Power-Law Size Distributions

Principles of Complex Systems | @pocsvox CSYS/MATH 300, Fall, 2017

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Two of the many things we struggle with cognitively:

1. Probability.

Ex. The Monty Hall Problem.

Ex. Daughter/Son born on Tuesday. (see next two slides; Wikipedia entry here .)

2. Logarithmic scales.

On counting and logarithms:



Listen to Radiolab's 2009 piece: "Numbers." ☑.

Later: Benford's Law .

Also to be enjoyed: the magnificence of the Dunning-Kruger effect ☑

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Homo probabilisticus?

The set up:



A parent has two children.

Simple probability question:

What is the probability that both children are girls?

The next set up:



A parent has two children.

We know one of them is a girl.

The next probabilistic poser:



What is the probability that both children are girls?

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Try this one:

🙈 A parent has two children.

We know one of them is a girl born on a Tuesday.

Simple question #3:

What is the probability that both children are girls?

Last:

A parent has two children.

We know one of them is a girl born on December 31.

And ...

What is the probability that both children are girls?

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Let's test our collective intuition:



Money ≡ Belief

Two questions about wealth distribution in the United States:

- Please estimate the percentage of all wealth owned by individuals when grouped into quintiles.
- 2. Please estimate what you believe each quintile should own, ideally.
- 3. Extremes: 100, 0, 0, 0, 0 and 20, 20, 20, 20, 20

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Wealth distribution in the United States: [12]



Fig. 2. The actual United States wealth distribution plotted against the estimated and ideal distributions across all respondents. Because of their small percentage share of total wealth, both the "4th 20%" value (0.2%) and the "Bottom 20%" value (0.1%) are not visible in the "Actual" distribution.

"Building a better America—One wealth quintile at a time" Norton and Ariely, 2011. [12]

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Wealth distribution in the United States: [12]

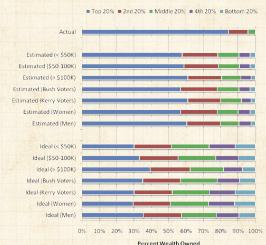


Fig. 3. The actual United States wealth distribution plotted against the estimated and ideal distributions of respondents of different income levels, political affiliations, and genders. Because of their small percentage share of total wealth, both the "4th 20%" value (0.2%) and the "Bottom 20%" value (0.1%) are not visible in the "Actual" distribution.

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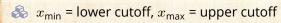
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A highly watched video based on this research is here.

The sizes of many systems' elements appear to obey an inverse power-law size distribution:

$$P({\sf size} = x) \sim c \, x^{-\gamma}$$

where
$$0 < x_{\min} < x < x_{\max}$$
 and $\gamma > 1$.



Negative linear relationship in log-log space:

$$\log_{10}P(x) = \log_{10}c - \gamma \mathrm{log}_{10}x$$

We use base 10 because we are good people.

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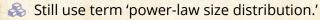


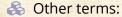


Size distributions:

Usually, only the tail of the distribution obeys a power law:

$$P(x) \sim c x^{-\gamma}$$
 for x large.





- Fat-tailed distributions.
- Heavy-tailed distributions.

Beware:

Inverse power laws aren't the only ones: lognormals ☑, Weibull distributions ☑, ...

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Size distributions:

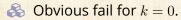
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Many systems have discrete sizes k:

- Word frequency
- Node degree in networks: # friends, # hyperlinks, etc.
- 🚓 # citations for articles, court decisions, etc.

$$P(k) \sim c \, k^{-\gamma}$$

where $k_{\min} \leq k \leq k_{\max}$



🙈 Again, typically a description of distribution's tail.

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Word frequency:

Brown Corpus \Box ($\sim 10^6$ words):

rank		word	% q		
	1.	the	6.8872		
	2.	of	3.5839		
	3.	and	2.8401		
	4.	to	2.5744		
	5.	a	2.2996		
	6.	in	2.1010		
	7.	that	1.0428		
	8.	is	0.9943		
	9.	was	0.9661		
1	0.	he	0.9392		
1	1.	for	0.9340		
1	2.	it	0.8623		
1	3.	with	0.7176		
1	4.	as	0.7137		
1	5.	his	0.6886		

rank	word	% q
1945.	apply	0.0055
1946.	vital	0.0055
1947.	September	0.0055
1948.	review	0.0055
1949.	wage	0.0055
1950.	motor	0.0055
1951.	fifteen	0.0055
1952.	regarded	0.0055
1953.	draw	0.0055
1954.	wheel	0.0055
1955.	organized	0.0055
1956.	vision	0.0055
1957.	wild	0.0055
1958.	Palmer	0.0055
1959.	intensity	0.0055

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Ionathan Harris's Wordcount:

A word frequency distribution explorer:



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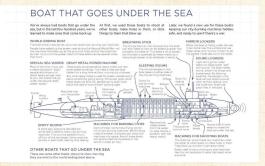






"Thing Explainer: Complicated Stuff in Simple Words" **3** 🗷 by Randall Munroe (2015). [10]





Up goer five 2

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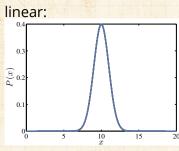


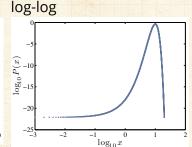
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The statistics of surprise—words:

First—a Gaussian example:

$$P(x)dx = \frac{1}{\sqrt{2\pi}\sigma}e^{-(x-\mu)^2/2\sigma^2}dx$$





mean $\mu = 10$, variance $\sigma^2 = 1$.

Activity: Sketch $P(x) \sim x^{-1}$ for x = 1 to $x = 10^7$.

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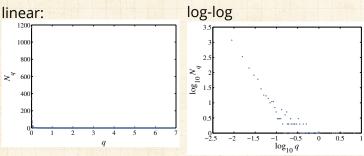




The statistics of surprise—words:

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Raw 'probability' (binned) for Brown Corpus:



 q_w = frequency of occurrence of word q (expressed as a percentage of all words in corpus). N_q = number of distinct words that have a frequency

of occurrence q.

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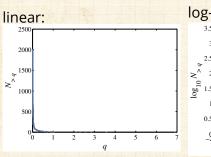


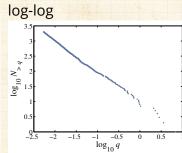




The statistics of surprise—words:

Complementary Cumulative Probability Distribution $N_{>a}$:







Also known as the 'Exceedance Probability.'

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My, what big words you have ...

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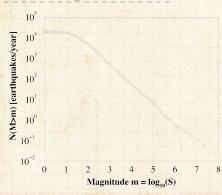
How many words **Test** do you know? your vocah

Test capitalizes on word frequency following a heavily skewed frequency distribution with a decaying power-law tail.



The statistics of surprise:

Gutenberg-Richter law





Log-log plot



Base 10



 $N(M > m) \propto m^{-1}$



From both the very awkwardly similar Christensen et al. and Bak et al.:

"Unified scaling law for earthquakes" [3, 1]

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The statistics of surprise:

From: "Quake Moves Japan Closer to U.S. and Alters Earth's Spin" by Kenneth Chang, March 13, 2011, NYT:

What is perhaps most surprising about the Japan earthquake is how misleading history can be. In the past 300 years, no earthquake nearly that large—nothing larger than magnitude eight—had struck in the Japan subduction zone. That, in turn, led to assumptions about how large a tsunami might strike the coast.'

"It did them a giant disservice," said Dr. Stein of the geological survey. That is not the first time that the earthquake potential of a fault has been underestimated. Most geophysicists did not think the Sumatra fault could generate a magnitude 9.1 earthquake, ...'

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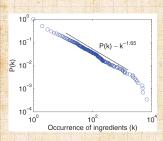


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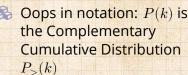


"Geography and similarity of regional cuisines in China"

Zhu et al., PLoS ONE, 8, e79161, 2013. [17]



Fraction of ingredients that appear in at least k recipes.



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"On a class of skew distribution functions"

Herbert A. Simon, Biometrika, **42**, 425–440, 1955. [14]



"Power laws, Pareto distributions and Zipf's law"

M. E. J. Newman, Contemporary Physics, **46**, 323–351, 2005. [11]



"Power-law distributions in empirical data" Calauset, Shalizi, and Newman, SIAM Review, **51**, 661–703, 2009. [4]

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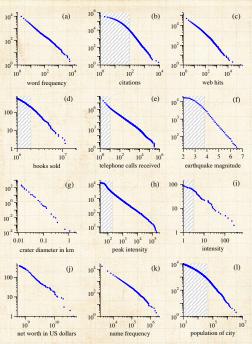
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The distributions 10 000 of the population of the Data in the shaded regions were excluded from the calculations of the rank/frequency plots" of twelve quantities reputed to follow power laws. Populations of a) computed as described in Appendix A. Aggregate 4 Cumulative distributions or

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Size distributions:

Some examples:

- Earthquake magnitude (Gutenberg-Richter law \square): [8, 1] $P(M) \propto M^{-2}$
- \clubsuit # war deaths: [13] $P(d) \propto d^{-1.8}$
- Sizes of forest fires [7]
- Sizes of cities: [14] $P(n) \propto n^{-2.1}$
- # links to and from websites [2]

Note: Exponents range in error

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Size distributions:

More examples:

- \clubsuit # citations to papers: [5, 6] $P(k) \propto k^{-3}$.
- \clubsuit Individual wealth (maybe): $P(W) \propto W^{-2}$.
- \clubsuit Distributions of tree trunk diameters: $P(d) \propto d^{-2}$.
- The gravitational force at a random point in the universe: $^{[9]}P(F)\propto F^{-5/2}$. (See the Holtsmark distribution 2 and stable distributions 2.)
- \red{lambda} Diameter of moon craters: [11] $P(d) \propto d^{-3}$.
- Arr Word frequency: [14] e.g., $P(k) \propto k^{-2.2}$ (variable).
- & # religious adherents in cults: [4] $P(k) \propto k^{-1.8\pm0.1}$.
- # sightings of birds per species (North American Breeding Bird Survey for 2003): $^{[4]}$ $P(k) \propto k^{-2.1\pm0.1}$.
- & # species per genus: [16, 14, 4] $P(k) \propto k^{-2.4 \pm 0.2}$.

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Table 3 from Clauset, Shalizi, and Newman [4]:

Basic parameters of the data sets described in section 6, along with their power-law fits and the corresponding p-values (statistically significant values are denoted in bold).

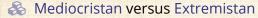
Quantity	n	$\langle x \rangle$	σ	x_{max}	\hat{x}_{\min}	$\hat{\alpha}$	n_{tail}	p
count of word use	18 855	11.14	148.33	14 086	7 ± 2	1.95(2)	2958 ± 987	0.49
protein interaction degree	1846	2.34	3.05	56	5 ± 2	3.1(3)	204 ± 263	0.3
metabolic degree	1641	5.68	17.81	468	4 ± 1	2.8(1)	748 ± 136	0.00
Internet degree	22 688	5.63	37.83	2583	21 ± 9	2.12(9)	770 ± 1124	0.29
telephone calls received	51 360 423	3.88	179.09	375 746	120 ± 49	2.09(1)	102592 ± 210147	0.63
intensity of wars	115	15.70	49.97	382	2.1 ± 3.5	1.7(2)	70 ± 14	0.20
terrorist attack severity	9101	4.35	31.58	2749	12 ± 4	2.4(2)	547 ± 1663	0.68
HTTP size (kilobytes)	226 386	7.36	57.94	10 971	36.25 ± 22.74	2.48(5)	6794 ± 2232	0.00
species per genus	509	5.59	6.94	56	4 ± 2	2.4(2)	233 ± 138	0.10
bird species sightings	591	3384.36	10 952.34	138 705	6679 ± 2463	2.1(2)	66 ± 41	0.5
blackouts (×10 ³)	211	253.87	610.31	7500	230 ± 90	2.3(3)	59 ± 35	0.63
sales of books (×10 ³)	633	1986.67	1396.60	19 077	2400 ± 430	3.7(3)	139 ± 115	0.60
population of cities $(\times 10^3)$	19447	9.00	77.83	8 0 0 9	52.46 ± 11.88	2.37(8)	580 ± 177	0.76
email address books size	4581	12.45	21.49	333	57 ± 21	3.5(6)	196 ± 449	0.10
forest fire size (acres)	203 785	0.90	20.99	4121	6324 ± 3487	2.2(3)	521 ± 6801	0.05
solar flare intensity	12773	689.41	6520.59	231 300	323 ± 89	1.79(2)	1711 ± 384	1.00
quake intensity (×10 ³)	19302	24.54	563.83	63 096	0.794 ± 80.198	1.64(4)	11697 ± 2159	0.00
religious followers (×10 ⁶)	103	27.36	136.64	1050	3.85 ± 1.60	1.8(1)	39 ± 26	0.4
freq. of surnames (×10 ³)	2753	50.59	113.99	2502	111.92 ± 40.67	2.5(2)	239 ± 215	0.2
net worth (mil. USD)	400	2388.69	4 167.35	46 000	900 ± 364	2.3(1)	302 ± 77	0.00
citations to papers	415 229	16.17	44.02	8904	160 ± 35	3.16(6)	3455 ± 1859	0.2
papers authored	401 445	7.21	16.52	1416	133 ± 13	4.3(1)	988 ± 377	0.9
hits to web sites	119 724	9.83	392.52	129 641	2 ± 13	1.81(8)	50981 ± 16898	0.00
links to web sites	241 428 853	9.15	106 871.65	1 199 466	3684 ± 151	2.336(9)	28986 ± 1560	0.00



We'll explore various exponent measurement techniques in assignments.

power-law size distributions

Gaussians versus power-law size distributions:



Mild versus Wild (Mandelbrot)

Example: Height versus wealth.

THE BLACK SWAN



The Impact of the

Nassim Nicholas Taleb



See "The Black Swan" by Nassim Taleb. [15]

Terrible if successful framing: Black swans are not that surprising ...

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Zipf's law Zipf ⇔ CCDF

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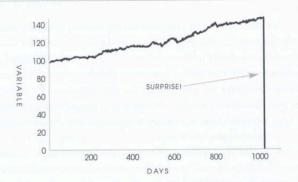






Turkeys ...

FIGURE 1: ONE THOUSAND AND ONE DAYS OF HISTORY



A turkey before and after Thanksgiving. The history of a process over a thousand days tells you nothing about what is to happen next. This naïve projection of the future from the past can be applied to anything.

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Taleb's table [15]

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Mediocristan/Extremistan

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Most typical member is mediocre/Most typical is either giant or tiny

Examples
Wild vs. Mild

Winners get a small segment/Winner take almost all effects

CCDFs Zipf's law

When you observe for a while, you know what's going on/It takes a very long time to figure out what's going on

Zipf ⇔ CCDF Appendix

Prediction is easy/Prediction is hard

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History crawls/History makes jumps



Tyranny of the collective/Tyranny of the rare



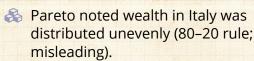
Tyranny of the collective/Tyranny of the rare and accidental

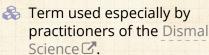
Size distributions:

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Power-law size distributions are sometimes called Pareto distributions after Italian scholar Vilfredo Pareto.





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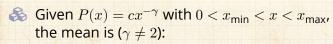




Devilish power-law size distribution details:

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Exhibit A:



$$\langle x \rangle = \frac{c}{2 - \gamma} \left(x_{\text{max}}^{2 - \gamma} - x_{\text{min}}^{2 - \gamma} \right).$$

- & Mean 'blows up' with upper cutoff if $\gamma < 2$.
- \clubsuit Mean depends on lower cutoff if $\gamma > 2$.

Insert question from assignment 2 2

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And in general ...

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Moments:

- All moments depend only on cutoffs.
- No internal scale that dominates/matters.
- Compare to a Gaussian, exponential, etc.

For many real size distributions: $2 < \gamma < 3$

- mean is finite (depends on lower cutoff)
- $\delta = \sigma^2$ = variance is 'infinite' (depends on upper cutoff)
- Width of distribution is 'infinite'
- A If $\gamma > 3$, distribution is less terrifying and may be easily confused with other kinds of distributions.

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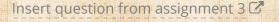
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Moments

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Standard deviation is a mathematical convenience:

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& Variance is nice analytically ...

Wild vs. Mild

Another measure of distribution width:

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Solution For a pure power law with $2 < \gamma < 3$:

Appendix References

 $\langle |x - \langle x \rangle| \rangle$ is finite.

Mean average deviation (MAD) = $\langle |x - \langle x \rangle| \rangle$

ip-5

- 🙈 But MAD is mildly unpleasant analytically ...
- $\red {\mathbb R}$ We still speak of infinite 'width' if $\gamma < 3$.

Insert question from assignment 2 🗷



How sample sizes grow ...

Given $P(x) \sim cx^{-\gamma}$:

We can show that after n samples, we expect the largest sample to be

$$x_1 \gtrsim c' n^{1/(\gamma-1)}$$

- Sampling from a finite-variance distribution gives a much slower growth with n.
- & e.g., for $P(x) = \lambda e^{-\lambda x}$, we find

$$x_1 \gtrsim \frac{1}{\lambda} \ln n.$$

Insert question from assignment 2 2

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Complementary Cumulative Distribution Function:

CCDF:



$$P_{\geq}(x) = P(x' \geq x) = 1 - P(x' < x)$$



$$= \int_{x'=x}^{\infty} P(x') \mathrm{d}x'$$



$$\propto \int_{x'=x}^{\infty} (x')^{-\gamma} \mathrm{d}x'$$



$$= \left. \frac{1}{-\gamma + 1} (x')^{-\gamma + 1} \right|_{x' = x}^{\infty}$$



$$\propto x^{-\gamma+1}$$

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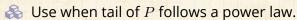


Complementary Cumulative Distribution Function:

CCDF:

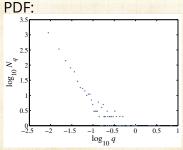


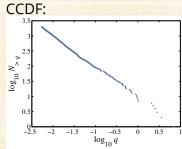
$$P_{>}(x) \propto x^{-\gamma+1}$$



Increases exponent by one.

Useful in cleaning up data.





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Complementary Cumulative Distribution Function:

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Same story for a discrete variable: $P(k) \sim ck^{-\gamma}$.



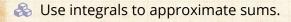
$$P_{\geq}(k) = P(k' \geq k)$$

$$=\sum_{k'=k}^{\infty}P(k)$$

$$\propto k^{-\gamma+1}$$

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Zipfian rank-frequency plots

George Kingsley Zipf:

Noted various rank distributions have power-law tails, often with exponent -1 (word frequency, city sizes, ...)

& We'll study Zipf's law in depth ...

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Zipfian rank-frequency plots

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Zipf's way:

Given a collection of entities, rank them by size, largest to smallest.

 x_r = the size of the rth ranked entity.

r=1 corresponds to the largest size.

& Example: x_1 could be the frequency of occurrence of the most common word in a text.

Zipf's observation:

 $x_r \propto r^{-\alpha}$

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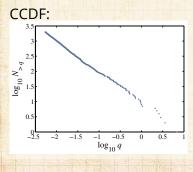


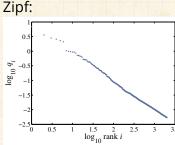




Size distributions:

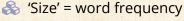
Brown Corpus (1,015,945 words):







The, of, and, to, a, ...= 'objects'





Beep: (Important) CCDF and Zipf plots are related

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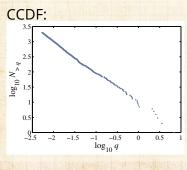


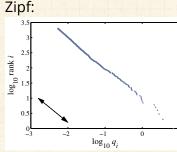




Size distributions:

Brown Corpus (1,015,945 words):







The, of, and, to, a, ...= 'objects'



'Size' = word frequency

Beep: (Important) CCDF and Zipf plots are related

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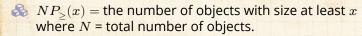
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Observe:



 \Re If an object has size x_r , then $NP_{>}(x_r)$ is its rank r.

So.

$$x_r \propto r^{-\alpha} = (NP_{\geq}(x_r))^{-\alpha}$$

$$\propto x_r^{(-\gamma+1)(-\alpha)}$$
 since $P_{\geq}(x) \sim x^{-\gamma+1}.$

We therefore have $1 = (-\gamma + 1)(-\alpha)$ or:

$$\alpha = \frac{1}{\gamma - 1}$$

& A rank distribution exponent of $\alpha = 1$ corresponds to a size distribution exponent $\gamma = 2$.

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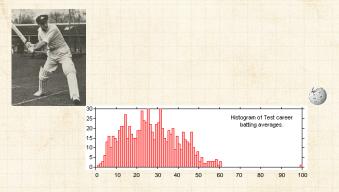
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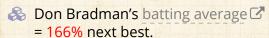


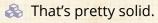


The Don.

Extreme deviations in test cricket:







Later in the course: Understanding success is the Mona Lisa like Don Bradman? PoCS | @pocsvox
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A good eye:

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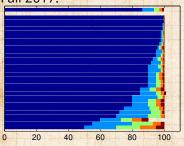
 The great Paul Kelly's
 Tribute
 to the man who was "Something like the tide"

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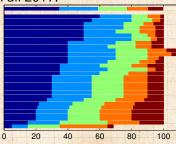
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Ideal:





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 $Zipf \Leftrightarrow CCDF$

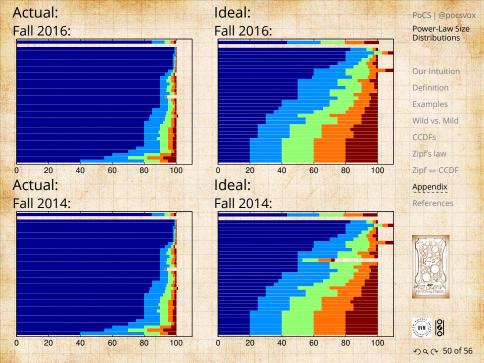
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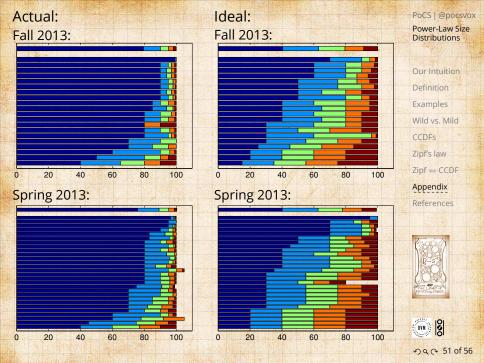












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