

$$\overrightarrow{x}=x_1,x_2,...,x_N$$

$$x_i \sim power(\alpha,x_{\min})$$

$$p_x(x)=\frac{x^{-\alpha}}{\zeta(\alpha,x_{\min})}\qquad x_{\min}\leq x\leq x_{\max}\;(discrete)$$

$$\zeta(s,q)=\sum_{i=0}^{\mathbb{Y}}\frac{1}{(i+q)^s}$$

$$P(x)=P(X\leq x)=\frac{\zeta(\alpha,x)}{\zeta(\alpha,x_{\min})}=\frac{\sum\limits_{i=0}^{\infty}\frac{1}{(i+x)^{\alpha}}}{\sum\limits_{i=0}^{\infty}\frac{1}{(i+x_{\min})^{\alpha}}}$$

$$L(\alpha)=-\text{ n ln}\zeta(\alpha,x_{\min})-\alpha\sum_{i\in\text{xmins}\leq x\leq\text{xmax}}\text{ln}(x_i)$$

$$L(\alpha_k,x\min s_{xm})=-\text{ n ln}(z(\alpha_k)-\sum_{i=1}^{\text{xmins}_{ym}}\text{i}^{-\alpha_k})-\alpha_k\sum_{i\in\text{xmins}_{xm}\leq x\leq\text{xmax}}\text{ln}(x_i)$$

$$\overrightarrow{\alpha}=\begin{bmatrix}\alpha_0\\ \alpha_1\\ \vdots\\ \alpha_w\end{bmatrix},\qquad \overrightarrow{zvec}=\begin{bmatrix}zvec_0=\zeta(\alpha_0,0)\\ zvec_1=\zeta(\alpha_1,0)\\ \vdots\\ zvec_w=\zeta(\alpha_w,0)\end{bmatrix}$$

$$\overrightarrow{\text{xmins}}=\begin{bmatrix}\text{xmins}_0\\ \text{xmins}_1\\ \vdots\\ \text{xmins}_v\end{bmatrix}\text{ where v=length(unique}(\overrightarrow{x})\text{),}\qquad Z=\begin{bmatrix}\overrightarrow{z_0}=\{i\in\mathbb{Z}\mid x\geq\text{xmins}_0\}\\ \overrightarrow{z_1}=\{i\in\mathbb{Z}\mid x\geq\text{xmins}_1\}\\ \vdots\\ \overrightarrow{z_v}=\{i\in\mathbb{Z}\mid x\geq\text{xmins}_v\}\end{bmatrix},\qquad \text{XMINVEC}=\begin{bmatrix}1&2&\cdots&\text{xmins}_0-1\\ 1&2&\cdots&\text{xmins}_1-1\\ \vdots&\vdots&\ddots&\vdots\\ 1&2&\cdots&\text{xmins}_v-1\end{bmatrix},\qquad \overrightarrow{\text{n}}=\begin{bmatrix}\text{n}_0=\text{len}(\overrightarrow{z_0})\\ \text{n}_1=\text{len}(\overrightarrow{z_1})\\ \vdots\\ \text{n}_v=\text{len}(\overrightarrow{z_v})\end{bmatrix}$$

$$L(\overrightarrow{\alpha},\overrightarrow{\text{xmins}})=\begin{bmatrix}\begin{bmatrix}-\text{n}_0\log(zvec(\alpha_0)-\sum_{i=1}^{\text{xmins}_0-1}\text{i}^{-\alpha_0})-\alpha_0\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)\\ -\text{n}_1\log(zvec(\alpha_0)-\sum_{i=1}^{\text{xmins}_1-1}\text{i}^{-\alpha_0})-\alpha_0\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)\\ \vdots\\ -\text{n}_v\log(zvec(\alpha_0)-\sum_{i=1}^{\text{xmins}_v-1}\text{i}^{-\alpha_0})-\alpha_0\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)\end{bmatrix}&\begin{bmatrix}-\text{n}_0\log(zvec(\alpha_1)-\sum_{i=1}^{\text{xmins}_0-1}\text{i}^{-\alpha_1})-\alpha_1\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)\\ -\text{n}_1\log(zvec(\alpha_1)-\sum_{i=1}^{\text{xmins}_1-1}\text{i}^{-\alpha_1})-\alpha_1\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)\\ \vdots\\ -\text{n}_v\log(zvec(\alpha_1)-\sum_{i=1}^{\text{xmins}_v-1}\text{i}^{-\alpha_1})-\alpha_1\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)\end{bmatrix}&\cdots&\begin{bmatrix}-\text{n}_0\log(zvec(\alpha_w)-\sum_{i=1}^{\text{xmins}_0-1}\text{i}^{-\alpha_w})-\alpha_w\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)\\ -\text{n}_1\log(zvec(\alpha_w)-\sum_{i=1}^{\text{xmins}_1-1}\text{i}^{-\alpha_w})-\alpha_w\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)\\ \ddots\\ -\text{n}_v\log(zvec(\alpha_w)-\sum_{i=1}^{\text{xmins}_v-1}\text{i}^{-\alpha_w})-\alpha_w\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)\end{bmatrix}\end{bmatrix}$$

$$\overrightarrow{\alpha}=\begin{bmatrix}\widehat{\alpha_0}=\max_{\alpha_j,j\in[0,w]}(L_{0,j})\\ \widehat{\alpha_1}=\max_{\alpha_j,j\in[0,w]}(L_{1,j})\\ \vdots\\ \widehat{\alpha_v}=\max_{\alpha_j,j\in[0,w]}(L_{v,j})\end{bmatrix},\qquad \overrightarrow{I}=\begin{bmatrix}I_0=\max_{j\in[0,w]}(L_{0,j})\\ I_1=\max_{j\in[0,w]}(L_{1,j})\\ \vdots\\ I_v=\max_{j\in[0,w]}(L_{v,j})\end{bmatrix},\qquad FIT=\begin{bmatrix}\overrightarrow{fit}_0=\max_{j\in[0,w]}(L_{0,j})\\ I_1=\max_{j\in[0,w]}(L_{1,j})\\ \vdots\\ I_v=\max_{j\in[0,w]}(L_{v,j})\end{bmatrix},$$

$$L=\begin{bmatrix}-1&-1&-1\\ -1&-1&-1\\ -1&-1&-1\end{bmatrix}\begin{bmatrix}n_0&n_0&n_0\\ n_1&n_1&n_1\\ n_v&n_v&n_v\end{bmatrix}\begin{bmatrix}\log(zvec_0-\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_0})&\log(zvec_1-\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_1})&\log(zvec_w-\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_w})\\ \log(zvec_0-\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_0})&\log(zvec_1-\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_1})&\log(zvec_w-\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_w})\\ \log(zvec_0-\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_0})&\log(zvec_1-\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_1})&\log(zvec_w-\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_w})\end{bmatrix}-\begin{bmatrix}vec_0\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)&vec_1\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)&vec_w\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)\\ vec_0\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)&vec_1\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)&vec_w\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)\\ vec_0\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)&vec_1\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)&vec_w\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)\end{bmatrix}$$

$$L=-1*n*\log\left(\begin{bmatrix}zvec_0&zvec_1&zvec_w\\ zvec_0&zvec_1&zvec_w\\ zvec_0&zvec_1&zvec_w\end{bmatrix}-\begin{bmatrix}\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_0}&\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_1}&\sum_{m=1}^{\text{xmins}_0-1}\text{m}^{-vec_w}\\\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_0}&\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_1}&\sum_{m=1}^{\text{xmins}_1-1}\text{m}^{-vec_w}\\\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_0}&\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_1}&\sum_{m=1}^{\text{xmins}_v-1}\text{m}^{-vec_w}\end{bmatrix}\right)-\left(\begin{bmatrix}vec_0&vec_1&vec_w\\ vec_0&vec_1&vec_w\\ vec_0&vec_1&vec_w\end{bmatrix}-\begin{bmatrix}\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_0}^{\text{xmax}}\log(x_p)\\\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_1}^{\text{xmax}}\log(x_p)\\\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)&\sum_{p\in x\geq\text{xmins}_v}^{\text{xmax}}\log(x_p)\end{bmatrix}\right)$$

$$L=-1*n*\log(ZVEC-T)$$

$$-$$

$$H$$

(2) fit is an array of arrays where each inner array is a cdf of power law using the MLE of  $\alpha$  found for a particular value of  $x_{\min}$ .

$$\text{Cumulative distribution function of power law} := P(x_r | \alpha, x_{\min}) = \begin{cases} 0 & x_r < x_{\min} \\ \frac{\widehat{\zeta(\alpha, x_r)}}{\widehat{\zeta(\alpha, x_{\min})}} & x_{\min} \leq x_r < x_{\max} \\ 1 & x_r \geq x_{\max} \end{cases}$$

$$P(x_r | \widehat{\alpha_j}, x_{\min_j}) = \frac{\widehat{\zeta(\alpha_j, x_r)}}{\widehat{\zeta(\alpha_j, x_{\min_j})}} = \frac{zvec_{I_j} - \sum_{i=1}^{x_r-1} \frac{1}{x_r^{\alpha_j}}}{zvec_{I_j} - \sum_{i=1}^{x_{\min_j}-1} \frac{1}{i^{\alpha_j}}}$$

Proof :

$$\frac{zvec_{I_j} - \sum_{i=1}^{x_r-1} \frac{1}{x_r^{\alpha_j}}}{zvec_{I_j} - \sum_{i=1}^{x_{\min_j}-1} \frac{1}{i^{\alpha_j}}} = \frac{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_j}} - \sum_{i=1}^{x_r-1} \frac{1}{x_r^{\alpha_j}}}{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_j}} - \sum_{i=1}^{x_{\min_j}-1} \frac{1}{i^{\alpha_j}}} = \frac{\frac{1}{1^{\alpha_j}} + \frac{1}{2^{\alpha_j}} + \dots + \frac{1}{\infty^{\alpha_j}} - \left( \frac{1}{1^{\alpha_j}} + \frac{1}{2^{\alpha_j}} + \dots + \frac{1}{(x_r-1)^{\alpha_j}} \right)}{\frac{1}{1^{\alpha_j}} + \frac{1}{2^{\alpha_j}} + \dots + \frac{1}{\infty^{\alpha_j}} - \left( \frac{1}{1^{\alpha_j}} + \frac{1}{2^{\alpha_j}} + \dots + \frac{1}{(x_{\min_j}-1)^{\alpha_j}} \right)} = \frac{\sum_{i=0}^{\infty} \frac{1}{(i+x_r)^{\alpha_j}}}{\sum_{i=0}^{\infty} \frac{1}{(i+x_{\min_j})^{\alpha_j}}} = \frac{\widehat{\zeta(\alpha_j, x_r)}}{\widehat{\zeta(\alpha_j, x_{\min_j})}} \quad \square$$

$$\begin{aligned} \text{FIT}_{j,i>0} &= \text{cumsum}_{x_{\min_{xm}} \leq j \leq x_{\max}} \left\{ \frac{\frac{1}{X_j^{\alpha_1}}}{zvec[I_j] - \sum_{i=1}^{x_{\min_{xm}}-1} \frac{1}{i^{\alpha_1}}} \right\} = \text{cumsum}_{x_{\min_{xm}} \leq j \leq x_{\max}} \left\{ \frac{\frac{1}{X_j^{\alpha_1}}}{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_1}} - \sum_{i=1}^{x_{\min_{xm}}-1} \frac{1}{i^{\alpha_1}}} \right\} = \left\{ \frac{\sum_{j=x_{\min_{sxm}}}^{x_{\min_{sxm}}} \frac{1}{X_j^{\alpha_1}}}{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_1}} - \sum_{i=1}^{x_{\min_{xm}}-1} \frac{1}{i^{\alpha_1}}}, \frac{\sum_{j=x_{\min_{sxm}}}^{x_{\min_{sxm}}+1} \frac{1}{X_j^{\alpha_1}}}{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_1}} - \sum_{i=1}^{x_{\min_{xm}}-1} \frac{1}{i^{\alpha_1}}}, \dots, \frac{\sum_{j=x_{\min_{sxm}}}^{x_{\max}} \frac{1}{X_j^{\alpha_1}}}{\sum_{i=1}^{\infty} \frac{1}{i^{\alpha_1}} - \sum_{i=1}^{x_{\min_{xm}}-1} \frac{1}{i^{\alpha_1}}} \right\} \\ &= \left\{ \frac{\frac{1}{(0+x_{\min_{xm}})^{\alpha_1}}}{\sum_{i=0}^{\infty} \frac{1}{(i+x_{\min_j})^{\alpha_j}}}, \frac{\frac{1}{(0+x_{\min_{xm}})^{\alpha_1}} + \frac{1}{(1+x_{\min_{xm}})^{\alpha_1}}}{\sum_{i=0}^{\infty} \frac{1}{(i+x_{\min_j})^{\alpha_j}}}, \dots, \frac{\frac{1}{(0+x_{\min_{xm}})^{\alpha_1}} + \frac{1}{(1+x_{\min_{xm}})^{\alpha_1}} + \dots + \frac{1}{(x_{\max}-x_{\min_{xm}}+x_{\min_{xm}})^{\alpha_1}}}{\sum_{i=0}^{\infty} \frac{1}{(i+x_{\min_j})^{\alpha_j}}} \right\} \\ &= \{ p_x(x = x_{\min_{xm}}), p_x(x = x_{\min_{xm}}) + p_x(x = x_{\min_{xm}} + 1), \dots, p_x(x = x_{\min_{xm}}) + p_x(x = x_{\min_{xm}} + 1) + \dots + p_x(x = x_{\max} - 1) + p_x(x = x_{\max}) \} \\ &= P(x) \end{aligned}$$

[illegible]

