A central goal of linguistics is to understand the diverse ways in which human language can be organized (Gibson et al. 2019) (Lupyan/Dale 2016). In our contribution, we present results of a large scale cross-linguistic analysis of the statistical structure of written language (Koplenig/Wolfer/Meyer 2023). To this end, we have trained a language model on more than 6,500 different documents as represented in 41 parallel/multilingual corpora consisting of ~3.5 billion words or ~9.0 billion characters and covering 2,069 different languages that are spoken as a native language by more than 90% of the world population or ~46% of all languages that have a standardized written representation. Figure 1 shows that our database covers a large variety of different text types, e.g. religious texts, legalese texts, subtitles for various movies and talks, newspaper texts, web crawls, Wikipedia articles, or translated example sentences from a free collaborative online database. Furthermore, we use word frequency information from the Crúbadán project that aims at creating text corpora for a large number of (especially under-resourced) languages (Scannell 2007). We statistically infer the entropy rate of each language model as an information-theoretic index of (un)predictability/complexity (Schürmann/Grassberger 1996) (Takahira/Tanaka-Ishii/Debowski 2016). Equipped with this database and information-theoretic estimation framework, we first evaluate the so-called 'equi-complexity hypothesis', the idea that all languages are equally complex (Sampson 2009). We compare complexity rankings across corpora and show that a language that tends to be more complex than another language in one corpus also tends to be more complex in another corpus. This constitutes evidence against the equi-complexity hypothesis from an information-theoretic perspective. We then present, discuss and evaluate evidence for a complexity-efficiency trade-off that unexpectedly emerged when we analysed our database: high-entropy languages tend to need fewer symbols to encode messages and vice versa. Given that, from an information theoretic point of view, the message length quantifies efficiency - the shorter the encoded message the higher the efficiency (Gibson et al. 2019) - this indicates that human languages trade off efficiency against complexity. More explicitly, a higher average amount of choice/uncertainty per produced/received symbol is compensated by a shorter average message length. Finally, we present results that could point toward the idea that the absolute amount of information in parallel texts is invariant across different languages.