Which data should be Benford? Which data should not be Benford?

ANSWER:

Big Order of Magnitude usually implies Benford,

and also...

The histogram should be falling to the right, so that "small is beautiful".

Uniform is flat hence it's anti-Benford! **Normal** is symmetrical hence it's anti-Benford!

But the fall, in the aggregate, overall, should be calibrated the Benford-way,

not falling too sharply not falling too gently Order Of Magnitude = LOG[Max/Min]

It should be at least 3

In other words: Data should have a lot of variability, large spread.

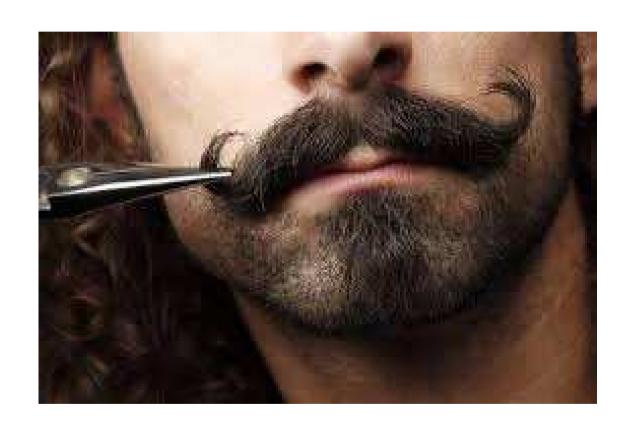
But is order of magnitude a robust measure of variability?

NO!

Deceptive wide range on the x-axis occurs when outliers are included.

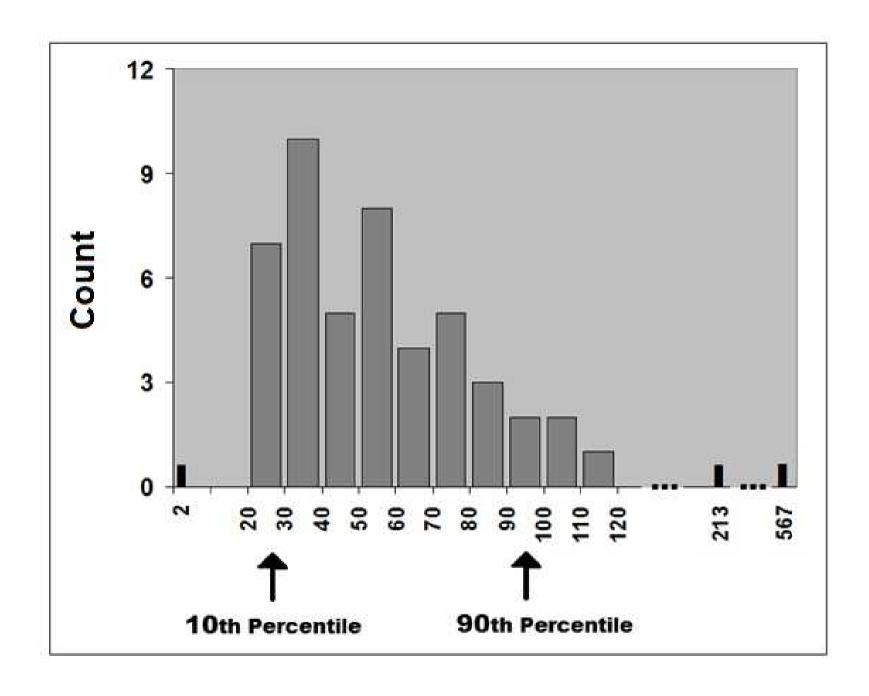
It is necessary to **ELIMINATE** the outliers and whiskers before we take measurement!

Cut those whiskers off!



For example, data is:

2	23	24	25	26	27	28	29	32	33
33	33	34	36	37	38	38	39	40	41
42	47	48	50	51	52	53	55	56	57
59	60	63	67	68	75	76	77	78	79
80	84	86	91	94	103	107	114	213	567



Naïve Order of Magnitude

Order Of Magnitude = LOG[Max/Min]
Order Of Magnitude = LOG[567/2]
Order Of Magnitude = LOG[284]
Naive Order Of Magnitude = 2.45

Oh... so almost Benford! Great!

Realistic & Authentic Order of Magnitude

Order Of Magnitude = LOG[Max/Min]Order Of Magnitude = $LOG[Q_{90\%}/Q_{10\%}]$ Order Of Magnitude = LOG[94.9/26.9]Order Of Magnitude = LOG[3.53]Realistic Order Of Magnitude = 0.55

So no, it's not Benford! Sorry!

A robust measure of O.O.M.

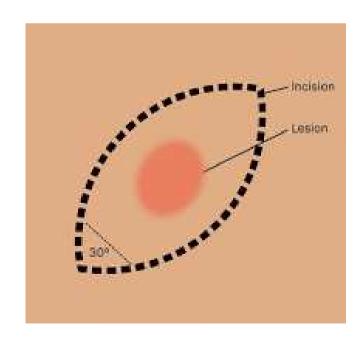
Core Order of Magnitude =
$$Q_{90\%}/Q_{10\%}$$

Core Order of Magnitude = 90th percentile / 10th percentile



Skin Cancer





Is the surgeon doctor cutting too much around the tumor even in the healthy tissue – in order to ensure that the cancer does not return?

A more conservative trim:

Core Order of Magnitude =
$$Q_{95\%}/Q_{5\%}$$

Core Order of Magnitude = 95th percentile / 5th percentile

Perhaps Professor Marco Riani could suggest a trimming algorithm, constructing some more innovative robustness methods for Benford.

We need a solid rule of thumb here!

END