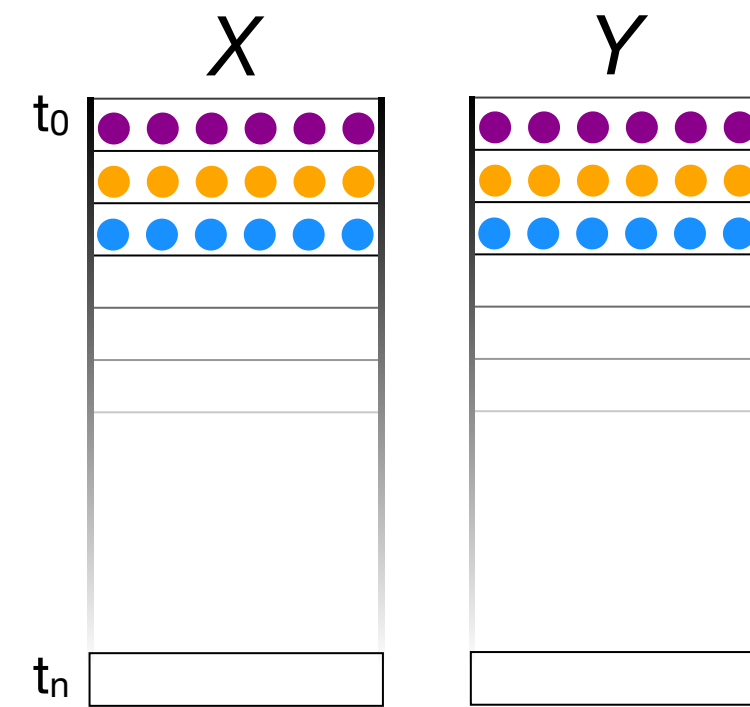
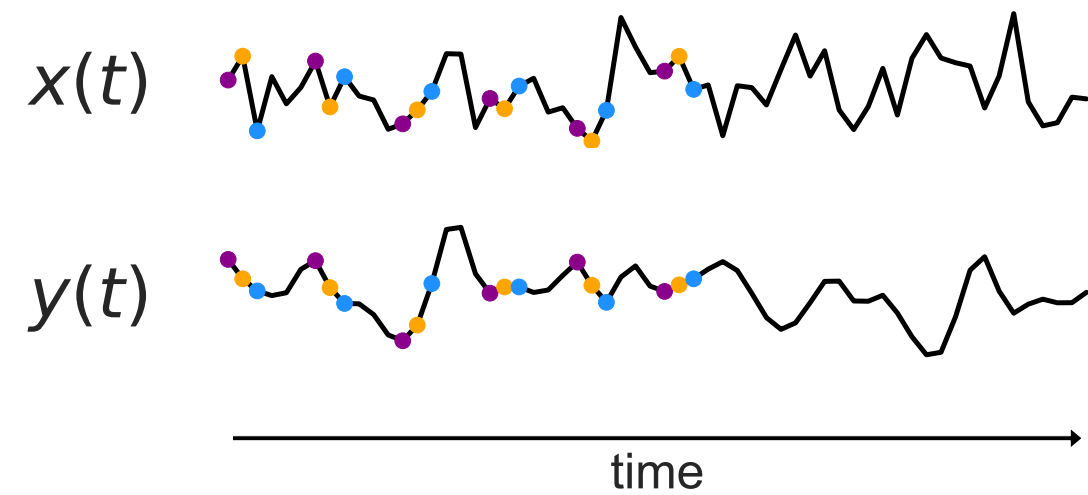
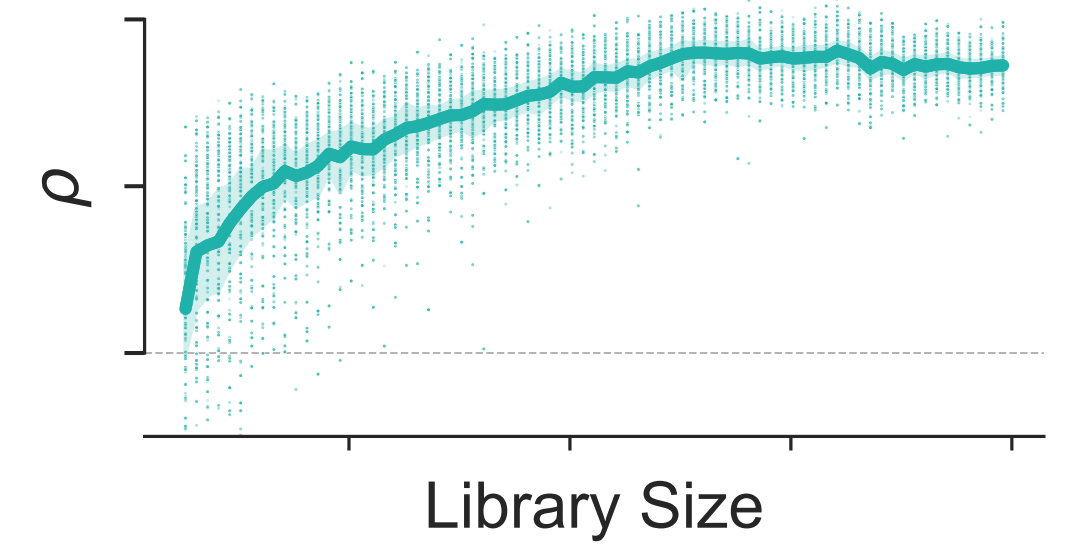


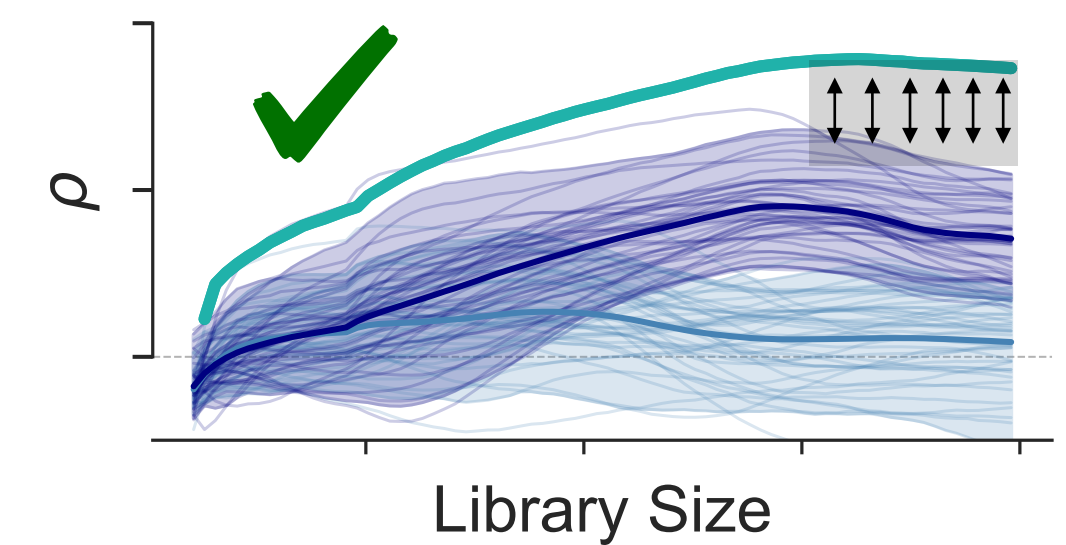
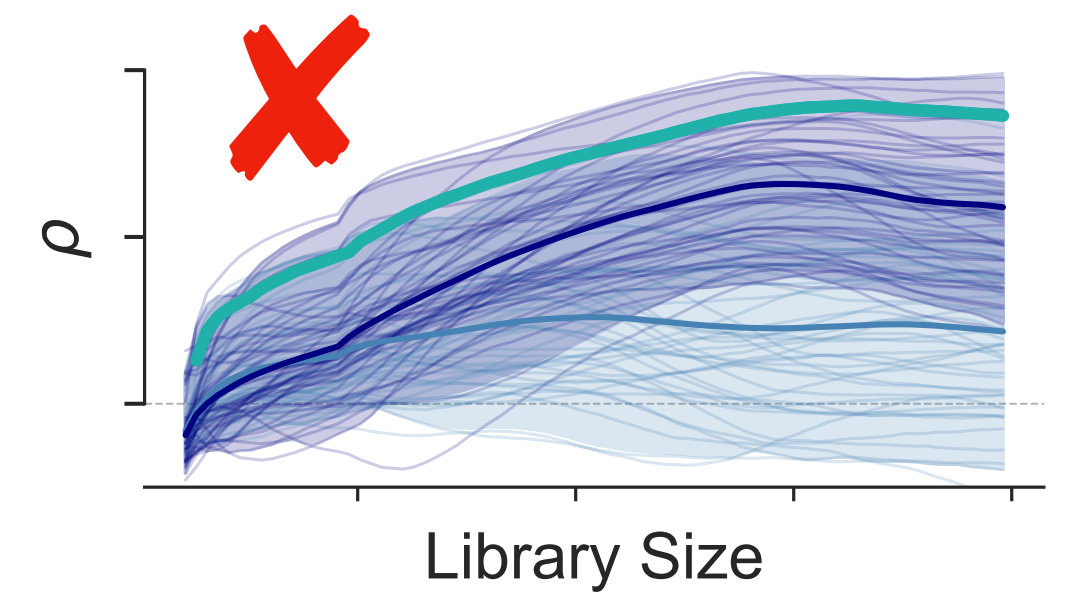
Step 1:
Time delay embedding
 E time points, τ time steps
apart



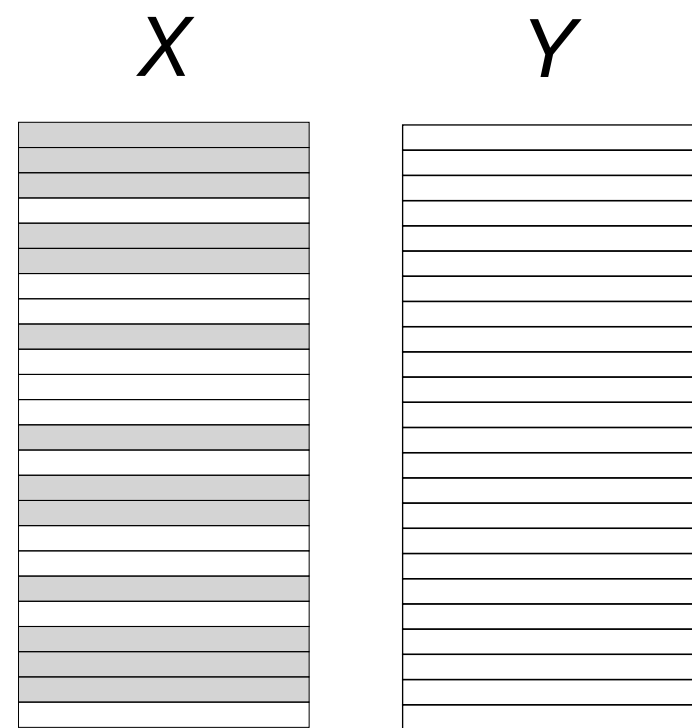
Step 6:
Repeat for range of library sizes



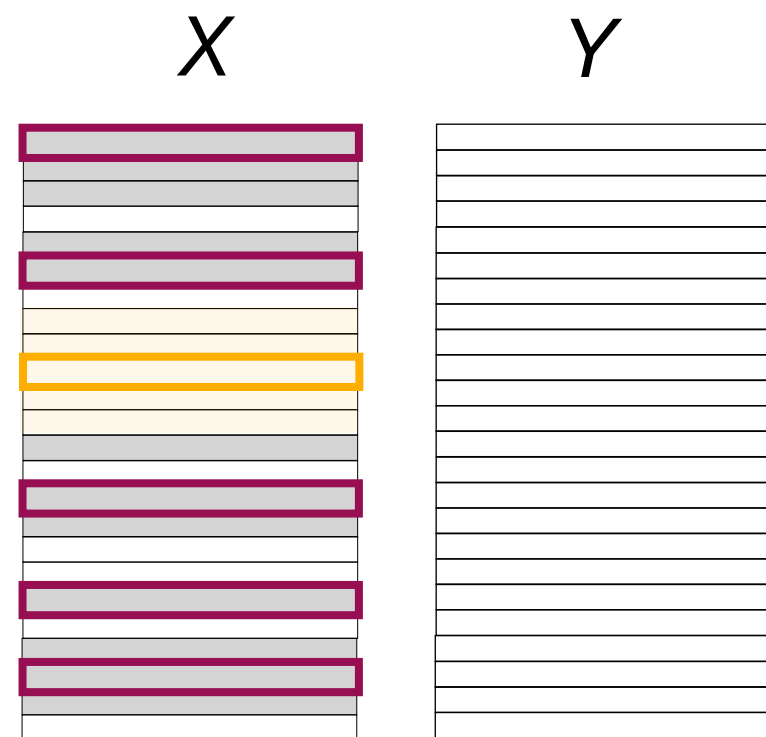
Step 7: Test against surrogates



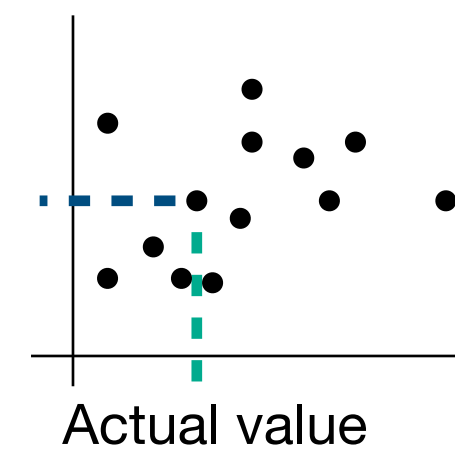
Step 2:
Randomly sample library of
vectors



Step 3:
Identify nearest neighbors



Step 4:
Predict

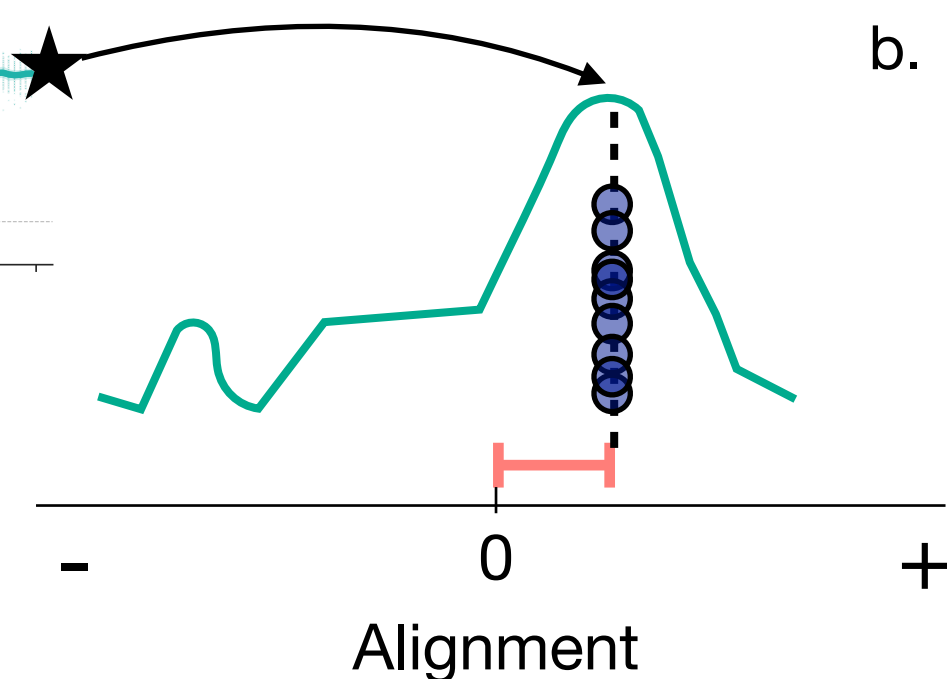
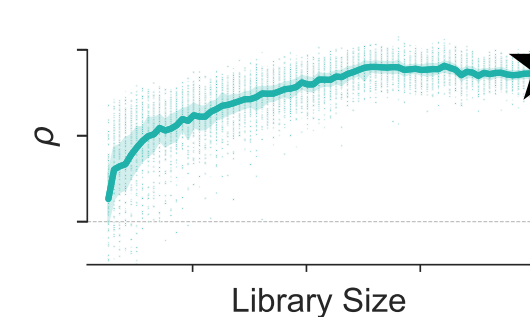
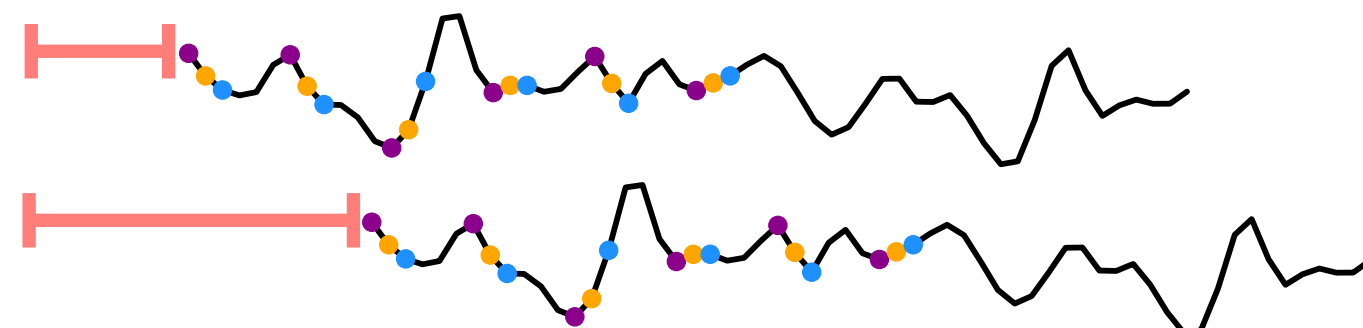
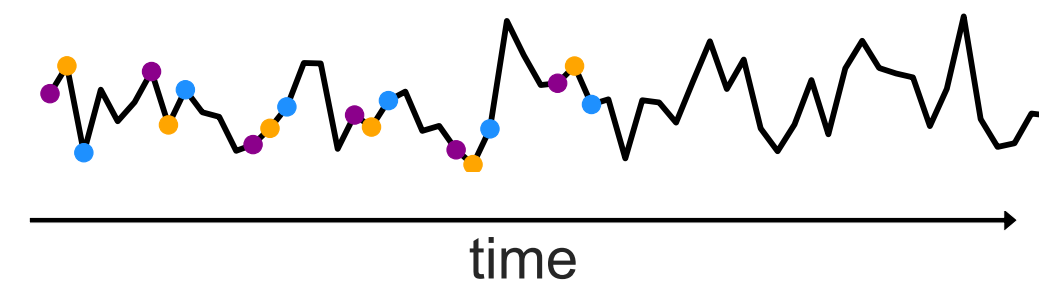


Step 5:
Calculate ρ

ρ

Step 8:
Choose optimal alignment

a. Vary alignment of $x(t)$ and $y(t)$;
Repeat steps 1-6



b. Record optimal
alignment for the
choice of E and τ