

Power-Law Size Distributions

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Principles of Complex Systems, Vols. 1, 2, & 3D
CSYS/MATH 300, 303, & 394, 2022-2023 | @pocsvox

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Two of the many things we struggle with cognitively:

1. Probability.

- Ex. The Monty Hall Problem.
- Ex. Daughter/Son born on Tuesday. (see next two slides; Wikipedia entry [here](#).)

2. Logarithmic scales.

On counting and logarithms:



- Listen to Radiolab's 2009 piece: "Numbers."
- Later: Benford's Law.

Also to be enjoyed: the magnificence of the [Dunning-Kruger effect](#)



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Homo probabilisticus?

The set up:

A parent has two children.

Simple probability question:

What is the probability that both children are girls?

The next set up:

A parent has two children.

We know one of them is a girl.

The next probabilistic poser:

What is the probability that both children are girls?

Try this one:

A parent has two children.

We know one of them is a girl born on a Tuesday.

Simple question #3:

What is the probability that both children are girls?

Last:

A parent has two children.

We know one of them is a girl born on December 31.

And ...

What is the probability that both children are girls?

Let's test our collective intuition:



Money
≡
Belief

Two questions about wealth distribution in the United States:

- Please estimate the percentage of all wealth owned by individuals when grouped into quintiles.
- Please estimate what you believe each quintile should own, ideally.
- Extremes: 100, 0, 0, 0 and 20, 20, 20, 20, 20.



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Wealth distribution in the United States: [12]

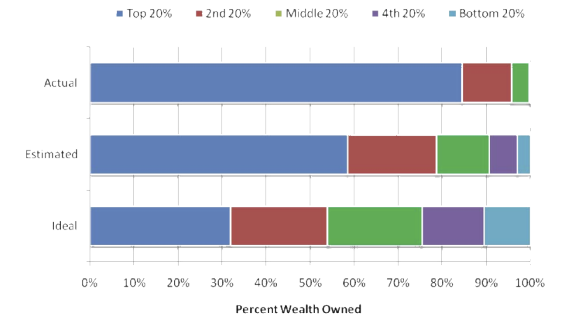


Fig. 2. The actual United States wealth distribution plotted against the estimated and ideal distributions across all respondents. Because of their small percentage share of total wealth, both the "4th 20%" value (0.2%) and the "Bottom 20%" value (0.1%) are not visible in the "Actual" distribution.

"Building a better America—One wealth quintile at a time" Norton and Ariely, 2011. [12]

Wealth distribution in the United States: [12]

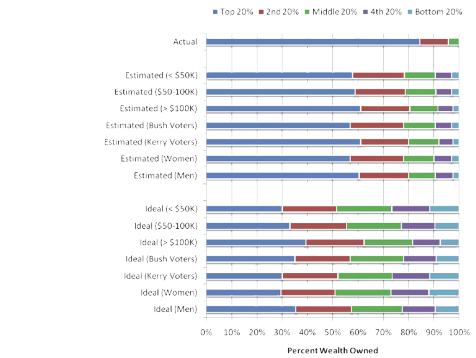


Fig. 3. The actual United States wealth distribution plotted against the estimated and ideal distributions of respondents of different income levels, political affiliations, and genders. Because of their small percentage share of total wealth, both the "4th 20%" value (0.2%) and the "Bottom 20%" value (0.1%) are not visible in the "Actual" distribution.

A highly watched video based on this research is

The sizes of many systems' elements appear to obey an inverse power-law size distribution:

$$P(\text{size} = x) \sim cx^{-\gamma}$$

where $0 < x_{\min} < x < x_{\max}$ and $\gamma > 1$.

x_{\min} = lower cutoff, x_{\max} = upper cutoff

Negative linear relationship in log-log space:

$$\log_{10} P(x) = \log_{10} c - \gamma \log_{10} x$$

We use base 10 because we are good people.

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Size distributions:

Usually, only the tail of the distribution obeys a power law:

$$P(x) \sim c x^{-\gamma} \text{ for } x \text{ large.}$$

Still use term 'power-law size distribution.'

Other terms:

- Fat-tailed distributions.
- Heavy-tailed distributions.

Beware:

Inverse power laws aren't the only ones: lognormals, Weibull distributions, ...

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Jonathan Harris's Wordcount:

A word frequency distribution explorer:



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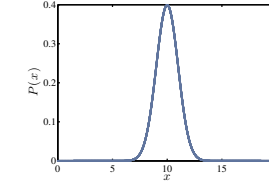
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The statistics of surprise—words:

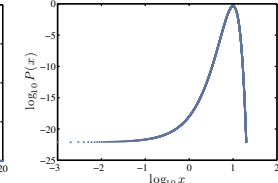
First—a Gaussian example:

$$P(x)dx = \frac{1}{\sqrt{2\pi\sigma}} e^{-(x-\mu)^2/2\sigma^2} dx$$

linear:



log-log



mean $\mu = 10$, variance $\sigma^2 = 1$.

Activity: Sketch $P(x) \sim x^{-1}$ for $x = 1$ to $x = 10^7$.

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Size distributions:

Many systems have discrete sizes k :

- Word frequency
- Node degree in networks: # friends, # hyperlinks, etc.
- # citations for articles, court decisions, etc.

$$P(k) \sim c k^{-\gamma}$$

where $k_{\min} \leq k \leq k_{\max}$

Obvious fail for $k = 0$.

Again, typically a description of distribution's tail.

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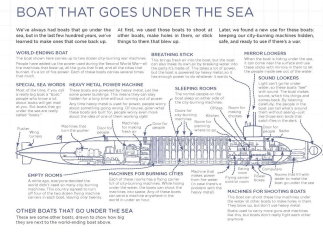
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Up goer five

"Thing Explainer: Complicated Stuff in Simple Words" by Randall Munroe (2015).^[10]



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Word frequency:

Brown Corpus (~ 10⁶ words):

rank	word	% q	rank	word	% q
1.	the	6.8872	1945.	apply	0.0055
2.	of	3.5839	1946.	vital	0.0055
3.	and	2.8401	1947.	September	0.0055
4.	to	2.5744	1948.	review	0.0055
5.	a	2.2996	1949.	wage	0.0055
6.	in	2.1010	1950.	motor	0.0055
7.	that	1.0428	1951.	fifteen	0.0055
8.	is	0.9943	1952.	regarded	0.0055
9.	was	0.9661	1953.	draw	0.0055
10.	he	0.9392	1954.	wheel	0.0055
11.	for	0.9340	1955.	organized	0.0055
12.	it	0.8623	1956.	vision	0.0055
13.	with	0.7176	1957.	wild	0.0055
14.	as	0.7137	1958.	Palmer	0.0055
15.	his	0.6886	1959.	intensity	0.0055

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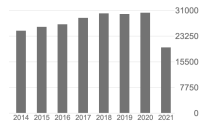
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The long tail of knowledge:

Cited by

	All	Since 2016
Citations	432350	168872
h-index	155	104
i10-index	369	277



Take a scrolling voyage to the citational abyss, starting at the surface with the lonely, giant citaceans, moving down to the legion of strange, sometimes misplaced, unloved creatures, that dwell in Kahneman's Google Scholar page

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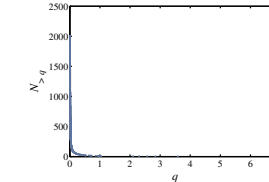
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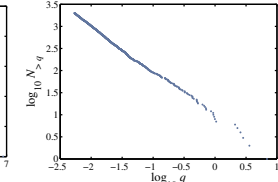
The statistics of surprise—words:

Complementary Cumulative Probability Distribution $N_{\geq q}$:

linear:



log-log



Also known as the 'Exceedance Probability.'

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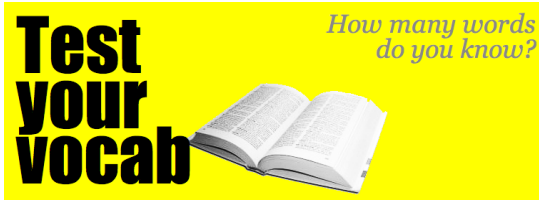
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My, what big words you have ...



Test capitalizes on word frequency following a heavily skewed frequency distribution with a decaying power-law tail.

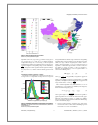
This Man Can Pronounce Every Word in the Dictionary (story here)

Best of Dr. Bailly

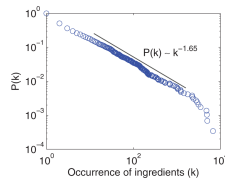
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"Geography and similarity of regional cuisines in China" Zhu et al., PLoS ONE, 8, e79161, 2013. [18]



Fraction of ingredients that appear in at least k recipes.
Oops in notation: P(k) is the Complementary Cumulative Distribution P_≥(k)

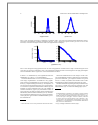
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"On a class of skew distribution functions" Herbert A. Simon, Biometrika, 42, 425-440, 1955. [15]



"Power laws, Pareto distributions and Zipf's law" M. E. J. Newman, Contemporary Physics, 46, 323-351, 2005. [11]



"Power-law distributions in empirical data" Clauset, Shalizi, and Newman, SIAM Review, 51, 661-703, 2009. [5]

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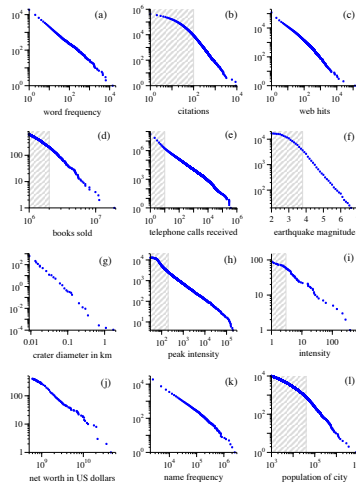
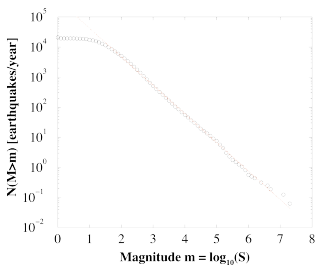


FIG. 4. Cumulative distributions for "rank-frequency plots" of the quantities listed for 1499 items. The distributions were computed as described in Appendix A. Data in the shaded regions were excluded from the calculations of the exponents in table 1. Source addresses for the data are given in the text. (a) Numbers of occurrences of words in the novel Harry Potter and the Chamber of Secrets. (b) Numbers of citations of articles in the American Online Internet archive for the day of 1 December 1997. (c) Numbers of hits on web sites by 60,000 users of the America Online Internet archive for the day of 1 December 1997. (d) Numbers of books sold in the US for the month of January 2002. (e) Numbers of telephone calls received in the US for the month of January 2002. (f) Magnitude of earthquakes in California between January 1900 and May 2002. (g) Crater diameter in kilometers. (h) Peak intensity of earthquakes. (i) Net worth in US dollars. (j) Name frequency. (k) Population of city. (l) Population of US cities in the year 2000.

The statistics of surprise:

Gutenberg-Richter law



Log-log plot
Base 10
Slope = -1
N(M > m) ∝ m⁻¹

From both the very awkwardly similar Christensen et al. and Bak et al.: "Unified scaling law for earthquakes" [4, 1]

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The statistics of surprise:

From: "Quake Moves Japan Closer to U.S. and Alters Earth's Spin" by Kenneth Chang, March 13, 2011, NYT:

"What is perhaps most surprising about the Japan earthquake is how misleading history can be. In the past 300 years, no earthquake nearly that large—nothing larger than magnitude eight—had struck in the Japan subduction zone. That, in turn, led to assumptions about how large a tsunami might strike the coast."

"It did them a giant disservice," said Dr. Stein of the geological survey. That is not the first time that the earthquake potential of a fault has been underestimated. Most geophysicists did not think the Sumatra fault could generate a magnitude 9.1 earthquake, ..."

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Size distributions:

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Some examples:

- Earthquake magnitude (Gutenberg-Richter law): [8, 1] $P(M) \propto M^{-2}$
- # war deaths: [14] $P(d) \propto d^{-1.8}$
- Sizes of forest fires [7]
- Sizes of cities: [15] $P(n) \propto n^{-2.1}$
- # links to and from websites [2]

Note: Exponents range in error

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Size distributions:

Some examples:

- # citations to papers: [6, 13] $P(k) \propto k^{-3}$.
- Individual wealth (maybe): $P(W) \propto W^{-2}$.
- Distributions of tree trunk diameters: $P(d) \propto d^{-2}$.
- The gravitational force at a random point in the universe: [9] $P(F) \propto F^{-5/2}$. (See the Holtzmark distribution and stable distributions.)
- Diameter of moon craters: [11] $P(d) \propto d^{-3}$.
- Word frequency: [15] e.g., $P(k) \propto k^{-2.2}$ (variable).
- # religious adherents in cults: [5] $P(k) \propto k^{-1.8 \pm 0.1}$.
- # sightings of birds per species (North American Breeding Bird Survey for 2003): [5] $P(k) \propto k^{-2.1 \pm 0.1}$.
- # species per genus: [17, 15, 5] $P(k) \propto k^{-2.4 \pm 0.2}$.

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Table 3 from Clauset, Shalizi, and Newman [5]:

Basic parameters of the data sets described in section 6, along with their power-law fits and the corresponding p-values (statistically significant values are denoted in bold).

Quantity	n	α	σ	z _{max}	z _{min}	α	p _{tail}	p
count of word use	18855	11.14	148.33	14086	7 ± 2	1.95(2)	2958 ± 987	0.49
protein interaction degree	1846	2.34	3.65	56	5 ± 2	3.1(3)	261 ± 263	0.31
metabolic degree	1641	5.68	17.81	468	4 ± 1	2.8(1)	748 ± 136	0.00
Internet degree	23688	5.63	37.83	2583	21 ± 9	2.12(9)	770 ± 1124	0.29
telephone calls received	51360423	3.88	179.69	375746	120 ± 49	2.09(4)	102592 ± 210147	0.63
intensity of wars	115	15.70	49.97	382	2.1 ± 3.5	1.7(2)	70 ± 14	0.20
terrorist attack severity	9101	4.35	31.58	2749	12 ± 4	2.4(2)	547 ± 1663	0.68
species per genus	226386	7.36	57.94	10971	36.25 ± 22.74	2.48(5)	6794 ± 2232	0.00
bird species sightings	509	5.59	6.94	56	4 ± 2	2.4(2)	233 ± 138	0.10
blackouts (× 10 ³)	591	3384.36	10952.34	138705	6679 ± 2463	2.1(2)	66 ± 41	0.55
books (× 10 ³)	211	253.87	610.31	7500	230 ± 90	2.3(3)	59 ± 35	0.62
sales of books (× 10 ³)	633	1986.67	1396.60	10477	2400 ± 430	3.7(3)	139 ± 115	0.66
population of cities (× 10 ³)	19447	9.00	77.83	8009	52.46 ± 11.88	2.37(8)	580 ± 177	0.76
email address books size	4581	12.45	21.49	333	57 ± 21	3.5(6)	196 ± 449	0.16
forest fire size (acres)	203785	0.90	20.99	4121	6324 ± 3487	2.2(3)	521 ± 6801	0.05
soil fire intensity	12773	689.41	6520.59	231300	323 ± 89	1.79(2)	1711 ± 384	1.00
quake intensity (× 10 ³)	19302	24.54	563.83	63096	0.794 ± 80.198	1.64(4)	11697 ± 2159	0.00
religious followers (× 10 ⁶)	103	27.36	136.64	1050	3.85 ± 1.60	1.8(1)	39 ± 26	0.42
freq. of surnames (× 10 ³)	2753	50.59	113.99	2562	111.92 ± 40.67	2.3(2)	239 ± 215	0.20
net worth (mil. USD)	400	2388.69	4167.35	46000	900 ± 364	2.3(1)	302 ± 77	0.00
citations to papers	415229	16.17	44.62	8904	160 ± 35	3.16(6)	3455 ± 1859	0.20
papers authored	401445	7.21	16.52	1416	133 ± 13	4.3(1)	988 ± 377	0.80
links to web sites	119724	9.83	392.52	129441	2 ± 13	1.81(8)	50981 ± 16898	0.00
links to web sites	241428853	9.15	106.871.65	1199466	3684 ± 151	2.33(9)	28986 ± 1500	0.00

We'll explore various exponent measurement techniques in assignments.

power-law size distributions

Gaussians versus power-law size distributions:

- Mediocrstan versus Extremistan
- Mild versus Wild (Mandelbrot)
- Example: Height versus wealth.



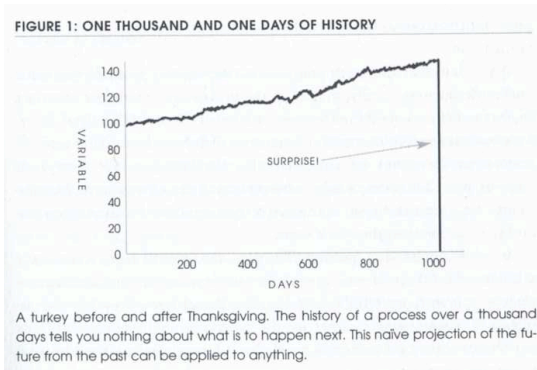
- See "The Black Swan" by Nassim Taleb. [16]
- Terrible if successful framing: Black swans are not that surprising ...

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Turkeys ...



From "The Black Swan" [16]

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Taleb's table [16]

Mediocrstan/Extremistan

- Most typical member is mediocre/Most typical is either giant or tiny
- Winners get a small segment/Winner take almost all effects
- When you observe for a while, you know what's going on/It takes a very long time to figure out what's going on
- Prediction is easy/Prediction is hard
- History crawls/History makes jumps
- Tyranny of the collective/Tyranny of the rare and accidental

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Size distributions:

Power-law size distributions are sometimes called Pareto distributions after Italian scholar Vilfredo Pareto.



- Pareto noted wealth in Italy was distributed unevenly (80-20 rule; misleading).
- Term used especially by practitioners of the Dismal Science.

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Devilish power-law size distribution details:

Exhibit A:

- Given $P(x) = cx^{-\gamma}$ with $0 < x_{\min} < x < x_{\max}$, the mean is ($\gamma \neq 2$):

$$\langle x \rangle = \frac{c}{2-\gamma} (x_{\max}^{2-\gamma} - x_{\min}^{2-\gamma})$$

- Mean 'blows up' with upper cutoff if $\gamma < 2$.
- Mean depends on lower cutoff if $\gamma > 2$.
- $\gamma < 2$: Typical sample is large.
- $\gamma > 2$: Typical sample is small.

Insert question from assignment 2

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And in general ...

Moments:

- All moments depend only on cutoffs.
- No internal scale that dominates/matters.
- Compare to a Gaussian, exponential, etc.

For many real size distributions: $2 < \gamma < 3$

- mean is finite (depends on lower cutoff)
- $\sigma^2 =$ variance is 'infinite' (depends on upper cutoff)
- Width of distribution is 'infinite'
- If $\gamma > 3$, distribution is less terrifying and may be easily confused with other kinds of distributions.

Insert question from assignment 3

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Moments

Standard deviation is a mathematical convenience:

- Variance is nice analytically ...
- Another measure of distribution width:

$$\text{Mean average deviation (MAD)} = \langle |x - \langle x \rangle| \rangle$$

- For a pure power law with $2 < \gamma < 3$:

$$\langle |x - \langle x \rangle| \rangle \text{ is finite.}$$

- But MAD is mildly unpleasant analytically ...
- We still speak of infinite 'width' if $\gamma < 3$.

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How sample sizes grow ...

Given $P(x) \sim cx^{-\gamma}$:

- We can show that after n samples, we expect the largest sample to be¹

$$x_1 \gtrsim c' n^{1/(\gamma-1)}$$

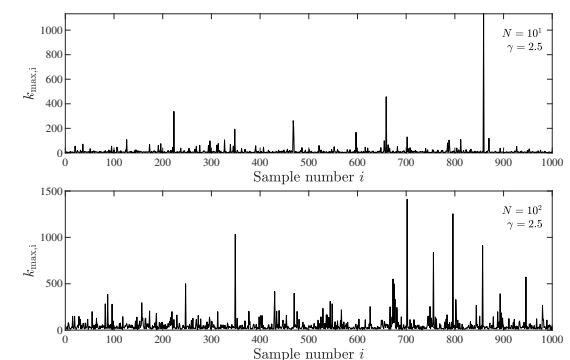
- Sampling from a finite-variance distribution gives a much slower growth with n .
- e.g., for $P(x) = \lambda e^{-\lambda x}$, we find

$$x_1 \gtrsim \frac{1}{\lambda} \ln n.$$

Insert question from assignment 4
Insert question from assignment 6

¹Later, we see that the largest sample grows as n^ρ where ρ is the Zipf exponent

- $\gamma = 5/2$, maxima of N samples, $n = 1000$ sets of samples:



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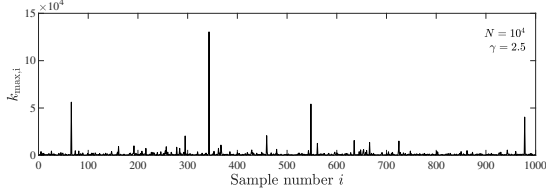
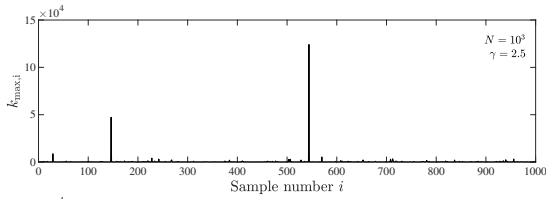
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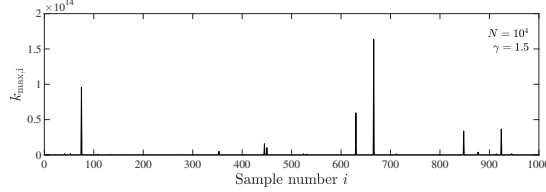
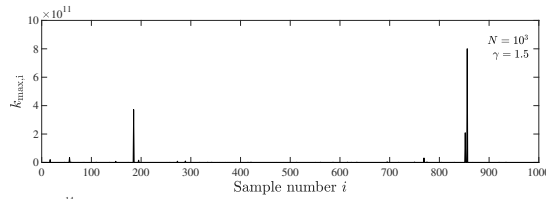
$\gamma = 5/2$, maxima of N samples, $n = 1000$ sets of samples:



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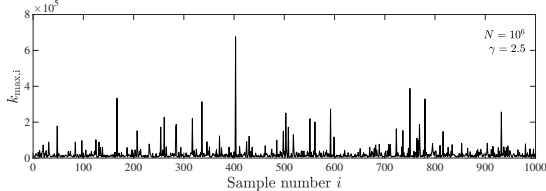
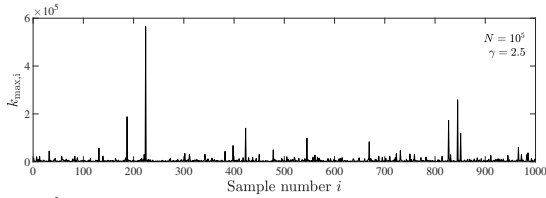
$\gamma = 3/2$, maxima of N samples, $n = 1000$ sets of samples:



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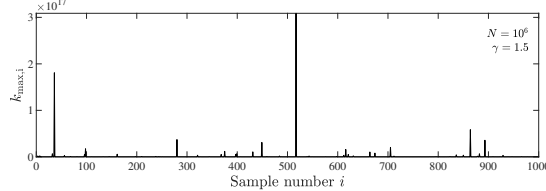
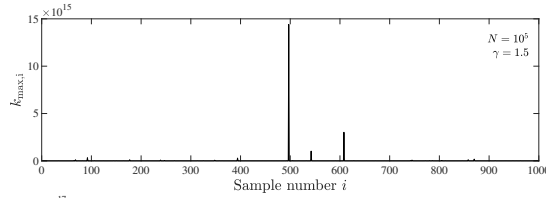
$\gamma = 5/2$, maxima of N samples, $n = 1000$ sets of samples:



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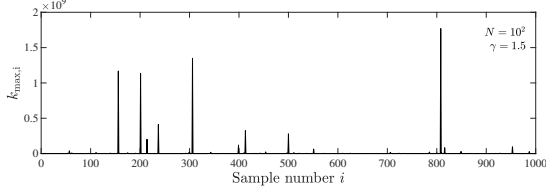
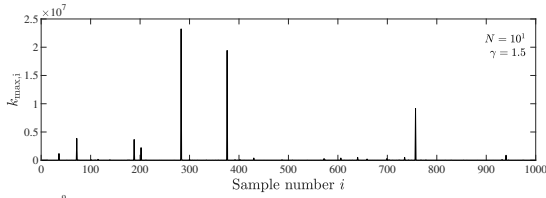
$\gamma = 3/2$, maxima of N samples, $n = 1000$ sets of samples:



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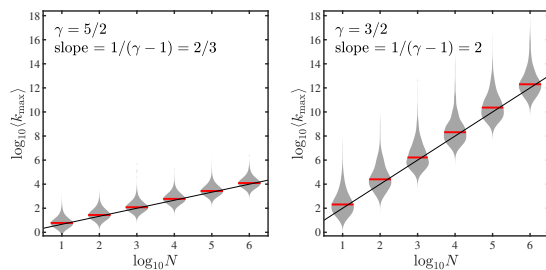
$\gamma = 3/2$, maxima of N samples, $n = 1000$ sets of samples:



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Scaling of expected largest value as a function of sample size N :



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Fit for $\gamma = 5/2$: $k_{\max} \sim N^{0.660 \pm 0.066}$ (sublinear)

Fit for $\gamma = 3/2$: $k_{\max} \sim N^{2.063 \pm 0.215}$ (superlinear)

$\pm 295\%$ confidence interval

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Complementary Cumulative Distribution Function:

CCDF:



$$P_{\geq}(x) = P(x' \geq x) = 1 - P(x' < x)$$



$$= \int_{x'=x}^{\infty} P(x') dx'$$



$$\propto \int_{x'=x}^{\infty} (x')^{-\gamma} dx'$$



$$= \frac{1}{-\gamma + 1} (x')^{-\gamma+1} \Big|_{x'=x}^{\infty}$$



$$\propto x^{-(\gamma-1)}$$



Complementary Cumulative Distribution Function:

CCDF:



$$P_{\geq}(x) \propto x^{-(\gamma-1)}$$



Use when tail of P follows a power law.

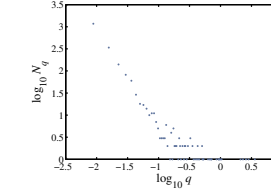


Increases exponent by one.

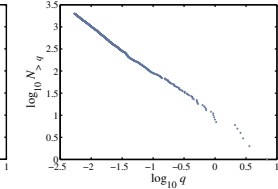


Useful in cleaning up data.

PDF:



CCDF:



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Complementary Cumulative Distribution Function:



Same story for a discrete variable: $P(k) \sim ck^{-\gamma}$.



$$P_{\geq}(k) = P(k' \geq k)$$



$$= \sum_{k'=k}^{\infty} P(k')$$



$$\propto k^{-(\gamma-1)}$$



Use integrals to approximate sums.

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Zipfian rank-frequency plots

George Kingsley Zipf:

- Noted various rank distributions have power-law tails, often with exponent -1 (word frequency, city sizes, ...)

Zipf's 1949 Magnum Opus

We'll study Zipf's law in depth ...

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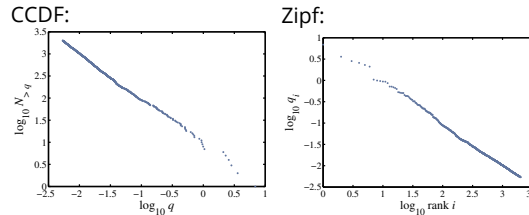
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Size distributions:

Brown Corpus (1,015,945 words):

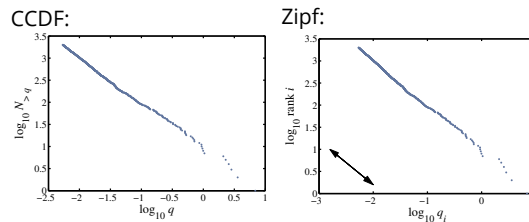


- The, of, and, to, a, ... = 'objects'
- 'Size' = word frequency
- Beep: (Important) CCDF and Zipf plots are related ...

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Size distributions:

Brown Corpus (1,015,945 words):



- The, of, and, to, a, ... = 'objects'
- 'Size' = word frequency
- Beep: (Important) CCDF and Zipf plots are related ...

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Observe:

- $NP_{\geq}(x)$ = the number of objects with size at least x where N = total number of objects.
- If an object has size x_r , then $NP_{\geq}(x_r)$ is its rank r .
- So

$$x_r \propto r^{-\alpha} = (NP_{\geq}(x_r))^{-\alpha}$$

$$\propto x_r^{-(\gamma-1)(-\alpha)} \text{ since } P_{\geq}(x) \sim x^{-(\gamma-1)}$$

We therefore have $1 = -(\gamma-1)(-\alpha)$ or:

$$\alpha = \frac{1}{\gamma-1}$$

- A rank distribution exponent of $\alpha = 1$ corresponds to a size distribution exponent $\gamma = 2$.

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"Zipf's Law in the Popularity Distribution of Chess Openings" Blasius and Tönjes, Phys. Rev. Lett., 103, 218701, 2009. [3]

- Examined all games of varying game depth d in a set of chess databases.
- n = popularity = how many times a specific game path appears in databases.
- $S(n; d)$ = number of depth d games with popularity n .
- Show "the frequencies of opening moves are distributed according to a power law with an exponent that increases linearly with the game depth, whereas the pooled distribution of all opening weights follows Zipf's law with universal exponent."
- Propose hierarchical fragmentation model that produces self-similar game trees.

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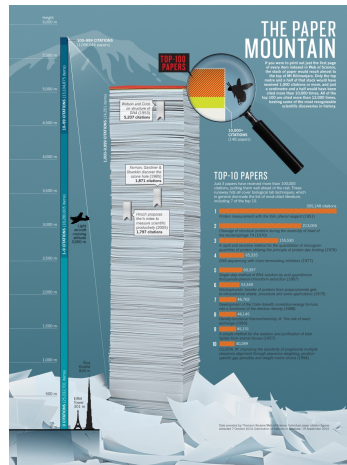
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Zipfian rank-frequency plots

Zipf's way:

- Given a collection of entities, rank them by size, largest to smallest.
- x_r = the size of the r th ranked entity.
- $r = 1$ corresponds to the largest size.
- Example: x_1 could be the frequency of occurrence of the most common word in a text.
- Zipf's observation:

$$x_r \propto r^{-\alpha}$$

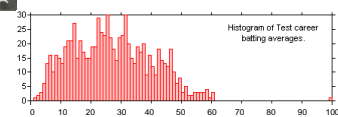


Nature (2014): Most cited papers of all time

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The Don.

Extreme deviations in test cricket:



- Don Bradman's batting average = 166% next best.
- That's pretty solid.
- Later in the course: Understanding success—is the Mona Lisa like Don Bradman?

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A good eye:

 The great Paul Kelly's [tribute](#) to the man who was "Something like the tide"

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