settings. Symbolic transfer entropy (STE) is defined similarly to TE but on the ranks of the components of the reconstructed vectors rather than the reconstructed vectors themselves. First, we correct STE by forming the ranks for the future samples of the response system with regard to the current reconstructed vector. We give the grounds for this modified version of STE, which we call Transfer Entropy on Rank Vectors (TERV). Then we propose to use more than one step ahead in the formation of the future of the response in order to capture the information flow from the driving system over a longer time horizon. To assess the performance of STE, TE and TERV in detecting correctly the information flow we use receiver operating characteristic (ROC) curves formed by the measure values in the two coupling directions computed on a number of realizations of known weakly coupled systems. We also consider different settings of state space reconstruction, time series length and observational noise. The results show that TERV indeed improves STE and in some cases performs better than TE, particularly in the presence of noise, but overall TE gives more consistent results. The use of multiple steps ahead improves the accuracy of TE and TERV.

**Keywords.** Bivariate time series, coupling, causality, information measures, transfer entropy, rank vectors.

1 Introduction

The fundamental concept for the dependence of one variable $Y$ measured over time on another variable $X$ measured synchronously is the Granger causality [1]. While Granger defined the direction of interaction in terms of the contribution of $X$ in predicting $Y$, many variations of this concept have been developed, starting with linear approaches in the time and frequency domain (e.g. see [2, 3]) and extending to nonlinear approaches focusing on phase or event synchronization [4, 5, 6], comparing neighborhoods of the reconstructed points from the two time series [7, 8, 9, 10, 11, 12, 13], and measuring the information flow between the time series [14, 15, 16, 17, 18].

Among the different proposed measures we concentrate here on the last class of measures, and particularly on the transfer entropy (TE) [14] and the most recent variant of TE operating on rank vectors, called symbolic transfer entropy (STE) [17] (see also [19] for a similar measure). There have been a number of comparative studies on information flow measures and other coupling measures giving varying results. In all the studies where TE was considered, it performed at least as good as the other measures [20, 21, 22]. The STE measure is proposed as an improvement of TE in real world applications, where noise may mask details of the fine structure, that can be better treated by coarse discretization using ranks instead of samples.

We propose here a correction of STE. In the definition of TE the observable of the response at one time step ahead is a scalar, but in STE it is taken as a rank vector at this time index. We modify STE to conform with the definition of TE and give grounds for the correctness of this modification. Further, we allow for the future of the response to be defined over more than one time steps. To the best of our knowledge this has not been implemented in TE, but it is the core element in the information flow measures of mean conditional mutual information [18] and coarse-grained transinformation rate [15]. In many applications on interacting flow systems, the sampling time may be small and a single step ahead may not regard the time of the response to the directed coupling, as in electroencephalography (EEG) [17, 23], and in the analysis of financial indices [16, 24]. The same may hold for maps: the transfer of information may better be seen over more than one iteration of the interacting maps. We compare TE, STE and our correction of STE on measuring weak directed interaction in some known coupled systems and for different state space reconstructions, time series lengths and also in the presence of noise. We also investigate the change in the performance of these measures when defining them for more than one step ahead.

In the following, TE and STE measures are presented briefly in Section 2 and the proposed modification of TE is described in Section 3. Then the results of the simulation study comparing the proposed measure to TE and STE are presented in Section 4 and discussed in Section 5.

2 Information flow measures

Let us suppose that a representative quantity of system $X$ is measured giving a scalar time series $\{x_t\}_{t=1}^N$ and that we have respectively $\{y_t\}_{t=1}^L$ for $Y$, where $X$ and $Y$ possibly interact. Using the method of de-
lays the reconstructed points from the two time series are \( x_t = [x_t, x_{t-\tau_x}, \ldots, x_{t-(m_x-1)\tau_x}] \) and \( y_t = [y_t, y_{t-\tau_y}, \ldots, y_{t-(m_y-1)\tau_y}] \), allowing different delay parameters \( \tau_x, \tau_y \) and embedding dimensions \( m_x, m_y \) for the systems \( X \) and \( Y \), respectively.

**Transfer entropy (TE)** is a measure of the information flow from the driving system to the response system. Specifically, TE estimates the entropy in the response system caused by its connection to the driving system, accounting for the entropy generated internally in the response system \[14\]. TE for the causal effect of system \( X \) on system \( Y \) can be defined in terms of the Shannon entropy \( H(x) = \sum p(x) \log p(x) \) as

\[
\text{TE}_{X \to Y} = -H(y_{t+1}, x_t, y_t) + H(x_t, y_t) + H(y_{t+1}, y_t) - H(y_t),
\]

or directly in terms of distribution functions as

\[
\text{TE}_{X \to Y} = \sum p(y_{t+1}, x_t, y_t) \log \frac{p(y_{t+1}|x_t, y_t)}{p(y_{t+1}|y_t)},
\]

where \( p(y_{t+1}, x_t, y_t) \), \( p(y_{t+1}|x_t, y_t) \), and \( p(y_{t+1}|y_t) \) are the joint and conditional probability mass functions (pmf).

The estimation of TE requires the estimation of the pmfs in eq. (2), or the probability density functions assuming the integral form and no binning. The pmfs are estimated directly by the relative frequency of occurrence of points in each cell, but finding a suitable binning may be challenging \[25\]-\[26\]. Moreover, for high-dimensional reconstructions, the binning estimators are data demanding. Therefore estimators of the probability density functions are more appropriate for TE estimation, such as kernels \[27\], nearest neighbors \[28\], and correlation sums \[29\]. We follow the latter approach to estimate TE and recall first that without assuming discretization each term of the form \( H(x) \) in (1) expresses the differential entropy of the vector variable \( x \). The differential entropy can be approximated from the correlation sum \( C(x) \) as \( H(x) \approx \ln C(x) + m \ln r \), where \( C(x) \) is the estimated cumulative density of inter-point distances at embedding dimension \( m \) and for a suitably small distance \( r \) \[29\]. Thus TE is estimated by the correlation sums as

\[
\text{TE}_{X \to Y} = \log \frac{C(y_{t+1}, x_t, y_t)C(y_t)}{C(x_t, y_t)C(y_{t+1}, y_t)},
\]

where \( C(y_{t+1}, x_t, y_t) \), \( C(y_t) \), \( C(x_t, y_t) \) and \( C(y_{t+1}, y_t) \) are the correlation sums for the points of the form \( [y_{t+1}, x_t, y_t] \), \( y_t, [x_t, y_t] \) and \( [y_{t+1}, y_t] \), respectively. The corresponding vector dimensions are \( 1 + m_x + m_y, m_x + m_y \) and \( 1 + m_y \). To account for the different dimensions, we use the standard Euclidean norm for the distances.

The so-called **symbolic transfer entropy (STE)** is derived as the transfer entropy defined on rank vectors formed by the reconstructed points \[17\]. For each point \( y_t \), the ranks of its components in ascending order assign a rank vector \( \hat{y}_t = [r_1, r_2, \ldots, r_{m_y}] \), where \( r_j \in \{1, 2, \ldots, m_y\} \) for \( j = 1, \ldots, m_y \), is the rank order of the component \( y_{t-(j-1)\tau_y} \) for two equal components of \( y_t \), the smallest rank is assigned to the component appearing first in \( y_t \). Substituting also \( y_{t+1} \) in eq. (1) with the rank vector at time \( t+1 \), \( \hat{y}_{t+1} \), STE is defined as

\[
\text{STE}_{X \to Y} = -H(\hat{y}_{t+1}, \hat{x}_t, \hat{y}_t) + H(\hat{x}_t, \hat{y}_t) + H(\hat{y}_{t+1}, \hat{y}_t) - H(\hat{y}_t).
\]

The estimation of STE from eq. (3) is straightforward as the pmfs are naturally defined on the rank vectors. There is a great advantage of using a rank vector \( \hat{y}_t \) over a binning of \( y_t \), say using \( b \) bins for each component: the possible vectors from binning are \( b^{m_y} \) while the possible combinations of the rank vectors are \( m_y! \). For example, for \( b = m_y = 4 \), there are 256 cells from binning and only 24 combinations of rank vectors. Still, the estimation of the probability of occurrence of a rank vector becomes unstable as the dimension increases. Especially, for the joint vector of ranks \( [\hat{y}_{t+1}, \hat{x}_t, \hat{y}_t] \) the dimension is \( 2m_y + m_x \), for which the equivalent of TE in eq. (1) is

\[
\text{STE}_{X \to Y} = \sum_{r_j=0}^{m_y} p(\hat{x}_t, \hat{y}_{t+1} | r_j) \log \frac{\hat{p}(\hat{x}_t, \hat{y}_{t+1} | r_j)}{\hat{p}(\hat{x}_t, \hat{y}_{t+1})},
\]

where \( p(\hat{x}_t, \hat{y}_{t+1} | r_j) \) is the joint pmf and \( \hat{p}(\hat{x}_t, \hat{y}_{t+1}) \) the marginal pmf.

**3 Modification of symbolic transfer entropy**

The conversion of the scalar \( y_{t+1} \) to the rank vector \( \hat{y}_{t+1} \) seems to have been chosen in order to express \( y_{t+1} \) in terms of ranks in \[17\]. Under this conversion, STE is not the direct analogue to TE using ranks instead of samples. The problem is not so much the use of the scalar \( y_{t+1} \) or the vector \( \hat{y}_{t+1} \) in the definition of TE in eq. (1) or eq. (2) because for \( \tau_y = 1 \) \( p(\hat{y}_{t+1}, \hat{x}_t, \hat{y}_t) = p(\hat{y}_{t+1}, \hat{x}_t, y_t) \), as all components but \( y_{t+1} \) of the vector \( \hat{y}_{t+1} \) are also components of \( y_t \). The same holds for the conditional pmfs in eq. (3) and the two correlation sums in which \( \hat{y}_{t+1} \) appears in eq. (4). We elaborate on the implication of the use of \( \hat{y}_{t+1} \) below.

Let us first assume that \( \tau_y = 1 \). A first problem lies in the fact that when deriving the rank vector \( \hat{y}_{t+1} \) associated with \( y_{t+1} \), the rank of the last component of \( y_t \), \( y_{t-m_y+1} \), is not considered. As an example, consider the vector \( y_t = [y_t, y_{t-1}, y_{t-2}, y_{t-3}] \) with a corresponding rank vector \( \hat{y}_t = [1, 2, 3, 4] \), i.e., the samples decrease with time. If the decrease continues at the next time step then \( \hat{y}_{t+1} = [1, 2, 3, 4] \), if \( y_{t+1} \) is between \( y_t \) and \( y_{t-1} \) then \( \hat{y}_{t+1} = [2, 1, 3, 4] \), if it is between \( y_{t-1} \) and \( y_{t-2} \) then \( \hat{y}_{t+1} = [3, 1, 2, 4] \), and finally if \( y_{t+1} \) is larger than \( y_{t-2} \) (the largest of all components in \( y_{t+1} \)) then \( \hat{y}_{t+1} = [4, 1, 2, 3] \). The 4 possible scenarios are shown in Fig. (1). The definition of rank vector \( \hat{y}_{t+1} \) accounts only for the possible rank positions of \( y_{t+1} \) with respect to the last \( m_y - 1 \) samples, ignoring the sample \( y_{t-m_y+1} \), here.
y_{t-3}. With regard to the same example, \( \hat{y}_{t+1} = [4, 1, 2, 3] \) assigns to both cases \( y_{t-2} < y_{t+1} < y_{t-3} \) and \( y_{t-3} < y_{t+1} \) (see Fig. [1]). In the entropy or probability terms of the definition of TE, \( y_{t+1} \) appears together with \( y_t \), and there are 5 possible rank positions of \( y_{t+1} \) in the augmented vector \([y_{t+1}, y_{t-1}, y_{t-2}, y_{t-3}]\), as shown in Fig. [1]. Thus for \( m_y = 4 \) there are \( 5! = 120 \) different rank orders for the joint vector \([\hat{y}_{t+1}, \hat{y}_t]\), but when forming the joint rank vector \([\hat{y}_{t+1}, \hat{y}_t] \) (as in the computation of STE) there are only \( 4! \cdot (4!/3!) = 96 \) possible rank orders. In general, there are \((m_y + 1)!\) possible rank orders for the joint vector \([\hat{y}_{t+1}, \hat{y}_t] \), but STE estimation represents them in \( m_y! \cdot \frac{m_y!}{(m_y-T)!} \) rank orders of \([\hat{y}_{t+1}, \hat{y}_t] \).

The pmf of the rank vector derived from \([\hat{y}_{t+1}, \hat{y}_t] \) and the pmf of the rank vector \([\hat{y}_{t+1}, \hat{y}_t] \) are shown in Fig. [2] for uniform white noise data and \( m_y = 3 \). There are \((m_y + 1)! = 24 \) equiprobable rank orders for \([\hat{y}_{t+1}, \hat{y}_t] \) (see Fig. [2]) but only \( m_y! \cdot \frac{m_y!}{(m_y-T)!} = 18 \) different vectors \([\hat{y}_{t+1}, \hat{y}_t] \) are found, where \( m_y! = 6 \) of them have about double probability, each corresponding to two distinct rank orders that could not be distinguished (Fig. [2]). This results in the underestimation of the Shannon entropy. Using \( N = 10^{16} \) samples and the ranks of \([\hat{y}_{t+1}, \hat{y}_t] \) we found \( H = 4.5846 \) bits and using \([\hat{y}_{t+1}, \hat{y}_t] \) we found \( H = 4.0865 \) bits, while the true Shannon entropy is \( H = -\log_{2}(1/24) = 4.5850 \).

Assuming a time step ahead \( T > 1 \), there are two scenarios to follow for the future samples of system \( Y \): a single sample at time \( t + T, y_{t+T}, \) or all the samples in the horizon of length \( T, \) which we denote as \( y_{T} = [y_{t+1}, \ldots, y_{t+T}] \).

In the first case the possible rank orders of \([y_{t+T}, \hat{y}_t] \) are again \((m_y + 1)!\) and for the second case the possible rank orders of \([y_{T}, \hat{y}_t] \) are \((m_y + T)!\). If instead we follow the form in STE and substitute \([\hat{y}_{t+T}, \hat{y}_t] \) to \([\hat{y}_{t+1}, \hat{y}_t] \), we have \( m_y! \cdot \frac{m_y!}{(m_y-T)!} \) possible ranks for \([\hat{y}_{t+T}, \hat{y}_t] \), which regards neither of the two joint vector forms. For example, for \( m_y = 3 \) and \( T = 2, \) using the form of STE \([\hat{y}_{t+T}, \hat{y}_t] \) we have 36 possible rank orders, while for the joint vector form with a single sample \( T \) ahead, \([y_{t+T}, \hat{y}_t] \), the possible rank orders are 24 and for all \( T \) samples ahead, \([y_{T}, \hat{y}_t] \), they are 120. For uniform white noise data, the true entropy for the \((m + 1)\)-dimensional augmented vector is \( H = 4.5850 \) and for \((m + T)\)-dimensional augmented vector is \( H = 6.9069 \). Using the same estimation setup as before, we estimated correctly these entropies as \( H = 4.5847 \) and \( H = 6.9056 \) using the rank orders of \([y_{t+T}, \hat{y}_t] \) and \([y^{T}, \hat{y}_t] \), respectively. Using the vector rank \([\hat{y}_{t+T}, \hat{y}_t] \) we estimate \( H = 4.9709 \), which constitutes overestimation if considering a single future sample at \( T \) time steps ahead and underestimation if considering all the samples in the \( T \) time steps ahead.

For the future response at time \( T, \) we use the vector \( y^{T} \) of all the samples in the future horizon \( t + 1, \ldots, t + T \). Thus we propose to substitute \( \hat{y}_{t+T} \) in STE of eq. (4) by \( \hat{y}_{t} = [\hat{y}_{t+1}, \ldots, y_{t+T}] \), the ranks of \( y^{T} = [y_{t+1}, \ldots, y_{t+T}] \) in the augmented vector \([y^{T}, \hat{y}_t] \). The proposed measure of transfer entropy on rank vectors (TERV) for \( T \) steps ahead is

\[
\operatorname{TERV}_{X \rightarrow Y}^{T} = -H(\hat{y}^{T}, \hat{x}_t, \hat{y}_t) + H(\hat{x}_t, \hat{y}_t) + H(\hat{y}^{T}, \hat{y}_t) - H(\hat{y}_t).
\]

Since \( \hat{y}^{T} \) appears together with \( \hat{y}_t \) in the two entropy terms in eq. (5), one can define \( \hat{y}^{T}, \hat{y}_t \) as the ranks of the augmented vector \([y^{T}, \hat{y}_t] \). This is actually equivalent of taking the ranks of \( \hat{y}_t \) independently (as they appear in the second and forth term in eq. (5)).

The use of all the ranks for times \( t + 1, \ldots, t + T \) aims at capturing the effect of \( X \) on the evolution of the time series of \( Y \) up to \( T \) time steps ahead. Similar reasoning for \( T > 1 \) was used for other information flow measures [15, 16] and we have used \( T > 1 \) also for TE in [22]. The TERV measure is the direct analogue to TE using ranks and extends the measure of information flow from \( X \) to \( Y \) at time \( t \) for a range of \( T \) time steps ahead \( t \). The use of \( y^{T} \) instead of \( y_{t+T} \) increases the dimension of the joint space from \( m_x + m_y + 1 \) to \( m_x + m_y + T \) and can affect the stability of the estimation. However, the results of a simulation study were in favor of \( y^{T} \) against \( y_{t+T} \) for both TE and TERV.

Finally, we note that when a lag \( \tau_y > 1 \) is used for the state space reconstruction of \( y_t \), there are up to \( m_y! \cdot m_y! \) different rank vectors \([\hat{y}_{t+T}, \hat{y}_t] \) in the computation.
of STE. On the other hand, for TERV there are \((T + m_y)!\) different rank vectors \([\hat{y}_t^T, \hat{y}_t]\). Thus for \(\tau_y > 1\), the distortion of the domain of the rank vectors by STE may be large, e.g. for \(\tau_y = 2\) and \(T = 1\), the pmfs and entropies are computed on \((m_y + 1)!\) different rank orders for TERV and \(m_y! \cdot m_y!\) for STE.

4 Estimation of information measures on simulated systems

As it was shown for the example of uniform white noise the distortion of the domain of the rank vectors \([\hat{y}_t^T, \hat{y}_t]\) using the rank vectors \([\hat{y}_{t+T}, \hat{y}_t]\) instead has a direct effect on the estimation of entropy. While for uncoupled systems \(X\) and \(Y\) the entropy terms involving \([\hat{y}_{t+T}, \hat{y}_t]\) cancel out in the expression of TERV (and respectively for STE), in the presence of coupling some bias is introduced in the estimation of the coupling measure by STE. Using TERV instead this bias is removed.

We compare the estimation of coupling (strength and direction) with the measures TE, STE and TERV on simulated systems. We ﬁrst standardize each time series to have mean zero and standard deviation one, and this allows us to deﬁne a ﬁxed radius for all systems in the computation of TE, which we set \(r = 0.15\). This choice is a trade-off of having enough points within a distance \(r\) to assure stable estimation of the point distribution and maintaining small neighborhoods to preserve details of the point distribution. Still, for high-dimensional points, even this radius may be insufﬁcient to provide stable estimation.

We start with two unidirectionally coupled Henon maps \[\begin{align*} x_{t+1} &= 1.4 - x_t^2 + 0.3 x_{t-1} \\
y_{t+1} &= 1.4 - c x_t y_t + (1-c)y_t^2 + 0.3 y_{t-1} \end{align*}\] with coupling strengths \(c = 0.05, 0.1, 0.15, 0.2, 0.3, 0.4, 0.5\) and \(0.6\). The results on the coupling measures TE, STE and TERV for \(T = 1\), \(\tau_x = \tau_y = 1\) and \(m_x = m_y = 2\) are shown for 100 noise-free bivariate time series of length \(N = 1024\) in Fig. 3. TE has the smallest variance and it seems to give the best detection of the correct direction of coupling even for very weak coupling, whereas STE performs worst. To quantify the level of discrimination of the correct direction of information flow, \(X \rightarrow Y\), often the net information flow is used, deﬁned as the difference of the coupling measure in the two directions. Here, we assess the level of discrimination in a statistical setting by computing the area under the receiver operating characteristic (ROC) curve on the 100 coupling measure values for each direction, which we denote AUROC (e.g. see Fig. 3). For uncoupled systems, we expect that AUROC be close to 0.5. For an information ﬂow measure to detect coupling with great conﬁdence AUROC has to be close to 1. In Fig. 3, the AUROC shows that TE detects coupling with great conﬁdence and obtains AUROC=1 for as low coupling strength as \(c = 0.1\), followed by TERV reaching the same level of conﬁdence at \(c = 0.15\), while STE reaches this level only at strong coupling (\(c = 0.5\)).

The performance of the coupling measures changes in the presence of noise. For the same setup as that in Fig. 3 but adding to the bivariate time series 20% Gaussian white noise, we observe that TERV performs best, followed by TE and having STE with the smallest increase in the direction \(X \rightarrow Y\) with the coupling strength (see Fig. 3). TERV has smaller variance than TE for small coupling strengths, which increases its discriminating power. Comparing with the noise-free case in Fig. 3 TERV does not seem to be much affected by the addition of noise, but TE does not have the same robustness to noise. It is noted that using \(r = 0.15\) was particularly suitable to maintain some stability in TE on the noisy data. The same simulations for \(r = 0.1\) gave much worse results. The AUROC curves in Fig. 3 are ordered with TERV giving the highest and STE the lowest AUROC for all coupling strengths.

We have estimated TE, STE and TERV on the coupled Henon system for different settings of embedding dimensions, time steps ahead \(T\), time series length \(N\) and noise level. For \(N\) small and \(m_y\) large and mostly for noisy time series, the computation of TE was unstable due to the lack of points within the given radius. This explains
that TE has smaller variance for larger time series, and consequently better discrimination in the two directions of coupling. The measures do not vary much with the embedding dimensions and STE shows the largest dependency, especially when \( m_x > m_y \). The best results for all measures were obtained for \( m_x = m_y \).

In Fig. 4 the AUROC is shown for the three measures as a function of \( m_y \), where \( m_x = m_y \), for very weak coupling \((c = 0.1)\), and for one and three steps ahead, small and large time series and for noise-free and noisy Henon data. It seems that estimating the information flow for \( T = 3 \) increases the detection of correct direction of weak coupling for TE and TERV, but not for STE. For the noise-free data, the differences in AUROC among the three measures are small and all measures reach the highest level of discrimination of the two directions when \( m_y > 2 \). For \( m_y = 2 \), AUROC=1 is still reached by TE and TERV but only with \( T = 3 \), whereas the AUROC is much smaller for STE regardless of \( T \). This pattern is the same for both small and large \( N \). For noisy data, all measures perform worse and their AUROC shows strong dependence on both \( m_y \) and \( T \). Similarly to the noise-free case, the AUROC is larger for \( T = 3 \) than for \( T = 1 \) for TE and TERV, but not for STE. The AUROC of TE decreases with \( m_y \) and for \( m_y > 2 \) is lower than the AUROC for both STE and TERV. TERV obtains the highest AUROC values with \( T = 3 \) giving the overall best results. The above results are consistent for the two time series lengths shown in Fig. 6a, b with AUROC values increasing from \( N = 1024 \) to \( N = 4096 \).

Similar simulations have been run for a Rössler system driving a Lorenz system given as (subscript 1 for Rössler, 2 for Lorenz)

\[
\begin{align*}
\dot{x}_1 &= -6(y_1 + z_1) \\
\dot{y}_1 &= -6(x_1 + 0.2y_1) \\
\dot{z}_1 &= -6(0.2 + z_1(y_1 - 5.7)) \\
\dot{x}_2 &= 10(x_2 + y_2) \\
\dot{y}_2 &= 28x_2 - y_2 - x_2z_2 + cy_1^2 \\
\dot{z}_2 &= x_2y_2 - 8z_2
\end{align*}
\]

for coupling strengths \( c = 0, 0.5, 1, 1.5, 2, 3, 4, 5 \) [32]. The observed variables are \( x_2 \) and \( y_2 \) and the sampling time is \( \tau_s = 0.1 \text{sec} \). Here, the results are more varying than for the Henon system. First, there is stronger dependence of all measures, and particularly STE and TERV, on the two embedding dimensions. Again the best results are obtained for \( m_x = m_y \), while for \( m_x < m_y \) the measure values in the correct direction \( X \rightarrow Y \) are increased and for \( m_x > m_y \) the opposite is observed leading to erroneous detection of direction of interaction. The effect of the different formation of the rank future vector in STE and TERV can be better seen for \( T > 1 \) and for small embedding dimensions. As shown in Fig. 5 for \( m_x = m_y = 3 \), while for \( T = 1 \) both rank measures tend to give larger values in the opposite wrong direction \( Y \rightarrow X \), for \( T = 3 \) STE continues to give the same result but TERV points to the correct direction at least for intermediate values of \( c \).

The rank measures suffer from positive bias that increases with \( T \) and this is more obvious in TERV. When the two systems have different complexity the bias tends to be larger in the direction from the less complex (Rössler) to the more complex (Lorenz) system. For \( T = 3 \) in Fig. 6c and d, the rank measure values are larger for the direction \( X \rightarrow Y \) when \( c = 0 \). This bias
in the two directions. The variance is larger for variance does not allow to observe different levels of TE the data the estimation of TE is not stable and the large of coupling and its performance is enhanced when the presence of interaction is investigated.

serious implications in real world applications, where also positive values in the absence of coupling, and this has measures causes the lack of significance, i.e. obtaining AUROC would not give useful re-

The TERV measure has an advantage over TE in that it is more stable to noise. For the noise-free coupled Rössler-Lorenz system, TE detects clearly the direction of coupling and its performance is enhanced when $T$ increases from 1 to 3. However, when noise is added to the data the estimation of TE is not stable and the large variance does not allow to observe different levels of TE in the two directions. The variance is larger for $T = 3$ due to larger dimension of the state space vectors in the estimation of the correlation sums.

We have made the same simulations on two weakly coupled Mackey-Glass systems given as

$$\frac{dx}{dt} = \frac{0.2x_{t-\Delta_x}}{1 + x_{t-\Delta_x}^{10}} - 0.1x_t$$

$$\frac{dy}{dt} = \frac{0.2y_{t-\Delta_y}}{1 + y_{t-\Delta_y}^{10}} + c \frac{0.2x_{t-\Delta_x}}{1 + x_{t-\Delta_x}^{10}} - 0.1y_t,$$

(6)

where again the driving is from the first system $X$ to the second system $Y$. The two systems can have different complexity determined by the delay parameters $\Delta_x$ and $\Delta_y$. We let each $\Delta$ parameter take the values 17, 30, and 100 that, in the absence of coupling, regard systems of correlation dimension at about 2, 3 and 7, respectively. Thus we have 9 different coupled Mackey-Glass systems. All systems are solved using the function dde23 of the computational environment MATLAB and are sampled at $\tau_x = 4$.

The results are quite similar to the results of the Rössler-Lorenz system. There is large variation of all measures, and particularly the rank measures, in the detection of direction and strength of coupling, depending on all tested factors: noise, embedding dimensions, future time horizon, and system complexity. The effect of noise is large on TE but small on STE and TERV. Regarding the embedding dimension, $m_x < m_y$ tends to increase the measure with $c$ more in the correct direction $X \rightarrow Y$, $m_x > m_y$ tends to increase the measure in the opposite and false direction $Y \rightarrow X$, and the best balance is obtained for $m_x = m_y$. The rank measures take values at different positive levels in the two directions at no coupling when the two systems have different complexity. Specifically, the direction from the less to more complex system is the one that has the largest positive bias suggesting erroneously causal effect in this direction when $c = 0$. This bias may mask the difference of the rank measure values in the two directions for $c > 0$. Thus better results can be obtained at small embedding dimensions $m_x = m_y$ and also for $T > 1$.

Results for the coupled Mackey-Glass system with $\Delta_x = \Delta_y = 30$ and $m_x = m_y = 3$ are shown in Fig. 7. For $T = 1$ both rank measures do not find differences in the two directions, while TE takes larger values for $c > 0$ in the correct direction $X \rightarrow Y$ (see Fig. 7a). When $T = 3$, both rank measures increase more in the correct direction and give significant differences in the two directions, as shown in Fig. 7b. For this example, the rank measures obtain the same level for $c = 0$ and AUROC can indeed illustrate the discrimination for $c > 0$. As shown in Fig. 7c, the AUROC for both rank measures is at the level of the TE measure only for $T = 3$. In the presence of noise, TE again tends to have larger variance (even larger for $T = 3$) and the discrimination in the two directions is not that clear, particularly for larger coupling strengths ($c = 0.15, 0.2$), as shown in Fig. 7e and d. On the other hand, the rank measures perform similarly to the noise-free case, with TERV performing best and giving the largest AUROC, as shown in Fig. 7f.

It should be noted that the overall results on the coupled Mackey-Glass systems are in favor of TE that turns out to be less sensitive than STE and TERV to the variations in system complexity and embedding dimensions, while on the other hand it is more sensitive to the presence of noise.
The use of ranks of consecutive samples instead of samples themselves in the estimation of the transfer entropy (TE) seems to gain robustness in the presence of noise, a condition often met in real world applications. This was confirmed by our results in the simulation study. Given that TE based on ranks can be a useful measure of information flow and direction of coupling, we have studied the recently proposed rank–based transfer entropy, termed symbolic transfer entropy (STE), and suggested a modified version of STE, which we termed TE on rank vectors (TERV). The first modification is to use the rank of \( y_{t+1} \) (one time step ahead for the response time series) in the augmented vector comprised of the reconstructed state vector at time \( t \), \( y_t \), and \( y_{t+1} \), instead of considering the whole rank vector for \( y_{t+1} \) as done in STE. We showed that indeed this correction gives accurate estimation of the true entropy of the rank vector derived from the joint vector of \( y_t \) and \( y_{t+1} \). Further, we suggested to allow the time step ahead to be \( T > 1 \) and use the ranks of all samples at the \( T \) future times \( (y_{t+1}, \ldots, y_{t+T}) \) derived from the augmented vector containing the current vector \( y_t \) and these future samples.

The proposed TERV measure was compared to TE and STE by means of simulations on some known coupled systems, and the level of detection of the coupling direction was also assessed by the area under the receiver operating characteristic curve (AUROC). We found that the detection of the correct coupling direction, as well as the correct identification of uncoupled systems and the estimation of coupling strength when present, varied across the three measures and depended on the presence of noise, the state space reconstruction (we varied both embedding dimensions \( m_x \) and \( m_y \) for the driver and the response system but used fixed delays \( \tau_x = \tau_y = 1 \)), the future horizon \( T \), the time series length, and the complexity of the systems. The results are summarized as follows.

1. TE estimated by correlation sums has increased variance when noise is added to the data, which may mask the detection of the direction of coupling. STE and TERV are affected much less by noise and often perform better than TE on noisy data.

2. All measures are dependent on the embedding dimensions and the best results are when equal span of information from the two systems is passed to the reconstructed vectors, i.e. \( m_x = m_y \), a condition set arbitrarily, but apparently correctly as our simulations justify, in most works on coupling measures. If the embedding dimension for the driving system is larger the measure tends to be larger in the wrong direction of interaction. Rank measures (STE and TERV) tend to be more sensitive to the selection of the two embedding dimensions than TE.

3. When information flow is measured by TE and TERV over a future horizon of length \( T > 1 \) it can detect better than for \( T = 1 \) the correct direction and strength of coupling, provided that the estimation of the entropy terms is stable. Note that using a larger \( T \) increases the dimension of the future response vector in the definition of TE and TERV and consequently the data requirements. Thus the stability of the estimation depends on the length of the time series, the level of noise in the data and the two embedding dimensions. STE does not show not the same improvement in performance when \( T > 1 \) due to the way the rank future vector of the response is constructed.

4. The measures using ranks (STE and TERV) have larger positive bias than TE that depends on embedding dimension, time series length and system complexity. For example, all measures increase with the embedding dimension (also when \( m_x = m_y \)), so that even in the absence of coupling there are significantly larger than zero. In the simulations with increasing coupling strength \( c \), the difference of the measures on
uncoupled and coupled systems still could be maintained, but in applications where a single case of coupling is to be investigated, the lack of significance.

5. For different complexity there is different bias in the two directions and the rank measures tend to differ at $c = 0$. TE shows this effect at a lesser extent. The largest bias is in the direction from the less to more complex system. When the two systems are of the same complexity, the bias is the same in both directions allowing the rank measures to detect well the coupling direction and the strength of coupling.

Given the above finding, overall TERV gave better discrimination of the direction of coupling (higher AUROC) than TE, and when the data were noisy also better than TE in many cases. In particular, the use of $T > 1$ improved the performance of TERV and TE but not STE.

The results on TE yield the particular estimate using correlation sums. A small scale simulation has showed that binning estimates performed worse, especially when the dimension increased (embedding dimension and $T$), and this is attributed to the problem of binning for high state space dimensions. On the other hand, the nearest neighbor estimate [28] was more stable, particularly on noisy data and high dimensions. Further investigation on the estimates of TE is obviously needed.

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