

# A simple model that explains why inequality is inevitable and ubiquitous

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## Abstract

Inequality has always been a crucial issue for human kind, particularly concerning the highly unequal distribution of wealth, which is at the root of major problems facing humanity, including extreme poverty and wars. A quantitative observation of inequality has become commonplace in recent years with expanding recognition that many natural and man-made systems can be represented as scale-free networks, whose distribution of connectivity obeys a power law. These networks may be generated by the preferential attachment for the nodes, within the so-called rich-gets-richer paradigm. In this letter we introduce a simple model that explains the ubiquity of inequality, based on three simple assumptions applied to a generic system with numerous parts. First assumption is the diversity of the components. The second assumption is an uniform distribution of resources with respect to the resources in individual components. The third assumption is that the amount of each resource input to the system is fixed. This implies that the more resources are allocated per component, the less numbered are such components, with the conservation of the amount of resources distributed through  $component\ wealth = \frac{resources}{component}$  sweep. Second and third assumptions are conservations laws: energy is conserved through each resource and through component wealth. This can be geometrically described by the distribution of object sizes in a 3D space, where each dimension is assumed to be isotropic. Applying these assumptions to a generic system results in a power-law distribution, whose coefficient is the number of inputs that are independent from each other, i.e. the dimensionality of the allocated resources. Even though there is no restriction to the value of the coefficient, in practice we observe that existing systems normally exhibit a coefficient between 1.5 and 3.0. With our simple model it is not possible to determine whether this limitation in the coefficient values arises from a fundamental principle, but we indicate reasonable hypotheses. The assumptions in the model lead to a framework analogous to the laws of thermodynamics: conservation of resources and a time arrow pointing to inequality. Since these assumptions are easily justified based on established knowledge, the model proves unequivocally that inequality is ubiquitous. We also discuss ways to control this tendency to inequality, which is analogous to a decrease in entropy in a closed system induced with an external action.

*Keywords:* power laws, fundamental theory, complex systems, complex networks, anthropological physics

# 1 Introduction

Symmetry, and its symmetric twin, asymmetry, or inequality, is regarded as fundamental to cognition and knowledge in nearly all fields [1, 2]. The ubiquity of symmetry is appreciated so profoundly that literature constantly recapitulates that the human thinking presents explicit and basic symmetry operations, therefore we model the world with symmetry regardless of the presence of symmetry. Even so, models are useful, and the symmetry observed through scientific means are believed to reflect reality, but it is also foreseen that new knowledge should spout from a somewhat different paradigm. In this letter, we present the extreme inequality of power laws as resulting from an uniform distribution of resources with respect to the resources allocated to each component.

In nearly all systems, power laws are observed through both theory and empirical data [3]. Of special interest in the last decades are the scale-free complex networks, the basic characteristic of which is a power law distribution of connectivity (number of edges per node). Power laws also govern perception, as exposed by the Webner-Fechner and Stevens laws. As a rule of thumb, the distribution of resources among (often self-interested) components tends to follow a power law, which includes distribution of human wealth, interactions, friendships; connections among airports and synaptic count among neurons. Some advocate about a better fit and theoretical backbone for the superposition of a power law distribution and a Weibull distribution [4]. Most canonical examples in literature seem to be earthquake intensity and allometric relations of animal bodies, most canonical law examples seem to be Pareto and Zipf laws. Examples in basic physics are numerous, e.g. in a Newtonian context force  $F$  is related to distance  $d$  through gravity ( $F = G \frac{m_1 m_2}{d^2}$ ) with  $\alpha = 2$  and force is related to acceleration ( $F = m a^1$ ) with  $\alpha = -1$ . Models with expressive power for dealing with broad classes of phenomena are continually discussed [2, 5], but an unified framework for interpreting any power law, such as presented here in this letter, was not found in literature by the authors.

Section 2 presents both an axiomatic and phenomenological description of the model. Section 3 exposes separately a geometric and a productive system paradigms. Especial cases are considered in Section 4, which is followed by concluding remarks. The most elementary mathematical description of power-law distributions is outlined in the Appendix.

## 2 Formalization

**Definition 1** *A complex system is a system in which the whole is more than the sum of the individual parts.*

The definition of a **complex system** and its components can otherwise

be left open for the reader to fit their standpoints, given the broad range of definitions currently in use.

**Definition 2** *A **resource** is anything that is used by a complex system to subsist and communicate. The term is used herein for a resource in evidence for the persistence of a complex system under consideration.*

In practice, a complex system is commonly delimited, specified or evidenced through its components and the resources that keep the system altogether. The resources are not restricted to any type and can be, for example, geometrical volumes, wave cycles or currency values.

**Definition 3** *A **resource-based system** is a complex system that has an underlying resource vital to the their components and their interdependent roles in the system.*

Specially in Game Theory, the components are often considered “self-interested”. This is not a required condition for the framework here presented. Even so, we understand that this formalization shed insight in the reasons why and the ways that self-interested agents organize themselves with extensive incidence of power laws.

**Definition 4** *The **component wealth**  $k$  is the amount of resources allocated to a component.*

We will use  $p(k)$  to denote the fraction of components with component wealth  $k$ . Likewise, the same notation  $p(k)$  will denote the probability of choosing a component with an amount  $k$  of resources. The context should make it clear which is the appropriate meaning. This correspondence among probability, frequency and relative count is instrumental for the interpretative framework presented in this article, which is conveniently embedded in the notation. It is also useful to observe  $k$  as as a wave period  $\lambda$ . Then,  $p(k)$  is more immediately understood as the frequency  $f$ .

## 2.1 Propositions and corollaries

These principles can be thought of as laws met in a very broad class of phenomena. These propositions follow from the complexity of the system: there is so much involved, that the ignorance is assured and one needs to grasp hardly false assumptions. The resulting axioms can be viewed as statistical tendencies that hold with such universality that they can be seen as laws that govern phenomena ubiquitously.

**Proposition 0** *There is diversity among the components of the resource-based system.*

If there is a big set of components, there is hardly any way to avoid diversity. Be it location, size, age, the way someone regards them, etc., distinctions arise (as do symmetry). This can be regarded as both a statistical law, or even as a deeper truth. The mere existence of two objects imposes diversity, otherwise they would be both the same.

Proposition 0 is required for the attribution of different amounts of resources for each component: if they are equal, by definition they have the same component wealth.

**Proposition 1** *Resources allocation in a resource-based system is uniform across incident component wealth. This is expressed as an uniform distribution  $p_U(k)$  of resources with respect to component wealth  $k$ .*

That is, resources are allocated democratically with respect to component wealth values, which has two major consequences: 1) interval of incident component wealth is maximized with respect to a constant resource  $C$  distributed; 2) the wealthier the components considered, the fewer they are.

**Proposition 2** *The amount of each resource input to the system is fixed.*

This follows from the independence of each resource dimension, i.e. the incomparability of these amounts, say  $\lambda_1$  and  $\lambda_2$ , and the multiplicative relation they hold with the total resource:  $E = \widetilde{C}_1 \cdot \lambda_1 \cdot \lambda_2 \equiv \widetilde{C}_2 \lambda^{\alpha=2}$  with  $\widetilde{C}_X$  constant. Notice that  $E = \widetilde{C}_1 \cdot \lambda_1 + \widetilde{C}_2 \cdot \lambda_2 \equiv \widetilde{C}_3 \lambda^{\alpha=1}$ , that is: a resource resulting from the summation of other two unidimensional resources is an unidimensional resource and these resources are not of independent dimensions. For example, if your the resources are *components* and *time*, a final resource  $E = 5 \text{ components} + 4h = 9$  holds little if any information, while  $E = 5 \text{ components} \cdot 4h = 20 \text{ components.hours}$  is a reasonable measure of resources in a canonical metric.

**Corollary 1** *The equilibrium state implied by the everlasting validity of the Propositions 0, 1 and 2 is characterized by a power-law distribution  $p(k)$  of the number of components with component wealth  $k$ .*

From the propositions, the same amount  $C$  of resources is allocated across all quantities  $k$  of resources allocated per component. Therefore, the fraction  $p(k)$  of components with component wealth  $k$  is  $p(k) = \frac{C}{k^\alpha}$ , where  $\alpha$  is the dimensionality of the resource. As the system continues to exist, and resources are continually allocated, deviations from the equanimous distribution  $p_U(k)$  of resources along component wealth  $k$  tend to be transient. Notice that  $p_U(k)$  is usually not made explicit in literature, but only the power-law distribution  $p(k)$  of components with component wealth  $k$ . Deviations from  $p(k)$  tend to be transient or require effort, the expenditure

of energy (as work is needed to reduce entropy), or be imposed by harsh conditions (such as an apple that does not fall if stuck in the ceiling).

In other words, if there are  $\alpha$  independent inputs, i.e. resources in  $\alpha$  dimensions, each have a component wealth  $k_n$  distribution  $p_{k_n}(k_n) = C_n \cdot k_n^{-1}$  and the final and perceived distribution is the product of these functions  $p(k) = \prod_1^\alpha C_n \cdot k_n^{-1} \equiv C \cdot k^{-\alpha}$ .

**Corollary 2** *The extension of allocation is  $[k_L, k_R]$  with  $k_L$  often 0 or 1 and  $k_R \approx C$ .*

This follows from Proposition 1. If the allocation of resources is insensitive to component wealth, it should sweep all possible values, and these are usually bounded below by being a positive quantity of resources. Most usually, systems are considered as a set of components or the components in which certain resources couple them, thus  $k_L = 0$  and  $k_R = 1$  are reasonable, respectively.

The distributions  $p(k)$  and  $p_U(k)$  are also bounded above when component wealth reaches  $k_R \approx C$ , the amount of resources uniformly distributed along component wealth. In empirical data,  $k_R$  can vary considerably, due to nonlinearity of the resources scaling (most often  $k_R < C$ ) and to self-interested agents (most often  $k_R > C$ ). Power laws are reported to conduct empirical data sovereignly and often are strict only for a (broad) portion of component wealth range.

**Corollary 3** *The upper limit  $k_R$  of the observed allocation of resources is an estimate of the amount of resources  $C$  equally distributed along component wealth ( $C \approx k_2$ ).*

Which follows from Corollary 2.

**Corollary 4**  *$p(1)$  provides another estimate of the amount of resources  $C$  equally distributed along component wealth ( $C \approx N \cdot p(1)$ , where  $N$  is the number of components).*

**Corollary 5** *An estimate for  $C$  can also be found by  $\alpha$ ,  $k_L$  and  $k_R$  through Equation 4.*

**Corollary 6** *The dimensionality of the allocated resources is the scaling factor  $\alpha$ .*

This last corollary follows from box counting or, most easily, through wave-like reasoning about power laws, the excursion of the next section.

## 2.2 Phenomenological approach

We shall also doubt above definitions, propositions and corollaries and depart from a more phenomenological standpoint, such as provided via data and descriptive models. Suppose there is a power law relation in empirical data or driven from specific domain theory. Is the conceptualization presented above still helpful? We provide here a general and mathematically grounded interpretation of any power law relationship, perfectly consonant with such assumptions. We understand that this short theoretical consideration suggests, sustains and deepen them. Both approaches sustain a quasi-“if and only if” interpretation of power laws.

Consider a constant speed  $v$  for a wave propagation (suppose linear media with no dispersion). Recall that the number of oscillations  $f$  per unit time is inversely proportional to the cycle length  $\lambda$  (the period). In usual notation  $f = \frac{v}{\lambda}$ . The constant speed  $v$  implies a power law between  $f$  and  $\lambda$  (with  $\alpha = 1$  and  $C = v$ ). This is a core insight, the general case of a power law can be interpreted as resulting from a constant amount  $C$  of fundamental resources with dimensionality  $\alpha$  being homogeneously distributed across component wealth  $k$  and resulting in  $p(k)$  of such components.

Now let  $f = \frac{v=C}{\lambda_1 \cdot \lambda_2}$ , that is, the frequency of occurrence (or the probability of choosing such event at random) go with the inverse of two periods while the speed is constant. If  $\lambda_1 = \lambda_2 = \lambda$ , then  $f = \frac{v}{\lambda^2}$ . In other words, the density given by an amount  $v$  (or a quantity  $C$  of resources) in a hypercube of edge  $\lambda$  (or component wealth  $k$ ) and  $\alpha = 2$  dimensions. This same reasoning yields the relative count, fraction or probability  $p(k)$  of components with such component wealth  $k$  and corresponding hypervolumes  $k^\alpha$ . Be  $C_i$  the amount of resources allocated at specific resource costs, say  $\lambda_{1,i}$  and  $\lambda_{2,i}$  to strengthen the wave argumentation, and assume linearity  $\lambda_{1,i} = c \cdot \lambda_{2,i}$  such that  $p(k_i) = \frac{C}{C_i} = \frac{C}{\lambda_{1,i} \cdot \lambda_{2,i}} = \frac{C}{c \lambda_{2,i}^2} = \frac{\tilde{C}}{\lambda_{2,i}^2} \equiv \frac{v}{\lambda^2}$ . Therefore one can consider that we only access  $\lambda_1 = \lambda_2$  and a “normalized resource  $C$ ” allocated by the environment uniformly across component wealth: higher component wealth implies less numerous components. All sorts of nonlinearity should account for many kinds of deviations in empirical power laws.

Such interpretation holds for both wave and probabilistic phenomena. This suggests that further mathematical parallels might be useful in understanding complex systems, be it through thermodynamic, wave or quantum theories. It is not yet clear to which extent this correspondence holds true, but one might glimpse diverse severe hypothesis, such as a lower bound for the energy involved in the integration of the components into a complex system and if such energy can account for part of the phenomena currently explained through dark matter assumptions.

### 3 Paradigmatic examples

#### 3.1 Object sizes in your house or elsewhere

Pick your size (or the size of your hand, or your arm) as a measure unit  $l$  for length, pick  $m \in (0, 1)$ . In your house, there probably are more objects of volume  $\approx (m.l)^3$  than those of volume  $\approx l^3$ . Furthermore, as we know nothing about your house, we can assume that the chance  $\rho$  of finding and object fitting an arbitrary cube of volume  $\approx (m.l)^3$  is the same as finding an object fitting an arbitrary cube of volume of volume  $\approx l^3$ . Your house has a fixed volume so there are  $m^{-3}$  more of the smaller cubes and therefore  $m^{-3}$  more objects of such volume. The result is a power-law distribution of object volumes related to the length  $l$  with  $\alpha = 3$ :  $p(l) = C.l^{-3}$ . Notice that if the objects are mutually exclusive,  $\alpha$  is probably lower, as the number of smaller cubes for decrease considerably.

This example holds a geometrical interpretation of the formalism presented in the previous section. It also might be assumed true even if there is no isotropy and can be considered a “best guess” if total ignorance about the system is assumed. Extreme choices of  $l$  and  $m$  (and of  $dl$  and  $dm = mdl$  for tolerance in size) will often exhibit spurious observations as the result of a bad fit of the scale for the analysis.

#### 3.2 Workers in a factory

Consider a generic problem in which a System ( $S$ ) provides an Output ( $O$ ) depending on the Input ( $I$ ) it receives. The following assumptions are established:

1.  $S$  is made of a number of components that are not all equal among themselves. That is to say, there is diversity in the components, in accordance with Proposition 0.
2. Distribution of resources is uniform with regard to the “size” of the components (component wealth) as in the geometric isotropic case of your house. This reflects Proposition 1
3. There may be several inputs, but for each input the amount of resources furnished to the System can be considered the same in accordance with Proposition 2.

The Output ( $O$ ) is assumed to be the performance (or richness) in terms of the components of  $S$ .

If there are  $\alpha$  types of independent inputs, i.e. resources in  $\alpha$  dimensions, each have a component wealth  $k_n$  distribution  $p_{k_n}(k_n) = C_n.k_n^{-1}$ . The Output is the product of these functions  $O = \prod_1^\alpha C_n.k_n^{-1} \equiv C.k^{-\alpha}$  as shown in Section 2.2.

The Output has therefore a power-law dependence on  $k$  with coefficient  $\alpha$ . Empirical values of  $\alpha$  are normally between 1.5 and 3, from which one infers that there are fundamentally between two and three types of independent inputs to both natural and artificial systems. This can be envisioned, for a factory  $S$ , through resources of employees and time, with the fundamental resource being *person.hour*, the canonical resource for industrial production since Taylorism and extremed in Fordism.

Let us illustrate with a hypothetical case. Many, many tasks are to be done in a company. Assume three inputs: number of workers  $N$ , working hours  $W$  and efficiency  $E$ . Sophisticated activities are developed by the crew, so we assume that all concentrations  $C.k^3 = n.w.e$  of these resources might be found in working groups. Assuming the tasks changes all the time, all concentrations are important. By Proposition 1 they are equally important beforehand in the sense that resources will be spread uniformly over  $[k_L, k_R]$  with  $p_U(k) = \frac{1}{k_R - k_L}$ . The number of such components, therefore, decreases with  $C.k^3 = n.w.e$ , the component wealth with three dimensions. In other words,  $p(k) = \frac{C}{k^3}$ , that is, the fraction  $p(k)$  of components (working groups) with component wealth  $k$  decrease with  $k^3$  and distributes the same amount of resources  $C = \frac{N.W.E}{k_R - k_L}$  along  $k$ .

## 4 Especial cases

The consequences of the interpretation of power laws presented in Section 2 are severe for understanding and dealing with diverse (if not almost all) phenomena. Selected cases are exposed in this section.

### 4.1 Scale-free complex networks

In a network, one has essentially  $E$  edges and  $N$  vertices. Assuming linearity of resources:

$$\text{Resources} = C_1 N + C_2 E \approx C_2 E = C_2 N \frac{E}{N} = C_2 \frac{N \bar{k}}{2} \quad (1)$$

where  $C_1$  and  $C_2$  are constants and  $\bar{k}$  is the average degree, i.e. the mean of the number of edges attached to each vertex. Vertices accountability as direct resources to a network can be discarded by the example of a million node network without any edges as having no resources to build the network.

$$p(k_i) = \frac{C}{\text{resources}_i} = \frac{C}{C_2 E_i} = \frac{C/C_2}{N_i \frac{E_i}{N_i}} = \frac{2C/C_2}{N_i k_i} \equiv \frac{v}{\lambda_1 \lambda_2} \quad (2)$$

As  $N_i$  and  $k_i$  are both directly proportional to  $E_i$ , which is the primary resource, one can factor out another constant and consider the special case



where  $\lambda = \lambda_1 = \lambda_2$  and, consequently,  $f = v/\lambda^2$ . This is the case for a social network, the number of agents allocated and the time each of them put, are seen as the primary resource (*individual.time*), and  $\alpha \approx 2$ .

## 4.2 Meta-sensors

Perception presents many psychophysical power-law relations between the magnitude of the physical stimulus and the perceived (subjective) quantity [5]. This is usually attributed to the utility of perception capability, which is enhanced upon broadening of the spectrum. Another explanation is on the physical phenomena itself. Consider a sound wave traveling with constant speed  $v$ . If the organism will consider wave lengths from  $\lambda_1$  to  $\lambda_2$ ,  $f = \frac{v}{\lambda} \in [\frac{v}{\lambda_2}, \frac{v}{\lambda_1}]$  follows a power law with  $\alpha = 1$ .

In either case, the persistence of power laws in perception suggests a pertinence, and is regarded as such by literature. This raises a fit, in advance, for complex systems with power laws to be analysed as sensors (or meta-sensors). For example, an interest group on hiking can be understood as a meta-sensor about hiking and involved community to find current good places, equipment, people, proper behavior, etc. The power law, i.e. “the scale-free trace” to use the complex network jargon, sweeps a wide range of engagement (regarding the concentration of resources). The higher the component wealth  $k$  the higher the engagement, but the lesser diversity is brought to the group by the participant [6]: as one allocates more resources (say time) in one system, it allocates less resources is outside systems.

## 4.3 Equanimous inequality

Paradoxically, power laws, which are the current utmost inequality paradigm, follow from an equanimous consideration of resource inputs and exhibit other equanimous aspects:

- $p(k) = C.k^{-\alpha} \Rightarrow p(k).k^\alpha = C$ , with  $C$  constant. That is, the amount  $k^\alpha$  of resources per component times the amount of those components, which is the total “instantaneous” allocated resources, is constant  $C$ .
- Each component participates in numerous other complex systems, potentially infinite, and should present a broad, if not complete, sweep of resources allocated to itself. These resources are not necessarily of the same type. We assume that human systems, for example, present power-law distributions of knowledge  $p_k(k_k)$  and of wealth  $p_w(k_w)$ , with potentially different (relative) amount  $k$  of resources. At the same time, within a fixed type of resource, resources allocated vary in different systems. For example, an individual tends to have many acquaintances (resource) in its own family, work and neighborhood,

and fewer knowns in such circles of distant family members, partners and friends.

- The total resource available to each component is potentially the same, but spread differently across systems. For example, human individuals form complex social systems with power-law distributions of relations. All the participants, by being humans, have the same amount of time (resource) available each day to engage in all the complex systems that are presented by the environment. One can even say assume that each individual creates the same amount of relationships with the world each day, be them with other people, ideas, things, etc.

#### 4.4 Wealth distribution

One manifestation inequality through power laws which is most fundamental to daily experience in current society is found in the discrepant wealth distributions worldwide. There are continuous efforts to deal with this issue, usually advocating ways to minimize “social inequality”. Considering the framework presented withing this letter:

- Such an inequality is a natural tendency that follows from Propositions 0, 1 and 2 in accordance with the phenomenological analysis of Section 2.2.
- Deviations from a power-law distribution of wealth should require work. Occasional deviations are part of the statistical aspect of the phenomena involved, but the maintenance of a pattern different from the power law derived from the resources distribution are fated to require the expenditure of energy.
- Both deviations of power laws towards a more equanimous or towards a more inequanimous distribution should be ephemeral or require work.

In particular, the (publicized) homogeneity of earnings in public institutions, and the (publicized) distribution of wealth in whole countries, reveal that there is indeed efforts to minimize the strong inequality imposed by power laws. Additionally, publicized data should be regarded with extra care and scepticism, as they do not present the expected power-law distributions.

In particular, power-law inequality seems inevitable, and a consequence of a distribution of wealth equanimous and insensitive along wealth allocated to each component. This implies the necessity of “work” for equalization. Also, we observe that the higher the  $k_L$  of equation 3, the higher all the probabilistic mass will be located, which implies greater wealth of the wealthier, the hubs or the “elites”. In other words, the richer the least rich, the richer the more rich.

## 4.5 Naturalization of inequality

Power laws are very frequent in empirical data. This already grants its place among the study of natural phenomena. Many different explanations are given for the many cases where they are found, with most common denominators being fields such as fractals, chaos, networks and unifying models e.g. as given by the Theory of Self-Organized Criticality [2]. Cases in more traditional fields, such as Newtonian mechanics gravitational force relation to distance with  $\alpha = 2$  (if masses are fixed), are usually not mentioned in specialized literature. In other words: there seems not to be an unifying theory of why power laws express such an ubiquitous spectrum of relationships.

If the framework in Section 2 is valid for all cases where power laws are found, the consideration of power laws as tied to natural phenomena *per se*, goes a step further. Phenomenologically we have a fit of the analysis. That is: if there is a power law, the analysis developed in Section 2.2 holds and the power law relation can be regarded as an equanimous distribution of resources in  $\alpha$  dimensions. If the acting of the “laws” given by Propositions 0, 1 and 2 is fundamentally what is taking place, that should depend on phenomena and standpoint. We advocate that this framework deepens the understanding of potentially all power law incidences and is usually consonant with more explicit and intuitive relations of the system, its components and the context. The core meaning seems to emanate, with the simplest formalism, from the object sizes in the isotropic space shown in Section 3.1. That is a reasonable geometric abstraction for one to grasp the power law inequality originated from an uniform distribution of fundamental resources through component wealth. Also, relating power laws to the environment is the most effective way we found to make explicit both the axiomatic and the phenomenological backbones of power law ubiquity described in Section 2. We hypothesize that  $\alpha \approx 2$  is due to two basic resources input in any system: components and their time, energy or engagement. All other resources end correlated to these two. We also hypothesize that deviations from  $\alpha \approx 2$  are due to other resources less correlated to them or to any other nonlinearities in the relationship of resources.

## 5 Conclusions

The presented framework most importantly laid inequality ubiquitous through power laws which follow from simple assumptions. These assumptions can also be observed in any power-law incidence. Therefore, the interpretation of diverse natural and human phenomena are impacted and inequality is posed as a natural tendency. Immediate consequences were therefore scrutinized case-by-case. We hypothesize that inequality should be

minimizable by the expenditure of energy and that the characteristic  $\alpha = 2$  is a consequence of the existence of two types of independent resources. Further work should link these findings to individual fields and contextualize the general framework.

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## Appendix: Power laws

A power law is a functional relationship between two quantities  $p(k)$  and  $k$  in the form:

$$p(k) = Ck^{-\alpha} \quad (3)$$

where  $k \in [k_L, k_R]$  and  $C$  is constant. There are four degrees of freedom in four characteristic variables:  $\alpha$ ,  $C$ ,  $k_L$  and  $k_R$ . Suppose also  $p(k)$  normalized so that  $\int_{k_L}^{k_R} p(k) dk = 1$ , i.e. the power law is fit to represent a probability density function. Assuming idealized phenomena:

$$C = \frac{1 - \alpha}{k_R^{1-\alpha} - k_L^{1-\alpha}} \quad (4)$$

The cumulative distribution function  $P(k)$ , the median  $m$ , mean  $\mu$  and variance  $\sigma^2$  are:

$$\begin{aligned} P(k) &= \int_{k_L}^k p(\tilde{k}) d\tilde{k} = \frac{C}{1-\alpha} (k^{1-\alpha} - k_L^{1-\alpha}) = \frac{k^{1-\alpha} - k_L^{1-\alpha}}{k_R^{1-\alpha} - k_L^{1-\alpha}} \\ &\left( m : \int_{k_L}^m p(k) dk = \int_m^{k_R} p(k) dk = \frac{1}{2} \right) \\ m &= \sqrt[1-\alpha]{k_L^{1-\alpha} + \frac{1-\alpha}{2C}} = \sqrt[1-\alpha]{k_R^{1-\alpha} - \frac{1-\alpha}{2C}} = \sqrt[1-\alpha]{\frac{k_R^{1-\alpha} - k_L^{1-\alpha}}{2}} \\ \mu &= \int_{k_L}^{k_R} kp(k) dk = C \frac{k_R^{2-\alpha} - k_L^{2-\alpha}}{2-\alpha} = \left( \frac{1-\alpha}{2-\alpha} \right) \left( \frac{k_R^{2-\alpha} - k_L^{2-\alpha}}{k_R^{1-\alpha} - k_L^{1-\alpha}} \right) \\ \sigma^2 &= \left[ \int_{k_L}^{k_R} k^2 p(k) dk = C \frac{k_R^{3-\alpha} - k_L^{3-\alpha}}{3-\alpha} = \left( \frac{1-\alpha}{3-\alpha} \right) \left( \frac{k_R^{3-\alpha} - k_L^{3-\alpha}}{k_R^{1-\alpha} - k_L^{1-\alpha}} \right) \right] - \mu^2 \end{aligned} \quad (5)$$

Often,  $k_R \rightarrow \infty$  which implies:  $\alpha > 1$  as a condition for convergence of  $p(k)$  and for a finite median  $m$ . Also, the mean  $\mu$  is finite only if  $\alpha > 2$ , and the variance  $\sigma^2$  is finite only when  $\alpha > 3$ :

if  $k_R \rightarrow \infty \Rightarrow$

$$\begin{aligned}
 \text{if } \alpha > 1 &\Rightarrow C = \frac{\alpha - 1}{k_L^{1-\alpha}} \\
 P(k) &= 1 - \left(\frac{k_L}{k}\right)^{\alpha-1} \\
 m &= \sqrt[1-\alpha]{\frac{\alpha-1}{2C}} = k_L \cdot \sqrt[1-\alpha]{2} \quad (6) \\
 \text{if } \alpha > 2 &\Rightarrow \mu = k_L^{2-\alpha} \frac{C}{\alpha-2} = k_L \frac{\alpha-1}{\alpha-2} \\
 \text{if } \alpha > 3 &\Rightarrow \sigma^2 = k_L^{3-\alpha} \frac{C}{\alpha-3} - \mu^2 = k_L^2 \frac{\alpha-1}{(\alpha-3)(\alpha-2)^2}
 \end{aligned}$$

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