

Table A1: Exponent estimates using “Rank – 1/2” (Gabaix and Ibragimov 2011), p values for goodness-of-fit, log-likelihood ratios and p values (in brackets) compared to power law fits

	Outlays	Domestic	Defense
$\hat{\alpha}$	4.603	6.157	3.820
p	0.246	0.622	0.422
Exponential	-0.456 (0.649)	-0.321 (0.749)	-0.749 (0.454)
Log-normal	-1.414 (0.157)	-1.168 (0.243)	-1.361 (0.173)
Weibull	-1.164 (0.244)	-0.820 (0.412)	-1.365 (0.172)

Table A2: Statistics and parameter estimates (standard deviations in brackets) for positive and negative values of budget changes

	n	Median	σ	x_{max}	\hat{x}_{min}	$\hat{\alpha}$	n_{tail}	p
Outlays (positive)	128	1.061	0.275	2.853	1.159 (0.057)	5.717 (1.399)	32 (27)	0.580
Outlays (negative)	80	1.063	0.202	2.215	1.095 (0.042)	7.372 (2.111)	27 (22)	0.248
Domestic (positive)	137	1.069	0.201	2.426	1.098 (0.073)	7.104 (1.717)	45 (41)	0.811
Domestic (negative)	76	1.048	0.140	1.773	1.022 (0.029)	10.343 (1.812)	51 (14)	0.982
Defense (positive)	115	1.105	0.370	3.408	1.210 (0.109)	4.493 (1.554)	26 (42)	0.417
Defense (negative)	89	1.074	0.289	2.688	1.088 (0.078)	5.568 (1.165)	38 (16)	0.891

Table A3: Log-likelihood ratios and p values (in brackets) for positive and negative values of budget changes (Breunig and Jones 2011) compared to power law fits

	Outlays (positive)	Outlays (negative)	Domestic (positive)	Domestic (negative)	Defense (positive)	Defense (negative)
Exponential	1.088 (0.277)	1.233 (0.218)	0.997 (0.319)	1.072 (0.284)	0.588 (0.556)	0.565 (0.572)
Log-normal	0.091 (0.927)	0.090 (0.928)	0.080 (0.937)	0.074 (0.941)	0.094 (0.925)	0.052 (0.958)
Weibull	0.665 (0.506)	0.850 (0.396)	0.683 (0.495)	0.890 (0.373)	0.161 (0.872)	0.175 (0.861)

Figure A1: CDFs of budget changes (Breunig and Jones 2011) and corresponding fits using “Rank – 1/2” (Gabaix and Ibragimov 2011)

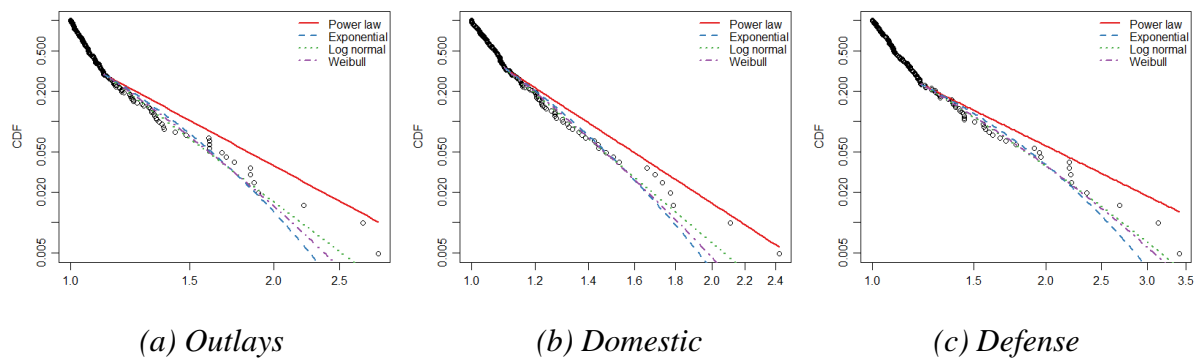
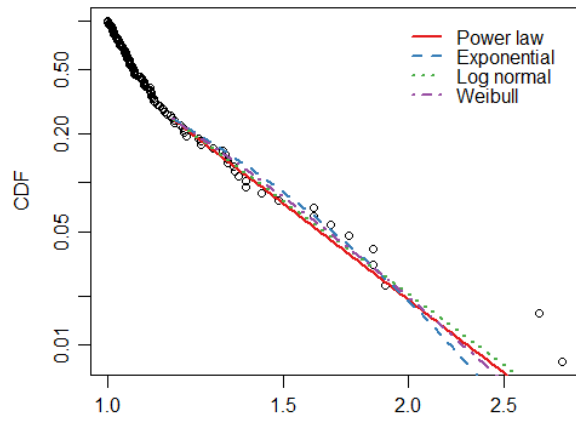
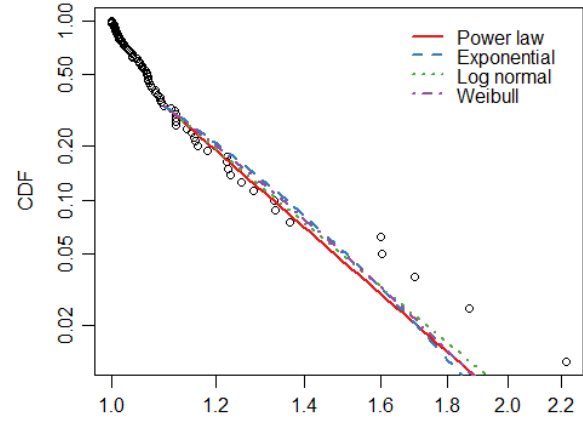


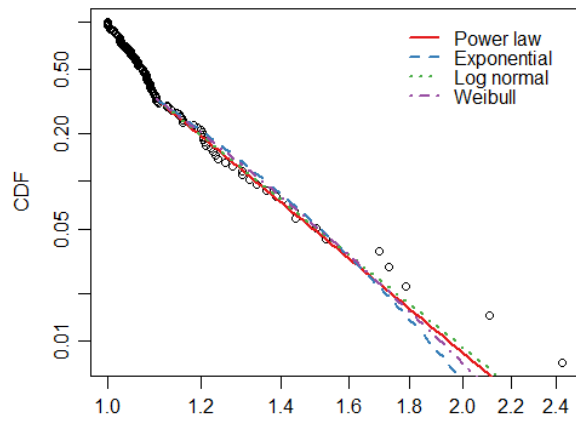
Figure A2: CDFs for positive and negative values of budget changes (Breunig and Jones 2011) and corresponding fits



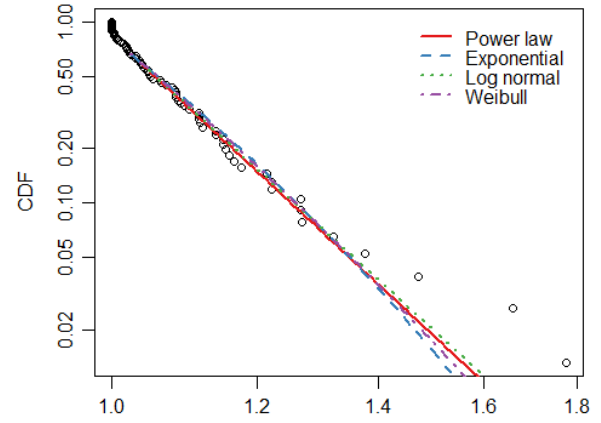
(a) Outlays: positive values



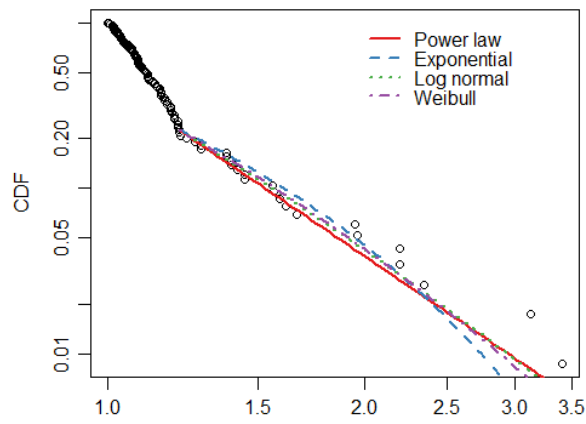
(b) Outlays: negative values



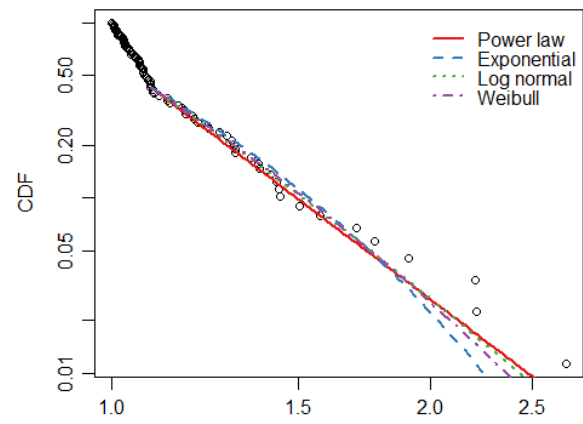
(c) Domestic: positive values



(d) Domestic: negative values

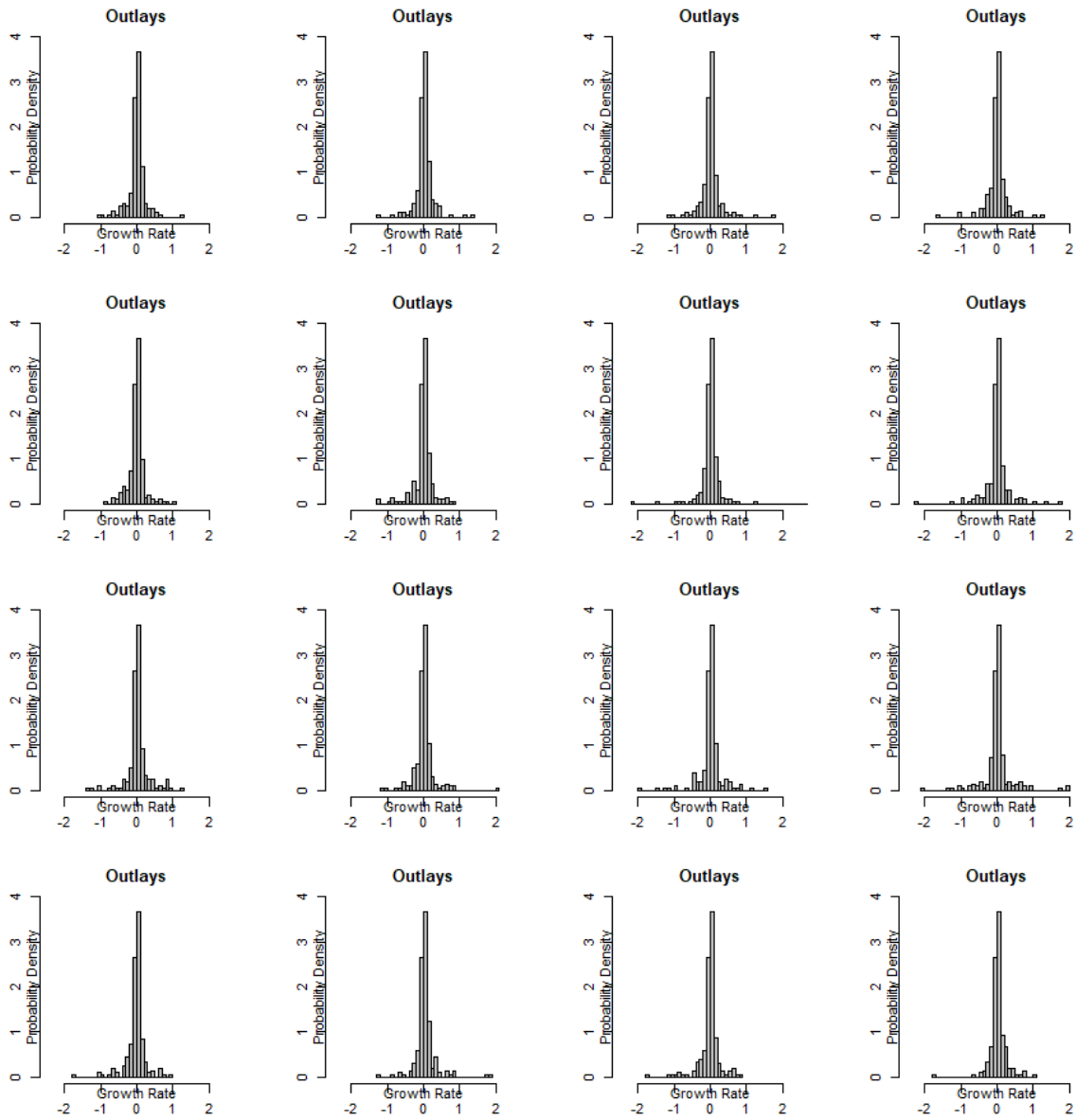


(e) Defense: positive values



(f) Defense: negative values

Figure A3: *Histograms of budget changes in outlays (Breunig and Jones 2011) and 15 randomly generated data sets*



Note: Row-wise from left to right the histograms are based on Weibull, Weibull, Exponential, Log-normal, Exponential, Exponential, Log-normal, Power law, Weibull, Weibull, Power law, Power law, Exponential, Empirical data, Log-normal, Log-normal.