

More Mechanisms for Generating Power-Law Size Distributions II

Principles of Complex Systems
CSYS/MATH 300, Fall, 2011

Prof. Peter Dodds

Department of Mathematics & Statistics | Center for Complex Systems |
Vermont Advanced Computing Center | University of Vermont

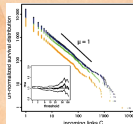
Growth
Mechanisms

Random Copying
Words, Cities, and the Web

Optimization

Minimal Cost
Mandelbrot vs. Simon
Assumptions
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Analysis
Extra
And the winner is...?

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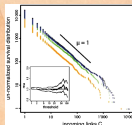
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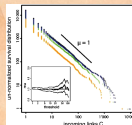
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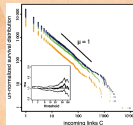
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- ▶ **Random walks represent additive aggregation**
- ▶ Mechanism: Random addition and subtraction
- ▶ Compare across realizations, no competition.
- ▶ Next: Random Additive/Copying Processes involving Competition.
- ▶ Widespread: Words, Cities, the Web, Wealth, Productivity (Lotka), Popularity (Books, People, ...)
- ▶ Competing mechanisms (trickiness)



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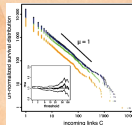
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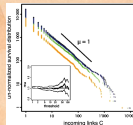
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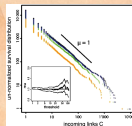
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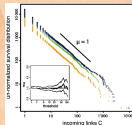
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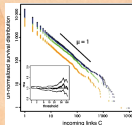
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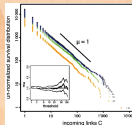
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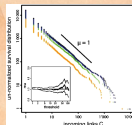
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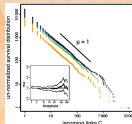
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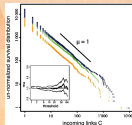
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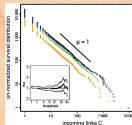
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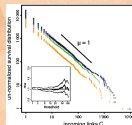
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Recent evidence for Zipf's law...

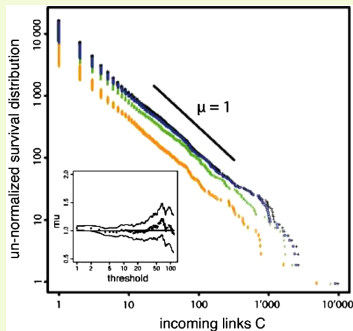


FIG. 1 (color online). (Color Online) Log-log plot of the number of packages in four Debian Linux Distributions with more than C in-directed links. The four Debian Linux Distributions are Woody (19.07.2002) (orange diamonds), Sarge (06.06.2005) (green crosses), Etch (15.08.2007) (blue circles), Lenny (15.12.2007) (black+'). The inset shows the maximum likelihood estimate (MLE) of the exponent μ together with two boundaries defining its 95% confidence interval (approximately given by $1 \pm 2/\sqrt{n}$, where n is the number of data points using in the MLE), as a function of the lower threshold. The MLE has been modified from the standard Hill estimator to take into account the discreteness of C .

Maillart et al., PRL, 2008:
“Empirical Tests of Zipf’s Law Mechanism in Open Source
Linux Distribution”^[11]

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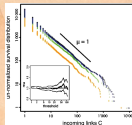
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Essential Extract of a Growth Model

More Power-Law
Mechanisms II

Random Competitive Replication (RCR):

1. Start with 1 element of a particular flavor at $t = 1$
2. At time $t = 2, 3, 4, \dots$, add a new element in one of two ways:
 - ▶ With probability ρ , create a new element with a new flavor
 - ▶ With probability $1 - \rho$, randomly choose from all existing elements, and make a copy.
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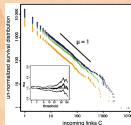
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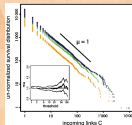
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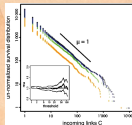
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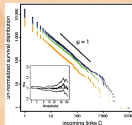
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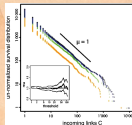
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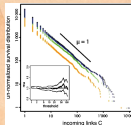
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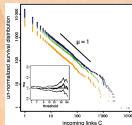
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Example: Words in a text

- ▶ Consider words as they appear sequentially.
- ▶ With probability ρ , the next word has not previously appeared
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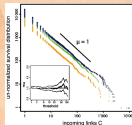
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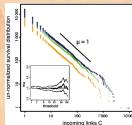
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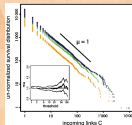
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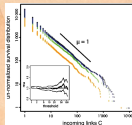
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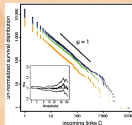
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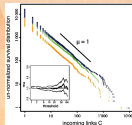
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- ▶ Competition for growth between groups is not random
- ▶ Selection on groups is biased by size
- ▶ Rich-gets-richer story
- ▶ Random selection is easy
- ▶ No great knowledge of system needed



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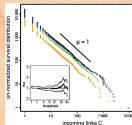
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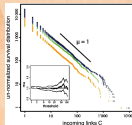
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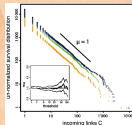
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- ▶ No great knowledge of system needed



Random Competitive Replication

Growth Mechanisms

Random Copying

Words, Cities, and the Web

Optimization

Minimal Cost

Mandelbrot vs. Simon

Assumptions

Model

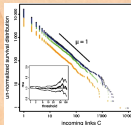
Analysis

Extra

And the winner is...?

References

- ▶ Competition for replication between elements is random
- ▶ Competition for growth between groups is not random
- ▶ Selection on groups is biased by size
- ▶ Rich-gets-richer story
- ▶ Random selection is easy
- ▶ No great knowledge of system needed



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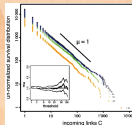
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- ▶ Competition for replication between elements is random
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- ▶ Selection on groups is biased by size
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- ▶ Random selection is *easy*
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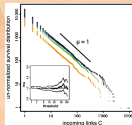
Analysis

Extra

And the winner is...?

References

- ▶ **Steady growth of system: +1 element per unit time.**
- ▶ Steady growth of distinct flavors at rate ρ
- ▶ We can incorporate
 1. Element elimination
 2. Elements moving between groups
 3. Variable innovation rate ρ
 4. Different selection based on group size



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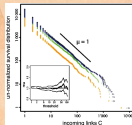
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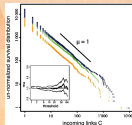
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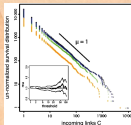
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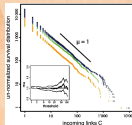
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Random Competitive Replication

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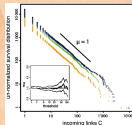
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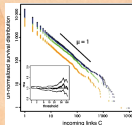
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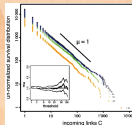
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- ▶ Steady growth of distinct flavors at rate ρ
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 1. Element elimination
 2. Elements moving between groups
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 4. Different selection based on group size
(But mechanism for selection is not as simple...)



Random Competitive Replication

More Power-Law
Mechanisms II

Growth
Mechanisms

Random Copying

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Optimization

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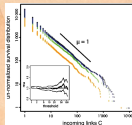
Extra

And the winner is...?

References

Definitions:

- ▶ k_i = size of a group i
- ▶ $N_k(t)$ = # groups containing k elements at time t .



Random Competitive Replication

More Power-Law
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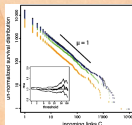
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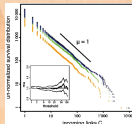
And the winner is...?

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Definitions:

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- ▶ $N_k(t)$ = # groups containing k elements at time t .

Basic question: How does $N_k(t)$ evolve with time?



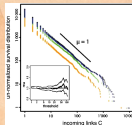
Random Competitive Replication

Definitions:

- ▶ k_i = size of a group i
- ▶ $N_k(t)$ = # groups containing k elements at time t .

Basic question: How does $N_k(t)$ evolve with time?

First:
$$\sum_k k N_k(t) = t = \text{number of elements at time } t$$



Random Competitive Replication

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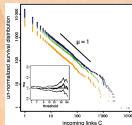
Extra

And the winner is...?

References

$P_k(t)$ = Probability of choosing an element that belongs to a group of size k :

- ▶ $N_k(t)$ size k groups
- ▶ $\Rightarrow kN_k(t)$ elements in size k groups
- ▶ t elements overall



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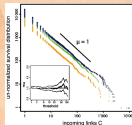
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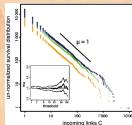
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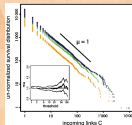
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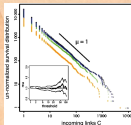
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- ▶ $N_k(t)$ size k groups
- ▶ $\Rightarrow kN_k(t)$ elements in size k groups
- ▶ t elements overall

$$P_k(t) = \frac{kN_k(t)}{t}$$



Random Competitive Replication

$N_k(t)$, the number of groups with k elements, changes at time t if

1. An element belonging to a group with k elements is replicated
2. An element belonging to a group with $k - 1$ elements is replicated

Growth Mechanisms

Random Copying

Words, Cities, and the Web

Optimization

Minimal Cost

Mandelbrot vs. Simon

Assumptions

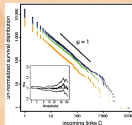
Model

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And the winner is...?

References



Random Competitive Replication

$N_k(t)$, the number of groups with k elements, changes at time t if

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Growth Mechanisms

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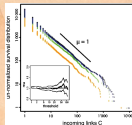
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Growth Mechanisms

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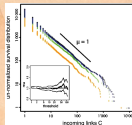
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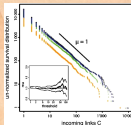
References

$N_k(t)$, the number of groups with k elements, changes at time t if

1. An element belonging to a group with k elements is replicated

$$N_k(t + 1) = N_k(t) - 1$$

2. An element belonging to a group with $k - 1$ elements is replicated



Random Competitive Replication

$N_k(t)$, the number of groups with k elements, changes at time t if

1. An element belonging to a group with k elements is replicated

$$N_k(t+1) = N_k(t) - 1$$

Happens with probability $(1 - \rho)kN_k(t)/t$

2. An element belonging to a group with $k - 1$ elements is replicated

Growth Mechanisms

Random Copying

Words, Cities, and the Web

Optimization

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Mandelbrot vs. Simon

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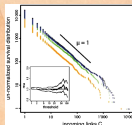
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Happens with probability $(1 - \rho)kN_k(t)/t$

2. An element belonging to a group with $k - 1$ elements is replicated

$$N_k(t+1) = N_k(t) + 1$$

Growth Mechanisms

Random Copying

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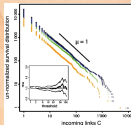
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Happens with probability $(1 - \rho)kN_k(t)/t$

2. An element belonging to a group with $k - 1$ elements is replicated

$$N_k(t+1) = N_k(t) + 1$$

Happens with probability $(1 - \rho)(k - 1)N_{k-1}(t)/t$

Growth Mechanisms

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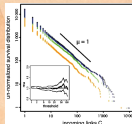
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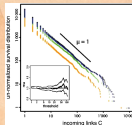
And the winner is...?

References

Special case for $N_1(t)$:

1. The new element is a new flavor:

2. A unique element is replicated.



Random Competitive Replication

More Power-Law
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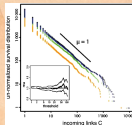
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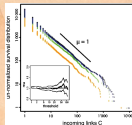
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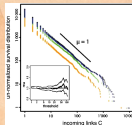
References

Special case for $N_1(t)$:

1. The new element is a new flavor:

$$N_1(t+1) = N_1(t) + 1$$

2. A unique element is replicated.



Random Competitive Replication

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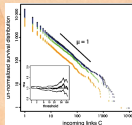
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Happens with probability ρ

2. A unique element is replicated.



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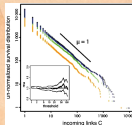
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Happens with probability ρ

2. A unique element is replicated.

$$N_1(t+1) = N_1(t) - 1$$



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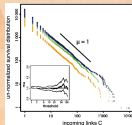
$$N_1(t+1) = N_1(t) + 1$$

Happens with probability ρ

2. A unique element is replicated.

$$N_1(t+1) = N_1(t) - 1$$

Happens with probability $(1 - \rho)N_1/t$



Random Competitive Replication

More Power-Law
Mechanisms II

Put everything together:

For $k > 1$:

$$\langle N_k(t+1) - N_k(t) \rangle = (1-\rho) \left((k-1) \frac{N_{k-1}(t)}{t} - k \frac{N_k(t)}{t} \right)$$

Growth
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Assumptions

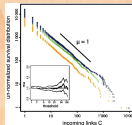
Model

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And the winner is...?

References



Random Competitive Replication

More Power-Law
Mechanisms II

Put everything together:

For $k > 1$:

$$\langle N_k(t+1) - N_k(t) \rangle = (1 - \rho) \left((k-1) \frac{N_{k-1}(t)}{t} - k \frac{N_k(t)}{t} \right)$$

For $k = 1$:

$$\langle N_1(t+1) - N_1(t) \rangle = \rho - (1 - \rho) \frac{N_1(t)}{t}$$

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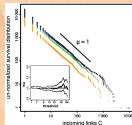
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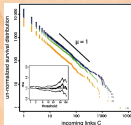
And the winner is...?

References

Assume distribution stabilizes: $N_k(t) = n_k t$

(Reasonable for t large)

- ▶ Drop expectations
- ▶ Numbers of elements now fractional
- ▶ Okay over large time scales
- ▶ $n_k/\rho =$ the fraction of groups that have size k .



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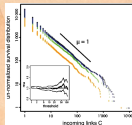
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(Reasonable for t large)

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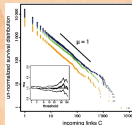
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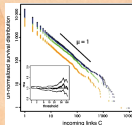
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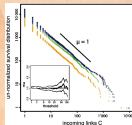
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Random Competitive Replication

Stochastic difference equation:

$$\langle N_k(t+1) - N_k(t) \rangle = (1 - \rho) \left((k-1) \frac{N_{k-1}(t)}{t} - k \frac{N_k(t)}{t} \right)$$

becomes

$$n_k(t+1) - n_k t = (1 - \rho) \left((k-1) \frac{n_{k-1} t}{t} - k \frac{n_k t}{t} \right)$$

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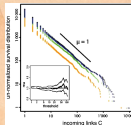
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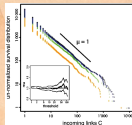
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$$\Rightarrow n_k = (1 - \rho) ((k-1)n_{k-1} - kn_k)$$

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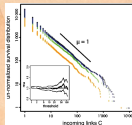
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$$\Rightarrow n_k (1 + (1-\rho)k) = (1-\rho)(k-1)n_{k-1}$$

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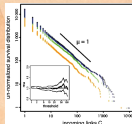
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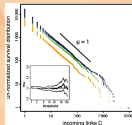
$$\frac{n_k}{n_{k-1}} = \frac{(k-1)(1-\rho)}{1+(1-\rho)k}$$

- ▶ Interested in k large (the tail of the distribution)
- ▶ Can be solved exactly.

Insert question from assignment 4 (田)

- ▶ To get at tail: Expand as a series of powers of $1/k$

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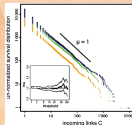
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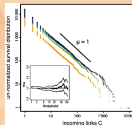
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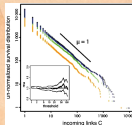
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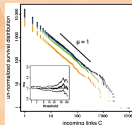
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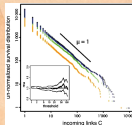
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Random Competitive Replication

- ▶ We (okay, you) find

$$\frac{n_k}{n_{k-1}} \simeq \left(1 - \frac{1}{k}\right)^{\frac{(2-\rho)}{(1-\rho)}}$$



$$\frac{n_k}{n_{k-1}} \simeq \left(\frac{k-1}{k}\right)^{\frac{(2-\rho)}{(1-\rho)}}$$



$$n_k \propto k^{-\frac{(2-\rho)}{(1-\rho)}} = k^{-\gamma}$$

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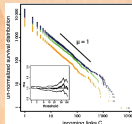
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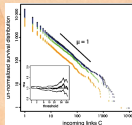
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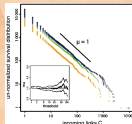
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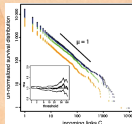
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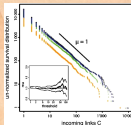
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- ▶ Micro to macros story with γ and ρ measurable.
- ▶ Observe $2 < \gamma < \infty$ as ρ varies.
- ▶ For $\rho \simeq 0$ (low innovation rate):

$$\gamma \simeq 2$$

- ▶ Recalls Zipf's law: $s_r \sim r^{-\alpha}$
(s_r = size of the r th largest element)
- ▶ We found $\alpha = 1/(\gamma - 1)$
- ▶ $\gamma = 2$ corresponds to $\alpha = 1$



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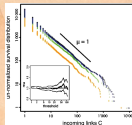
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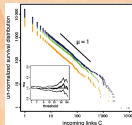
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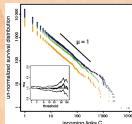
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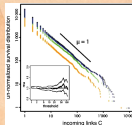
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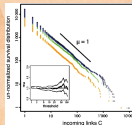
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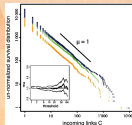
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- ▶ We (roughly) see Zipfian exponent^[25] of $\alpha = 1$ for many real systems: city sizes, word distributions, ...
- ▶ Corresponds to $\rho \rightarrow 0$ (Krugman doesn't like it)^[9]
- ▶ But still other mechanisms are possible...
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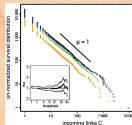
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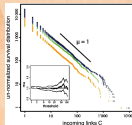
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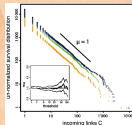
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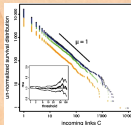
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- ▶ Must look at the details to see if mechanism makes sense... more later.



Random Competitive Replication

We had one other equation:



$$\langle N_1(t+1) - N_1(t) \rangle = \rho - (1 - \rho)1 \cdot \frac{N_1(t)}{t}$$

▶ As before, set $N_1(t) = n_1 t$ and drop expectations



$$n_1(t+1) - n_1 t = \rho - (1 - \rho)1 \cdot \frac{n_1 t}{t}$$



$$n_1 = \rho - (1 - \rho)n_1$$

▶ Rearrange:

$$n_1 + (1 - \rho)n_1 = \rho$$



$$n_1 = \frac{\rho}{2 - \rho}$$

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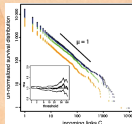
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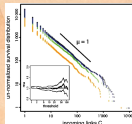
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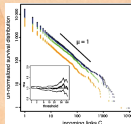
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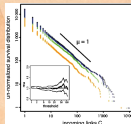
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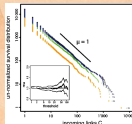
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- ▶ For ρ small, fraction of unique elements $\sim 1/2$
- ▶ Roughly observed for real distributions
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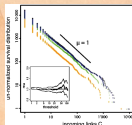
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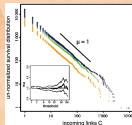
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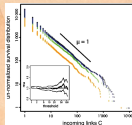
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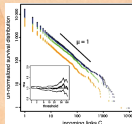
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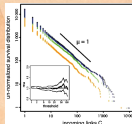
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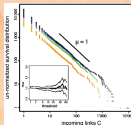
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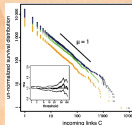
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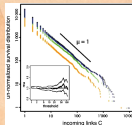
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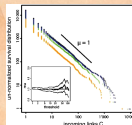
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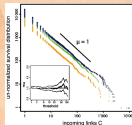
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From Simon [19]:

Estimate $\rho_{\text{est}} = \# \text{ unique words} / \# \text{ all words}$



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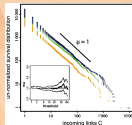
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For Joyce's Ulysses: $\rho_{\text{est}} \simeq 0.115$



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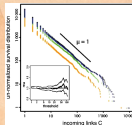
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N_1 (real)	N_1 (est)	N_2 (real)	N_2 (est)
16,432	15,850	4,776	4,870



Evolution of catch phrases

- ▶ Yule's paper (1924) [23]:
"A mathematical theory of evolution, based on the conclusions of Dr J. C. Willis, F.R.S."
- ▶ Simon's paper (1955) [19]:
"On a class of skew distribution functions" (snore)

From Simon's introduction:

It is the purpose of this paper to analyse a class of distribution functions that appear in a wide range of empirical data—particularly data describing sociological, biological and economic phenomena.

Its appearance is so frequent, and the phenomena so diverse, that one is led to conjecture that if these phenomena have any property in common it can only be a similarity in the structure of the underlying probability mechanisms.

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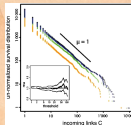
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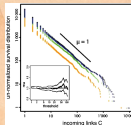
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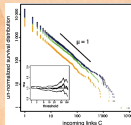
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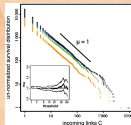
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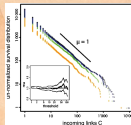
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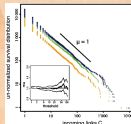
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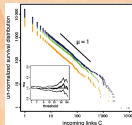
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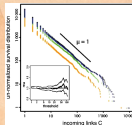
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- ▶ Involved in Cognitive Psychology, Computer Science, Public Administration, Economics, Management, Sociology
- ▶ Coined 'bounded rationality' and 'satisficing'
- ▶ Nearly 1000 publications
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- ▶ Nobel Laureate in Economics

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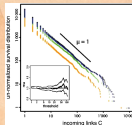
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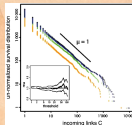
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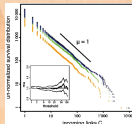
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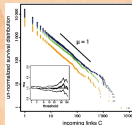
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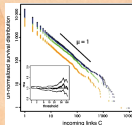
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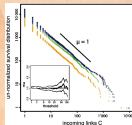
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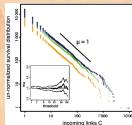
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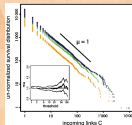
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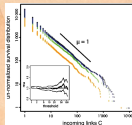
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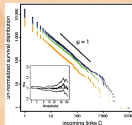
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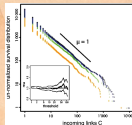
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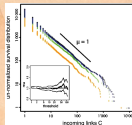
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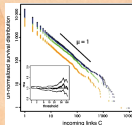
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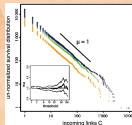
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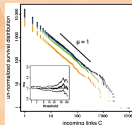
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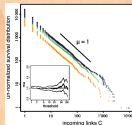
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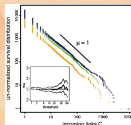
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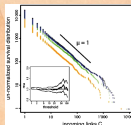
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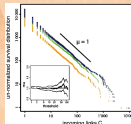
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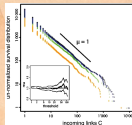
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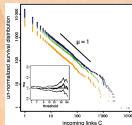
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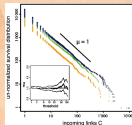
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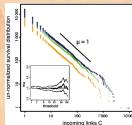
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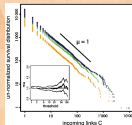
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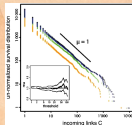
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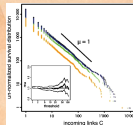
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Merton's son, Robert C. Merton, won the Nobel Prize for Economics in 1997.



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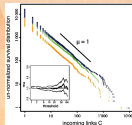
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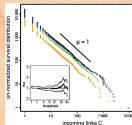
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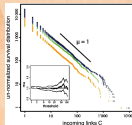
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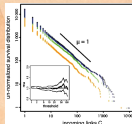
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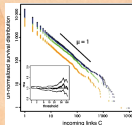
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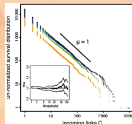
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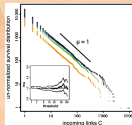
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Evolution of catch phrases

- ▶ Barabasi and Albert^[1]—thinking about the Web
- ▶ Independent reinvention of a version of Simon and Price's theory for networks
- ▶ Another term: “Preferential Attachment”
- ▶ Considered undirected networks (not realistic but avoids 0 citation problem)
- ▶ Still have selection problem based on size (non-random)
- ▶ Solution: Randomly connect to a node (easy) ...
- ▶ ... and then randomly connect to the node's friends (also easy)
- ▶ Scale-free networks = food on the table for physicists

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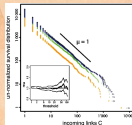
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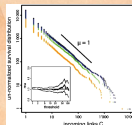
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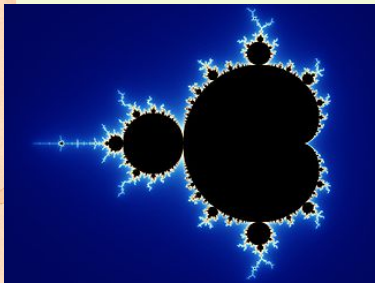
Extra

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Benoît Mandelbrot (田)



Nassim Taleb's tribute:

Benoit Mandelbrot, 1924-2010

A Greek among Romans

- ▶ Mandelbrot = father of fractals
- ▶ Mandelbrot = almond bread
- ▶ Bonus Mandelbrot set action: [here](#) (田).

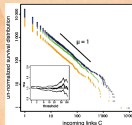
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- ▶ Equivalently: minimize C/H .
- ▶ Recurring theme: what role does optimization play in complex systems?

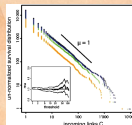
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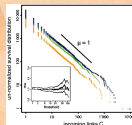
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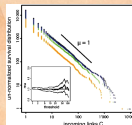
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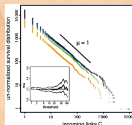
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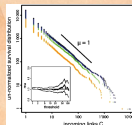
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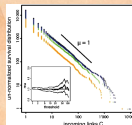
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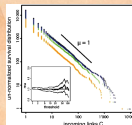
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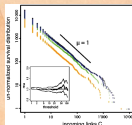
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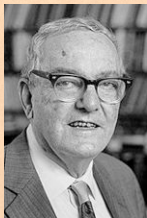
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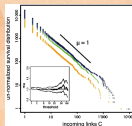
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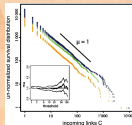
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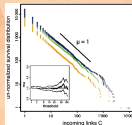
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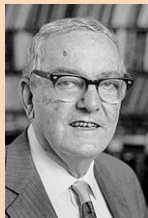
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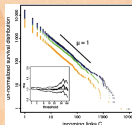
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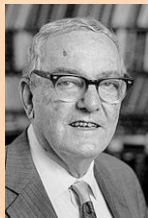
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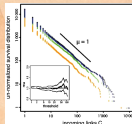
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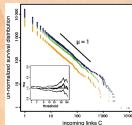
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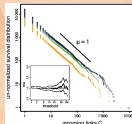
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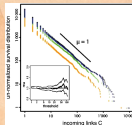
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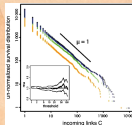
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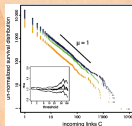
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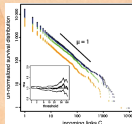
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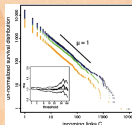
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Plankton:



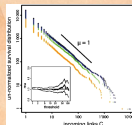
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“You can’t do this to me, **I WENT TO COLLEGE!**”

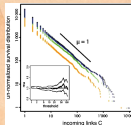
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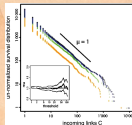
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“You just lost your brain privileges,” etc.

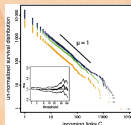
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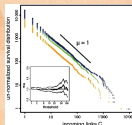
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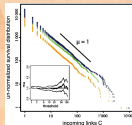
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- ▶ Language contains n words: w_1, w_2, \dots, w_n .
- ▶ i th word appears with probability p_i
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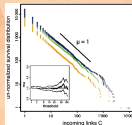
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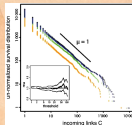
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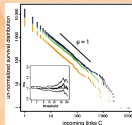
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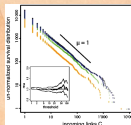
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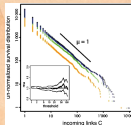
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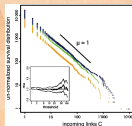
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- ▶ Length of word (plus a space)
- ▶ Word length was irrelevant for Simon's method

Objection

- ▶ Real words don't use all letter sequences

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- ▶ Maybe real words roughly follow this pattern (?)
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- ▶ Na na na-naaaaaa...

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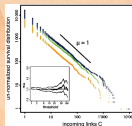
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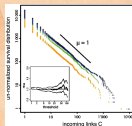
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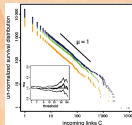
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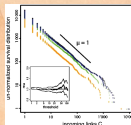
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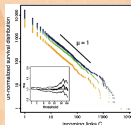
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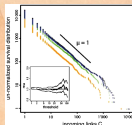
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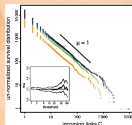
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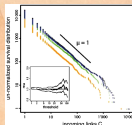
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Binary alphabet plus a space symbol

i	1	2	3	4	5	6	7	8
word	1	10	11	100	101	110	111	1000
length	1	2	2	3	3	3	3	4
$1 + \ln_2 i$	1	2	2.58	3	3.32	3.58	3.81	4

- ▶ Word length of 2^k th word: $= k + 1$
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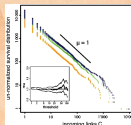
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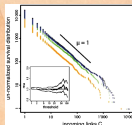
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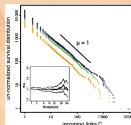
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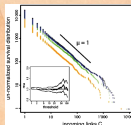
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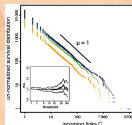
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Total Cost C

- ▶ Cost of the i th word: $C_i \simeq 1 + \log_m i$
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- ▶ Subtract fixed cost: $C'_i = C_i - 1 \simeq \log_m(i + 1)$
- ▶ Simplify base of logarithm:

$$C'_i \simeq \log_m(i + 1) = \frac{\log_e(i + 1)}{\log_e m}$$

- ▶ Total Cost:

$$C \sim \sum_{i=1}^n p_i C'_i \propto \sum_{i=1}^n p_i \ln(i + 1)$$

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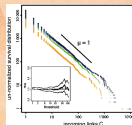
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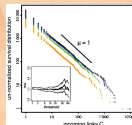
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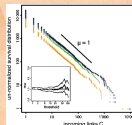
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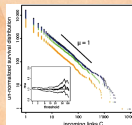
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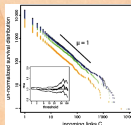
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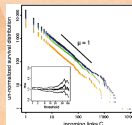
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- ▶ Use Shannon's Entropy (or Uncertainty):

$$H = - \sum_{i=1}^n p_i \log_2 p_i$$

- ▶ (allegedly) von Neumann suggested 'entropy'...
- ▶ Proportional to average number of bits needed to encode each 'word' based on frequency of occurrence
- ▶ $-\log_2 p_i = \log_2 1/p_i =$ minimum number of bits needed to distinguish event i from all others
- ▶ If $p_i = 1/2$, need only 1 bit ($\log_2 1/p_i = 1$)
- ▶ If $p_i = 1/64$, need 6 bits ($\log_2 1/p_i = 6$)

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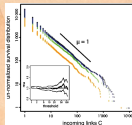
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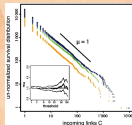
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- ▶ Proportional to average number of bits needed to encode each 'word' based on frequency of occurrence
- ▶ $-\log_2 p_i = \log_2 1/p_i =$ minimum number of bits needed to distinguish event i from all others
- ▶ If $p_i = 1/2$, need only 1 bit ($\log_2 1/p_i = 1$)
- ▶ If $p_i = 1/64$, need 6 bits ($\log_2 1/p_i = 6$)

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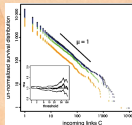
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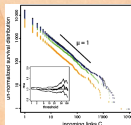
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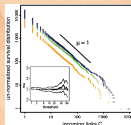
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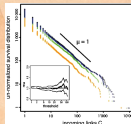
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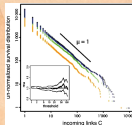
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where $g = 1/\ln 2$



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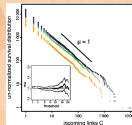
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► Minimize

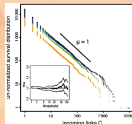
$$F(p_1, p_2, \dots, p_n) = C/H$$

subject to constraint

$$\sum_{i=1}^n p_i = 1$$

► Tension:

(1) Shorter words are cheaper



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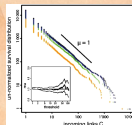
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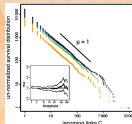
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► Tension:

- (1) Shorter words are cheaper
- (2) Longer words are more informative (rarer)



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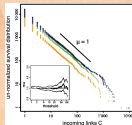
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Time for Lagrange Multipliers:

► Minimize

$$\Psi(p_1, p_2, \dots, p_n) = F(p_1, p_2, \dots, p_n) + \lambda G(p_1, p_2, \dots, p_n)$$

where

$$F(p_1, p_2, \dots, p_n) = \frac{C}{H} = \frac{\sum_{i=1}^n p_i \ln(i+1)}{-g \sum_{i=1}^n p_i \ln p_i}$$

and the constraint function is

$$G(p_1, p_2, \dots, p_n) = \sum_{i=1}^n p_i - 1 = 0$$

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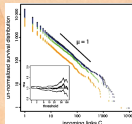
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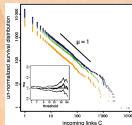
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Insert question from assignment 5 (田)

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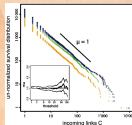
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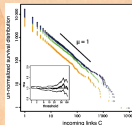
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$$p_j = e^{-1-\lambda H^2/gC} (j+1)^{-H/gC} \propto (j+1)^{-H/gC}$$

- ▶ A power law appears [applause]: $\alpha = H/gC$
- ▶ Next: sneakily deduce λ in terms of g , C , and H .
- ▶ Find

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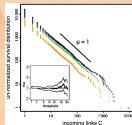
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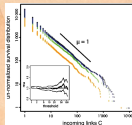
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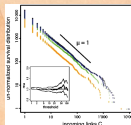
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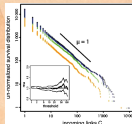
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Zipfarama via Optimization

Finding the exponent

- ▶ Now use the normalization constraint:

$$1 = \sum_{j=1}^n p_j = \sum_{j=1}^n (j+1)^{-H/gC} = \sum_{j=1}^n (j+1)^{-\alpha}$$

- ▶ As $n \rightarrow \infty$, we end up with $\zeta(H/gC) = 2$ where ζ is the Riemann Zeta Function
- ▶ Gives $\alpha \simeq 1.73$ (> 1 , too high)
- ▶ If cost function changes ($j+1 \rightarrow j+a$) then exponent is tunable
- ▶ Increase a , decrease α

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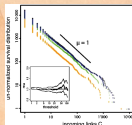
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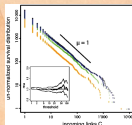
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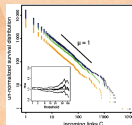
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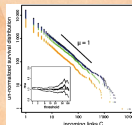
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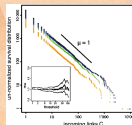
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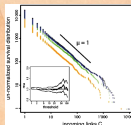
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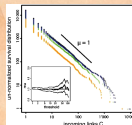
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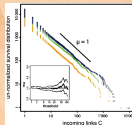
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All told:

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- ▶ But optimization can involve many incommensurate elements: monetary cost, robustness, happiness,...
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- ▶ Exponent depends too much on a loose definition of cost



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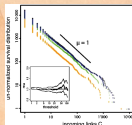
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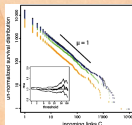
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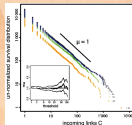
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Reconciling Mandelbrot and Simon

- ▶ Mixture of local optimization and randomness
 - ▶ Numerous efforts...
1. Carlson and Doyle, 1999:
Highly Optimized Tolerance
(HOT)—Evolved/Engineered Robustness [4, 5]
 2. Ferrer i Cancho and Solé, 2002:
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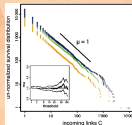
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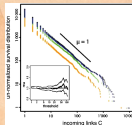
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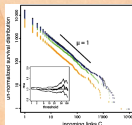
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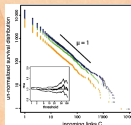
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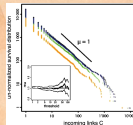
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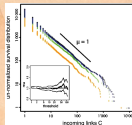
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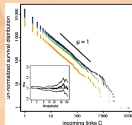
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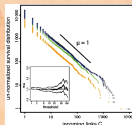
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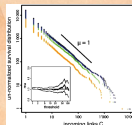
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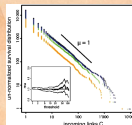
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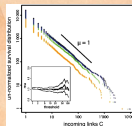
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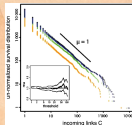
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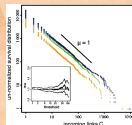
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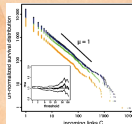
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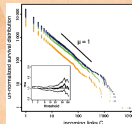
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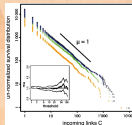
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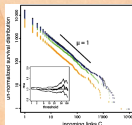
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Empirical Tests of Zipf's Law Mechanism in Open Source Linux Distribution

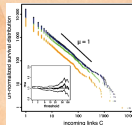
T. Maillart,¹ D. Sornette,¹ S. Spaeth,² and G. von Krogh²

¹*Chair of Entrepreneurial Risks, Department of Management, Technology and Economics, ETH Zurich, CH-8001 Zurich, Switzerland*

²*Chair of Strategic Management and Innovation, Department of Management, Technology and Economics, ETH Zurich, CH-8001 Zurich, Switzerland*

(Received 30 June 2008; published 19 November 2008)

Zipf's power law is a ubiquitous empirical regularity found in many systems, thought to result from proportional growth. Here, we establish empirically the usually assumed ingredients of stochastic growth models that have been previously conjectured to be at the origin of Zipf's law. We use exceptionally detailed data on the evolution of open source software projects in Linux distributions, which offer a remarkable example of a growing complex self-organizing adaptive system, exhibiting Zipf's law over four full decades.



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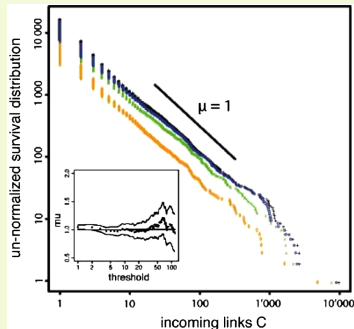
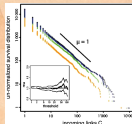


FIG. 1 (color online). (Color Online) Log-log plot of the number of packages in four Debian Linux Distributions with more than C in-directed links. The four Debian Linux Distributions are Woody (19.07.2002) (orange diamonds), Sarge (06.06.2005) (green crosses), Etch (15.08.2007) (blue circles), Lenny (15.12.2007) (black+'s). The inset shows the maximum likelihood estimate (MLE) of the exponent μ together with two boundaries defining its 95% confidence interval (approximately given by $1 \pm 2/\sqrt{n}$, where n is the number of data points using in the MLE), as a function of the lower threshold. The MLE has been modified from the standard Hill estimator to take into account the discreteness of C .

Maillart et al., PRL, 2008:
“Empirical Tests of Zipf’s Law Mechanism in Open Source
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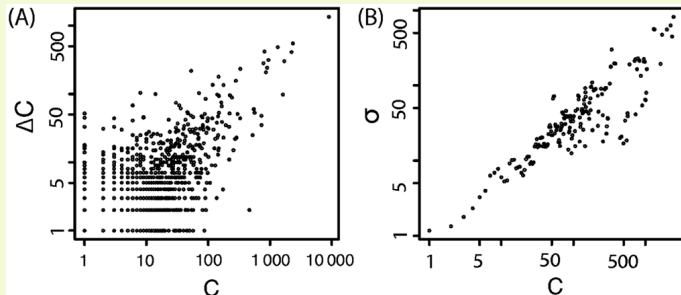


FIG. 2. Left panel: Plots of ΔC versus C from the Etch release (15.08.2007) to the latest Lenny version (05.05.2008) in double logarithmic scale. Only positive values are displayed. The linear regression $\Delta C = R \times C + C_0$ is significant at the 95% confidence level, with a small value $C_0 = 0.3$ at the origin and $R = 0.09$. Right panel: same as left panel for the standard deviation of ΔC .

- Rough, approximately linear relationship between C

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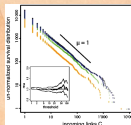
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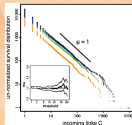
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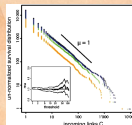
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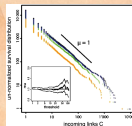
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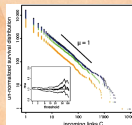
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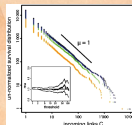
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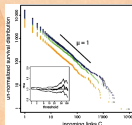
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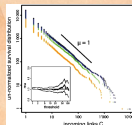
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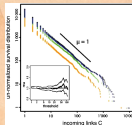
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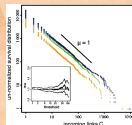
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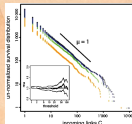
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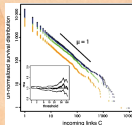
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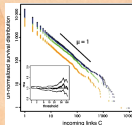
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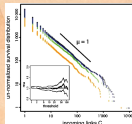
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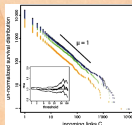
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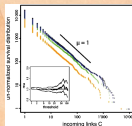
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