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Refined scale-dependent permutation entropy to analyze systems complexity

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- Multiscale entropy (MSE) is a prevailing complexity measure, but it has drawbacks
- A new multiscale complexity measure is introduced: RSDPE
- RSDPE has a behavior close to the one MSE
- RSDPE over-performs MSE in terms of computational cost
- RSDPE over-performs MSE in terms of computational accuracy

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