

Numeric sketch of proof

In this experiment I generate 50000 pseudorandom numbers with a power-law distribution defined as

PDF[ZipfDistribution[0.95], 1]

$$\begin{cases} \frac{0.590169}{\tau^{1.95}} & \tau \geq 1 \\ 0 & \text{True} \end{cases}$$

A sorted number sequence with this distribution, defined as l , is analogous to the wrongly calculated *record breaking waiting time* that it was actually a plain *record breaking time*.

An example of 50 sorted pseudorandom numbers generated with a power-law distribution.

```
Sort[RandomVariate[ZipfDistribution[0.95], 50]]
```

$$\{1, \\ 1, 1, 1, 1, 1, 1, 2, 2, 2, 2, 2, 2, 2, 2, 3, 3, 4, 5, 5, 6, 9, 14, 20, 25, 26\}$$

It is possible to obtain the *record breaking waiting time* sequence k from the *record breaking time* sequence l by taking the differences between *record breaking times*.

```
Diff[seq_, lag_:1] := Drop[seq, lag] - Drop[seq, -lag];
```

```
Diff[Sort[RandomVariate[ZipfDistribution[0.95], 50]]]
```

$$\{0, \\ 0, 0, 0, 0, 1, 0, 0, 0, 0, 0, 0, 1, 0, 0, 1, 0, 0, 0, 0, 0, 0, 3, 2, 18, 15\}$$

For the k distribution, 10000 sequences of 200 transformed points were generated. The results are shown below.

```
data1 = RandomVariate[ZipfDistribution[0.95], 50 000];
data2 = Flatten[Table[Diff[Sort[RandomVariate[ZipfDistribution[0.95], 200]]], 10 000]];
```

```
HistogramPointPlot[
  {data1, data2},
  ScalingFunctions → {"Log", "Log"},
  PlotLegends → Placed[
    LineLegend[
      {"Power-law distributed pseudorandom numbers  $l$ ", "Distribution of  $k$ "},
      LegendFunction → (Framed[#, Background → Opacity[0.6, White]] &),
      LabelStyle → 11
    ],
    {Right, Top}
  ]
]
```

