#### Results in Physics 6 (2016) 3-6

Contents lists available at ScienceDirect

**Results in Physics** 

journal homepage: www.journals.elsevier.com/results-in-physics

# Intuitive considerations clarifying the origin and applicability of the Benford law

### G. Whyman\*, E. Shulzinger, Ed. Bormashenko

Ariel University, Faculty of Natural Sciences, Department of Physics, Ariel, P.O.B.3, 40700, Israel

#### ARTICLE INFO

Article history: Received 1 November 2015 Accepted 18 November 2015 Available online 14 December 2015

Keywords: Benford's law Leading digit phenomenon Statistical data Infrared spectra Positional notation

#### ABSTRACT

The diverse applications of the Benford law attract investigators working in various fields of physics, biology and sociology. At the same time, the groundings of the Benford law remain obscure. Our paper demonstrates that the Benford law arises from the positional (place-value) notation accepted for representing various sets of data. An alternative to Benford formulae to predict the distribution of digits in statistical data is derived. Application of these formulae to the statistical analysis of infrared spectra of polymers is presented. Violations of the Benford Law are discussed.

© 2015 The Authors. Published by Elsevier B.V. This is an open access article under the CC BY-NC-ND license (http://creativecommons.org/licenses/by-nc-nd/4.0/).

#### Introduction

The Benford law is a phenomenological, contra-intuitive law observed in many naturally occurring tables of numerical data; also called the first-digit law, first digit phenomenon, or leading digit phenomenon. It states that in listings, tables of statistics, etc., the digit 1 tends to occur with a probability of 30%, much greater than the expected value of 11.1% (i.e. one digit out of 9) [1-2]. The discovery of Benford's law goes back to 1881, when the American astronomer Simon Newcomb noticed that in logarithm tables (used at that time to perform calculations), the earlier pages (which contained numbers that started with 1) were much more worn and smudged than the later pages. Newcomb noted, "that the ten digits do not occur with equal frequency must be evident to any making use of logarithmic tables, and noticing how much faster first pages wear out than the last ones [1]." The phenomenon was re-discovered by the physicist Frank Benford, who tested it on data extracted from 20 different domains, as different as surface areas of rivers, physical constants, molecular weights, etc. Since then, the law has been credited to Benford [2]. The Benford law is expressed by the following statement: the occurrence of first significant digits in data sets follows a logarithmic distribution:

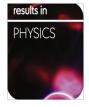
$$P(n) = \log_{10}\left(1 + \frac{1}{n}\right), \quad n = 1, 2, \dots, 9$$
 (1)

http://dx.doi.org/10.1016/j.rinp.2015.11.010

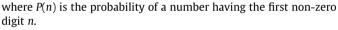
\* Corresponding author.

2211-3797/© 2015 The Authors. Published by Elsevier B.V.









Since its formulation, Benford's law has been applied for the analysis of a broad variety of statistical data, including atomic spectra [3], population dynamics [4], magnitude and depth of earthquakes [5], genomic data [6–7], mantissa distributions of pulsars [8], and economic data [9–10]. While Benford's law definitely applies to many situations in the real world, a satisfactory explanation has been given only recently through the works of Hill et al. [11–13], who called the Benford distribution "the law of statistical folklore". Important intuitive physical insights in the grounding of the Benford law, relating its origin to the scaling invariance of physical laws, were reported by Pietronero et al. [14]. Engel et al. demonstrated that the Benford law takes place approximatively for exponentially distributed numbers [15]. Fewster supplied a simple "geometrical" reasoning of the Benford law [16]. The breakdown of the Benford law was reported for certain sets of statistical data [17-19].

It should be mentioned that the grounding and applicability of the Benford law remain highly debatable [13]. In spite of this, the Benford law was effectively exploited for detecting fraud in accounting data [18]. Quantifying non-stationarity effects on organization of turbulent motion by Benford's law was reported recently [20]. Our paper supplies intuitive reasoning clarifying the origin of the Benford law.

This is an open access article under the CC BY-NC-ND license (http://creativecommons.org/licenses/by-nc-nd/4.0/).

#### New results

## The origin of the Benford Law, and the positional (place-value) notation

In practice, measured quantities or analyzed data are restricted by a prescribed accuracy defined by a number of significant digits. This means that mantissas of decimal numbers, which are simply integers, are restricted from above by some integer, say, m + 1.

Taking in mind the above mentioned, consider a set  $\{1, 2, ..., m\}$ . When  $m \to \infty$ , this set coincides with the full set of integers. Let us elucidate how the frequency  $f_n(m)$  of numbers beginning with the digit 1 (n = 1) depends on m. In the first 6 lines of Table 1, the examples for the values of m are presented for which  $f_1(m)$  successively reaches minimum and maximum. It is seen that the above frequency changes quasi-periodically with increasing m, decreasing and increasing, and reaches its minima and maxima in turn for selected values of m (see Fig. 1). Successive minimums  $f_{\min,n}(k)$  and maximums  $f_{\max,n}(k)$  are enumerated by k = 1, 2, ...

As another example, in the following lines of Table 1, the minimal and maximal frequencies  $f_{\min,5}(k)$ ,  $f_{\max,5}(k)$  and  $f_{\min,9}(k)$ ,  $f_{\max,9}(k)$  of integers beginning with the digits 5 and 9 are given. It is seen that the maximal and minimal frequencies decrease for the sequence n = 1, 5, 9: the number of integers beginning with these digits remains the same, but the sizes of the corresponding intervals [1,m] grow (compare *m* in the third column for different *n* and the same *k*).

As is seen from Table 1, the successive minima and maxima, enumerated by *k*, may be written as:

$$f_{\min,n}(k) = \frac{1 \cdot 10^{k-1} + 1 \cdot 10^{k-2} + \dots + 1}{(n-1) \cdot 10^k + 9 \cdot 10^{k-1} + 9 \cdot 10^{k-2} + \dots + 9},$$
(2)

$$f_{\max,n}(k) = \frac{1 \cdot 10^k + 1 \cdot 10^{k-1} + \dots + 1}{n \cdot 10^k + 9 \cdot 10^{k-1} + 9 \cdot 10^{k-2} + \dots + 9}$$
(3)

for  $k = 1, 2, 3 \dots$  All the sums in Eqs. (2) and (3) are calculated as sums of the geometric sequence

$$f_{\min,n}(k) = \frac{10^k - 1}{9(n \cdot 10^k - 1)},\tag{4}$$

$$f_{\max,n}(k) = \frac{10^{k+1} - 1}{9\left[(n+1) \cdot 10^k - 1\right]}.$$
(5)

Table 1

Frequencies of integers beginning with different figures.

First digit, <i>n</i> , of the number	m	$\{1, 2,, m\}$	Amount, <i>p</i> , of numbers	k	Minimal and maximal frequencies, <i>p/m</i>
1	9 19 99 199 999 1999	1, 2,, 9 1, 2,, 19 1, 2,, 99 1, 2,, 199 1, 2,, 999 1, 2,, 1999	1 11 11 111 111 111		1/9 11/19 11/99 = 1/9 111/199 111/999 = 1/9 1111/1999
5	49 59 499 599 4999 5999	1, 2,, 4999	1 11 11 111 111 111	1 2 3	11/59
9	89 99 899 999 8999 8999	1, 2,, 999	1 11 11 111 111 111	1 2 3	1/89 11/99 11/899 111/999 111/8999 1111/9999

Letting k go to infinity (which also means letting corresponding values of m in Table 1 to go to infinity), results in

$$f_{\min,n} = \lim_{k \to \infty} f_{\min,n}(k) = \frac{1}{9n},$$
(6)

$$f_{\max,n} = \lim_{k \to \infty} f_{\max,n}(k) = \frac{10}{9(n+1)}.$$
(7)

The probability of the occasional choosing of a particular number beginning with the digit n from the whole set of integers may be estimated as a normalized arithmetic mean or a normalized geometric mean of the minimal (6) and maximal (7) frequencies:

$$P_{\text{arith}}(n) = [f_{\min,n} + f_{\max,n}] \left/ \left( \sum_{i=1}^{9} (f_{\min,i} + f_{\max,i}) \right) \right.$$
$$P_{\text{geom}}(n) = \sqrt{f_{\min,n} f_{\max,n}} \left/ \left( \sum_{i=1}^{9} \sqrt{f_{\min,i} \cdot f_{\max,i}} \right) \right.$$
The first manufactor

The final result is

$$P_{\text{arith}}(n) = \frac{\frac{10}{n+1} + \frac{1}{n}}{\sum_{i=1}^{9} \left(\frac{10}{i+1} + \frac{1}{i}\right)}$$
(8)

$$P_{\text{geom}}(n) = \frac{1}{\sqrt{n(n+1)\sum_{i=1}^{9} 1/\sqrt{i(i+1)}}}.$$
(9)

The results of Eqs. (8) and (9) are compared with the Benford formula (1) in Table 2 and Fig. 2. As is seen, the normalized geometric mean shows very good agreement, even though the mathematical forms of (1) and (9) are different.

The results (6)–(9) allow an obvious generalization for the case of an arbitrary base *N* of the positional digit system:

$$f_{\min,n}^{N} = \frac{1}{(N-1)n}, \qquad f_{\max,n}^{N} = \frac{N}{(N-1)(n+1)}$$
$$P_{\text{arith}}^{N}(n) = \left(\frac{N}{n+1} + \frac{1}{n}\right) / \sum_{i=1}^{N-1} \left(\frac{N}{i+1} + \frac{1}{i}\right)$$
(10)

$$P_{\text{geom}}^{N}(n) = \frac{1}{\sqrt{n(n+1)}\sum_{i=1}^{N-1} 1/\sqrt{i(i+1)}}$$
(11)

where  $1 \le n \le N - 1$ . In particular, in the binary system (N = 2), all the right-hand sides of the four last equations turn to 1 for n = 1 (all the numbers presented in the binary system begin with 1).

It is well known that in many cases the Benford distribution does not hold. This may happen, e.g., under some restriction on the set of admissible numbers. For example, if the inequality  $1 \le l < 1000$  is imposed on the random sample of integers l (or mantissas of real numbers), the probability P(1) will be close to 1/9 (see Table 1), and not to the value predicted by the Benford formula or by Eqs. (8) and (9), which is about 3 times larger. More generally, the necessary condition is that the set  $\{1, 2, ..., m\}$  to which a random sample of integers belong should contain the same numbers of minimal (4) and maximal (5) frequencies. In any case, if some restrictions take place, the following inequalities should be fulfilled:

$$f_{\min,n} \leqslant P(n) \leqslant f_{\max,n}$$
or
$$\frac{1}{9n} \leqslant P(n) \leqslant \frac{10}{9(n+1)}$$
(12)

in the decimal system. In digit systems with a lower base *N*, the appropriate inequalities are stronger:

Download English Version:

https://daneshyari.com/en/article/1875450

Download Persian Version:

https://daneshyari.com/article/1875450

Daneshyari.com