Mechanisms for Generating Power-Law Distributions

Principles of Complex Systems Course 300. Fall. 2008

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Random Walks

Variable transformation

Growth

Mechanisms

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The First Return Problem Examples

Variable transformation

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A powerful theme in complex systems:

- structure arises out of randomness.
- ► Exhibit A: Random walks... (⊞)

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Growth

- One spatial dimension.
 - Time and space are discrete
 - ▶ Random walker (e.g., a drunk) starts at origin x = 0.
 - ▶ Step at time *t* is ϵ_t :

$$\epsilon_t = \begin{cases} +1 & \text{with probability } 1/2\\ -1 & \text{with probability } 1/2 \end{cases}$$

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$$x_t = \sum_{i=1}^t \epsilon_i$$

Expected displacement:

$$\langle x_t \rangle = \left\langle \sum_{i=1}^t \epsilon_i \right\rangle = \sum_{i=1}^t \left\langle \epsilon_i \right\rangle = 0$$

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Variances sum: (⊞)*

$$Var(x_t) = Var\left(\sum_{i=1}^{t} \epsilon_i\right)$$
$$= \sum_{i=1}^{t} Var(\epsilon_i) = \sum_{i=1}^{t} 1 = t$$

* Sum rule = a good reason for using the variance to measure spread

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So typical displacement from the origin scales as

$$\sigma = t^{1/2}$$

⇒ A non-trivial power-law arises out of additive aggregation or accumulation.

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For example:

- \triangleright $\xi_{r,t}$ = the probability that by time step t, a random walk has crossed the origin r times.
- Think of a coin flip game with ten thousand tosses.
- If you are behind early on, what are the chances you will make a comeback?
- The most likely number of lead changes is... 0.

See Feller, [3] Intro to Probability Theory, Volume I

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$$\xi_{0,t} > \xi_{1,t} > \xi_{2,t} > \cdots$$

Even crazier:

The expected time between tied scores = ∞ !

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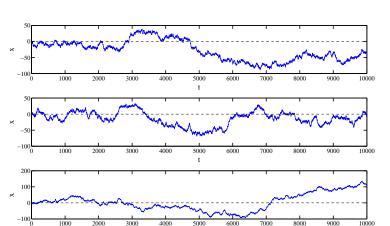
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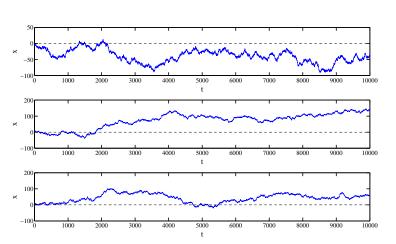
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Growth Mechanisms

- What is the probability that a random walker in one dimension returns to the origin for the first time after t steps?
- Will our drunkard always return to the origin?
- What about higher dimensions?

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Growth Mechanisms

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Reasons for caring:

- 1. We will find a power-law size distribution with an interesting exponent
- 2. Some physical structures may result from random walks
- 3. We'll start to see how different scalings relate to each other

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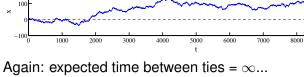
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10000

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4000

5000

6000

7000

8000

9000

9000

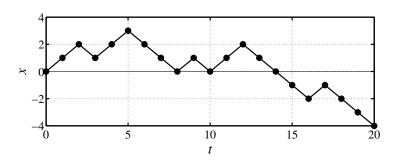
Let's find out why... [3]

3000

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First Returns



Power-Law Mechanisms

The First Return Problem

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For random walks in 1-d:

- ▶ Return can only happen when t = 2n.
- ► Call $P_{\text{first return}}(2n) = P_{\text{fr}}(2n)$ probability of first return at t = 2n.
- Assume drunkard first lurches to x = 1.
- ► The problem

$$P_{\text{fr}}(2n) = Pr(x_t \ge 1, t = 1, \dots, 2n - 1, \text{ and } x_{2n} = 0)$$

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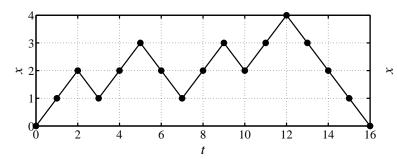
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- A useful restatement: P_{fr}(2n) = $\frac{1}{2}Pr(x_t \ge 1, t = 1, \dots, 2n - 1, \text{ and } x_1 = x_{2n-1} = 1)$
- ▶ Want walks that can return many times to x = 1.
- ► (The $\frac{1}{2}$ accounts for stepping to 2 or -2 instead of 0 at t = 2n.

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- Use a method of images
- ▶ Define N(i, j, t) as the # of possible walks between x = i and x = i taking t steps.
- ▶ Consider all paths starting at x = 1 and ending at x = 1 after t = 2n - 2 steps.
- Subtract how many hit x = 0.

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Key observation:

of t-step paths starting and ending at x = 1and hitting x = 0 at least once = # of t-step paths starting at x = -1 and ending at x = 1

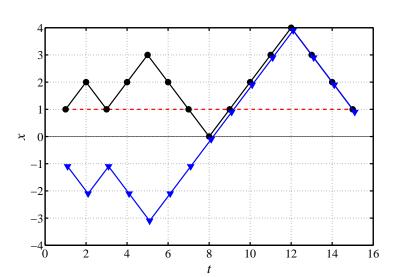
= N(-1, 1, t)

So
$$N_{\text{first return}}(2n) = N(1, 1, 2n - 2) - N(-1, 1, 2n - 2)$$

See this 1-1 correspondence visually...

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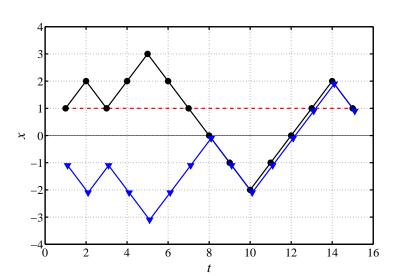
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For any path starting at x = 1 that hits 0, there is a unique matching path starting at x = -1.

Matching path first mirrors and then tracks.

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First Returns

- Next problem: what is N(i, j, t)?
- # positive steps + # negative steps = t.
- ▶ Random walk must displace by i i after t steps.
- # positive steps # negative steps = i i.
- # positive steps = (t + i i)/2.

$$N(i, j, t) = \begin{pmatrix} t \\ \# \text{ positive steps} \end{pmatrix} = \begin{pmatrix} t \\ (t + j - i)/2 \end{pmatrix}$$

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$$N_{\text{first return}}(2n) = N(1, 1, 2n - 2) - N(-1, 1, 2n - 2)$$

where

$$N(i,j,t) = \binom{t}{(t+j-i)/2}$$

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Find
$$N_{\text{first return}}(2n) \sim \frac{2^{2n-3/2}}{\sqrt{2\pi}n^{3/2}}$$
.

- Normalized Number of Paths gives Probability
- ► Total number of possible paths = 2^{2n}

$$P_{\text{first return}}(2n) = \frac{1}{2^{2n}} N_{\text{first return}}(2n)$$

$$\simeq \frac{1}{2^{2n}} \frac{2^{2n-3/2}}{\sqrt{2\pi} n^{3/2}}$$

$$= \frac{1}{\sqrt{2\pi}} (2n)^{-3/2}$$

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Same scaling holds for continuous space/time walks.

$$P(t) \propto t^{-3/2}, \ \gamma = 3/2$$

- \triangleright P(t) is normalizable
- Recurrence: Random walker always returns to origin
- Moral: Repeated gambling against an infinitely wealthy opponent must lead to ruin.

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Higher dimensions:

- \blacktriangleright Walker in d=2 dimensions must also return
- ▶ Walker may not return in d > 3 dimensions
- ▶ For d = 1, $\gamma = 3/2 \rightarrow \langle t \rangle = \infty$
- Even though walker must return, expect a long wait...

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Growth

- In any finite volume, a random walker will visit every site with equal probability
- ▶ Random walking ≡ Diffusion
- Call this probability the Invariant Density of a dynamical system
- Non-trivial Invariant Densities arise in chaotic systems.

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Growth

- On networks, a random walker visits each node with frequency \propto node degree
- Equal probability still present: walkers traverse edges with equal frequency.

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References



- Triangular lattice
- 'Flow' is southeast or southwest with equal probability.

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- Creates basins with random walk boundaries
- Observe Subtracting one random walk from another gives random walk with increments

$$\epsilon_t = \begin{cases} +1 & \text{with probability } 1/4 \\ 0 & \text{with probability } 1/2 \\ -1 & \text{with probability } 1/4 \end{cases}$$

▶ Basin length ℓ distribution: $P(\ell) \propto \ell^{-3/2}$

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- ▶ For a basin of length ℓ , width $\propto \ell^{1/2}$
- ▶ Basin area $a \propto \ell \cdot \ell^{1/2} = \ell^{3/2}$
- ▶ Invert: $\ell \propto a^{2/3}$
- $d\ell \propto d(a^{2/3}) = 2/3a^{-1/3}da$
- ► Pr(basin area = a)da= $Pr(\text{basin length} = \ell)\text{d}\ell$ $\propto \ell^{-3/2}\text{d}\ell$ $\propto (a^{2/3})^{-3/2}a^{-1/3}\text{d}a$ = $a^{-4/3}\text{d}a$ = $a^{-\tau}\text{d}a$

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- Both basin area and length obey power law distributions
- Observed for real river networks
- ▶ Typically: $1.3 < \beta < 1.5$ and $1.5 < \gamma < 2$
- Smaller basins more allometric (h > 1/2)
- ▶ Larger basins more isometric (h = 1/2)

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- Generalize relationship between area and length
- ► Hack's law [4]:

$$\ell \propto a^h$$

where
$$0.5 \lesssim h \lesssim 0.7$$

▶ Redo calc with γ , τ , and h.

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Given

$$\ell \propto a^h, \ P(a) \propto a^{-\tau}, \ {\rm and} \ P(\ell) \propto \ell^{-\gamma}$$

- ► Pr(basin area = a)da= $Pr(\text{basin length} = \ell)d\ell$ $\propto \ell^{-\gamma}d\ell$ $\propto (a^h)^{-\gamma}a^{h-1}da$ = $a^{-(1+h(\gamma-1))}da$

$$\tau = 1 + h(\gamma - 1)$$

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With more detailed description of network structure, $\tau = 1 + h(\gamma - 1)$ simplifies:

$$\tau = 2 - h$$

$$\gamma = 1/h$$

- Only one exponent is independent
- Simplify system description
- Expect scaling relations where power laws are found
- Characterize universality class with independent exponents

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 \triangleright x_0 could be > 0.

Examples

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Failure

Dispersion of suspended sediments in streams.

A very simple model of failure/death:

 $\rightarrow x_t$ = entity's 'health' at time t

Entity fails when x hits 0.

Long times for clearing.

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Variable

- Can generalize to Fractional Random Walks
- Levy flights, Fractional Brownian Motion
- ▶ In 1-d,

$$\langle x \rangle \sim t^{\alpha}$$

$$\alpha > 1/2$$
 — superdiffusive

 α < 1/2 — subdiffusive

Extensive memory of path now matters...

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Understand power laws as arising from

- 1. elementary distributions (e.g., exponentials)
- 2. variables connected by power relationships

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Variable

- Random variable X with known distribution P_x
- ▶ Second random variable *Y* with y = f(x).

$$P_{v}(y)\mathrm{d}y = P_{x}(x)\mathrm{d}x$$

$$= \sum_{y|f(x)=y} P_x(f^{-1}(y)) \frac{\mathrm{d}y}{\left|f'(f^{-1}(y))\right|}$$

Easier to do by hand...

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- Power-law relationship between variables: $y = cx^{-\alpha}, \alpha > 0$
- Look at y large and x small

$$dy = d(cx^{-\alpha})$$

$$= c(-\alpha)x^{-\alpha-1}dx$$
invert:
$$dx = \frac{-1}{c\alpha}x^{\alpha+1}dy$$

$$dx = \frac{-1}{c\alpha}\left(\frac{y}{c}\right)^{-(\alpha+1)/\alpha}dy$$

$$dx = \frac{-c^{1/\alpha}}{c\alpha}y^{-1-1/\alpha}dy$$

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Now make transformation:

$$P_y(y)dy = P_x(x)dx$$

$$P_{y}(y)dy = P_{x}\left(\left(\frac{y}{c}\right)^{-1/\alpha}\right)\frac{dx}{\alpha}y^{-1-1/\alpha}dy$$

So $P_y(y) \propto y^{-1-1/\alpha}$ as $y \to \infty$ providing $P_x(x) \to \text{constant as } x \to 0$.

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$$P_y(y)dy = P_x\left(\left(\frac{y}{c}\right)^{-1/\alpha}\right)\frac{c^{1/\alpha}}{\alpha}y^{-1-1/\alpha}dy$$

• If $P_X(x) \to x^{\beta}$ as $x \to 0$ then

$$P_{\nu}(y) \propto y^{-1-1/\alpha-\beta/\alpha}$$
 as $y \to \infty$

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Exponential distribution

Given
$$P_x(x) = \frac{1}{\lambda} e^{-x/\lambda}$$
 and $y = cx^{-\alpha}$, then

$$P(y) \propto y^{-1-1/\alpha} + O\left(y^{-1-2/\alpha}\right)$$

- Exponentials arise from randomness...
- More later when we cover robustness.

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▶ Select a random point in space \vec{x}

▶ Measure the force of gravity $F(\vec{x})$ ▶ Observe that $P_F(F) \sim F^{-5/2}$.

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Matter is concentrated in stars:

- F is distributed unevenly
- Probability of being a distance r from a single star at $\vec{x} = \vec{0}$:

$$P_r(r)\mathrm{d}r \propto r^2\mathrm{d}r$$

- Assume stars are distributed randomly in space
- ▶ Assume only one star has significant effect at \vec{x} .
- ► Law of gravity:

$$F \propto r^{-2}$$

▶ invert:

$$r \propto F^{-1/2}$$

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$$\mathrm{d}F \propto \mathrm{d}(r^{-2})$$

$$\propto r^{-3} dr$$

invert:

$$\mathrm{d}r \propto r^3 \mathrm{d}F$$

$$\propto F^{-3/2} \mathrm{d}F$$

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Using
$$r \propto F^{-1/2} dr \propto F^{-3/2} dF$$
 and $r \propto F^{-3/2} dF$

$$P_F(F) \mathrm{d}F = P_r(r) \mathrm{d}r$$

$$\propto P_r(F^{-1/2})F^{-3/2}dF$$

$$\propto \left(F^{-1/2}\right)^2 F^{-3/2} \mathrm{d}F$$

$$= F^{-1-3/2} dF$$

$$= F^{-5/2} dF$$

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$$P_F(F) = F^{-5/2} \mathrm{d}F$$

$$\gamma = 5/2$$

- Mean is finite
- ▶ Variance = ∞
- A wild distribution
- Random sampling of space usually safe but can end badly...

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We need mechanisms!

Don't do this!!! (slap, slap)

unexplained power law.

PLIPLO = Power law in, power law out

Explain a power law as resulting from another

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Variable

- Compare across realizations, no competition.
- Next: Random Additive/Copying Processes involving Competition.
- Widespread: Words, Cities, the Web, Wealth, Productivity (Lotka), Popularity (Books, People, ...)
- Competing mechanisms (trickiness)

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▶ 1926: Lotka [6]:

▶ 1924: G. Udny Yule [12]:

Species per Genus

- Zipf's law for word frequency, city size, income, publications, and species per genus
- ▶ 1965/1976: Derek de Solla Price [7, 8]: Network of Scientific Citations
- ▶ 1999: Barabasi and Albert [1]: The World Wide Web, networks-at-large

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Random Competitive Replication (RCR):

- 1. Start with 1 element of a particular flavor at t=1
- 2. At time $t = 2, 3, 4, \ldots$, add a new element in one of two ways:
 - With probability ρ , create a new element with a new flavor
 - Mutation/Innovation
 - With probability 1ρ , randomly choose from all existing elements, and make a copy.
 - Replication/Imitation
 - Elements of the same flavor form a group

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- Consider words as they appear sequentially.
- \triangleright With probability ρ , the next word has not previously appeared
 - ➤ Mutation/Innovation
- ▶ With probability 1ρ , randomly choose one word from all words that have come before, and reuse this word
 - Replication/Imitation

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Variable

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

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References

- Steady growth of system: +1 element per unit time.
- Steady growth of distinct flavors at rate ρ
- We can incorporate
 - 1 Element elimination
 - Elements moving between groups
 - 3. Variable innovation rate ρ
 - Different selection based on group size (But mechanism for selection is not as simple...)

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Definitions:

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

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

First: $\sum kN_k(t) = t$ = number of elements at time t

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ightharpoonup $\Rightarrow kN_k(t)$ elements in size k groups

a group of size k:

 \triangleright $N_k(t)$ size k groups

t elements overall

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

 $P_k(t)$ = Probability of choosing an element that belongs to

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

 An element belonging to a group with k elements replicates

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

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

2. An element belonging to a group with k-1 elements replicates

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

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

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Special case for $N_1(t)$:

1. The new element does its own thing.

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

Happens with probability ρ

2. A unique element replicates.

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

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

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Put everything together:

For k > 1:

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

For k = 1:

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

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

(Reasonable for t large)

- Drop expectations
- Numbers of elements now fractional
- Okay over large time scales

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Stochastic difference equation:

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

becomes

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

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

$$\Rightarrow n_{k} = (1-\rho)\left((k-1)n_{k-1} - kn_{k}\right)$$

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

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

- ▶ Interested in *k* large (the tail of the distribution)
- Expand as a series of powers of 1/k
- [Assignment question occurs]

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

•

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

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

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$$\gamma = \frac{(2-\rho)}{(1-\rho)} = 1 + \frac{1}{(1-\rho)}$$

- ▶ Observe 2 < γ < ∞ as ρ varies.
- ▶ For $\rho \simeq 0$ (low innovation rate):

$$\gamma \simeq 2$$

- ► Recalls Zipf's law: $S_i \sim i^{-\alpha}$ (S_i = size of the *i*th largest element)
- We found $\alpha = 1/(\gamma 1)$
- ho $\gamma =$ 2 corresponds to $\alpha =$ 1

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- ▶ We (roughly) see Zipfian exponent [13] of $\alpha = 1$ for many real systems: city sizes, word distributions, ...
- ▶ Corresponds to $\rho \rightarrow 0$ (Krugman doesn't like it) [5]
- ▶ But still other mechanisms are possible...
- Must look at the details to see if mechanism makes sense...

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We had one other equation:

•

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

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

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

Þ

$$n_1 = \rho - (1 - \rho)n_1t$$

Rearrange:

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

Þ

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

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So

$$N_1(t) = n_1 t = \frac{\rho t}{2 - \rho}$$

- ▶ Recall number of distinct elements = ρt .
- Fraction of distinct elements that are unique (belong to groups of size 1):

$$\frac{N_1(t)}{\rho t} = \frac{1}{2 - \rho}$$

- ▶ For ρ small, fraction of unique elements $\sim 1/2$
- Roughly observed for real distributions
- ightharpoonup
 ho increases, fraction increases
- ▶ Fraction of groups with two elements ~ 1/6
- Model does well at both ends of the distribution

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

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

N ₁ (real)	N ₁ (est)	N ₂ (real)	N ₂ (est)
16,432	15,850	4,776	4,870

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- -

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- Yule's paper (1924) [12]: "A mathematical theory of evolution, based on the conclusions of Dr J. C. Willis, F.R.S."
- ➤ Simon's paper (1955) ^[10]:
 "On a class of skew distribution functions" (snore)

From Simon's introduction:

mechanisms.

It is the purpose of this paper to analyse a class of distribution functions that appear in a wide range of empirical data—particularly data describing sociological, biological and economoic phenomena. Its appearance is so frequent, and the phenomena so diverse, that one is led to conjecture that if these phenomena have any property in common it can only be a similarity in the structure of the underlying probability

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More on Herbert Simon (1916-2001):



- Political scientist
- Involved in Cognitive Psychology, Computer Science, Public Administration, Economics, Management, Sociology
- Coined 'bounded rationality' and 'satisficing'
- Nearly 1000 publications
- An early leader in Artificial Intelligence, Information Processing, Decision-Making, Problem-Solving, Attention Economics, Organization Theory, Complex Systems, And Computer Simulation Of Scientific Discovery.
- Nobel Laureate in Economics

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- Two (surmountable) problems:
 - 1. New papers have no citations
 - Selection mechanism is more complicated

Derek de Solla Price was the first to study network

Idea: papers receive new citations with probability

proportional to their existing # of citations

evolution with these kinds of models. Citation network of scientific papers

Price's term: Cumulative Advantage

Frame 80/87



- Robert K. Merton: the Matthew Effect
- Studied careers of scientists and found credit flowed disproportionately to the already famous

From the Gospel of Matthew:

"For to every one that hath shall be given...
(Wait! There's more....)

but from him that hath not, that also which he seemeth to have shall be taken away.

And cast the worthless servant into the outer darkness; there men will weep and gnash their teeth."

 Matilda effect: women's scientific achievements are often overlooked Random Walks
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Merton was a catchphrase machine:

- self-fulfilling prophecy
- 2. role model
- 3. unintended (or unanticipated) consequences
- 4. focused interview → focus group

And just to rub it in...

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

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

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