The Amusing Law of Benford

Last updated: 2021/10/06, 20:26:04 EDT

Principles of Complex Systems, Vols. 1 & 2 CSYS/MATH 300 and 303, 2021–2022 |@pocsvox

Prof. Peter Sheridan Dodds | @peterdodds

Computational Story Lab | Vermont Complex Systems Center Vermont Advanced Computing Core | University of Vermont





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Outline

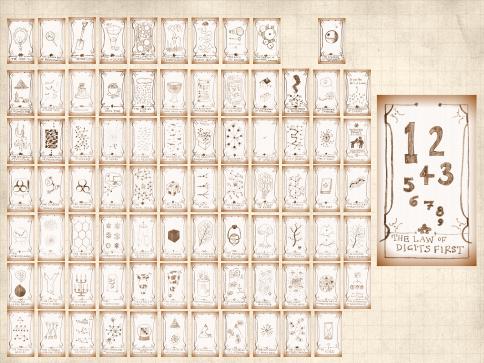
The PoCSverse Benford's law 4 of 15

Benford's Law

References

Benford's Law





2

The PoCSverse Benford's law 6 of 15

Benford's Law

References

$$P(\text{first digit} = d) \propto \log_b \left(1 + \frac{1}{d}\right)$$

for certain sets of 'naturally' occurring numbers in base \boldsymbol{b}



The PoCSverse Benford's law 6 of 15

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Around 30.1% of first digits are '1', compared to only 4.6% for '9'.

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The PoCSverse Benford's law 6 of 15

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The PoCSverse Benford's law 6 of 15

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The PoCSverse Benford's law 6 of 15

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Newcomb almost always noted but Benford gets the stamp, according to Stigler's Law of Eponymy.



Observed for

- Fundamental constants (electron mass, charge, etc.)
- 🚳 Utility bills
- 🗞 Numbers on tax returns (ha!)
- 🚳 Death rates
- 🚳 Street addresses
- 🚳 Numbers in newspapers



Benford's Law



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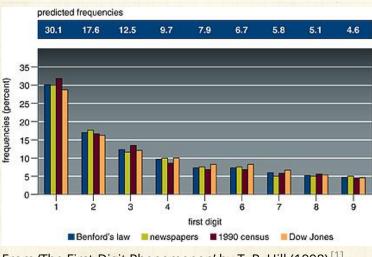
Cited as evidence of fraud I in the 2009 Iranian elections.



The PoCSverse Benford's law 7 of 15

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Real data:



The PoCSverse Benford's law 8 of 15

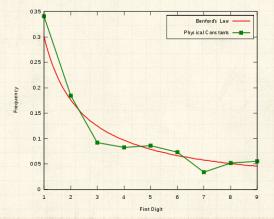
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References



From 'The First-Digit Phenomenon' by T. P. Hill (1998)^[1]

Physical constants of the universe:



The PoCSverse Benford's law 9 of 15

Benford's Law

References



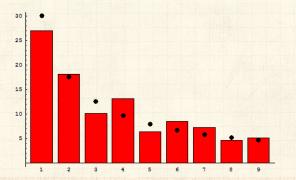
Taken from here C.

The PoCSverse Benford's law 10 of 15

Benford's Law

References

Population of countries:





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2

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 $P(\text{first digit} = d) \propto \log_b \left(1 + \frac{1}{d}\right)$



-

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$$= \log_b \left(\frac{d+1}{d} \right)$$



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$$= \log_b \left(\frac{d+1}{d} \right)$$

$$=\log_{b}\left(d+1\right) -\log_{b}\left(d\right)$$

The PoCSverse Benford's law 11 of 15 Benford's Law



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Observe this distribution if numbers are distributed uniformly in log-space:

 $P(\log_e x) \operatorname{\mathsf{d}}(\log_e x) \propto 1{\cdot}\operatorname{\mathsf{d}}(\log_e x)$





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$$=\log_b\left(\frac{a+1}{d}\right)$$

1111

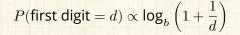
$$=\log_{b}\left(d+1\right) -\log_{b}\left(d\right)$$

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$$= \log_b \left(\frac{d+1}{d} \right)$$

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Power law distributions at work again...





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 $P(\text{first digit} = d) \propto \log_b \left(1 + \frac{1}{d}\right)$

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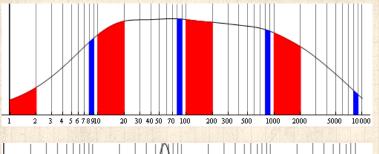
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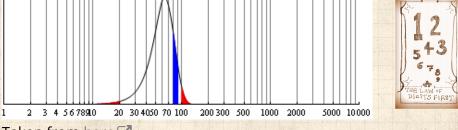
 $P(\log_e x) \operatorname{d}(\log_e x) \propto 1 \cdot \operatorname{d}(\log_e x) = x^{-1} \operatorname{d} x = P(x) \operatorname{d} x$

Solution Power law distributions at work again... Extreme case of $\gamma \simeq 1$.



Benford's law





Taken from here C.

The PoCSverse Benford's law 12 of 15

Benford's Law



"Citations to articles citing Benford's law: A Benford analysis" Tariq Ahmad Mir, Preprint available at http://arxiv.org/abs/1602.01205, 2016.^[2]

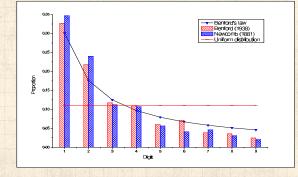




Fig. 1: The observed proportions of first digits of citations received by the articles citing FB and SN on September 30, 2012. For comparison the proportions expected from BL and uniform distributions are also shown. The PoCSverse Benford's law 13 of 15

Benford's Law

The PoCSverse Benford's law 14 of 15

Benford's Law

References

On counting and logarithms:



Earlier: Listen to Radiolab's "Numbers." C. Now: Benford's Law C.



References I

[1] T. P. Hill. The first-digit phenomenon. American Scientist, 86:358–, 1998.

[2] T. A. Mir. Citations to articles citing Benford's law: A Benford analysis, 2016. Preprint available at http://arxiv.org/abs/1602.01205. pdf 7

 [3] S. Newcomb.
Note on the frequency of use of the different digits in natural numbers.
<u>American Journal of Mathematics</u>, 4:39–40, 1881.
pdf ^C The PoCSverse Benford's law 15 of 15 Benford's Law

