## 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

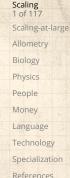
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# Outline Scaling-at-large Allometry **Biology Physics** People Money Language Technology Specialization References

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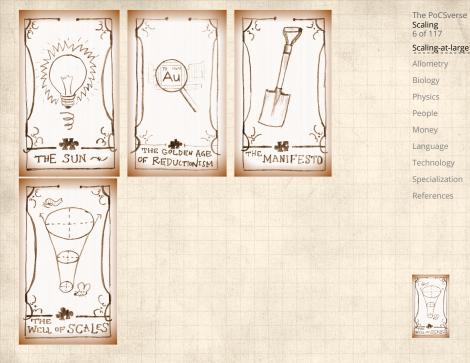


## The Boggoracle Speaks: 🖽 🕻



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## Archival object:

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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.

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## Definitions

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

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

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

 $rac{2}{3} c$  is the prefactor (which can be important!)





## Definitions

The prefactor c must balance dimensions.  $\mathfrak{R}$  Imagine the height  $\ell$  and volume v of a family of shapes are related as:

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

🚳 Using [·] to indicate dimension, then

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



 $\Im$  More on this later with the Buckingham  $\pi$ theorem.

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## Looking at data

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

 $y = cx^{\alpha}$ 

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

with slope equal to  $\alpha$ , the scaling exponent.

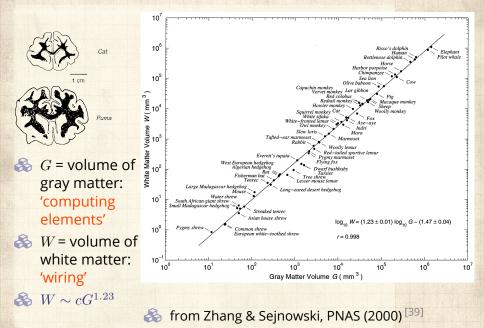
- Much searching for straight lines on log-log or double-logarithmic plots.
- 🗞 Good practice: Always, always, always use base 10.
- Yes, the Dozenalists I are right, 12 would be better.
- 🗞 But: hands.<sup>1</sup>And social pressure.
  - Talk only about orders of magnitude (powers of 10).

<sup>1</sup>Probably an accident of evolution—debated.

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#### A beautiful, heart-warming example:



## Why is $\alpha \simeq 1.23$ ?

#### Quantities (following Zhang and Sejnowski):

- $\Im G =$  Volume of gray matter (cortex/processors)
- $\gg W =$  Volume of white matter (wiring)
- $rac{1}{3}$  T = Cortical thickness (wiring)
- S = Cortical surface area
- & L = Average length of white matter fibers
- p = density of axons on white matter/cortex interface

#### A rough understanding:

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#### Why is $\alpha \simeq 1.23$ ?

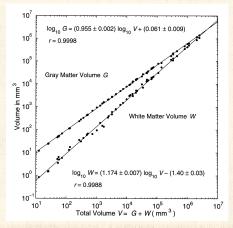
#### A rough understanding:

 $\begin{cases} & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & \& \\ & B \\ &$ 

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## Tricksiness:



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#### With V = G + W, some power laws must be approximations.

Measuring exponents is a hairy business... 3



## Disappointing deviations from scaling:



A Per George Carlin

Yes, should be the median. #painful
Image from here <sup>C</sup> The koala , a few roos short in the top paddock:

- Very small brains C relative to body size.
- 🚳 Wrinkle-free, smooth.
- Not many algorithms needed:
  - Only eat eucalyptus leaves (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.

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## Good scaling:

#### General rules of thumb:

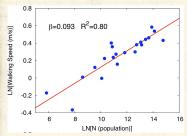
- High quality: scaling persists over three or more orders of magnitude for each variable.
- Medium quality: scaling persists over three or more orders of magnitude for only one variable and at least one for the other.
- Very dubious: scaling 'persists' over less than an order of magnitude for both variables.

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## Unconvincing scaling:

Average walking speed as a function of city population:



Two problems:1. use of natural log, and2. minute varation in dependent variable.

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



## Definitions

Power laws are the signature of scale invariance:

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

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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



#### Scale invariance

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

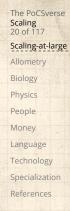
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2

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

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

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





#### Scale invariance

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

rightarrow 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. For  $x \gg x_0$ , y is small, while for  $x \ll x_0$ , y is large.

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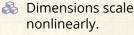




#### Allometry:



Dimensions scale linearly with each other.



#### Allometry:

- Refers to differential growth rates of the parts of a living organism's body part or process.
- First proposed by Huxley and Teissier, Nature, 1936 "Terminology of relative growth" <sup>[15, 34]</sup>



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## Definitions

#### Isometry versus Allometry:

Iso-metry = 'same measure'
 Allo-metry = 'other measure'

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

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## An interesting, earlier treatise on scaling:

ON SIZE AND LIFE

THOMAS A. MCMAHON AND JOHN TYLER BONNER



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McMahon and Bonner, 1983<sup>[26]</sup>

## The many scales of life:

The biggest living things (left). All the organisms are drawn to the same scale. 1, The largest flying bird (albatross); 2, the largest known animal (the blue whale), 3, the largest extinct land mammal (Baluchitherium) with a human figure shown for scale; 4, the tallest living land animal (giraffe); 5. Tyrannosaurus; 6, Diplodocus; 7, one of the largest flying reptiles (Pteranodon): 8, the largest extinct snake: 9, the length of the largest tapeworm found in man; 10, the largest living reptile (West African crocodile); 11, the largest extinct lizard; 12, the largest extinct bird (Aepyornis); 13, the largest jellyfish (Cyanea); 14, the largest living lizard (Komodo dragon); 15, sheep; 16, the largest bivalve mollusc (Tridacna); 17; the largest fish (whale shark); 18, horse; 19, the largest crustacean (Japanese spider crab); 20, the largest sea scorpion (Eurypterid); 21, large tarpon; 22, the largest lobster; 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 superposed.

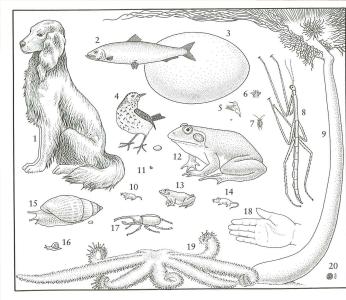
p. 2, McMahon and Bonner<sup>[26]</sup>



#### The many scales of life:

Medium-sized creatures (above). 1, Dog; 2, common herring; 3, the largest egg (Aepvornis); 4, song thrush with egg; 5, the smallest bird (hummingbird) with egg; 6, queen bee; 7, common cockroach; 8, the largest stick insect; 9, the largest polyp (Branchiocerianthus); 10, the smallest mammal (flying shrew); 11, the smallest vertebrate (a tropical frog); 12, the largest frog (goliath frog); 13, common grass frog; 14, house mouse; 15, the largest land snail (Achatina) with egg; 16, common snail; 17, the largest beetle (goliath beetle); 18, human hand; 19, the largest starfish (Luidia); 20, the largest free-moving protozoan (an extinct nummulite).

p. 3, McMahon and Bonner<sup>[26]</sup> More on the Elephant Bird here C.

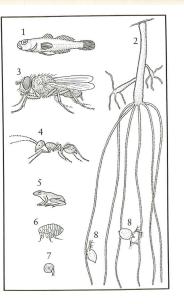


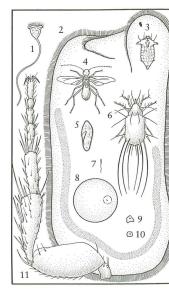
#### The many scales of life:

Small, "naked-eye" creatures (lower left). 7, One of the smallest fishes (Trimmatom pandus); 2, common brown hydra, expanded; 3, housefly; 4, medium-sized ant; 5, the smallest vertebrate (a tropical frog; the same as the one numbered 17 in the figure above); 6, flea (Xenopsyll a cheopis); 7, the smallest land snail; 8, common water flea (Daphnia).

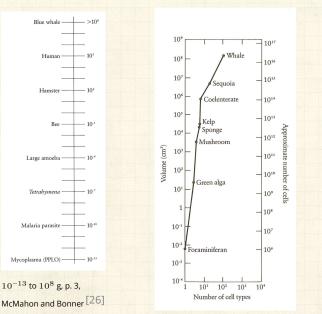
The smallest "naked-eye" creatures and some large microscopic animals and cells (below right), 1, Vorticella, a ciliate; 2, the smallest many-celled animal (a rotifer), 4, smallest flying mect (Elaphis); 5, another ciliate (*Varameclum*); 6, cheese mite; 7, how an opena; 7, how any another of the the foreign of the flag. (numbered 6 in the figure to the left).

p. 3, McMahon and Bonner<sup>[26]</sup>





#### Size range (in grams) and cell differentiation:

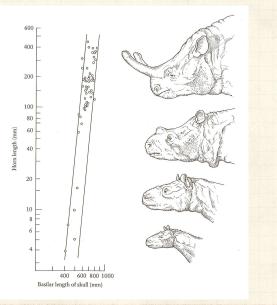


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## Titanothere horns: $L_{\rm horn} \sim L_{\rm skull^4}$



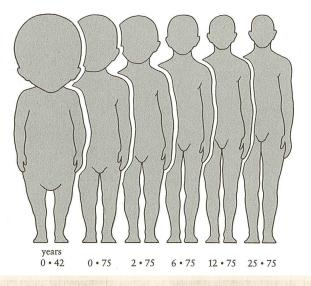
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#### p. 36, McMahon and Bonner<sup>[26]</sup>; a bit dubious.

## Non-uniform growth:



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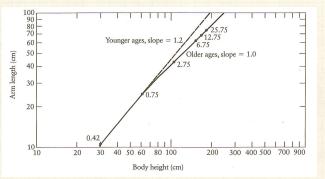
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p. 32, McMahon and Bonner<sup>[26]</sup>

# 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.

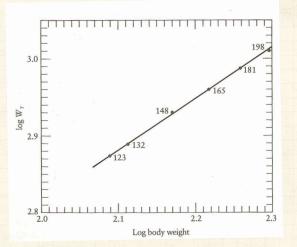
p. 32, McMahon and Bonner<sup>[26]</sup>

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

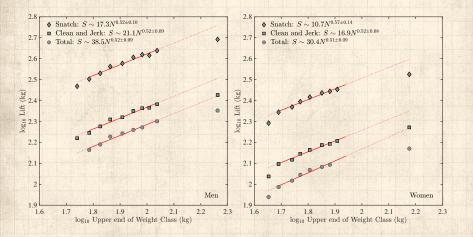


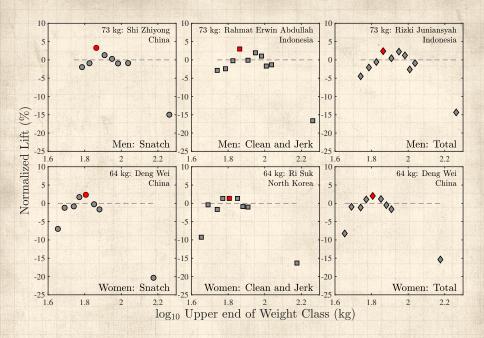
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Idea: Power  $\sim$  cross-sectional area of isometric lifters. But modern data suggests an exponent of 1/2.

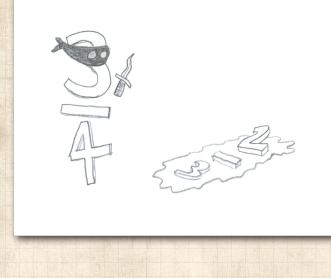
p. 53, McMahon and Bonner<sup>[26]</sup>

# Evidence for a 1/2 scaling exponent for weightlifting:





## Stories—The Fraction Assassin:<sup>2</sup>



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<sup>1</sup>\*bonk bonk\*

## Animal power

#### Fundamental biological and ecological constraint:

 $P = c M^{\alpha}$ 

P = basal metabolic rate M = organismal body mass







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 $P = c M^{\alpha}$ 

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

Birds	<b>39–</b> $41°C$
Eutherian Mammals	<b>36–</b> 38°C
Marsupials	<b>34–</b> 36°C
Monotremes	30-31°C

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# What one might expect:

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

Dimensional analysis suggests an energy balance surface law:

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

Assumes isometric scaling (not quite the spherical cow).

#### Lognormal fluctuations:

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

🗞 Stefan-Boltzmann law 🗹 for radiated energy:

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

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# The prevailing belief of the Church of Quarterology:

$$\alpha = 3/4$$

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

#### Huh?

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# The prevailing belief of the Church of Quarterology:

Most obvious concern:

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

An exponent higher than 2/3 points suggests a fundamental inefficiency in biology.

Organisms must somehow be running 'hotter' than they need to balance heat loss. The PoCSverse Scaling 40 of 117 Scaling-at-large Allometry Biology Physics People

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# Related putative scalings:

#### Wait! There's more!:

- $\gtrless$  number of capillaries  $\propto M^{3/4}$
- $\ref{eq:main_star}$  time to reproductive maturity  $\propto M^{1/4}$
- $\clubsuit$  heart rate  $\propto M^{-1/4}$
- $\ref{solution}$  cross-sectional area of aorta  $\propto M^{3/4}$
- 3 population density  $\propto M^{-3/4}$

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# The great 'law' of heartbeats:

#### Assuming:

- $\Im$  Average lifespan  $\propto M^{\beta}$
- $\ref{eq: starting}$  Average heart rate  $\propto M^{-eta}$
- $rac{3}{3}$  Irrelevant but perhaps  $\beta = 1/4$ .

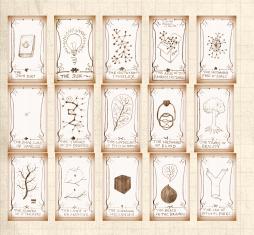
### Then:

- Average number of heart beats in a lifespan  $\simeq$  (Average lifespan) × (Average heart rate)  $\propto M^{\beta-\beta}$  $\propto M^0$
- Number of heartbeats per life time is independent of organism size!
- $\mathfrak{k} \approx 1.5$  billion....

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# Ecology—Species-area law:

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

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"An equilibrium theory of insular zoogeography" MacArthur and Wilson, Evolution, **17**, 373–387, 1963.<sup>[21]</sup>

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

According to physicists—on islands:  $\beta \approx 1/4$ . Also—on continuous land:  $\beta \approx 1/8$ . The PoCSverse Scaling 44 of 117 Scaling-at-large

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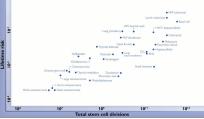
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# Cancer:



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



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IP – Familial Adenomatous Polyposis + HCV – Hepatitis C virus + HPV – Human papillomavirus + CLL – Chronic Immohocytic Ioukernia + AML – Acute meetoid Ioukernia

Fig. 1. The relationship between the number of stem cell divisions in the lifetime of a given tissue and the lifetime risk of cancer in that tissu Values are from table S1, the derivation of which is discussed in the supplementary materials.

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



"How fast do living organisms move: Maximum speeds from bacteria to elephants and whales" Meyer-Vernet and Rospars, American Journal of Physics, **83**, 719–722, 2015. <sup>[28]</sup>

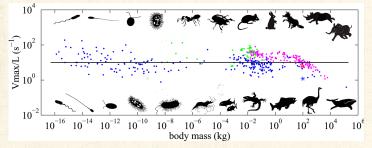


Fig. 1. Maximum relative speed versus body mass for 202 running species (157 mammals plotted in magenta and 45 non-mammals plotted in green), 127 swimming species and 91 micro-organisms (plotted in blue). The sources of the data are given in Ref. 16. The solid line is the maximum relative speed [Eq. (13)] estimated in Sec. III. The human world records are plotted as a sterisks (upper for nunning and lower for swimming). Some examples of organisms of various masses are sketched in black (drawings by François Meyer).

Insert assignment question

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The PoCSverse Scaling "A general scaling law reveals why the largest animals are not the fastest" C Hirt et al., Nature Ecology & Evolution, **1**, 1116, 2017. <sup>[12]</sup>

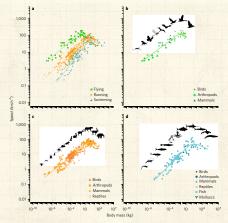


Figure 21 Empirical data and time-dependent model file for the allometrix scaling of maximum speed, a Comparison of scaling for the different to locoronison modes (mixing). b-4. Taxonomic differences are illustrated separately for (hings) (for ==50), unning (en = 458) and swimming (d, m=109) animats. Overall model file. B<sup>2</sup>=0.893. The residual variation does not exhibit a signature of taxonomy (only a weak effect of thermoregulations are Methods). The PoCSverse Scaling 47 of 117 Scaling-at-large Allometry

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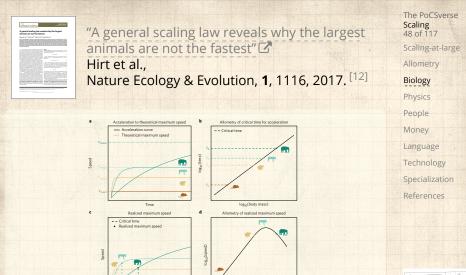
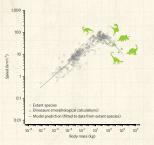
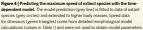




Figure 11 Concept of time-dependent and mass-dependent realized maximum speed of animals, a. Acceleration of animals follows a saturation curve (solid lines) approaching the theoretical maximum speed (dotted lines) depending on body mass (colour code). b, The time available for acceleration increases with body mass following a power law, c.d. This critical time determines the realized maximum speed (c), vielding a hump-shaped increase of maximum speed with body mass (d).

#### Theoretical story:





-Maximum speed increases with size:  $v_{max} = aM^b$ Takes a while to get going:  $v(t) = v_{\max}(1 - e^{-kt})$  $k \sim F_{\max}/M \sim cM^{d-1}$ Literature:  $0.75 \leq d \leq 0.94$ Acceleration time = depletion time for anaerobic energy:  $\tau \sim f M^g$ Literature:  $0.76 \leq g \leq 1.27$  $\bigotimes v_{\mathsf{max}} = a M^b \left( 1 - e^{-h M^i} \right)$ i = d - 1 + g and h = cf

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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: <sup>[28]</sup> not cited.



"Scaling in athletic world records" C Savaglio and Carbone, Nature, **404**, 244, 2000.<sup>[33]</sup>

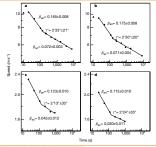
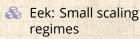


Figure 1 Res of and work contains again the reaching information (2011), a), hinting and c), animing month is in a dip as contained in the reaction (2011) and (2011



Solution  $\langle s \rangle$  Mean speed  $\langle s \rangle$  decays with race time  $\tau$ :

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

Break in scaling at around  $\tau \simeq 150\text{--}170~\mathrm{seconds}$ 

Anaerobic–aerobic transition

 Roughly 1 km running race

Running decays faster than swimming The PoCSverse Scaling 50 of 117 Scaling-at-large

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"Athletics: Momentous sprint at the 2156 Olympics?" <sup>[2]</sup> Tatem et al., Nature, **431**, 525–525, 2004. <sup>[35]</sup>

#### Linear extrapolation for the 100 metres:

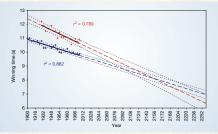


Figure 1 The winning Olympic 100-metre spirit times for men (blue points) and women (ed points), with superimposed best-fit linear regression lines (solid black lines) and coefficients of determination. The regression lines are extrapolated protein blue and red lines for men and women, respectively) and 95%, confidence intervals (öddad black lines) based on the available points are superimposed. The projections intersed just block her be 2156 Olympics, when her writing women's 100-mete spirit time et 8.075 will be faster fram the men's at 8.088 s.

Tatem: C<sup>a</sup> "If I'm wrong anyone is welcome to come and question me about the result after the 2156 Olympics."

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"Duration of urination does not change with body size" C, Yang et al., Proceedings of the National Academy of Sciences, **111**, 11932–11937, 2014.<sup>[38]</sup>

32 mammals at Zoo Atlanta

Solution Figs. 1 and 2 are NSFTCR<sup>3</sup>  $M = 3 \times 10^1$  g to  $8 \times 10^6$  g For  $\geq 3 \times 10^3$  g,  $T \sim M^{1/6}$ 

- 3 Duration  $\sim$  21  $\pm$  13 seconds
- Smaller mammals:  $T \sim M^0$
- Duration ~ 0.02 to 2 seconds

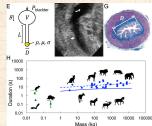


Table 1. Measured allometric relationships for the urinary system of animals						
	Variable	Unit	Best fit	R <sup>2</sup>	1	
Duration of urination	т	s	8.2 M <sup>0.13</sup>	0.2	3	
Urethral length	L	mm	35 M <sup>0.43</sup>	0.9	4	
Urethral diameter	D	mm	2.0 M <sup>0.39</sup>	0.9	2	
Shape factor	a		0.2 M <sup>-0.05</sup>	0.5		

hape factor	a	-	0.2 M <sup>-0.05</sup>	0.5	5
Bladder capacity	v	mL	4.6 M <sup>0.97</sup>	0.9	9
Bladder pressure	Pbladder	kPa	5.2 M-0.01	0.02	8
low rate for females	Q,	mL/s	1.8 M <sup>0.66</sup>	0.9	16
low rate for males	QM	mL/s	0.3 M <sup>0.92</sup>	0.9	15

Body mass M given in kilograms. Duration of urination corresponds to animals heavier than 3 kg. Urethral length and diameter, shape factor, bladder capacity, bladder pressure, and flow rates correspond to animals heavier than 0.02 kg.

The PoCSverse

Scaling-at-large

Scaling 52 of 117

Allometry

Biology



#### Where this was always going:<sup>4</sup>

Ig Nobel in Physics in 2015 C
 And again in 2019 for a paper on a peculiarity of wombats <sup>[?]</sup> C



<sup>4</sup>David Hu's papers on the fluid mechanics of interesting things C

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The PoCSverse



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.

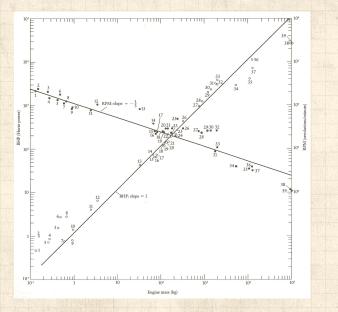
The squarer the poop, the healthier the wombat.'

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Physics People Money Language Technology Specialization References



**Engines:** 



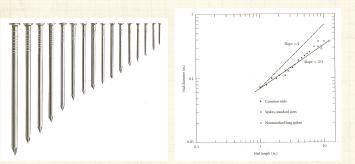
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BHP = brake horse power

# The allometry of nails:

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



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

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



# The allometry of nails:

# A buckling instability?:

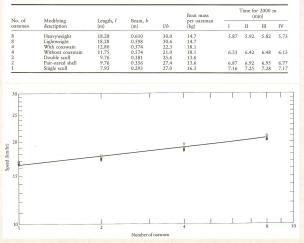
- Physics/Engineering result  $\mathbb{C}$ : Columns buckle under a load which depends on  $d^4/\ell^2$ .
- To drive nails in, posit resistive force  $\propto$  nail circumference =  $\pi d$ .
- Solution Match forces independent of nail size:  $d^4/\ell^2 \propto d$ . Solution Leads to  $d \propto \ell^{2/3}$ .
- Argument made by Galileo<sup>[11]</sup> 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.<sup>[25]</sup>

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#### Rowing: Speed $\propto$ (number of rowers)<sup>1/9</sup>

#### Shell dimensions and performances.



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

# **Physics:**

# Scaling in elementary laws of physics:

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

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

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. The PoCSverse Scaling 59 of 117 Scaling-at-large Allometry Biology Physics People Money Language Technology Specialization References



# **Dimensional Analysis:**

#### The Buckingham $\pi$ theorem $\square$ :5



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

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



<sup>5</sup>Stigler's Law of Eponymy <sup>C</sup> applies yet again. See here <sup>C</sup>. More later.

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# Dimensional Analysis:6

#### Fundamental equations cannot depend on units:

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

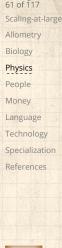
$$F(\pi_1,\pi_2,\ldots,\pi_p)=0$$

e.g., 
$$A/\ell^2 - 1 = 0$$
 where  $\pi_1 = A/\ell^2$ .

6

- Another example:  $F = ma \Rightarrow F/ma 1 = 0$ .
- Plan: solve problems using only backs of envelopes.

<sup>6</sup>Length is a dimension, furlongs and smoots <sup>C</sup> are units



The PoCSverse

Scaling



# Example:

Simple pendulum:

Idealized mass/platypus swinging forever.

- left Four quantities:
  - 1. Length  $\ell$ ,
  - 2. mass *m*,
  - 3. gravitational acceleration *g*, and
  - 4. pendulum's period  $\tau$ .

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Solution Variable dimensions:  $[\ell] = L$ , [m] = M,  $[g] = LT^{-2}$ , and  $[\tau] = T$ .

 $\mathfrak{F}$  Turn over your envelopes and find some  $\pi$ 's.

Ja



#### A little formalism:

Game: find all possible independent combinations of the  $\{q_1, q_2, ..., q_n\}$ , that form dimensionless quantities  $\{\pi_1, \pi_2, ..., \pi_p\}$ , where we need to figure out p (which must be  $\leq n$ ).

$$\ref{eq: consider } \pi_i = q_1^{x_1} q_2^{x_2} \cdots q_n^{x_n}.$$

- Solution We (desperately) want to find all sets of powers  $x_j$  that create dimensionless quantities.
- $\ref{eq: Dimensions: want } [\pi_i] = [q_1]^{x_1} [q_2]^{x_2} \cdots [q_n]^{x_n} = 1.$
- So For the platypus pendulum we have  $[q_1] = L$ ,  $[q_2] = M$ ,  $[q_3] = LT^{-2}$ , and  $[q_4] = T$ ,

with dimensions  $d_1 = L$ ,  $d_2 = M$ , and  $d_3 = T$ .

$${
m So:} \,\, [\pi_i] = L^{x_1} M^{x_2} (LT^{-2})^{x_3} T^{x_4}.$$

$$\ref{eq: the regroup: } [\pi_i] = L^{x_1+x_3} M^{x_2} T^{-2x_3+x_4}.$$

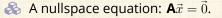
- $rac{1}{8}$  We now need:  $x_1 + x_3 = 0$ ,  $x_2 = 0$ , and  $-2x_3 + x_4 = 0$ .
- 🚳 Time for matrixology ...

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Well, of course there are matrices:

🚳 Thrillingly, we have:

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



- 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 jth variable, and solve by row reduction to find basis null vectors.

 $\mathfrak{R}$  We (you) find:  $\pi_1 = \ell/g\tau^2 = \text{const.}$  Upshot:  $\tau \propto \sqrt{\ell}$ .

Insert assignment question

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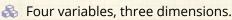
Scaling, selfsimilarity, and intermediate asymptotics "Scaling, self-similarity, and intermediate asymptotics" **3** C by G. I. Barenblatt (1996). <sup>[2]</sup>

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

1945 New Mexico Trinity test:



- Self-similar blast wave:
  - Radius: [R] = L, Time: [t] = T, Density of air:  $[\rho] = M/L^3$ , Energy:  $[E] = ML^2/T^2$ .



 $rac{3}{8}$  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).

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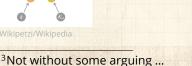
# Sorting out base units of fundamental measurement:

SI base units were redefined in 2019:









- Now: kilogram is an artifact 2 Sèvres, France. Defined by fixing Planck's constant as  $6.62607015 \times 10^{-34}$ s<sup>-1</sup>·m<sup>2</sup>·kg.<sup>3</sup>
  - Metre chosen to fix speed of light at 299,792,458 m $\cdot$ s<sup>-1</sup>.

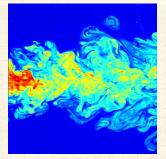
A Radiolab piece: ≤ kg







# Turbulence:



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

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#### Image from here 🗹.

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





"Turbulent luminance in impassioned van Gogh paintings" C Aragón et al., J. Math. Imaging Vis., **30**, 275–283, 2008.<sup>[1]</sup>

- 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.
  - Sops: Small ranges and natural log used.

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# Advances in turbulence:

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

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

*E*(*k*) = energy spectrum function. *ϵ* = rate of energy dissipation. *k* =  $2\pi/\lambda$  = wavenumber.

- Energy is distributed across all modes, decaying with wave number.
- 🚳 No internal characteristic scale to turbulence.
- Stands up well experimentally and there has been no other advance of similar magnitude.

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# "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 C: Self-similarity of river (branching) networks (1945).<sup>[13]</sup>

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

<sup>d</sup>Note to self: Make millions with the "Fractal Diet"

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# Scaling in Cities:

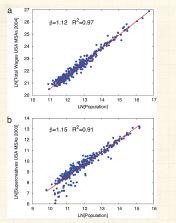
"Growth, innovation, scaling, and the pace of life in cities" Bettencourt et al., Proc. Natl. Acad. Sci., **104**, 7301–7306, 2007. <sup>[4]</sup>

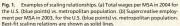
- Quantified levels of
  - 🗊 Infrastructure
  - 💙 Wealth
  - Crime levels
  - ア Disease
  - Energy consumption

as a function of city size N (population).

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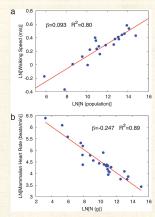


Fig. 2. The pace of urban life increases with city size in contrast to the pace of biological life, which decreases with organism size. (a) Scaling of walking speed vs. population for cities around the world. (b) Heart rate vs. the size (mass) of organisms.





## Scaling in Cities:

#### Table 1. Scaling exponents for urban indicators vs. city size

Y	β	95% CI	Adj-R <sup>2</sup>	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

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References



Data sources are shown in SI Text. CI, confidence interval; Adj-R<sup>2</sup>, adjusted R<sup>2</sup>; GDP, gross domestic product.

# Scaling in Cities:

## Intriguing findings:

- Solution Global supply costs scale sublinearly with N ( $\beta < 1$ ).
  - Returns to scale for infrastructure.
- $\clubsuit$  Total individual costs scale linearly with  $N(\beta = 1)$ 
  - Individuals consume similar amounts independent of city size.
- $\bigotimes$  Social quantities scale superlinearly with N (eta>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.

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

### 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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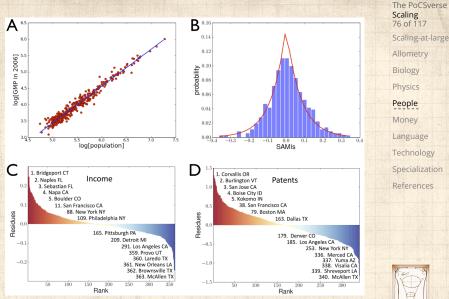


Figure 1. Urban Agglomeration effects result in per capita nonlinear scaling of urban metrics. Subtracting these effects produces a truly local measure of urban dynamics and a reference scale for ranking cities. a) A typical superlinear scaling law (solid line): Gross Metropolitan Product of US MSAs in 2006 (red dots) vs. population: the slope of the solid line has exponent,  $\beta = 1.126$  (95% CI [1,101,1,149]), b) Histogram showing frequency of residuals, (SAMIs, see Eq. (2)); the statistics of residuals is well described by a Laplace distribution (red line). Scale independent ranking (SAMIs) for US MSAs by c) personal income and d) patenting (red denotes above average performance, blue below). For more details see Text S1, Table S1 and Figure S1.

doi:10.1371/iournal.pone.0013541.g001

### A possible theoretical explanation?



"The origins of scaling in cities" Luís M. A. Bettencourt, Science, **340**, 1438–1441, 2013.<sup>[3]</sup> Scaling 77 of 117 Scaling-at-large Allometry Biology Physics People Money Language Technology Specialization References

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#sixthology

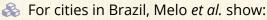


## Non-simple scaling for death:



"Statistical signs of social influence on suicides" Melo et al., Scientific Reports, **4**, 6239, 2014.<sup>[27]</sup>

- Bettencourt *et al.*'s initial work suggested social phenomena would follow superlinear scaling (wealth, crime, disease)
- Homicide, traffic, and suicide<sup>[10]</sup> all tied to social context in complex, different ways.



- Homicide appears to follow superlinear scaling  $(\beta = 1.24 \pm 0.01)$
- Traffic accident deaths appear to follow linear scaling ( $\beta = 0.99 \pm 0.02$ )
- Suicide appears to follow sublinear scaling. ( $\beta = 0.84 \pm 0.02$ )

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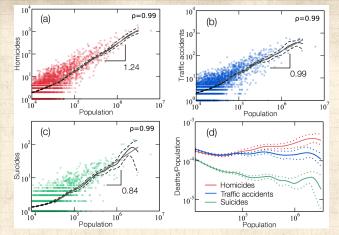
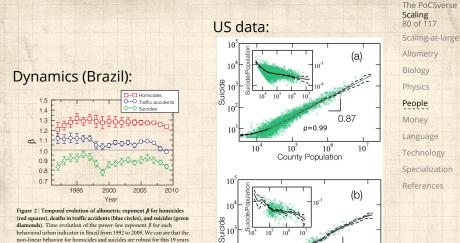


Figure 1 | Scaling relations for homicides, traffic accidents, and suicides for the year of 2009 in Brazil. The small circles show the total number of deaths by (a) homicides (red), (b) traffic accidents (blue), and (c) suicides (green) vs the population of each city. Each graph represents only one urban 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 size (population). To reduce the fluctuations we also performed a Nadaraya-Watson kernel regression, "https://withintec.edu/total.com/the.edu/total.com/total.co



10

non-linear behavior for homicides and suicides are robust for this 19 yea period, and for the traffic accidents the exponent remain close to 1.0.

THE SCALES

0.88

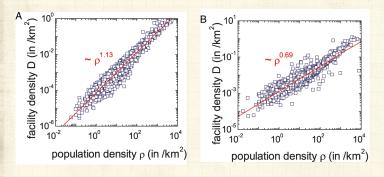
10

ρ=0.99

MSA Population

10

## Density of public and private facilities:



### $\rho_{\rm fac} \propto \rho_{\rm pop}^{\alpha}$

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

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"Pattern in escalations in insurgent and terrorist activity" Johnson et al., Science, **333**, 81–84, 2011.<sup>[16]</sup>

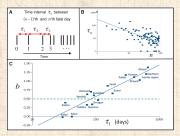
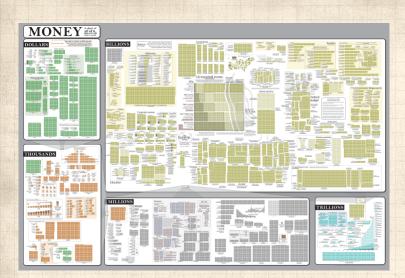


Fig. 1. 100 Schematic fineline of successive field days shown as vertical bass,  $r_{\rm s}$  is the time interval between the first too isolid acy, labeled 0 and 100 Successive imm thread's a between flow symb IEO fatalities in the Algunitatian province of Karabahar (squaret). On this log-top (bit, the best-fit power labeled base lines of the straight base in the write stars = 0 at an exclusion rate. (C) The solid blass lines shows best lines of the thready and the straight baseling the straight baselin  $\clubsuit$  Escalation:  $\tau_n \sim \tau_1 n^{-b}$ 

- b = scaling exponent (escalation rate)
- Learning curves for organizations <sup>[37]</sup>
  - More later on size distributions <sup>[9, 17, 6]</sup>

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



## Cleaning up the code that is English:



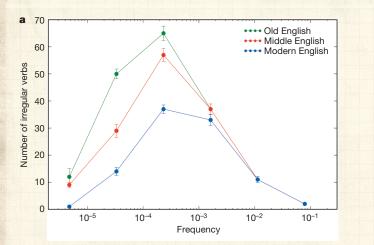
"Quantifying the evolutionary dynamics of language" Lieberman et al., Nature, **449**, 713–716, 2007. <sup>[20]</sup>



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

Comparison of verb behavior in Old, Middle, and Modern English. The PoCSverse Scaling 84 of 117 Scaling-at-large Allometry Biology Physics People Money Language Technology Specialization

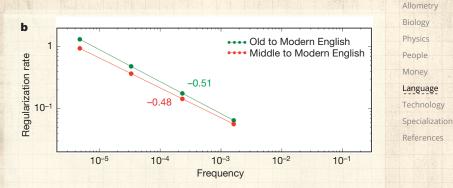




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Universal tendency towards regular conjugation
 Rare verbs tend to be regular in the first place





Rates are relative.

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

It was the best of finnes i to a of the best of finnes to best of the second second of structures

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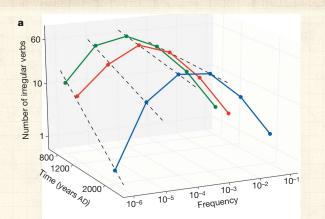
#### Table 1 | The 177 irregular verbs studied

Frequency	Verbs	Regularization (%)	Half-life (yr)
10-1-1	be, have	0	38,800
10-2-10-1	come, do, find, get, give, go, know, say, see, take, think	0	14,400
10-3-10-2	begin, break, bring, buy, choose, draw, drink, drive, eat, fall,	10	5,400
	fight, forget, grow, hang, help, hold, leave, let, lie, lose,		
	reach, rise, run, seek, set, shake, sit, sleep, speak, stand,		
	teach, throw, understand, walk, win, work, write		
10-4-10-3	arise, bake, bear, beat, bind, bite, blow, bow, burn, burst,	43	2,000
	carve, chew, climb, cling, creep, dare, dig, drag, flee, float,		
	flow, fly, fold, freeze, grind, leap, lend, lock, melt, reckon,		
	ride, rush, shape, shine, shoot, shrink, sigh, sing, sink, slide,		
	slip, smoke, spin, spring, starve, steal, step, stretch, strike,		
	stroke, suck, swallow, swear, sweep, swim, swing, tear,		
	wake, wash, weave, weep, weigh, wind, yell, yield		
10-5-10-4	bark, bellow, bid, blend, braid, brew, cleave, cringe, crow,	72	700
	dive, drip, fare, fret, glide, gnaw, grip, heave, knead, low,		
	milk, mourn, mow, prescribe, redden, reek, row, scrape,		
	seethe, shear, shed, shove, slay, slit, smite, sow, span,		
	spurn, sting, stink, strew, stride, swell, tread, uproot, wade,		
	warp, wax, wield, wring, writhe		
10-6-10-5	bide, chide, delve, flay, hew, rue, shrive, slink, snip, spew,	91	300
	sup, wreak		

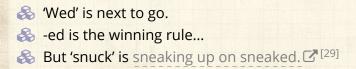
177 Old English irregular versb swere compiled for this study. These are arranged according to frequency bin, and in alphabetical order within each bin. Also shown is the percentage of verbs in each bin that have regularized. The half-life is shown in years. Verbs that have regularized are indicated in red. As we move down the list, an increasingly large fraction of the verbs are red; the frequency-dependent regularization of irregular verbs becomes immediately aparent.

#### 🚳 Red = regularized

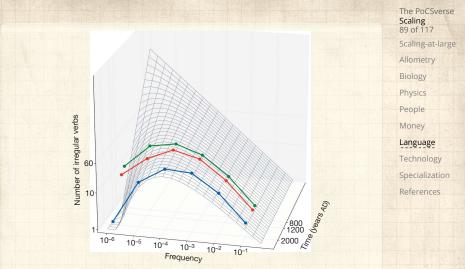
 $\clubsuit$  Estimates of half-life for regularization ( $\propto f^{1/2}$ )



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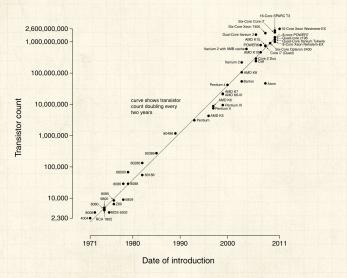


Projecting back in time to proto-Zipf story of many tools.



## Moore's Law:

#### Microprocessor Transistor Counts 1971-2011 & Moore's Law

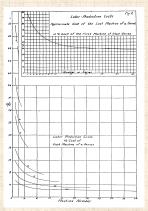


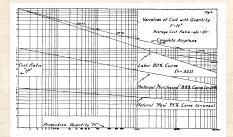
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"Factors affecting the costs of airplanes" T. P. Wright, Journal of Aeronautical Sciences, **10**, 302–328, 1936. <sup>[37]</sup>





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Power law decay of cost with number of planes produced.

"The present writer started his studies of the variation of cost with quantity in 1922."



#### Scaling laws for technology production:

- "Statistical Basis for Predicting Technological Progress" Nagy et al., PLoS ONE, 2013. [31]
- $\Re y_t$  = stuff unit cost;  $x_t$  = total amount of stuff made.
- Wright's Law, cost decreases as a power of total stuff made: [37]

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

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

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

Sahal's observation that Moore's law gives rise to Wright's law if stuff production grows exponentially: <sup>[32]</sup>

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

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

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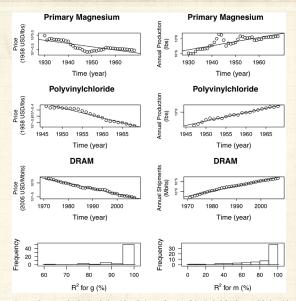






Figure 3. Three examples showing the logarithm of price as a function of time in the left column and the logarithm of production as a function of time in the right column, based on industry-wide data. We have chosen these examples to be representative: The top row contains are axample with one of the worst fits, the second row an example with an intermediate goodness of fit, and the third row one of the best examples. The fourth row of the figure shows histograms of  $R^2$  values for fitting g and m for the 62 datasets. doi:10.371/Gumahone.0052669003

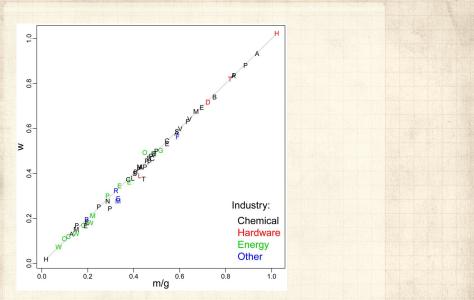
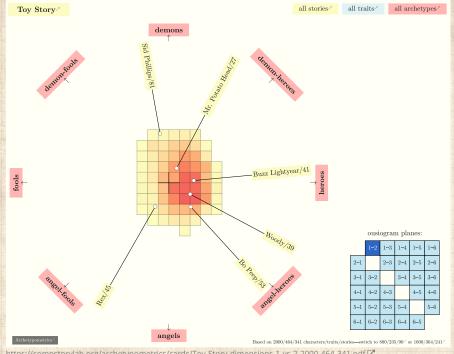


Figure 4. An illustration that the combination of exponentially increasing production and exponentially decreasing cost are equivalent to Wright's law. The value of the Wright parameter w is plotted against the prediction m/g based on the Sahal formula, where m is the exponent of cost reduction and g the exponent of the increase in cumulative production. doi:10.1371/journal.pone.0052669.g004



https://compstorylab.org/archetypometrics/cards/Toy-Story-dimensions-1-vs-2-2000-464-341.pdf

'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.'

<sup>6</sup>"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/

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"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."

<sup>6</sup>"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/

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

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<sup>6</sup>"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/



# Rhetoric of maybeness with hook to "More is different"

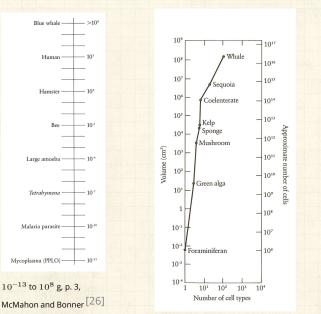
'That's the reason for expressing Moore's Law in orders of magnitude rather than factors of 10. The latter form is merely arithmetic, but the former implies an intellectual challenge. We use "order of magnitude" to imply a change so great that it requires new thought processes, new conceptualizations: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

<sup>6</sup>"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/

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#### Size range (in grams) and cell differentiation:

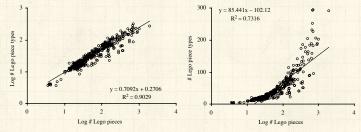


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#### Scaling of Specialization:

"Scaling of Differentiation in Networks: Nervous Systems, Organisms, Ant Colonies, Ecosystems, Businesses, Universities, Cities, Electronic Circuits, and Legos" C Changizi, McDannald, and Widders, J. Theor. Biol, **218**, 215–237, 2002. <sup>[8]</sup>



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Fig. 3. Log-log (base 10) (left) and semi-log (right) plots of the number of Lego piece types vs. the total number of parts in Lego structures (n = 391). To help to distinguish the data points, logarithmic 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 🗹

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

- & *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.
- $\clubsuit$  Claim: Natural selection produces high d systems.
- Claim: Engineering/brains produces low d systems.
- For language: See the naturally-incorrectly-attributed<sup>7</sup> Heaps' Law C

<sup>7</sup>Plus one for Stigler's Law of Eponymy. More later.

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Network	Node	No. data points	Range of log N	Log-log R <sup>2</sup>	Semi-log R <sup>2</sup>	Ppower/Plag	Relationship between C and N	Comb. degree	Exponent v for type-net scaling	Figure in text	
Selected networks	28 22								86 7 4 - 8		
Electronic circuits	Component	373	2.12	0.747	0.602	0.05/4e-5	Power law	2.29	0.92	2	
Legos™	Piece	391	2.65	0.903	0.732	0.09/1e-7	Power law	1.41		3	
Businesses											
military vessels	Employee	13	1.88	0.971	0.832	0.05/3e-3	Power law	1.60		4	
military offices	Employee	8	1.59	0.964	0.789	0.16/0.16	Increasing	1.13	-	4	
universities	Employee	9	1.55	0.786	0.749	0.27/0.27	Increasing	1.37		4	
insurance co.	Employee	52	2.30	0.748	0.685	0.11/0.10	Increasing	3.04		4	
Universities											
across schools	Faculty	112	2.72	0.695	0.549	0.09/0.01	Power law	1.81		5	
history of Duke	Faculty	46	0.94	0.921	0.892	0.09/0.05	Increasing	2.07		5	
Ant colonies											
caste = type	Ant	46	6.00	0.481	0.454	0.11/0.04	Power law	8.16		6	
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	-	
Cities	Business	82	2.44	0.985	0.832	0.08/8e-8	Power law	1.56		10	

TABLE 1 Summary of results\*

(1) The kind of network, (2) what the nodes are within that kind of network, (3) the number of data points, (4) the logarithmic range of network sizes N (4: log(N<sub>max</sub>), N<sub>max</sub>), (5) the log-logorerelation, (6) the semi-log correlation, (7) the semi-log-network expression (3) the semi-log correlation, (4) the semi-log details (4) the log logback size of the semi-log correlation, (7) the semi-log-network expression (3) the log-log details (4) the log-log details (4) the log log details (4) the log l



## 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.<sup>8</sup>
- langle for the second s

<sup>8</sup>It's not your great-great-great-grandparents' normal distribution

<sup>9</sup>To be understood: The scaling story of scaling-making mechanisms

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