

The Amusing Law of Benford

Last updated: 2020/09/12, 14:01:53 EDT

Principles of Complex Systems, Vol. 1 | @pocsvox
CSYS/MATH 300, Fall, 2020

Prof. Peter Sheridan Dodds | @peterdodds

Computational Story Lab | Vermont Complex Systems Center
Vermont Advanced Computing Core | University of Vermont



PoCS, Vol. 1
@pocsvox
Benford's law

Benford's Law
References



Licensed under the *Creative Commons Attribution-NonCommercial-ShareAlike 3.0 License*.



These slides are brought to you by:

PoCS, Vol. 1
@pocsvox
Benford's law

Sealie & Lambie
Productions



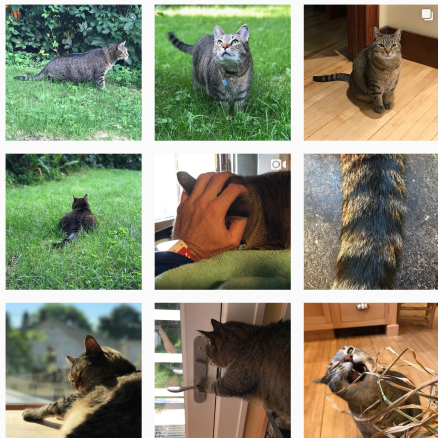
Benford's Law
References



These slides are also brought to you by:



PoCS, Vol. 1
@pocsvox
Benford's law

Special Guest Executive Producer



Benford's Law
References



 On Instagram at [pratchett_the_cat](https://www.instagram.com/pratchett_the_cat) 



Outline

PoCS, Vol. 1
@pocsvox
Benford's law

Benford's Law

References

Benford's Law

References



Benford's Law —The Law of First Digits

PoCS, Vol. 1
@pocsvox
Benford's law

Benford's Law

References



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

for certain sets of 'naturally' occurring numbers in base b




Around 30.1% of first digits are '1', compared to only 4.6% for '9'.




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



Independently discovered in 1938 by [Frank Benford](#) .









Newcomb almost always noted but Benford gets the stamp, according to [Stigler's Law of Eponymy](#). .





Benford's Law—The Law of First Digits

PoCS, Vol. 1
@pocsvox
Benford's law

Observed for

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

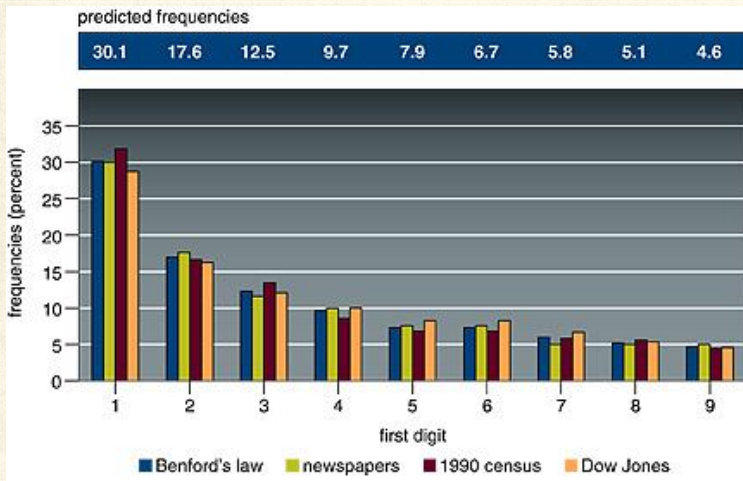
 Cited as evidence of fraud  in the 2009 Iranian elections.

Benford's Law
References



Benford's Law—The Law of First Digits

Real data:



Benford's Law

References



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

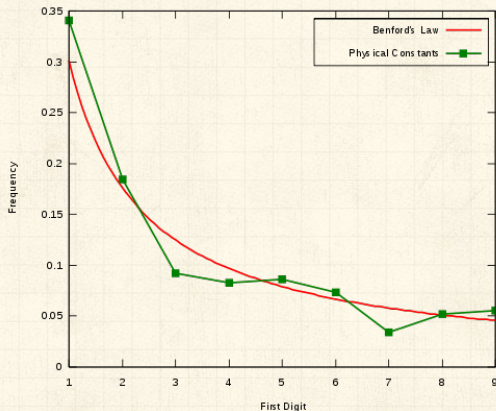


Benford's Law—The Law of First Digits

Physical constants of the universe:

Benford's Law

References



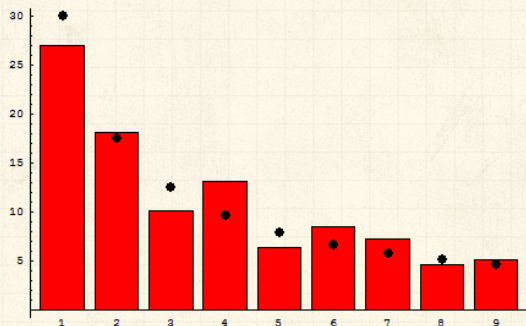
Taken from [here](#)




Benford's Law—The Law of First Digits

PoCS, Vol. 1
@pocsvox
Benford's law

Population of countries:



Taken from [here](#) .

Benford's Law
References



Essential story



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



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

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



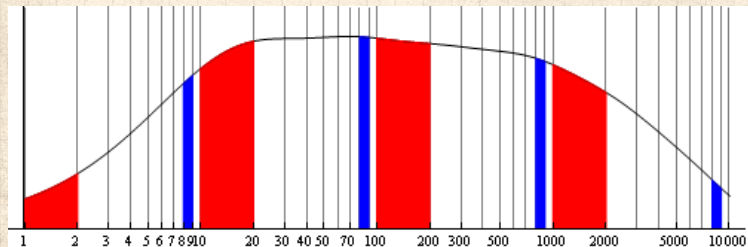
Power law distributions at work again...



Extreme case of $\gamma \simeq 1$.

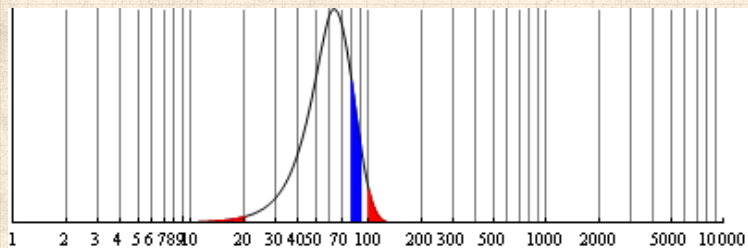


Benford's law



Benford's Law

References



Taken from [here](#) ↗.





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

Tariq Ahmad Mir,
Preprint available at
<http://arxiv.org/abs/1602.01205>, 2016. [2]

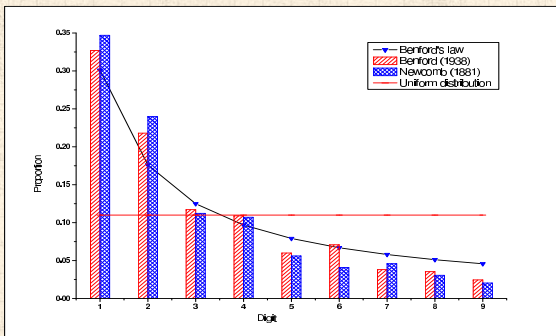






Fig. 1: The observed proportions of first digits of citations received by the articles citing FB and SN on September 30, 2012. For comparison the proportions expected from BL and uniform distributions are also shown.

On counting and logarithms:



 Earlier: Listen to Radiolab's "Numbers." 

 Now: Benford's Law 



- [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
<http://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 ↗

