The Amusing Law of Benford

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 6701, 6713, & a pretend number, 2023–2024 | @pocsvox

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Computational Story Lab | Vermont Complex Systems Center Santa Fe Institute | University of Vermont























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Benford's Law



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Outline

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Benford's Law









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

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

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- First observed by Simon Newcomb [3] in 1881 "Note on the Frequency of Use of the Different Digits in Natural Numbers"

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



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Observed for

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



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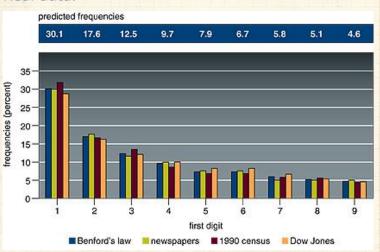
References

Observed for

- Fundamental constants (electron mass, charge, etc.)
- Utility bills
- Numbers on tax returns (ha!)
- Death rates
- Street addresses
- Numbers in newspapers
- Cited as evidence of fraud in the 2009 Iranian elections.



Real data:

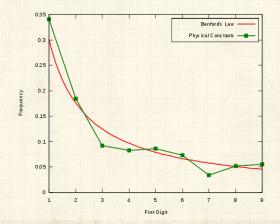


From 'The First-Digit Phenomenon' by T. P. Hill (1998) [1]

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Physical constants of the universe:



Taken from here ☑.

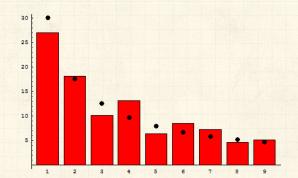
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Population of countries:



Taken from here ☑.





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

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

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$$\begin{split} P(\text{first digit} &= d) \propto \log_b \left(1 + \frac{1}{d}\right) \\ &= \log_b \left(\frac{d+1}{d}\right) \\ &= \log_b \left(d+1\right) - \log_b \left(d\right) \end{split}$$

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

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

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Power law distributions at work again...







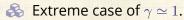
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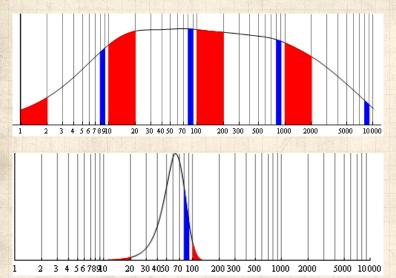
Power law distributions at work again...



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Benford's law



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"Citations to articles citing Benford's law: A Benford analysis"

Tariq Ahmad Mir, Preprint available at https://arxiv.org/abs/1602.01205, 2016. [2] The PoCSverse Benford's law 13 of 15 Benford's Law

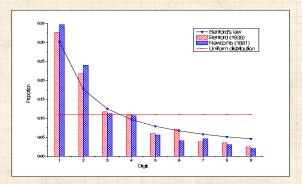


Fig. 1: The observed proportions of first digits of citations received by the articles citing FB and SN on September 30, 2012. For comparison the proportions expected from BL and uniform distributions are also shown.



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On counting and logarithms:



Earlier: Listen to Radiolab's "Numbers." ☑.

⊗ Now: Benford's Law
☑.



References I

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References

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

[2] T. A. Mir. Citations to articles citing Benford's law: A Benford analysis, 2016. Preprint available at

https://arxiv.org/abs/1602.01205.pdf

[3] S. Newcomb. Note on the frequency of use of the different digits in natural numbers.

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

