Scaling—a Plenitude of Power Laws

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 6701, 6713, & a pretend number, 2024-2025 | @pocsvox

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Archival object: Scaling-at-large

The PoCSverse

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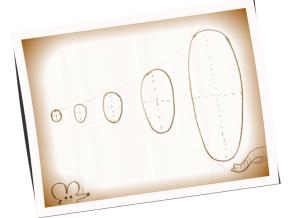
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Scalingarama

General observation:

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

Outline—All about scaling:

- 🗞 Basic definitions.
- 🚳 Examples.

Possibly later:

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

Definitions

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$\ll \alpha$ is the scaling exponent (or just exponent) a can be any number in principle but we will find various restrictions.

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

 $y = cx^{\alpha}$

c is the prefactor (which can be important!)

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\clubsuit The prefactor *c* must balance dimensions.

 \mathfrak{R} Imagine the height ℓ and volume v of a family of shapes are related as:

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

🚳 Using [·] to indicate dimension, then

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

 $rac{3}{3}$ More on this later with the Buckingham π theorem.

Looking at data

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

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

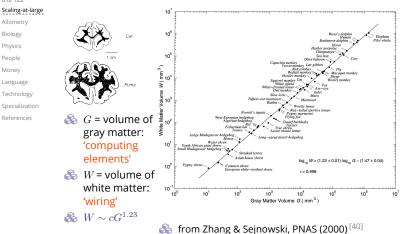
```
\Rightarrow \log_{1} y = \alpha \log_{1} x + \log_{1} c
```

with slope equal to α , the scaling exponent.

- Much searching for straight lines on log-log or double-logarithmic plots.
- Sood practice: Always, always, always use base 10.
- Service A service and the serv better.
- But: hands.¹And social pressure.
- Talk only about orders of magnitude (powers of 10).

¹Probably an accident of evolution—debated.

A beautiful, heart-warming example:



THE SUN ~ U. OF SCALE

*

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Why is $\alpha \simeq 1.23$?

Quantities (following Zhang and Sejnowski):

 $\Im G =$ Volume of gray matter (cortex/processors)

- W = Volume of white matter (wiring)
- $rac{1}{8}$ T = Cortical thickness (wiring)
- $\Re S = Cortical surface area$
- & L = Average length of white matter fibers
- $\gg p$ = density of axons on white matter/cortex interface

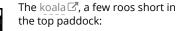
A rough understanding:

- $G \sim ST$ (convolutions are okay)
- $\& W \sim \frac{1}{2}pSL$
- $\textcircled{G} \sim L^3$

 \bigotimes Eliminate S and L to find $W \propto G^{4/3}/T$

Why is $\alpha \simeq 1.23$? A rough understanding: \circledast We are here: $W \propto G^{4/3}/T$ Solution $T \propto G^{0.10\pm0.02}$. \mathbb{R} Implies $S \propto G^{0.9} \rightarrow \text{convolutions fill space.}$ $\Longrightarrow W \propto G^{4/3}/T \propto G^{1.23 \pm 0.02}$

Disappointing deviations from scaling:



- ♣ Very small brains **relative** to body size.
- 🗞 Wrinkle-free, smooth. line with the second se needed:
 - Specializatio Only eat eucalyptus leaves Reference (no water) (Will not eat leaves picked
 - and presented to them) Move to the next tree.
 - Sleep.
 - Defend themselves if needed (tree-climbing crocodiles, humans). Occasionally make more
 - koalas.

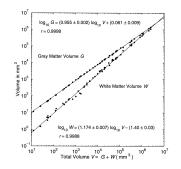
Good scaling:

Image from here

General rules of thumb:

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

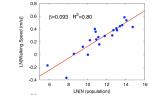
Tricksiness:



- With V = G + W, some power laws must be approximations.
- A Measuring exponents is a hairy business...

Unconvincing scaling:

Average walking speed as a function of city population:



Language Two problems: 1. use of natural log, and Specialization

References 2. minute varation in dependent variable.

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

The PoCSverse Definitions

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The PoCSverse

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Scaling-at-large

Power laws are the signature of scale invariance:	
Scale invariant 'objects' look the 'same' when they are appropriately rescaled.	

Objects = geometric shapes, time series, functions, relationships, distributions,...

- Same' might be 'statistically the same'
- To rescale means to change the units of measurement for the relevant variables

The PoCSverse Scaling 14 of 122	Scale invariance	The PoCSverse Scaling 17 of 122						
Scaling-at-large		Scaling-at-large						
Allometry		Allometry						
Biology		Biology						
Physics	Our friend $y = cx^{\alpha}$:	Physics						
People	${}$ If we rescale x as $x=rx'$ and y as $y=r^{lpha}y'$,							
Money								
Language	🗞 then	Language						
Technology	$r^{lpha}y'=c(rx')^{lpha}$	Technology						
Specialization	8	Specialization						
References	$\Rightarrow y' = cr^{\alpha} x'^{\alpha} r^{-\alpha}$	References						
	$\Rightarrow y' = c x'^{\alpha}$							
	$\Rightarrow y = cx$							

Scale invariance

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

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

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

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

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

Say $x_0 = 1/\lambda$ is the characteristic scale. \mathfrak{S} For $x \gg x_0$, y is small, while for $x \ll x_0$, y is large.

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HALF OF THEM ARE

🚳 Per George

Carlin 🖸

#painful

🚳 Yes, should be

the median.

VEN STUPIDER THAN THAT

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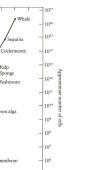
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Isometry:

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10¹ 10² 10³

Number of cell types

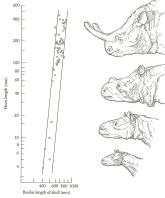
Titanothere horns: $L_{horn} \sim L_{skull^4}$

Mycoplasma (PPLO) - 10

McMahon and Bonner^[26]

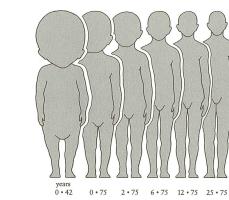
10⁻¹³ to 10⁸ g, p. 3,

Size range (in grams) and cell differentiation:



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

Non-uniform growth:



The PoCSverse Scaling 27 of 122 Allometry Biology Physics People Money Language Technology Specialization

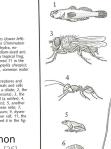
stick insect; 9, the largest polyp hiocerianthus); 10, the smallest mam al (flying shrew); 11, the mallest verte rate (a tropical frog); 12, the largest frog rate (a tropical trog); 12, the largest rog gollah frog); 13, common grass frog; 14, iouse mouse; 15, the largest land snail Achatina) with egg; 16, common snail; 17, he largest beetle (gollath beetle); 18, iuman hand; 19, the largest starfish (Luidia); (0, the largest free-moving protozoan (an united exercised)

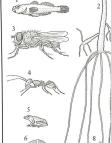
The many scales of life:

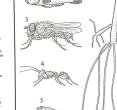


p. 3, McMahon

and Bonner^[26]

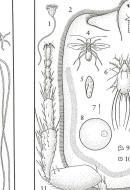






m

Q



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Dimensions scale linearly with each other.

Allometry:



Dimensions scale nonlinearly.

Allometry: 🖸

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

Definitions

Isometry versus Allometry:

- 🗞 Iso-metry = 'same measure'
- \lambda Allo-metry = 'other measure'

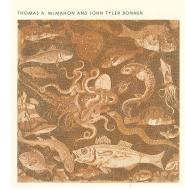
We use allometric scaling to refer to both:

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

An interesting, earlier treatise on scaling:

ON SIZE AND LIFE

McMahon and Bonner, 1983^[26]



The PoCSverse Scaling-at-large Im-sized creatures (above). 1, Dog; 2, ion herring; 3, the largest egg ornis); 4, song thrush with egg; 5, nallest bird (hummingbird) with egg; sen bee; 7, common cockroach; 8, the

The many scales of life:

The many scales of life:

The biggest living things (*left*). All the organ-isms are drawn to the same scale. 1, The largest flying bird (albatross); 2, the largest known animal (the blue whale), 3, the large-

known animal (the blue whale), 3, the larg-est extinct land mammal (Baluchitherium) with a human figure shown for scale; 4, the tallest living land animal (giraffe); 5, *Tyr-rannosaurus*; 6, *Diplobacus*; 7, one of the largest stying reptiles (Pterandom); 8, the largest extinct snake; 9, the length of the largest living reptile (West African croc-tilinal gest living crossing content of the start of

odile; 11, the largest extinct lizard; 12, the largest jellyfish (*Cyanea*); 14, the largest extinct bird (*Aepyomis*); 13, the largest jellyfish (*Cyanea*); 14, the largest living lizard (*Komodo dragon*); 15, sheep; 16, the largest bivalve molluse (*Tridacna*); 17;

the largest fish (whale shark): 18, horse; the largest fish (whale shark); 18, horse; 19, the largest crustacean (Dapanese spider crab); 20, the largest sea scorpion (Euryp-terid); 27, large tarpon; 22, the largest lob-ster; 23, the largest mollusc (deep-water squid, *Architeuthis*); 24, ostrich; 25, the lower 105 feet of the largest organism (giant sequoia), with a 100-foot larch su-nernoed

p. 2, McMahon and

Bonner^[26]

Bonner^[26]

here 🗷

5 2

20

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18

224

p. 32, McMahon and Bonner^[26]



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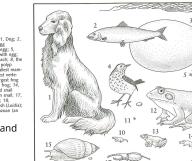
Technology Specialization References

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p. 3, McMahon and More on the Elephant Bird



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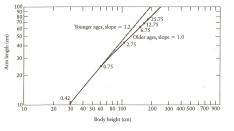
References

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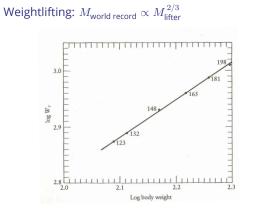
Non-uniform growth—arm length versus height:

Good example of a break in scaling:



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

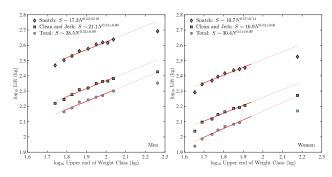
p. 32, McMahon and Bonner^[26]



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

p. 53, McMahon and Bonner^[26]

Evidence for a 1/2 scaling exponent for weightlifting:



The PoCSverse The "best" overall lifters:

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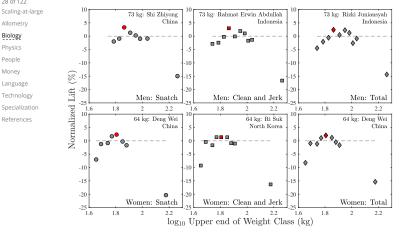
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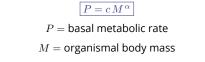
Stories—The Fraction Assassin:²



¹*bonk bonk*

Animal power

Fundamental biological and ecological constraint:





$P = c M^{\alpha}$

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Prefactor *c* depends on body plan and body temperature:

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



What one might expect:	The PoCSverse Scaling 35 of 122
	Scaling-at-large
$\alpha = 2/3$ because	Allometry
Dimensional analysis assesses	Biology
🗞 Dimensional analysis suggests	Physics
an energy balance surface law:	People
	Money
$P \propto S \propto V^{2/3} \propto M^{2/3}$	Language
Accumac icomatric scaling (not quite the enharited	Technology
Assumes isometric scaling (not quite the spherical	Specialization
cow).	References
🗞 Lognormal fluctuations:	
Conversion fluctuations in last Dereved last M^{α}	

- Gaussian fluctuations in log *P* around log cM^{α} .
- Stefan-Boltzmann law C for radiated energy:

 $\frac{{\rm d}E}{{\rm d}t}=\sigma\varepsilon ST^4\propto S$

The PoCSverse The prevailing belief of the Church of Quarterology: Scaling-at-large



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

 $\alpha = 3/4$

Huh?

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The prevailing belief of the Church of Quarterology:

Most obvious concern:

Related putative scalings:

 \mathfrak{R} number of capillaries $\propto M^{3/4}$

 \clubsuit population density $\propto M^{-3/4}$

 \gtrsim time to reproductive maturity $\propto M^{1/4}$

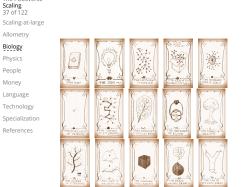
 \clubsuit cross-sectional area of aorta $\propto M^{3/4}$

Wait! There's more!:

 \clubsuit heart rate $\propto M^{-1/4}$

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

- line and a second secon fundamental inefficiency in biology.
- Organisms must somehow be running 'hotter' than they need to balance heat loss.



Ecology—Species-area law:

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

zoogeography"

Also—on continuous land: $\beta \approx 1/8$.

MacArthur and Wilson,

According to physicists—on islands: $\beta \approx 1/4$.

"An equilibrium theory of insular

Evolution, 17, 373-387, 1963. [21]

 $N_{\rm species} \propto A^{\,\beta}$

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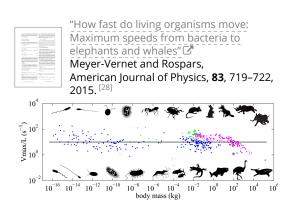
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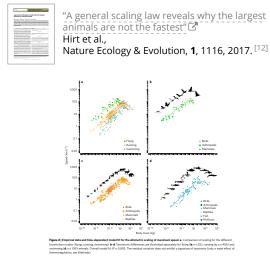
Specialization

References



d in blue). The tes of the data are given in Ref. 16. The solid line is the sterisks (upper for running and lower for swimming). Some ecies and 91 [Eq. (13)] e ed in Sec. III. The human world records are plotted as asterisks was are deatched in black (drawings by Francois Mayar)

Insert assignment question



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The great 'law' of heartbeats:

Assuming:

- & Average lifespan $\propto M^{\beta}$
- \clubsuit Average heart rate $\propto M^{-\beta}$
- \Re Irrelevant but perhaps $\beta = 1/4$.

Then:

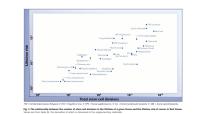
- Average number of heart beats in a lifespan \simeq (Average lifespan) \times (Average heart rate) $\propto M^{\beta-\beta}$ $\propto M^0$
- 🗞 Number of heartbeats per life time is independent of organism size!

& \approx 1.5 billion....

Cancer:



"Variation in cancer risk among tissues can be explained by the number of stem cell divisions" Tomasetti and Vogelstein, Science, 347, 78-81, 2015. [37]

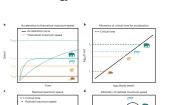


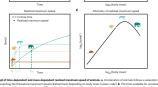
Roughly: $p \sim r^{2/3}$ where p = life time probability and r = rate of stem cell replication.



Specialization References



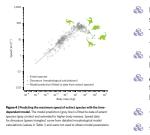




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Theoretical story:



	Scaling-at-large
Maximum an and in success with	Allometry
Maximum speed increases with size: $v_{max} = aM^b$	Biology
Takes a while to get going:	Physics
$v(t) = v_{\max}(1 - e^{-kt})$	People
$k \sim F_{\max}/M \sim c M^{d-1}$	Money
Literature: $0.75 \leq d \leq 0.94$	Language
Acceleration time = depletion time	Technology
for anaerobic energy: $ au \sim f M^g$	Specialization
Literature: $0.76 \lesssim g \lesssim 1.27$	References
$v_{\max} = a M^b \left(1 - e^{-h M^i}\right)$	
i = d - 1 + g and $h = cf$	

 \bigotimes Mean speed $\langle s \rangle$ decays

 $\langle s \rangle \sim \tau^{-\beta}$

🚳 Break in scaling at around

 $\tau \simeq 150\text{-}170 \text{ seconds}$ 🗞 Anaerobic–aerobic

🚳 Roughly 1 km running

🚳 Running decays faster

than swimming

transition

race

with race time τ :

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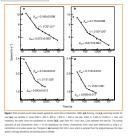
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- & Literature search for for maximum speeds of running, flying and swimming animals.
- Search terms: "maximum speed", "escape speed", and "sprint speed".

Note: ^[28] not cited.



"Scaling in athletic world records" 📿 Savaglio and Carbone, Nature, **404**, 244, 2000. ^[34]

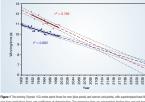


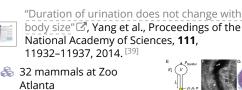
🗞 Eek: Small scaling regimes



"Athletics: Momentous sprint at the 2156 Olympics?" Tatem et al.. Nature, 431, 525-525, 2004. [36]

Linear extrapolation for the 100 metres:





- 🗞 Figs. 1 and 2 are NSFTCR³
- $\Im M = 3 \times 10^1$ g to 8×10^6 g
- \mathbb{S} For \geq 3 $\times 10^3$ g, $T \sim M^{1/6}$
- \otimes Duration \sim 21 \pm 13 seconds
- 🚳 Smaller mammals: $T \sim M^0$
- \ge Duration \sim 0.02 to 2 seconds

³Not Safe For The Class Room

Where this was always going:⁴

- 🚳 Ig Nobel in Physics in 2015 🗹
- 🗞 And again in 2019 for a paper on a peculiarity of wombats [?]



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

From How do wombats poop cubes? Scientists get to the bottom of the mystery **C**, Science, 2021/01/27:

'That just leaves one mystery: why wombats evolved cubic poop in the first place.

Hu speculates that because the animals climb up on rocks and logs to mark their territory, the flat-sided feces aren't as likely to roll off from these high perches.

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

"Sometimes their feces aren't as cubic as the [wild] ones," he says.

The squarer the poop, the healthier the wombat."

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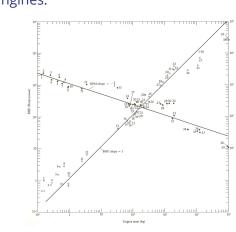
Language

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References

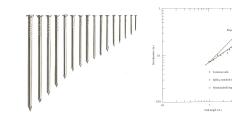
Specialization

Scaling-at-large



BHP = brake horse powe

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





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Since $\ell d^2 \propto$ Volume v:

- Biameter \propto Mass^{2/7} or $d \propto v^{2/7}$.
- A Length \propto Mass^{3/7} or $\ell \propto v^{3/7}$.
- Nails lengthen faster than they broaden (c.f. trees).
- p. 58–59, McMahon and Bonner^[26]

The allometry of nails:

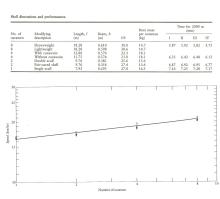
A buckling instability?:

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

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



line and size variation but it's theoretically explainable ...

Physics:

Scaling in elementary laws of physics:

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

$$F\propto rac{m_1m_2}{r^2} \quad ext{and} \quad F\propto rac{q_1q_2}{r^2}.$$

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

Dimensional Analysis:

The Buckingham π theorem \mathbb{Z} :⁵



"On Physically Similar Systems: Illustrations of the Use of Dimensional Equations" E. Buckingham, Phys. Rev., **4**, 345–376, 1914. ^[7]

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



⁵Stigler's Law of Eponymy 🕝 applies yet again. See here 🖉. More later.

Dimensional Analysis:⁶

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Fundamental equations cannot depend on units:

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

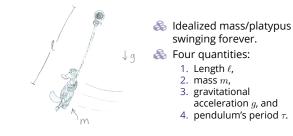
 $F(\pi_1, \pi_2, \dots, \pi_p) = 0$

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

⁶Length is a dimension, furlongs and smoots ⁷ are units

Example:

Simple pendulum:



- \mathcal{R} Variable dimensions: $[\ell] = L, [m] = M, [g] = LT^{-2},$ and $[\tau] = T$.
- Solution Turn over your envelopes and find some π 's.

A little formalism:

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

Well, of course there are matrices:

Thrillingly, we have:

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 $\mathbf{A}\vec{x} = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ r_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

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

Insert assignment question



1945

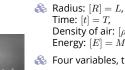
New Mexico

Trinity test:

"Scaling, self-similarity, and intermediate asymptotics" **3** by G. I. Barenblatt (1996). ^[2]

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

Self-similar blast wave:



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

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

Sorting out base units of fundamental measurement:

SI base units were redefined in 2019:

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- References
- A Metre chosen to fix speed of light at 299,792,458 m \cdot s⁻¹.

🚯 Now: kilogram is an artifact 🗹 in

constant as $6.62607015\times 10^{-34}$

 \mathfrak{F} Radiolab piece: $\leq \text{kg} \mathbb{Z}$

Defined by fixing Planck's

Sèvres. France.

s⁻¹·m²·kg.³



³Not without some arguing .

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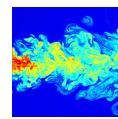
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Turbulence:



Allometry Biology Big whirls have little whirls Physics People That heed on their velocity, Money And little whirls have littler Language whirls Technology And so on to viscosity. Specialization

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— Lewis Fry Richardson 🗹 References

🗞 Image from here 🗹.

lonathan Swift (1733): "Big fleas have little fleas upon their backs to bite 'em, And little fleas have lesser fleas, and so, ad infinitum." The Siphonaptera.

	"T
	G
	Ār
	11
Includence and an and the	J. I

Furbulent luminance in impassioned van ogh paintings" ragón et al., Math. Imaging Vis., 30, 275–283, 2008.^[1]

- Examined the probability pixels a distance R apart share the same luminance.
- 🚳 "Van Gogh painted perfect turbulence" 🗹 by Phillip Ball, July 2006.
- Apparently not observed in other famous painter's works or when van Gogh was stable.
- log used.

Advances in turbulence:

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

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

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

"The Geometry of Nature": Fractals



"Anomalous" scaling of lengths, areas, volumes relative to each other.

- The enduring question: how do self-similar geometries form?
- 🗞 Robert E. Horton 🖾: Self-similarity of river (branching) networks (1945). [13]
- Harold Hurst C—Roughness of time series (1951). [14]
- & Lewis Fry Richardson ☑—Coastlines (1961).
- 🚳 Benoît B. Mandelbrot 🖉—Introduced the term "Fractals" and explored them everywhere, 1960s on. [22, 23, 24]

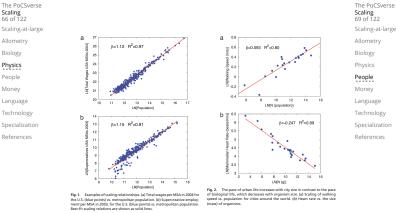
^dNote to self: Make millions with the "Fractal Diet"

Scaling in Cities:

- "Growth, innovation, scaling, and the pace of life in cities" Bettencourt et al.,
- Proc. Natl. Acad. Sci., 104, 7301-7306, 2007.^[4]

🙈 Ouantified levels of

- Infrastructure
- Wealth
- Crime levels Disease



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Table 1. Scaling exponents for urban indicators vs

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

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

The PoCSverse Scaling in Cities: Scaling-at-large Intriguing findings:

\Im Global supply costs scale sublinearly with N $(\beta < 1).$

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

Density doesn't seem to matter...

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



"Urban scaling and its deviations: Revealing the structure of wealth, innovation and crime across cities" Bettencourt et al., PLoS ONE, 5, e13541, 2010. [5]

Comparing city features across populations:

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

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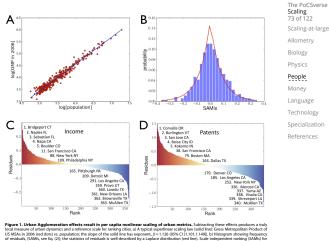
- Energy consumption
- as a function of city size N (population).

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US MSAs in 2006 of residuals. (SAI US MSAs by c) personal income and d) patenting (red denotes above aver Figure S1. doi:10.1371/journal.pone.0013541.g001

"The origins of scaling in cities" 🗹

Science, **340**, 1438–1441, 2013.^[3]

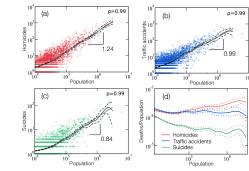


Figure 1 | Scaling relations for homicides, traffic accidents, and suicides for the year of 2009 in Brazil. The small circles show the total number of death y (a) homicides (red), (b) traffic accidents (blue), and (c) suicides (green) vs the population of each city. Each graph represents only one urban indicator and the solid gray line indicate the best fit for a power-law relation, using OLS regression, between the average total number of deaths and the city siz (population). To reduce the fluctuations we also performed a Nadaraya-Watson kernel regression^{7,11}. The dashed lines show the 95% confidence band for the Nadaraya-Watson kernel regression. The ordinary least-squares (OLS)¹⁰ fit to the Nadaraya-Watson kernel regression applied to the data on the relativistic respective regression in ordering particular space ($\beta = 1.24 \pm 0.01$, with a 95% confidence interval estimated by bootstrap. This is compatible with previous results obtained for U.S.² that also indicate a super-linear scaling relation with population and an exponent $\beta = 1.16$. Using the same procedure, we find $\beta = 0.99 \pm 0.02$ and 0.84 \pm 0.02 for the numbers of deaths in traffic accidents (b) and suicides (c), respectively. The values of the Pearson correlation coefficients ρ associated with these scaling relations are shown in each plot. This non-linear behavior observed for homicides and suicides certainly reflects the complexity of human social relations and strongly suggests that the the topology of the social network plays an important role on the rate of these events. (d) The solid lines show the Nadaraya-Watson kernel regression rate of deaths (total number of deaths divided by the population of a city) for each urban indicator, namely, homicides (red), traffic accidents (blue), and suicides (green). The dashed lines represent the 95% confidence bands. While the rate of fatal traffic accidents remains approximately invariant, the rate of homicides systematically increases, and the rate of suicides decreases with population



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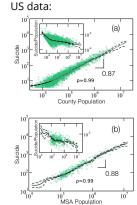
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Non-simple scaling for death:

A possible theoretical explanation?

Luís M. A. Bettencourt,



1

#sixthology

"Statistical signs of social influence on suicides" Melo et al.,

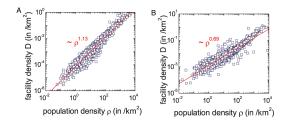
Scientific Reports, 4, 6239, 2014. [27]

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

Density of public and private facilities:

Emportal evolution of anomerics exponent β to instance use), deaths in traffic accidents (blue circles), and suicides (gree Time evolution of the power-law exponent β for each rban indicator in Brazil from 1992 to 2009. We can see that th

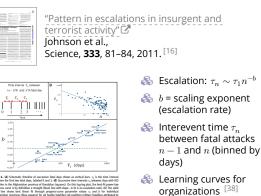
and for the traffic accidents the exponent remain close to 1.0.





left plot: ambulatory hospitals in the U.S.

Right plot: public schools in the U.S.



🚳 More later on size distributions ^[9, 17, 6]

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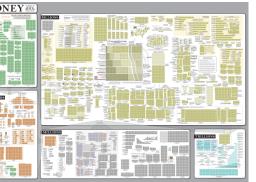
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Explore the original zoomable and interactive version here: http://xkcd.com/980/ C.

Irregular verbs

BRINK

Cleaning up the code that is English:



TMOSPHERIC HUMIDITY

ĨĨĨĨ

'Quantifying the evolutionary dynamics of Nature, 449, 713-716, 2007. [20]

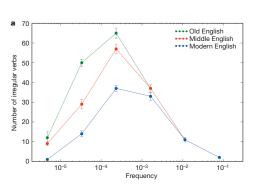
> Exploration of how verbs with irregular conjugation gradually become regular over time.

🗞 Comparison of verb behavior in Old, Middle, and Modern English.

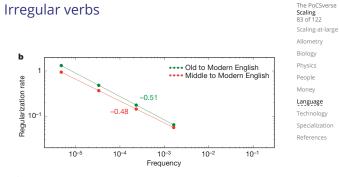
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Irregular verbs



local tendency towards regular conjugation 🗞 Rare verbs tend to be regular in the first place



🙈 Rates are relative.

lief the more common a verb is, the more resilient it is to change.

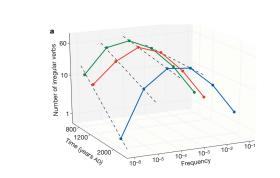
Irregular verbs



177 Old English irregular verbs were compiled fo bin that have regularized. The half-life is shown i

🗞 Red = regularized

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



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🚳 'Wed' is next to go.

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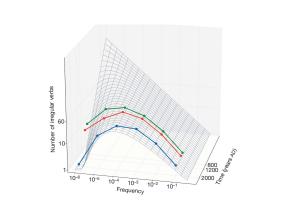
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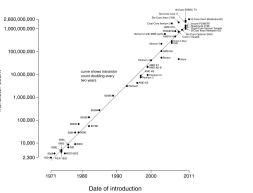
- 🚳 -ed is the winning rule...
- But 'snuck' is sneaking up on sneaked. C^[29]

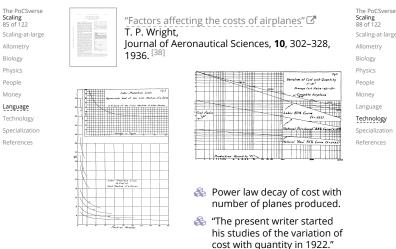


Projecting back in time to proto-Zipf story of many tools.

Moore's Law:

Microprocessor Transistor Counts 1971-2011 & Moore's Law





Scaling laws for technology production:

- Statistical Basis for Predicting Technological Progress" Nagy et al., PLoS ONE, 2013. ^[31]
- \Re_{t} = stuff unit cost; x_{t} = total amount of stuff made.
- 🗞 Wright's Law, cost decreases as a power of total stuff made: [38]

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

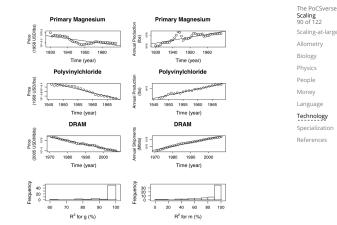
🗞 Moore's Law 🗹, framed as cost decrease connected with doubling of transistor density every two years: ^[30]

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

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

 $x_t \propto e^{gt}.$

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



Three examples showing the logarithm of price as a function of time in the left column and the logarithm of time in the right colum, based on industrywide data. We have chosen these examples to be represent example with one of the worst fits, the second row an example with an intermediate goodness of if, and the third ro The fourth row of the figure shows hitograms of R² values for fitting g and *i* for the 62 dataset.

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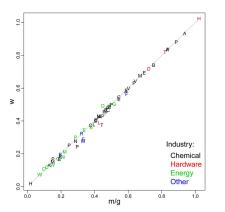
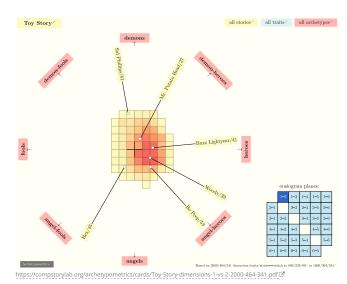


Figure 4. An illustration that the combination of segoneratually increasing production and exponentially decreasing cost are equivalent to Wingfort 1 km. The value of the Wingfort semantice us platfort adjusted the prediction m/g based on the Sahal formula, where m is the exponent of cost reduction and g the exponent of the increase in cumulative production.



Toy Story and Moore's law:

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

⁶"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https://www.wired.com/2013/04/ how-pixar-used-moores-law-to-predict-the-future/

Toy Story and Moore's law:

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

⁶"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https://www.wired.com/2013/04/ how-pixar-used-moores-law-to-predict-the-future/

Toy Story and Moore's law:

'We implement each step to see if it actually works, then gain the courage, the insight, and the engineering mastery to proceed to the next step. Moore's Law told us that the new company we were starting, Pixar, had to bide its time—building hardware instead of making movies.'

⁶"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https://www.wired.com/2013/04/ how-pixar-used-moores-law-to-predict-the-future/

Toy Story and Moore's law:

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Rhetoric of maybeness with hook to "More is different"

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

⁶"How Pixar Used Moore's Law to Predict the Future," Wired, 2013/04/17 https://www.wired.com/2013/04/ how-pixar-used-moores-law-to-predict-the-future/

Size range (in grams) and cell differentiation:

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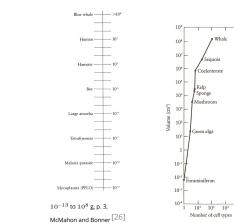
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Scaling of Specialization:

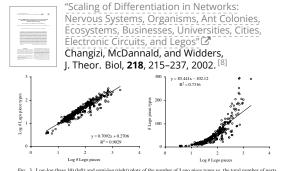


Fig. 3. Log-log (hase 100) (dft) and semi-log (right) plots of the number of Lego piece types vs. the total number of parts in Lego structures ($\sigma = 91$)). To the tot distinguish the data points, log-nithmic values were perturbed by adding a random number in the interval [-0.05, 0.05], and non-logarithmic values were perturbed by adding a random number in the interval [-1, 1].

🗞 2012 wired.com write-up 🖓

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

- & C = network differentiation = # node types.
- $\gg N$ = network size = # nodes.
- 🗞 d = combinatorial degree.
- 🚳 Low d: strongly specialized parts.
- High d: strongly combinatorial in nature, parts are reused.
- & Claim: Natural selection produces high d systems.
- Claim: Engineering/brains produces low d systems.
- For language: See the naturally-incorrectly-attributed⁷ Heaps' Law C

⁷Plus one for Stigler's Law of Eponymy. More later.

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				TABL Summary e							Allometry
Network	Node	No. data points	Range of log N	Log-log R ²	Semi-log R ²	Ppower/Ping	Relationship between C and N	Comb. degree	Exponent v for type-net scaling	Figure in text	Biology
Selected networks							and N		scaling		Physics
Electronic circuits	Component	373	2.12	0.747	0.602	$0.05/4e\!-\!5$	Power law	2.29	0.92	2	People
Legos ^{te}	Piece	391	2.65	0.903	0.732	0.09/1e-7	Power law	1.41	_	3	
Businesses											Money
military vessels military offices	Employee	13 8	1.88	0.971 0.964	0.832 0.789	0.05/3e-3 0.16/0.16	Power law Increasing	1.60		4	
universities	Employee	9	1.55	0.786	0.749	0.27/0.27	Increasing	1.37		4	Language
insurance co.	Employee	52	2.30	0.748	0.685	0.11/0.10	Increasing	3.04	-	4	The share a large st
Universities											Technology
across schools history of Duke	Faculty Faculty	112 46	2.72 0.94	0.695 0.921	0.549 0.892	0.09/0.01 0.09/0.05	Power law Increasing	1.81 2.07		5 5	Specializatio
Ant colonies											101111111
caste = type	Ant	46	6.00	0.481	0.454	0.11/0.04	Power law	8.16	_	6	References
size range - type	Ant	22	5.24	0.658	0.548	0.17/0.04	Power law	8.00		6	
Organisms	Cell	134	12.40	0.249	0.165	0.08/0.02	Power law	17.73	_	7	
Neocortex	Neuron	10	0.85	0.520	0.584	0.16/0.16	Increasing	4.56	_	9	
Competitive networks											
Biotas	Organism	-	-	-	-	-	Power law	≈3	0.3 to 1.0	-	
initian and a second seco		82	2.44	0.985	0.832	0.08/8c-8	Power law	1.56	_	10	

A key framing from language:

Types and Tokens:

- ln linguistics, words are described on the two levels of types and tokens $\mathbb{C}^{[32]}$.
- ln semiotics, signs can be thought of having two components of the signified and the signifier \mathbb{Z} .

Example:

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

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Beyond language:

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

Three Four possible parts:

- 1. Type: A kind or class of category of individual things based on shared characteristics.
- 2. Thing: An individual manifestation of a type.
- 3. Measure: A guantification of the manifestation of things.
- 4. Experience: An interaction of any kind with a manifestation of a type.⁸

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Language:

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

Atoms:

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

Water:

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

Biology:

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

Moneyspace:

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

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Sizes and Rankings:

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

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

- 1. Size for a word in a corpus means the number of indistinguishable instances of that word (many identical entites-tokens);
- 2. Size for species means the number of 'biological replications' of an individual type (many genetically similar entities of varying ages); and
- 3. Size for a corporation might mean monetary value (market cap, one entity).
- 4. May have more than one measure of a system:
 - Total biomass of a species.⁹
 - Number of employees in a corporation.
 - Number of stars in a galaxy.⁹
- Measure of size allows for rankings.
- 6. Again, sizes may be hidden.

9Somewhat hard to estimate.

When tokens are fungible:

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

When tokens are funguses:

- A NFF: Non-fungible fungus (from a sentient) fungus's point of view).
- But in cooking, funguses are fungible.
- A Lack of exposure I leads to fungibility of "the other."10

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⁸Fame.

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Shell of the nut:

- Scaling is a fundamental feature of complex systems.
- Basic distinction between isometric and allometric scaling.
- Powerful envelope-based approach: Dimensional analysis.
- Oh yeah, well that's just dimensional analysis" said the [insert your own adjective] physicist.
- Tricksiness: A wide variety of mechanisms give rise to scalings.¹¹
- Some mechanisms are common, some are rare.¹²

 $^{11}\mbox{lt's}$ not your great-great-great-grandparents' normal distribution

 $^{12}\mbox{To}$ be understood: The scaling story of scaling-making mechanisms

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