Scaling—a Plenitude of Power Laws

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Principles of Complex Systems, Vols. 1, 2, 3D, 4 fourever, V for Vendetta

CSYS/MATH 6701, 6713, & a pretend number, 2025-2026

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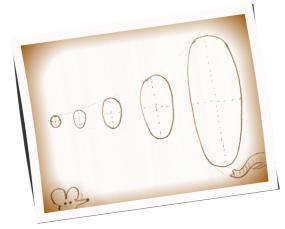
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Archival object:

Definitions

related as:



The prefactor c must balance dimensions.

Using [⋅] to indicate dimension, then

Imagine the height ℓ and volume v of a family of shapes are

& More on this later with the Buckingham π theorem.

 $\ell = cv^{1/4}$

 $[c] = [\ell]/[v^{1/4}] = L/L^{3/4} = L^{1/4}.$

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Scalingarama

General observation:

Systems (complex or not) that cross many spatial and temporal scales often exhibit some form of scaling.

- Basic definitions.

Possibly later:

- Advances in measuring your power-law relationships.
- Scaling in blood and river networks.
- The Unsolved Allometry Theoricides.

Outline—All about scaling:

- Examples.

Looking at data

Power-law relationships are linear in log-log space:

$$y = cx^{\alpha}$$

$$\Rightarrow \log_b y = \alpha \log_b x + \log_b c$$

with slope equal to α , the scaling exponent.

- Much searching for straight lines on log-log or double-logarithmic plots.
- Sood practice: Always, always, always use base 10.
- A Yes, the Dozenalists are right, 12 would be better.
- But: hands.¹ And social pressure.
- Talk only about orders of magnitude (powers of 10).

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A power law relates two variables x and y as follows:

$$y = cx^{\alpha}$$

- α is the scaling exponent (or just exponent)
- α can be any number in principle but we will find various

A beautiful, heart-warming example:



- gray matter: 'computing elements'
- A = volume ofwhite matter: 'wiring'
- № $W \sim cG^{1.23}$
- Gray Matter Volume G (mm 3
- from Zhang & Sejnowski, PNAS (2000) [40]

¹Probably an accident of evolution—debated.

Why is $\alpha \simeq 1.23$?

Quantities (following Zhang and Sejnowski):

- $\mathcal{L} G = \text{Volume of gray matter (cortex/processors)}$
- W = Volume of white matter (wiring)
- A T = Cortical thickness (wiring)
- & L = Average length of white matter fibers
- $\geqslant p$ = density of axons on white matter/cortex interface

A rough understanding:

- $G \sim ST$ (convolutions are okay)
- $\Re W \sim \frac{1}{2}pSL$
- \Leftrightarrow Eliminate S and L to find $W \propto G^{4/3}/T$

Why is $\alpha \simeq 1.23$?

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A rough understanding:

- & Observe weak scaling $T \propto G^{0.10\pm0.02}$.
- $\Rightarrow W \propto G^{4/3}/T \propto G^{1.23\pm0.02}$

Tricksiness:

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 $\log_{10} G = (0.955 \pm 0.002) \log_{10} V + (0.061 \pm 0.009)$ 10 r=0.9998 Gray Matter Volume G Types and Tokens $\log_{10} W = (1.174 \pm 0.007) \log_{10} V - (1.40 \pm 0.03)$

 \mathbb{R} With V = G + W, some power laws must be approximations.

 10^3 10^4 10^5 Total Volume $V = G + W (mm^3)$

Measuring exponents is a hairy business...

- $\Re G \sim L^3$

Disappointing deviations from scaling:



- Per George Carlin 🖸
- A Yes, should be the median. #painful Image from here

The koala , a few roos short in the top paddock:

- Wery small brains
 relative to body size.
- Wrinkle-free, smooth.
- Not many algorithms needed:
 - Only eat eucalyptus leaves (no (Will not eat leaves picked and presented to them)
 - Move to the next tree.
 - Sleep.
 - Defend themselves if needed (tree-climbing crocodiles, humans).
 - Occasionally make more koalas.

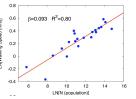
Good scaling:

General rules of thumb:

- A High quality: scaling persists over three or more orders of magnitude for each variable.
- A Medium quality: scaling persists over three or more orders of magnitude for only one variable and at least one for the other.
- Wery dubious: scaling 'persists' over less than an order of magnitude for both variables.

The PoCSverse Unconvincing scaling: Scaling 14 of 121

Average walking speed as a function of city population:



Two problems: 1. use of natural log, and

2. minute varation in dependent variable.

from Bettencourt et al. (2007) [4]; otherwise totally great—more later.

Definitions

Power laws are the signature of scale invariance:

Scale invariant 'objects' look the 'same' when they are appropriately rescaled.

- Solver = geometric shapes, time series, functions, relationships, distributions,...
- Same' might be 'statistically the same'
- To rescale means to change the units of measurement for the relevant variables

Scale invariance

Our friend $y = cx^{\alpha}$:

- \Re If we rescale x as x = rx' and y as $y = r^{\alpha}y'$,
- & then

$$r^\alpha y' = c(rx')^\alpha$$

8

8

$$y' = cr^{\alpha} x'^{\alpha} r^{-\alpha}$$

$$\Rightarrow y' = cx'^{\alpha}$$

Scale invariance

Compare with $y = ce^{-\lambda x}$:

 \Re If we rescale x as x = rx', then

$$y = ce^{-\lambda rx'}$$

- Original form cannot be recovered.
- Scale matters for the exponential.

More on $y = ce^{-\lambda x}$:

- \Re Say $x_0 = 1/\lambda$ is the characteristic scale.
- while for $x \ll x_0$, y is large.

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Isometry:



Dimensions scale linearly with each other.

Allometry:



Dimensions scale nonlinearly.

Allometry:

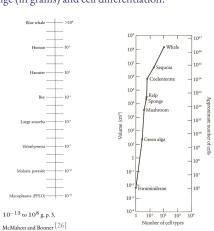
- Refers to differential growth rates of the parts of a living organism's body part or process.
- First proposed by Huxley and Teissier, Nature, 1936 "Terminology of relative growth" [15, 35]

The many scales of life:

The biggest living things (leff). All the organisms are drawn to the same scale. I. The largest flying bird (lablarios), 2, be largest known animal (the blue whale), 3, the largest stenict and ammand (Baluchtherium) with a human figure shown for scale; 4, the tallest living land animal (garfield), 5, The annosation; 6, the tallest living land animal (garfield), 5, The annosation; 6, the largest digit sand animal (garfield), 6, the largest editor stake; 9, the length of the largest stapeworm found in man; 10, the largest stapeworm found in man; 10, the largest stapeworm found in man; 10, the largest stape with (Arepornis); 15, the through largest flow (Arepornis); 15, the through largest flow (whale sharid; 18, horse; 19, the largest troubse molluse (Tridenas); 17, the largest stape we molluse (Tridenas); 17, the largest stape we molluse (Tridenas); 17, the largest stapest molluse (deep-water squid, Architeuthis); 24, ostrich; 25, the lower 105 feet of the largest troganism (giant sequoia), with a 100-foot larch superposed.

p. 2, McMahon and

Bonner [26]



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Isometry versus Allometry:

Iso-metry = 'same measure'

Allo-metry = 'other measure'

We use allometric scaling to refer to both:

- 1. Nonlinear scaling of a dependent variable on an independent one (e.g., $y \propto x^{1/3}$)
- 2. The relative scaling of correlated measures (e.g., white and gray matter).

An interesting, earlier treatise on scaling:

McMahon and Bonner, 1983 [26]

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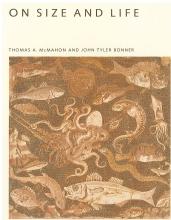
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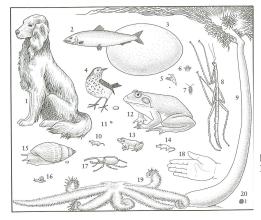
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The many scales of life:

mal (flying shrew); 11, the smallest verte-brate (a tropical frog); 72, the largest frog (goliath frog); 13, common grass frog; 14, house mouse; 15, the largest land snall (Achatina) with egg; 16, common snall; 17, the largest beetle (goliath beetle); 18, human hand; 19, the largest starfish (Liudia); 20, the largest free-moving protozoan (an extinct nummulite).

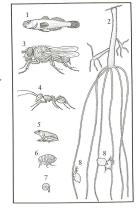
p. 3, McMahon and Bonner [26] More on the Elephant

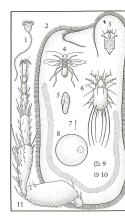
Bird here .



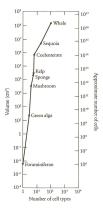
The many scales of life:

p. 3, McMahon and Bonner [26]





Size range (in grams) and cell differentiation:



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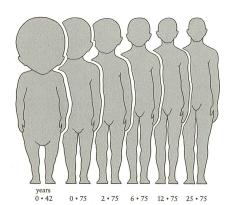
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p. 36, McMahon and Bonner [26]; a bit dubious.

400 600 800 1000 Basilar length of skull (mm)

Titanothere horns: $L_{\rm horn} \sim L_{\rm skull^4}$

Non-uniform growth:



p. 32, McMahon and Bonner [26]

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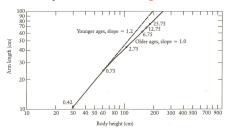
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Non-uniform growth—arm length versus height:

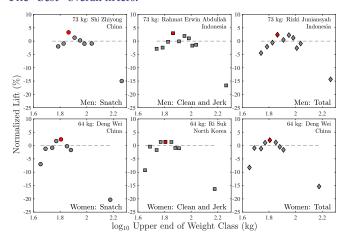
Good example of a break in scaling:



A crossover in scaling occurs around a height of 1 metre.

p. 32, McMahon and Bonner [26]

The "best" overall lifters:



 $P = c M^{\alpha}$

Prefactor c depends on body plan and body temperature:

Birds	$39\text{-}41^{\circ}C$
Eutherian Mammals	$36 – 38^{\circ}C$
Marsupials	$34 36 {}^{\circ} C$
Monotremes	$30-31^{\circ}C$





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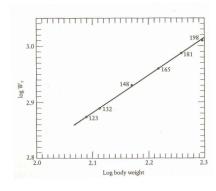
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Weightlifting: $M_{\rm world\,record} \propto M_{\rm lifter}^{2/3}$



Idea: Power \sim cross-sectional area of isometric lifters. But modern data suggests an exponent of 1/2.

p. 53, McMahon and Bonner [26]

Stories—The Fraction Assassin:²



2*bonk bonk*

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What one might expect:

 $\alpha = 2/3$ because ...

Dimensional analysis suggests an energy balance surface law:

$$P \propto S \propto V^{2/3} \propto M^{2/3}$$

- Assumes isometric scaling (not quite the spherical cow).
- & Lognormal fluctuations:

Gaussian fluctuations in $\log P$ around $\log cM^{\alpha}$.

& Stefan-Boltzmann law of for radiated energy:

$$\frac{\mathrm{d}E}{\mathrm{d}t} = \sigma \varepsilon S T^4 \propto S$$

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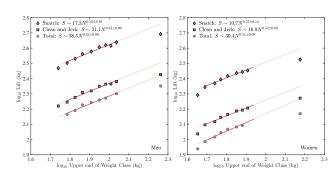
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Evidence for a 1/2 scaling exponent for weightlifting:



Li Wenwen's gold medal joy in Paris: Enjoy (at 2:25 with bonus Australian commentary).

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Animal power

Fundamental biological and ecological constraint:

 $P = c M^{\alpha}$

P =basal metabolic rate

M= organismal body mass







The prevailing belief of the Church of Quarterology:

 $\alpha = 3/4$

 $P \propto M^{\,3/4}$

Huh?

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The prevailing belief of the Church of Quarterology:

Most obvious concern:

$$3/4 - 2/3 = 1/12$$

- An exponent higher than 2/3 points suggests a fundamental inefficiency in biology.
- Sometimes of the companies of the compan to balance heat loss.

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Related putative scalings:

Wait! There's more!:

- $\ \ \,$ number of capillaries $\propto M^{3/4}$
- $\red{solution}$ time to reproductive maturity $\propto M^{1/4}$
- $\ensuremath{ \ \stackrel{<}{\otimes} \ }$ heart rate $\propto M^{-1/4}$
- \red{split} cross-sectional area of aorta $\propto M^{3/4}$

The great 'law' of heartbeats:

Assuming:

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Average lifespan $\propto M^{\beta}$

Average heart rate $\propto M^{-\beta}$

 \Re Irrelevant but perhaps $\beta = 1/4$.

Then:

Average number of heart beats in a lifespan $\propto M^{\beta-\beta}$ $\propto M^0$

Number of heartbeats per life time is independent of organism size!

 \approx 1.5 billion....





Ecology—Species-area law:

Allegedly (data is messy): [21, 19]



"An equilibrium theory of insular zoogeography" 🗹 MacArthur and Wilson,

Evolution, 17, 373–387, 1963. [21]



 $N_{
m species} \propto A^{\,eta}$

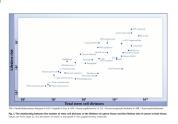
- & According to physicists—on islands: $\beta \approx 1/4$.
- Also—on continuous land: $\beta \approx 1/8$.

Cancer:

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"Variation in cancer risk among tissues can be explained by the number of stem cell divisions" Tomasetti and Vogelstein,

Science, **347**, 78–81, 2015. [37]

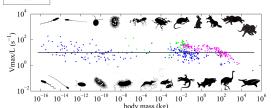


Roughly: $p \sim r^{2/3}$ where p = life time probability and r = rate of stem cell replication.



"How fast do living organisms move: Maximum speeds from bacteria to elephants and whales" Meyer-Vernet and Rospars,

American Journal of Physics, **83**, 719–722, 2015. [28]



Insert assignment question 2



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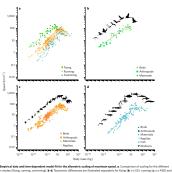
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"A general scaling law reveals why the largest animals are not the fastest"

Hirt et al.,

Nature Ecology & Evolution, 1, 1116, 2017. [12]

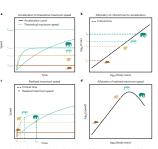




"A general scaling law reveals why the largest animals are not the fastest"

Hirt et al.,

Nature Ecology & Evolution, 1, 1116, 2017. [12]



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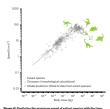
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Theoretical story:



- Maximum speed increases with size: $v_{\text{max}} = aM^b$
- Takes a while to get going: $v(t) = v_{\max}(1 - e^{-kt})$
- Literature: $0.75 \lesssim d \lesssim 0.94$
- Acceleration time = depletion time for anaerobic energy: $au \sim f M^g$ Literature: $0.76 \lesssim q \lesssim 1.27$
- $v_{\text{max}} = aM^b \left(1 e^{-hM^i}\right)$
- i = d 1 + g and h = cf
- & Literature search for for maximum speeds of running, flying and swimming animals.
- Search terms: "maximum speed", "escape speed", and "sprint speed".

"Duration of urination does not change with body size" 🗷, Yang et al., Proceedings of the National Academy of

Sciences, 111, 11932-11937, 2014. [39]

- 32 mammals at Zoo Atlanta
- $M = 3 \times 10^{1} \text{ g to } 8 \times 10^{6} \text{ g}$
- $\ref{eq:sphere:$
- Smaller mammals: $T \sim M^0$
- Duration ~ 0.02 to 2 seconds

³Not Safe For The Class Room

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& Eek: Small scaling regimes

Where this was always going:4

wombats [?] 🗷

Ig Nobel in Physics in 2015

And again in 2019 for a paper on a peculiarity of

Mean speed $\langle s \rangle$ decays with

"Scaling in athletic world records" 🗹

Savaglio and Carbone,

Nature, 404, 244, 2000. [34]



- Break in scaling at around $au \simeq 150\text{--}170 \text{ seconds}$
- Anaerobic–aerobic transition
- Roughly 1 km running race

Running decays faster than swimming

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of the mystery , Science, 2021/01/27:

the first place.

off from these high perches.

Tatem et al.,

Linear extrapolation for the 100 metres:

Nature, **431**, 525–525, 2004. [36]

Tatem: "If I'm wrong anyone is welcome to come and question me about the result after the 2156 Olympics."

From How do wombats poop cubes? Scientists get to the bottom

'That just leaves one mystery: why wombats evolved cubic poop in

Hu speculates that because the animals climb up on rocks and logs

to mark their territory, the flat-sided [poops] aren't as likely to roll

"Athletics: Momentous sprint at the 2156 Olympics?"

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In the meantime, Hu also thinks this knowledge could help researchers raising wombats in captivity.

"Sometimes their [poops] aren't as cubic as the [wild] ones," he

The squarer the poop, the healthier the wombat.'

Figs. 1 and 2 are NSFTCR³

 \Leftrightarrow Duration $\sim 21 \pm 13$ seconds

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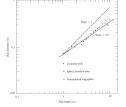
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The allometry of nails:

Observed: Diameter \propto Length $^{2/3}$ or $d \propto \ell^{2/3}$.

⁴David Hu's papers on the fluid mechanics of interesting things ✓





Since $\ell d^2 \propto \text{Volume } v$:

- $\ \ \$ Diameter $\propto Mass^{2/7}$ or $d \propto v^{2/7}$.
- A Length \propto Mass^{3/7} or $\ell \propto v^{3/7}$.
- Nails lengthen faster than they broaden (c.f. trees).

p. 58–59, McMahon and Bonner [26]

The allometry of nails:

A buckling instability?:

- A Physics/Engineering result 2: Columns buckle under a load which depends on d^4/ℓ^2 .
- To drive nails in, posit resistive force
 nail circumference = πd .
- A Match forces independent of nail size: $d^4/\ell^2 \propto d$.
- \clubsuit Leads to $d \propto \ell^{2/3}$.
- Argument made by Galileo [11] in 1638 in "Discourses on Two New Sciences." 🗹 Also, see here. 🗹
- Another smart person's contribution: Euler, 1757
- Also see McMahon, "Size and Shape in Biology," Science, 1973. ^[25]

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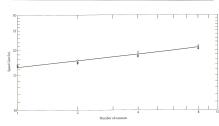
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BHP = brake horse power

Rowing: Speed \propto (number of rowers)^{1/9}

No. of oarsmen	Modifying description	Length, I (m)	Beam, b	I/b	Boat mass	Time for 2000 m (min)			
					per oarsman (kg)	I	H	Ш	IV
8	Heavyweight	18.28	0.610	30.0	14.7	5.87	5.92	5.82	5.73
8	Lightweight	18.28	0.598	30.6	14.7				
4	With coxswain	12.80	0.574	22.3	18.1				
4	Without coxswain	11.75	0.574	21.0	18.1	6.33	6.42	6.48	6.13
2	Double scull	9.76	0.381	25.6	13.6				
2	Pair-oared shell	9.76	0.356	27.4	13.6	6.87	6.92	6.95	6.77
1	Single scull	7.93	0.293	27.0	16.3	7.16	7.25	7.28	7.17



Nery weak scaling and size variation but it's theoretically explainable ...

Dimensional Analysis:⁶

Fundamental equations cannot depend on units:

- System involves n related quantities with some unknown equation $f(q_1, q_2, \dots, q_n) = 0.$
- Geometric ex.: area of a square, side length ℓ: $A = \ell^2$ where $[A] = L^2$ and $[\ell] = L$.
- Rewrite as a relation of $p \le n$ independent dimensionless parameters where p is the number of independent dimensions (mass, length, time, luminous intensity ...):

$$F(\pi_1, \pi_2, \dots, \pi_n) = 0$$

- $A/\ell^2 1 = 0$ where $\pi_1 = A/\ell^2$.
- Another example: $F = ma \Rightarrow F/ma 1 = 0$.
- Plan: solve problems using only backs of envelopes.

Well, of course there are matrices:

A Thrillingly, we have:

$$\mathbf{A}\vec{x} = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

- A nullspace equation: $\mathbf{A}\vec{x} = \vec{0}$.
- Number of dimensionless parameters = Dimension of null space = n-r where n is the number of columns of **A** and r is the rank of **A**.
- \Leftrightarrow Here: n=4 and $r=3 \to F(\pi_1)=0 \to \pi_1$ = const.
- \mathbb{A} In general: Create a matrix **A** where ijth entry is the power of dimension i in the jth variable, and solve by row reduction to find basis null vectors.
- We (you) find: $\pi_1 = \ell/g\tau^2 = \text{const.}$ Upshot: $\tau \propto \sqrt{\ell}$. Insert assignment question

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Physics:

Scaling in elementary laws of physics:

Inverse-square law of gravity and Coulomb's law:

$$F \propto \frac{m_1 m_2}{r^2} \quad \text{and} \quad F \propto \frac{q_1 q_2}{r^2}.$$

- Force is diminished by expansion of space away from source.
- \clubsuit The square is d-1=3-1=2, the dimension of a sphere's
- We'll see a gravity law applies for a range of human phenomena.

Example:

Simple pendulum:



Idealized mass/platypus swinging forever.

- Four quantities:
 - 1. Length ℓ ,
 - 2. mass m,
 - 3. gravitational acceleration q,
 - 4. pendulum's period τ .
- \mathbb{R} Variable dimensions: $[\ell] = L, [m] = M, [q] = LT^{-2}, \text{ and }$
- $\mbox{\&}$ Turn over your envelopes and find some π 's.



"Scaling, self-similarity, and intermediate asymptotics" a, 2

Self-similar blast wave:

by G. I. Barenblatt (1996). [2]

G. I. Taylor, magazines, and classified secrets:

1945 New Mexico Trinity test:



- \Re Radius: [R] = L, Time: [t] = T, Density of air: $[\rho] = M/L^3$, Energy: $[E] = ML^2/T^2$.
- Four variables, three dimensions.
- One dimensionless variable: $E = \text{constant} \times \rho R^5/t^2$.
- \mathfrak{S} Scaling: Speed decays as $1/R^{3/2}$.

Related: Radiolab's Elements on the Cold War, the Bomb Pulse, and the dating of cell age (33:30).

Dimensional Analysis:

The Buckingham π theorem \square :5



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"On Physically Similar Systems: Illustrations of the Use of Dimensional Equations"

E. Buckingham,

Phys. Rev., 4, 345–376, 1914. [7]

As captured in the 1990s in the MIT physics library:













⁵Stigler's Law of Eponymy 🗗 applies yet again. See here 🗹. More later.

A little formalism:

- Game: find all possible independent combinations of the $\{q_1,q_2,\dots,q_n\},$ that form dimensionless quantities $\{\pi_1,\pi_2,\dots,\pi_p\},$ where we need to figure out p (which must be
- \bigotimes Consider $\pi_i = q_1^{x_1} q_2^{x_2} \cdots q_n^{x_n}$.
- & We (desperately) want to find all sets of powers x_i that create dimensionless quantities.
- \Re Dimensions: want $[\pi_i] = [q_1]^{x_1} [q_2]^{x_2} \cdots [q_n]^{x_n} = 1$.
- For the platypus pendulum we have $[q_1] = \hat{L}, [q_2] = M, [q_3] = LT^{-2}, \text{ and } [q_4] = T,$ with dimensions $d_1 = L$, $d_2 = M$, and $d_3 = T$.
- \Re So: $[\pi_i] = L^{x_1} M^{x_2} (LT^{-2})^{x_3} T^{x_4}$.
- \Re We regroup: $[\pi_i] = L^{x_1+x_3}M^{x_2}T^{-2x_3+x_4}$.
- $x_1 + x_3 = 0, x_2 = 0, \text{ and } -2x_3 + x_4 = 0.$
- Time for matrixology ...

Sorting out base units of fundamental measurement:

SI base units were redefined in 2019:



💫 Now: kilogram is an artifact 🗹 in Sèvres, France. Defined by fixing Planck's constant as

 $6.62607015 \times 10^{-34} \,\mathrm{s}^{-1} \cdot \mathrm{m}^2 \cdot \mathrm{kg}^{.7}$

Metre chosen to fix speed of light at $299,792,458 \text{ m}\cdot\text{s}^{-1}$.

🙈 Radiolab piece: ≤ kg 🗹



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⁶Length is a dimension, furlongs and smoots ✓ are units

⁷Not without some arguing ...

Turbulence:

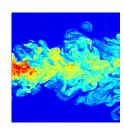


Image from here .

Siphonaptera.

Big whirls have little whirls That heed on their velocity, And little whirls have littler whirls And so on to viscosity.

— Lewis Fry Richardson 🗹



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- 🚓 "Van Gogh painted perfect turbulence" 🗹 by Phillip Ball, July 2006.
- Oops: Small ranges and natural log used.

A ~ A

'Turbulent luminance in impassioned van Gogh paintings" 🗹 Aragón et al., J. Math. Imaging Vis., **30**, 275–283, 2008. [1]

- & Examined the probability pixels a distance R apart share the same luminance.
- Apparently not observed in other famous painter's works or when van Gogh was stable.

Advances in turbulence:

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In 1941, Kolmogorov, armed only with dimensional analysis and an envelope figures this out: [18]

$$E(k) = C\epsilon^{2/3}k^{-5/3}$$

- & E(k) = energy spectrum function.
- ϵ = rate of energy dissipation.
- $\& k = 2\pi/\lambda = \text{wavenumber}.$
- Energy is distributed across all modes, decaying with wave number.
- No internal characteristic scale to turbulence.
- Stands up well experimentally and there has been no other advance of similar magnitude.



- "Anomalous" scaling of lengths, areas, volumes relative to each other.
- The enduring question: how do self-similar geometries form?
- Robert E. Horton :: Self-similarity of river (branching) networks (1945). ^[13]

Jonathan Swift (1733): "Big fleas have little fleas upon their backs to

bite 'em, And little fleas have lesser fleas, and so, ad infinitum." The

- A Harold Hurst —Roughness of time series (1951). [14]
- 🚵 Lewis Fry Richardson 🗹 Coastlines (1961).
- & Benoît B. Mandelbrot &—Introduced the term "Fractals" and explored them everywhere, 1960s on. [22, 23, 24]

Scaling in Cities:



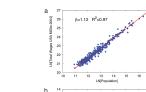
'Growth, innovation, scaling, and the pace of life in cities"

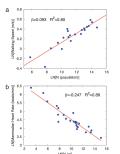
Bettencourt et al..

Proc. Natl. Acad. Sci., **104**, 7301–7306, 2007. [4]

- Quantified levels of
 - Infrastructure
 - Wealth
 - Crime levels
 - Disease
 - Energy consumption

as a function of city size N (population).





8 Note to self: Make millions with the "Fractal Diet"

Scaling in Cities:

Table 1 Scaling exponents for urban indicators us city size

Y	β	95% CI	Adj-R ²	Observations	Country-year
New patents	1.27	[1.25,1.29]	0.72	331	U.S. 2001
Inventors	1.25	[1.22,1.27]	0.76	331	U.S. 2001
Private R&D employment	1.34	[1.29,1.39]	0.92	266	U.S. 2002
"Supercreative" employment	1.15	[1.11,1.18]	0.89	287	U.S. 2003
R&D establishments	1.19	[1.14,1.22]	0.77	287	U.S. 1997
R&D employment	1.26	[1.18,1.43]	0.93	295	China 2002
Total wages	1.12	[1.09,1.13]	0.96	361	U.S. 2002
Total bank deposits	1.08	[1.03,1.11]	0.91	267	U.S. 1996
GDP	1.15	[1.06,1.23]	0.96	295	China 2002
GDP	1.26	[1.09,1.46]	0.64	196	EU 1999-2003
GDP	1.13	[1.03,1.23]	0.94	37	Germany 2003
Total electrical consumption	1.07	[1.03,1.11]	0.88	392	Germany 2002
New AIDS cases	1.23	[1.18,1.29]	0.76	93	U.S. 2002-2003
Serious crimes	1.16	[1.11, 1.18]	0.89	287	U.S. 2003
Total housing	1.00	[0.99,1.01]	0.99	316	U.S. 1990
Total employment	1.01	[0.99,1.02]	0.98	331	U.S. 2001
Household electrical consumption	1.00	[0.94,1.06]	0.88	377	Germany 2002
Household electrical consumption	1.05	[0.89,1.22]	0.91	295	China 2002
Household water consumption	1.01	[0.89,1.11]	0.96	295	China 2002
Gasoline stations	0.77	[0.74,0.81]	0.93	318	U.S. 2001
Gasoline sales	0.79	[0.73,0.80]	0.94	318	U.S. 2001
Length of electrical cables	0.87	[0.82,0.92]	0.75	380	Germany 2002
Road surface	0.83	[0.74,0.92]	0.87	29	Germany 2002

Data sources are shown in SI Text. CI, confidence interval; Adj-R², adjusted R²; GDP, gross domestic product.

Scaling in Cities:

Intriguing findings:

- & Global supply costs scale sublinearly with $N(\beta < 1)$.
 - Returns to scale for infrastructure.
- Total individual costs scale linearly with $N(\beta = 1)$
 - Individuals consume similar amounts independent of city
- Social quantities scale superlinearly with $N(\beta > 1)$
 - Creativity (# patents), wealth, disease, crime, ...

Density doesn't seem to matter...

Surprising given that across the world, we observe two orders of magnitude variation in area covered by agglomerations of fixed populations.

Scaling-at-large

structure of wealth, innovation and crime across cities" Bettencourt et al.,

"Urban scaling and its deviations: Revealing the

PLoS ONE, 5, e13541, 2010. [5]

Comparing city features across populations:

- Cities = Metropolitan Statistical Areas (MSAs)
- Story: Fit scaling law and examine residuals
- Noes a city have more or less crime than expected when normalized for population?
- Same idea as Encephalization Quotient (EQ).

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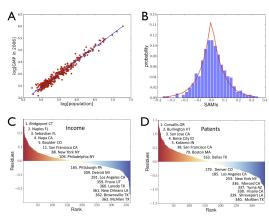
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1. Urban Agglomeration effects result in per capita instituted assume of urban dynamics and a reference scale for ranking cities. 3.4 typical superinear is in 2006 (red dots) vs. population; the slope of the solid line has exponent, β = 1.26 (95 als., [SAMI]), see Eq. (2)); the statistics of residuals is well described by a Laplace distribution. pical superlinear scaling law (solid line): Gro-nent, β = 1.126 (95% CI [1.101,1.149]). b) Hist

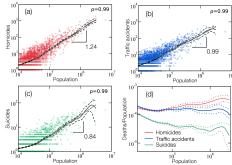
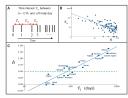


Figure 1 | Scaling relations for homicides, traffic accidents, and suicides for the year of 2009 in Brazil. The small circles show the total number of deaths by (a) homicides (red), (b) traffic accidents (blue), and (c) suicides (green) with population of each city. Each graph represents only one urban indicator, and the solid gray line indicate the best fit for a power-law relation, using OLS regression, between the wereage total number of deaths and the city size (population). To reduce the fluctuations we also performed a Nadaraya-Watson kernel regression. The dashed lines show the 95% confidence band for one of the control of the co the Nadaraya-Watson kernel regression. The ordinary least-squares (OLS)¹⁹ fit to the Nadaraya-Watson kernel regression applied to the data on homicides in (a) reveals an allometric exponent $\beta = 1.24 \pm 0.01$, with a 95% confidence interval estimated by bootstrap. This is compatible with previous nominotes in (I) (FeVE) as included an exposition I) = 2.2. I of I in the I is a considered from the strength obtained for I U.S. that also indicate a super-linear variety obtained for I U.S. that also indicate a super-linear variety obtained points and I is a considerable I in the I is a considerable I in the I in the I is a considerable I in the I in the I is a considerable I in the I in the I is a considerable I in the I in the I is a considerable I in the I is a considerable I in the I in the I is a considerable I in the I in the I is a considerable I in the complexity of human social relations and strongly suggests that the the topology of the social network plays an important role on the rate of these events. (d) The solid lines show the Nadaraya-Watson kernel regression rate of deaths (total number of deaths divided by the population of a city) for each urban indicator, namely, homicides (red.), traffic accidents (blue), and suicides (green). The dashed lines represent the 95% confidence bands. While the rate of fail traffic accidents remains approximately invariant, the rate of homicides systematically increases, and the rate of suicides decreases with population.



"Pattern in escalations in insurgent and terrorist activity"

Johnson et al., Science, **333**, 81–84, 2011. ^[16]



& Escalation: $\tau_n \sim \tau_1 n^{-b}$

b = scaling exponent(escalation rate)

 \mathbb{A} Interevent time τ_n between fatal attacks n-1 and n(binned by days)

& Learning curves for organizations [38]

> More later on size distributions [9, 17, 6]

A possible theoretical explanation?



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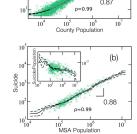
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"The origins of scaling in cities" 🗹 Luís M. A. Bettencourt, Science, **340**, 1438–1441, 2013. [3]

#sixthology

US data: Dynamics (Brazil): 106

Figure 2 | Temporal evolution of allometric exponent β for homicides red squares), deaths in traffic accidents (blue circles), and suicides (gree flamonds). Time evolution of the power-law exponent β for each sehavioral urban indicator in Brazil from 1992 to 2009. We can see that the



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Explore the original zoomable and interactive version here: http://xkcd.com/980/2.

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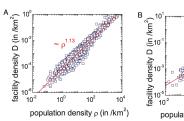
Non-simple scaling for death:

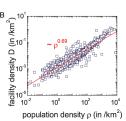


"Statistical signs of social influence on suicides" 🗹 Melo et al., Scientific Reports, 4, 6239, 2014. [27]

- Bettencourt et al.'s initial work suggested social phenomena would follow superlinear scaling (wealth, crime, disease)
- Homicide, traffic, and suicide [10] all tied to social context in complex, different ways.
- For cities in Brazil, Melo et al. show:
 - Homicide appears to follow superlinear scaling $(\beta = 1.24 \pm 0.01)$
 - Traffic accident deaths appear to follow linear scaling $(\beta = 0.99 \pm 0.02)$
 - Suicide appears to follow sublinear scaling. ($\beta = 0.84 \pm 0.02$)

Density of public and private facilities:





$$ho_{
m fac} \propto
ho_{
m pop}^{lpha}$$

- & Left plot: ambulatory hospitals in the U.S.
- Right plot: public schools in the U.S.

Irregular verbs

Cleaning up the code that is English:



"Quantifying the evolutionary dynamics of language"

Lieberman et al., Nature, 449, 713-716, 2007. [20]



- Exploration of how verbs with irregular conjugation gradually become regular over time.
- & Comparison of verb behavior in Old, Middle, and Modern English.

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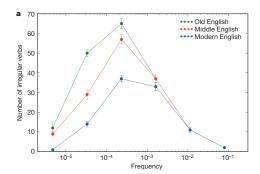
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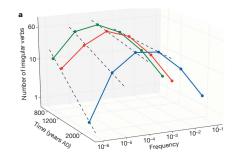
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Irregular verbs



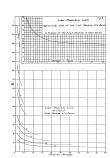
- Universal tendency towards regular conjugation
- Rare verbs tend to be regular in the first place



- & 'Wed' is next to go.
- -ed is the winning rule...
- But 'snuck' is sneaking up on sneaked. [29]



"Factors affecting the costs of airplanes" 🗹 T. P. Wright, Journal of Aeronautical Sciences, **10**, 302–328, 1936. [38]



- Power law decay of cost with number of planes produced.
- "The present writer started his studies of the variation of cost with quantity in 1922."

Irregular verbs

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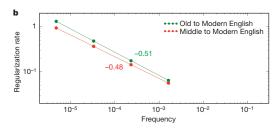
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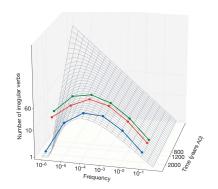
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- Rates are relative.
- The more common a verb is, the more resilient it is to change.



Projecting back in time to proto-Zipf story of many tools.

Scaling laws for technology production:

- 💸 "Statistical Basis for Predicting Technological Progress" Nagy et al., PLoS ONE, 2013. [31]
- y_t = stuff unit cost; x_t = total amount of stuff made.
- Wright's Law, cost decreases as a power of total stuff made: [38]

$$y_t \propto x_t^{-w}$$
.

Moore's Law , framed as cost decrease connected with doubling of transistor density every two years: [30]

$$y_t \propto e^{-mt}.$$

Sahal's observation that Moore's law gives rise to Wright's law if stuff production grows exponentially: [33]

$$x_t \propto e^{gt}$$
.

Sahal + Moore gives Wright with w = m/g.

Irregular verbs

Frequency

10⁻¹-1 10⁻²-10⁻¹ 10⁻³-10⁻²

10-4-10-5

Scaling-at-large Table 1 | The 177 irregular verbs studies

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Verbs

me, do, find, get, give, go, know, say, see, take, thin

egin, break, bring, buy, choose, draw, drink, drive, eat, fal fight, forget, grow, hang, help, hold, leave, let, lie, lose, each, rise, run, seek, set, shake, sit, sleep, speak, stand,

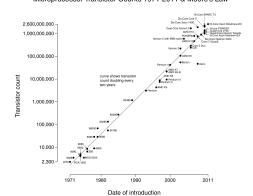
bake, bear, beat, bind, bite, blow

Red = regularized

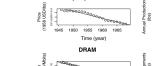
& Estimates of half-life for regularization ($\propto f^{1/2}$)

Moore's Law:

Microprocessor Transistor Counts 1971-2011 & Moore's Law

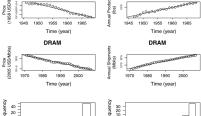


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1940 1950 1960

Time (year)

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Half-life (vr)

38,800 14,400 5,400

2.000

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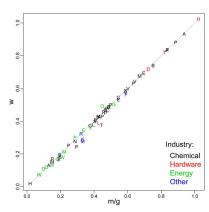
Technology

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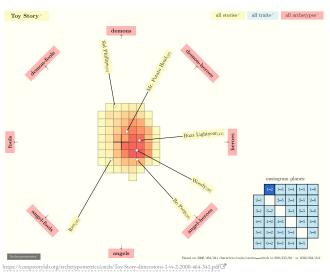
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Toy Story and Moore's law:

"But when it came time to harden the deal and run the numbers for the contracts, I discovered to my dismay that computers were still too slow: The projected production cost was too high and the computation time way too long. We had to back out of the deal. This time, we did know enough detail to correctly apply Moore's Law - and it told us that we had to wait another five years to start making the first movie. And sure enough, five years later Disney approached us to make Toy Story."



Toy Story and Moore's law:

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'We implement each step to see if it actually works, then gain the courage, the insight, and the engineering mastery to proceed to the next step.

Moore's Law told us that the new company we were starting, Pixar, had to bide its time—building hardware instead of making movies."

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Toy Story and Moore's law:

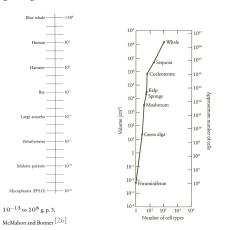
'When the group moved to California to become part of Lucasfilm, we got close to making a computer-animated movie again in the mid-1980s - this time about a monkey with godlike powers but a missing prefrontal cortex. We had a sponsor, a story treatment, and a marketing survey. We were prepared to make a screen test: Our hot young animator John Lasseter had sketched numerous studies of the hero monkey and had the sponsor salivating over a glass-dragon protagonist.'

Toy Story and Moore's law:

Rhetoric of maybeness with hook to "More is different"

'That's the reason for expressing Moore's Law in orders of magnitude rather than factors of 10. The latter form is merely arithmetic, but the former implies an intellectual challenge. We use "order of magnitude" to imply a change so great that it requires new thought processes, new conceptualizations: It's not simply more, it's different.'

Size range (in grams) and cell differentiation:



8"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https: //www.wired.com/2013/04/how-pixar-used-moores-law-to-predict-the-future/

Scaling of Specialization:



"Scaling of Differentiation in Networks: Nervous Systems, Organisms, Ant Colonies, Ecosystems, Businesses, Universities, Cities, Electronic Circuits, and Legos"

Changizi, McDannald, and Widders,

J. Theor. Biol, 218, 215-237, 2002. [8]

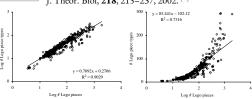


Fig. 3. Log-log (base 10) (left) and semi-log (right) plots of the number of Lego piece types vs. the total number of part in Lego structures (n = 391). To help to distinguish the data points, logarithmic values were perturbed by adding a randon number in the interval [-0.05, 0.05], and non-logarithmic values were perturbed by adding a random number in the interva

8"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https: //www.wired.com/2013/04/how-pixar-used-moores-law-to-predict-the-future/

$C \sim N^{1/d}, d \geq 1$:

- \mathcal{E} C = network differentiation = # node types.
- N = network size = # nodes.
- d = combinatorial degree.
- Low d: strongly specialized parts.
- High d: strongly combinatorial in nature, parts are reused.
- Claim: Natural selection produces high d systems.
- & Claim: Engineering/brains produces low d systems.
- For language: See the naturally-incorrectly-attributed9 Heaps' Law 🗷
- & Most generally: $N_{\text{types}} \sim N_{\text{things}}^{\beta}$ where $0 < \beta \leq 1$. More

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^{8&}quot;How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https: //www.wired.com/2013/04/how-pixar-used-moores-law-to-predict-the-future/

^{8&}quot;How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https: //www.wired.com/2013/04/how-pixar-used-moores-law-to-predict-the-future/

⁹Plus one for Stigler's Law of Eponymy. More later. ☑

Summary of results*										
Network	Node	No. data points	Range of log N	Log-log R ²	Semi-log R ²	Pproor/Ping	Relationship between C and N	Comb. degree	Exponent of for type-net scaling	Figure in text
Selected networks Electronic circuits	Component	373	2.12	0.747	0.602	0.05/4e-5	Power law	2.29	0.92	2
Legos ^{re}	Piece	391	2.65	0.903	0.732	0.09/1e-7	Power law	1.41	-	3
Businesses military vessels military offices universities insurance co.	Employee Employee Employee Employee	13 8 9 52	1.88 1.59 1.55 2.30	0.971 0.964 0.786 0.748	0.832 0.789 0.749 0.685	0.05/3e-3 0.16/0.16 0.27/0.27 0.11/0.10	Power law Increasing Increasing Increasing	1.60 1.13 1.37 3.04		4 4 4 4
Universities across schools history of Duke	Faculty Faculty	112 46	2.72 0.94	0.695 0.921	0.549 0.892	0.09/0.01 0.09/0.05	Power law Increasing	1.81 2.07	=	5
Ant colonies caste = type size range = type	Ant Ant	46 22	6.00 5.24	0.481 0.658	0.454 0.548	0.11/0.04 0.17/0.04	Power law Power law	8.16 8.00	=	6
Organisms	Cell	134	12.40	0.249	0.165	0.08/0.02	Power law	17.73	_	7
Neocortex	Neuron	10	0.85	0.520	0.584	0.16/0.16	Increasing	4.56	_	9

A key framing from language:

Types and Tokens:

In linguistics, words are described on the two levels of types and tokens [32].

In semiotics, signs can be thought of having two components of the signified and the signifier .

Example:

Water:

- Types are 1-grams , e.g., '!', 'the', 'love', and 'spork'. 10
- Tokens are 1-grams as written down.
- In "Pride and Prejudice", for example, there are 498 '!'s, 4,058 'the's, 90 'love's, and 0 'spork's.

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Types and Things and Measures, Oh My!

Beyond language:

Lift out and expand the type-token framing to complex systems in

Three Four possible parts:

- 1. Type: A kind or class of category of individual things based on shared characteristics.
- 2. Thing: An individual manifestation of a type.
- 3. Measure: A quantification of the manifestation of things.
- 4. Experience: An interaction of any kind with a manifestation of a type. 11

¹⁰Linguists have a long history of not agreeing on what a word is ...

Language:

- 1. Type: A defined word.
- 2. Thing (token): An instance of spoken or printed word.
- 3. Number or Frequency (counts of tokens).
- 4. Experience: Listening to others, reading a book.

Atoms:

- 1. Type: Atom
- 2. Thing: Element (stuff made of a given atom; e.g., gold)
- 3. Measure: Mass; could be Number.
- 4. Experience: Atomic bonds.

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- 1. Type: Water molecule, H²O.
- 2. Thing: Water.
- 3. Measure: Volume (liters, gallons); given pressure and temperature, equivalent to Number (counts of molecules) and then Mass.
- 4. Experience: Rain.

Biology:

- Example type: The species Ornithorhynchus anatinus, the
- Thing: Any given platypus.
- A Measure: The number of platypuses ('instances' of the species) living in Australia in the wild.
- Experience: Seeing a platypus in the wild; being hunted by a platypus.

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Moneyspace:

11 Fame.

- Example type: Corporation.
- Things: The publicly traded companies of Apple and Microsoft.
- Measure: Market capitalization.
- & Experience: Being sued by Microsoft.
- Apple and Microsoft may be viewed as components of the publicly-owned corporate world.
- The sizes of corporations may be broken down into many rankable dimensions such as annual revenue or number of employees worldwide.
- In principle, market capitalization represents a kind of current collective belief in terms of money.

Sizes and Rankings:

- & We will often consider systems where each component type τ has at least one measurable—and hence rankable—'size' $s_{ au}$.
- Perceived size is a combination of Measure (what exists) and Experience (what is measured).
- Important: We may also have rankings where we do not know the underlying 'size' (e.g., book/thing sales on Amazon).

Three examples which show some of the range of what 'size' can mean:

- 1. Size for a word in a corpus means the number of indistinguishable instances of that word (many identical entites—tokens);
- 2. Size for species means the number of 'biological replications' of an individual type (many genetically similar entities of varying ages); and
- 3. Size for a corporation might mean monetary value (market cap, one entity).
- 4. May have more than one measure of a system:
 - Total biomass of a species. 12
 - Number of employees in a corporation.
 - Number of stars in a galaxy.¹²
- 5. Measure of size allows for rankings.
- 6. Again, sizes may be hidden.

When tokens are fungible:

- Randomly permute all of the words (tokens) of the same type in Pride and Prejudice.
- Measure and Experience will be unchanged.
- NFTs: Non-fungible tokens.
- Tricking people into thinking tokens are types.
- "The Oxymoron for Morons."

When tokens are funguses:

- NFF: Non-fungible fungus (from a sentient fungus's point of
- But in cooking, funguses are fungible.
- Lack of exposure leads to fungibility of "the other." 13

¹³Universal: Identical twins look the same until they don't.

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¹² Somewhat hard to estimate.

Shell of the nut:

- Scaling is a fundamental feature of complex systems.
- Basic distinction between isometric and allometric scaling.
- Powerful envelope-based approach: Dimensional analysis.
- "Oh yeah, well that's just dimensional analysis" said the [insert your own adjective] physicist.
- Tricksiness: A wide variety of mechanisms give rise to scalings. 14
- Some mechanisms are common, some are rare. 15

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