

The amusing and excellent law of Benford

Principles of Complex Systems
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Outline

Benford's law

Benford's law

Benford's law

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The law of first digits

Benford's Law:

- ▶ First observed by Simon Newcomb^[2] in 1881
“Note on the Frequency of Use of the Different Digits in Natural Numbers”
- ▶ Independently discovered by Frank Benford in 1938.
- ▶ Newcomb almost always noted but Benford gets the stamp



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

for numbers in base b

Benford's Law—The law of first digits

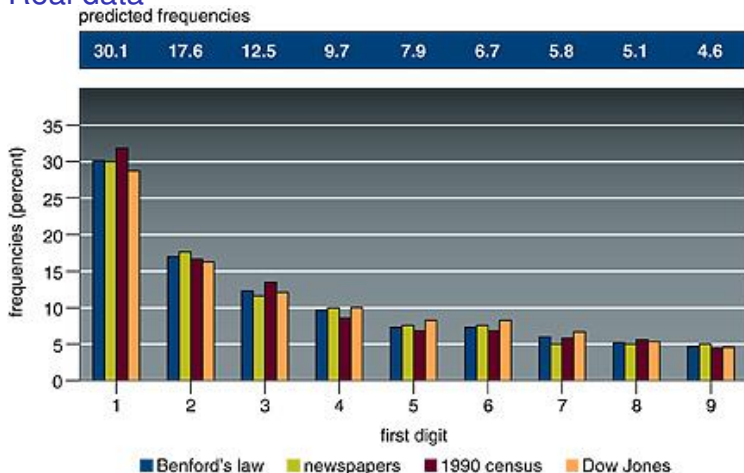
Observed for

- ▶ Fundamental constants (electron mass, charge, etc.)
- ▶ Utilities bills
- ▶ Numbers on tax returns
- ▶ Death rates
- ▶ Street addresses
- ▶ Numbers in newspapers

Benford's Law

Benford's law

Real data



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

Benford's law

References

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Essential story

▶
$$P(\text{first digit} = d) \propto \log_b(d + 1/d)$$

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

▶
$$P(\text{first digit} = d) \propto \log_b(d + 1) - \log_b(d)$$

- ▶ So numbers are distributed uniformly in log-space:

$$P(\ln x) d(\ln x) \propto 1 \cdot d(\ln x) = x^{-1} dx$$

- ▶ Independent of actual base and units of measurement.
- ▶ Power law distributions at work again... ($\gamma = 1$)

A different Benford

Not to be confused with **Benford's Law of controversy:**

- ▶ “Passion is inversely proportional to the amount of real information available.”

Gregory Benford, Sci-Fi writer & Astrophysicist

References I



T. P. Hill.

The first-digit phenomenon.

American Scientist, 86:358–, 1998.



S. Newcomb.

Note on the frequency of use of the different digits in natural numbers.

American Journal of Mathematics, 4:39–40, 1881.

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