

The Predictability Horizon

Samuel V. Scarpino

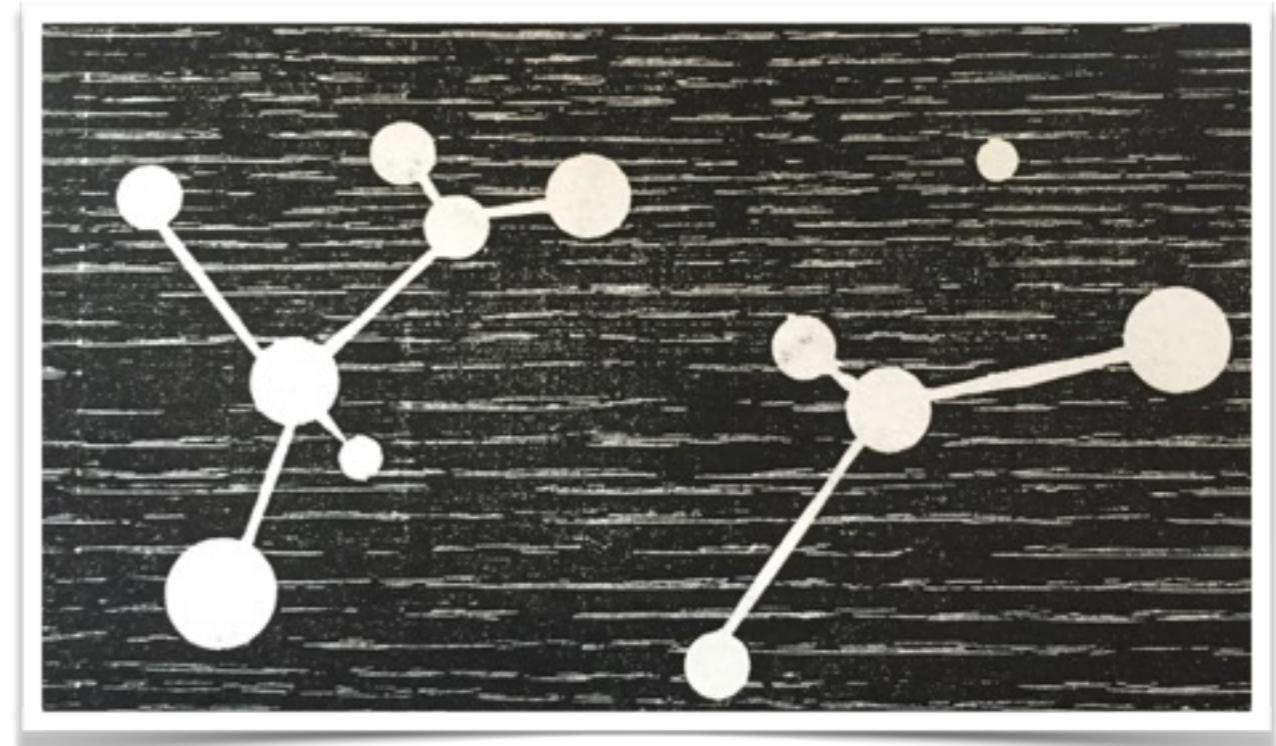
Assistant Professor

University of Vermont

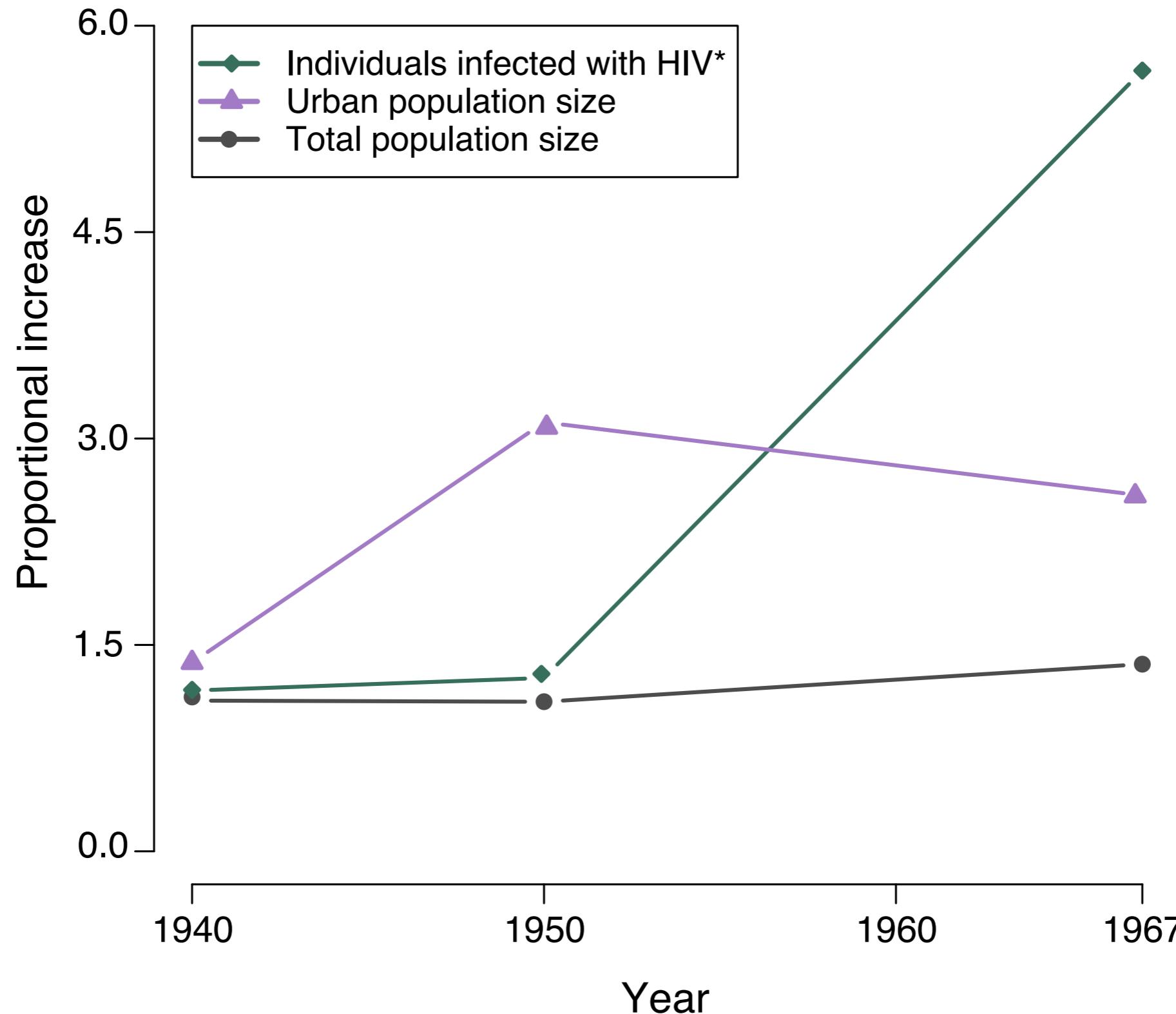
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Urbanization and HIV in central Africa

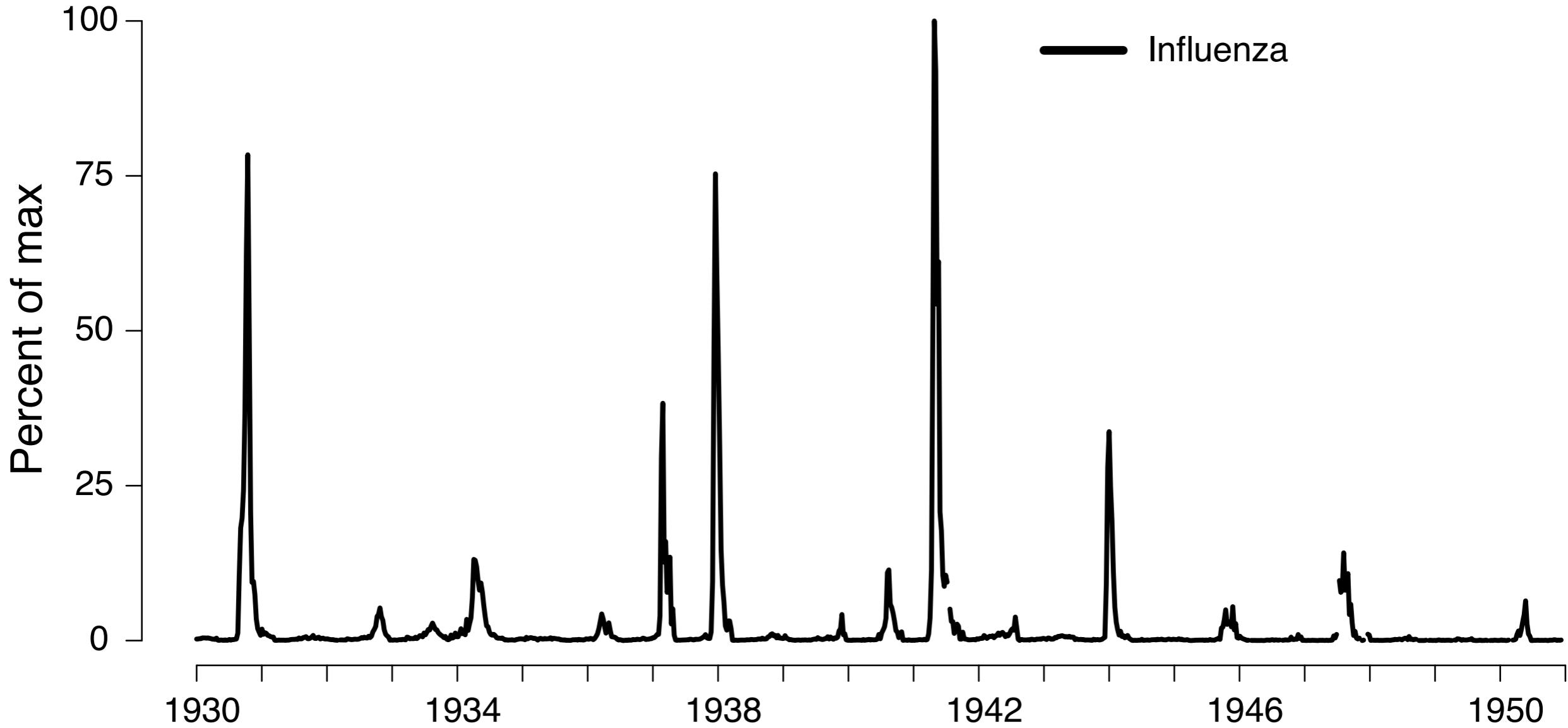


Can we predict complex systems?



Giovanni Petri
Principle Research
ISI Foundation

Can we predict this time series?



Permutation entropy in higher dimensions

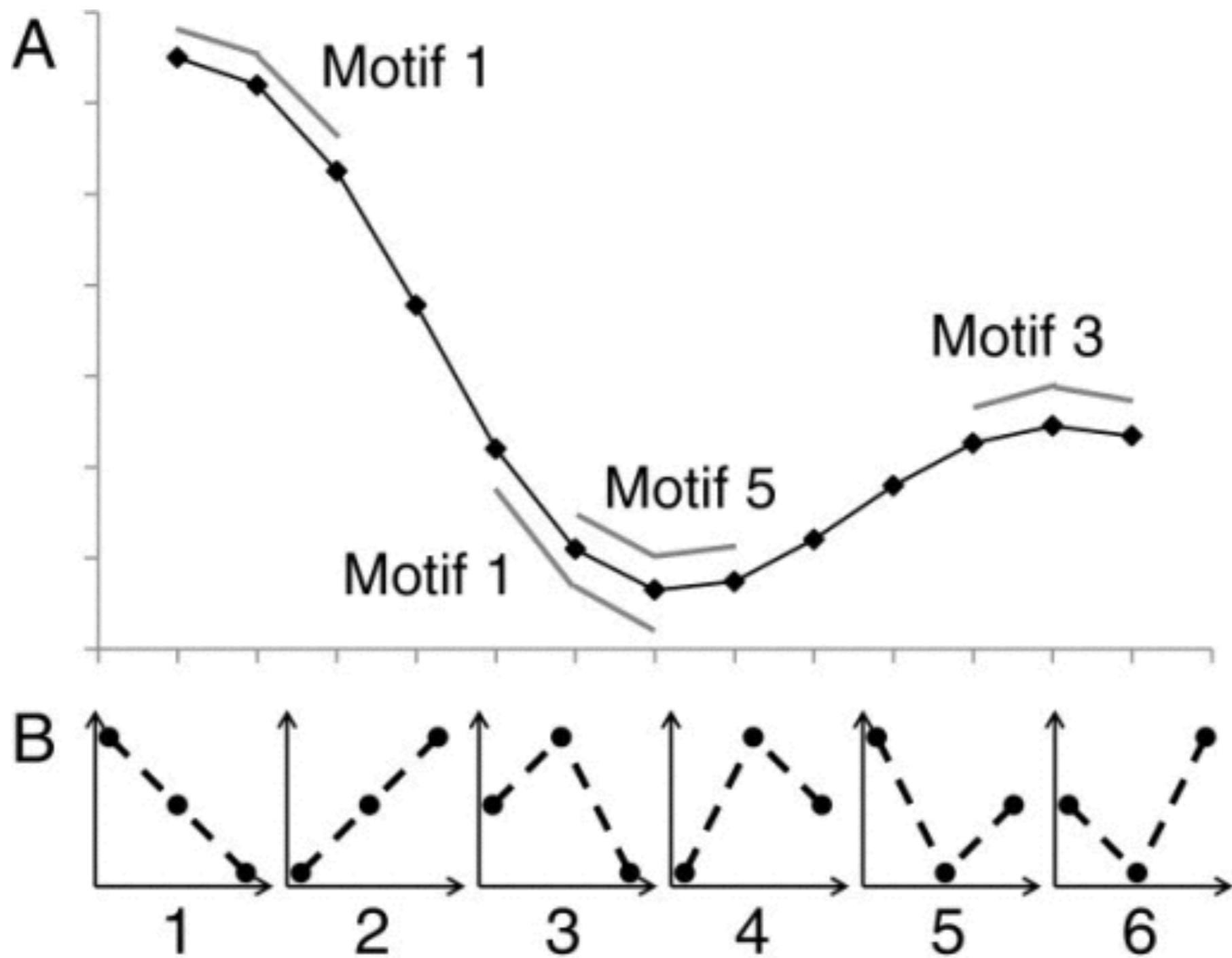
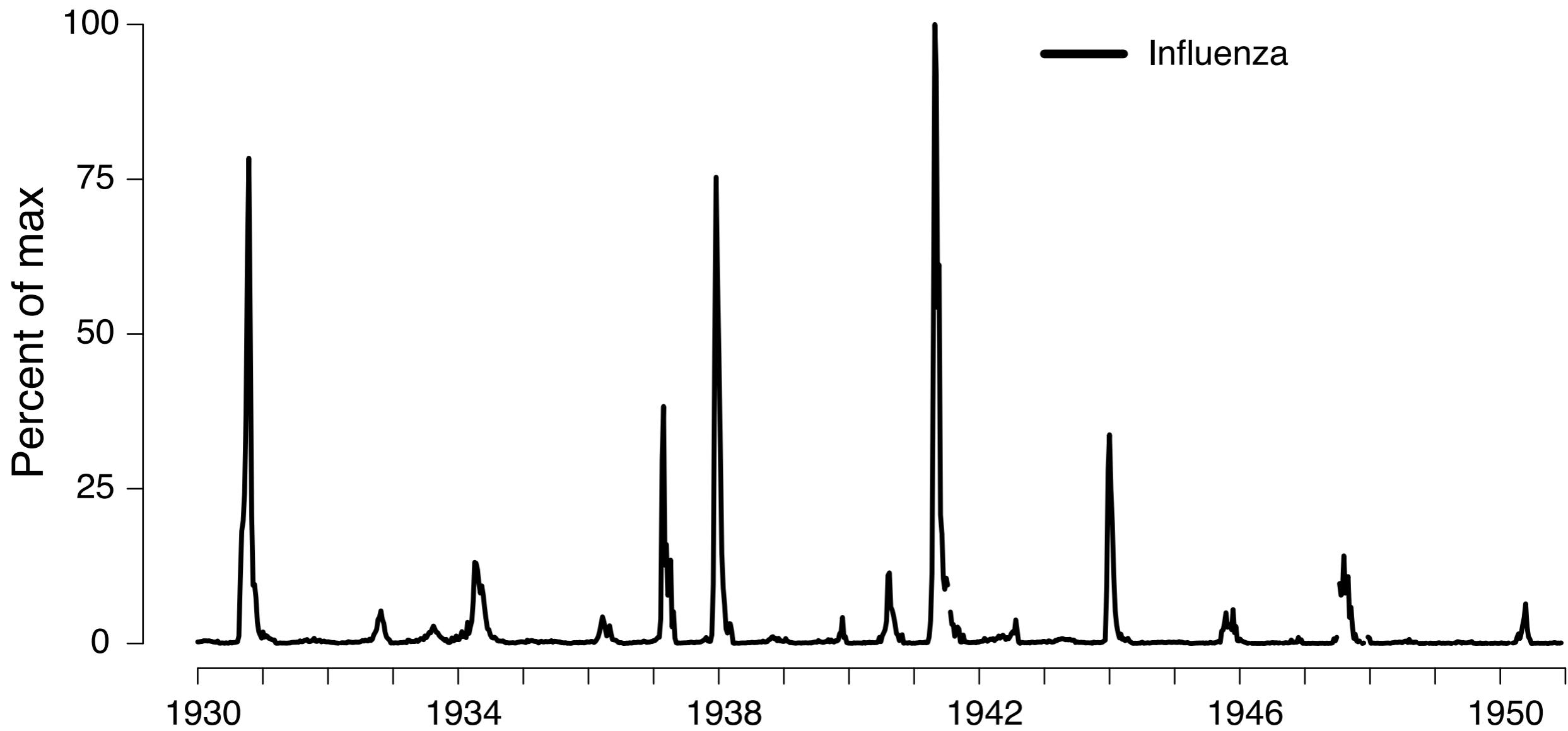
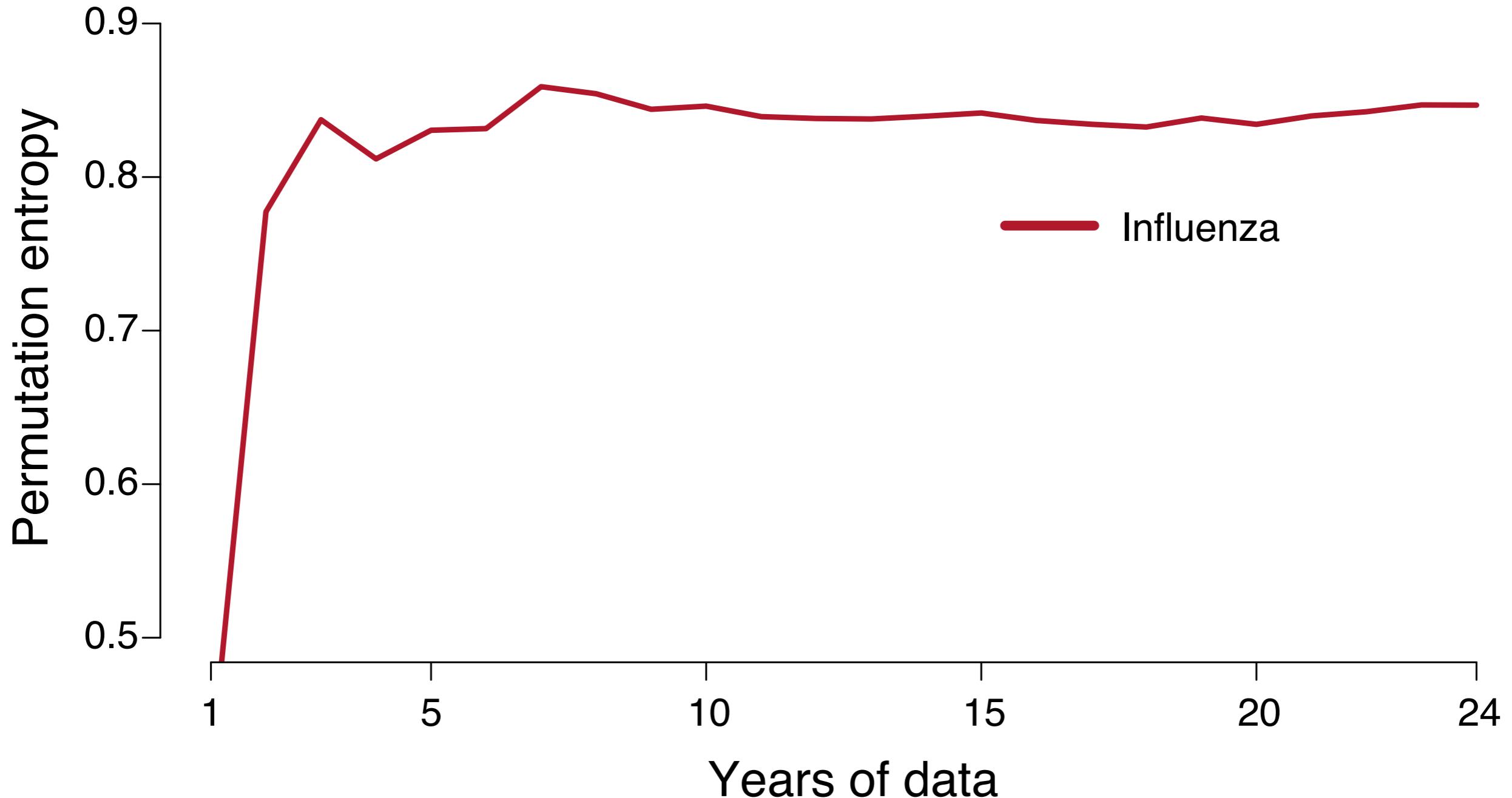


Fig. from Hillen et al. 2013

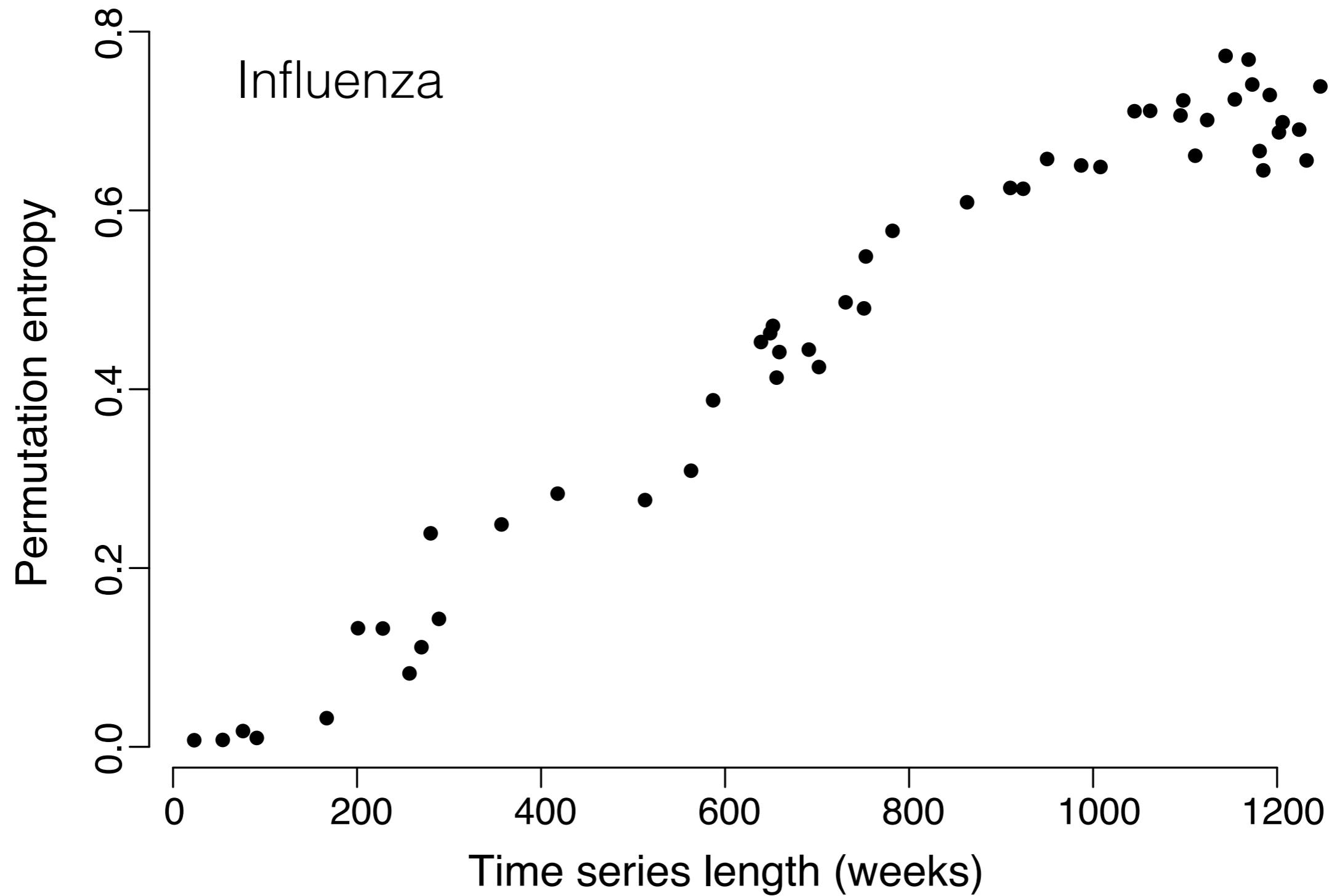
Historical influenza in Texas



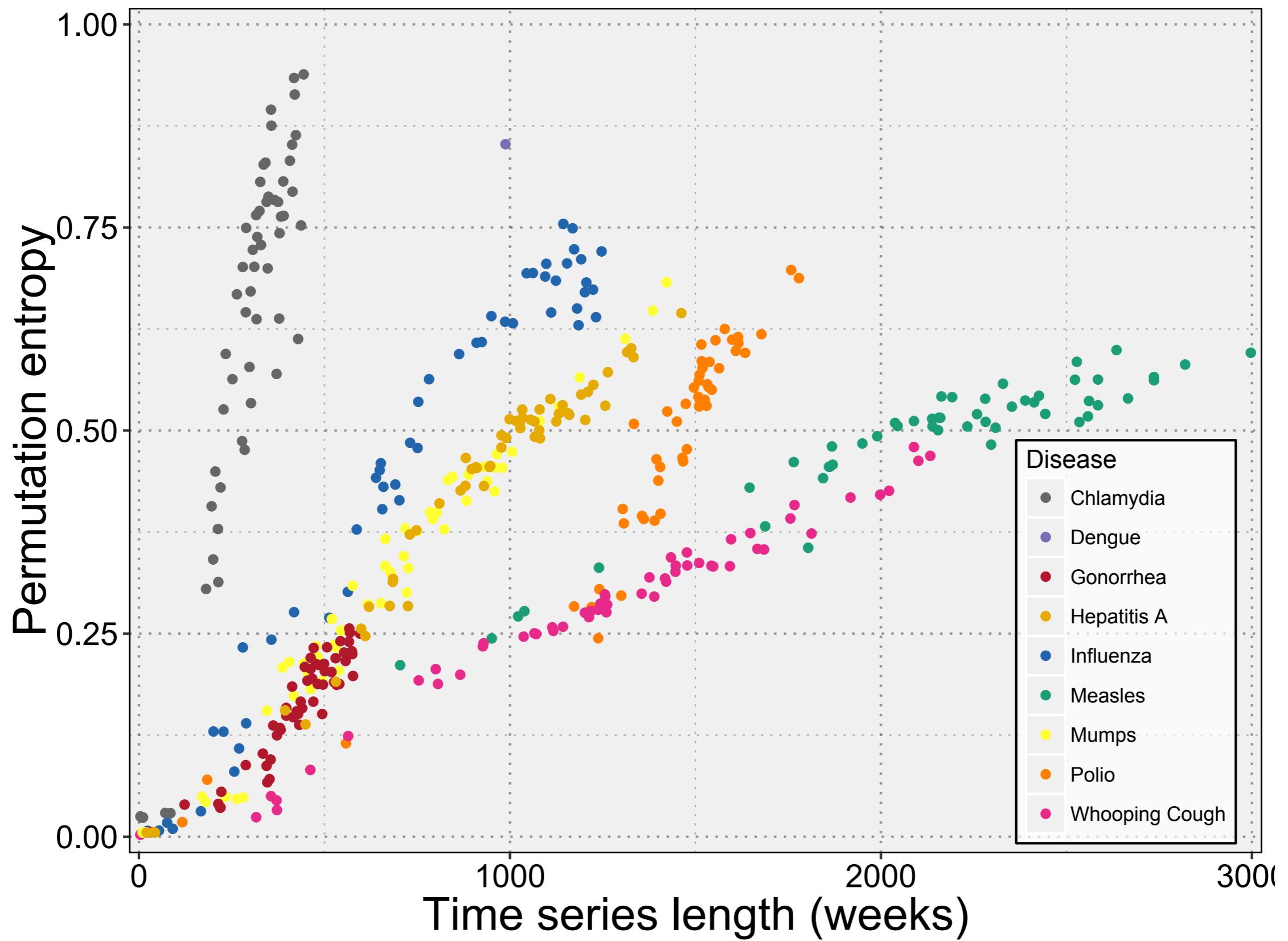
The more data we see, the less certain we are



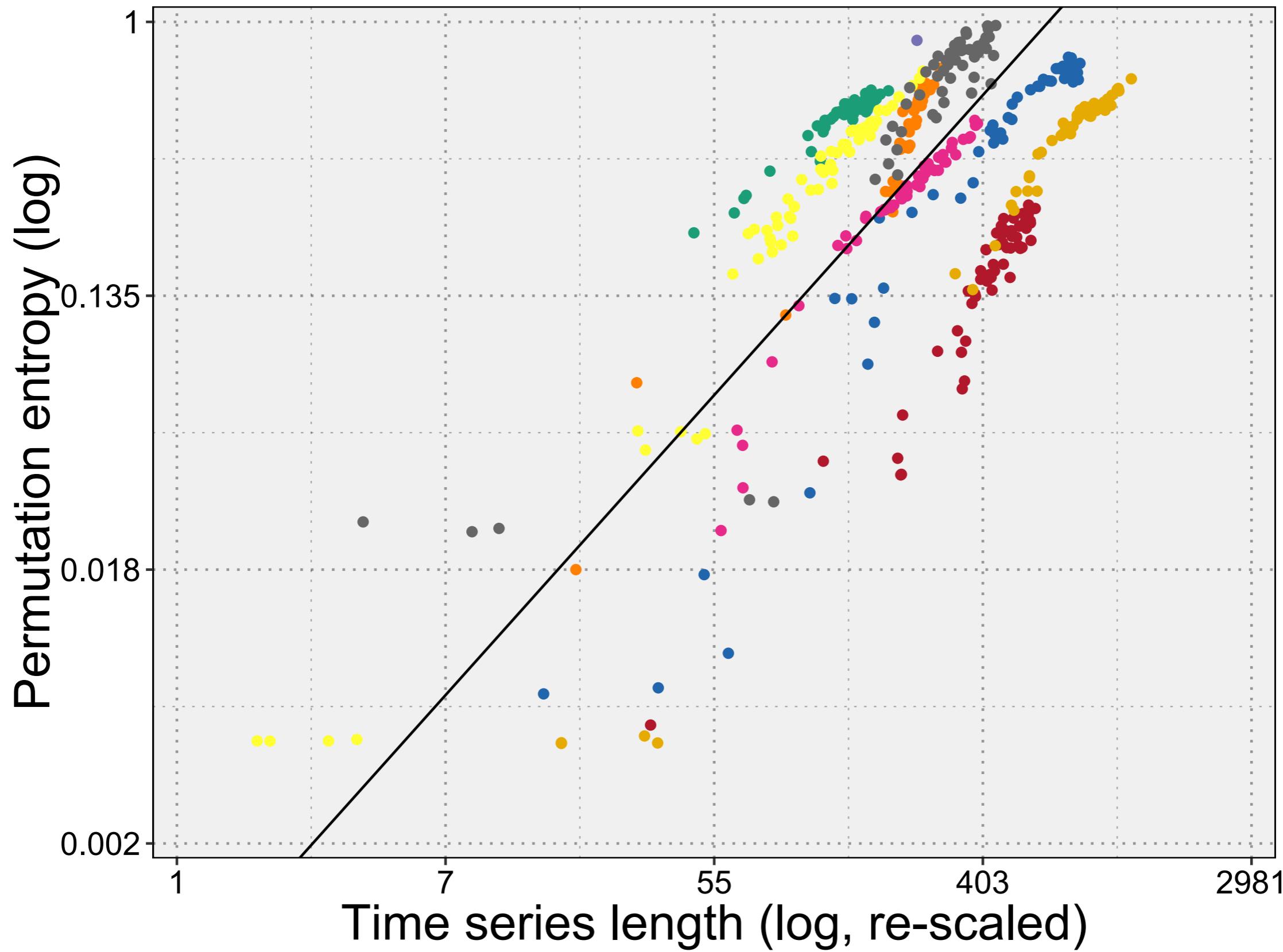
More data = less predictability



Prediction horizon



Universal prediction horizon?



Questions?

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