

(B)

### Statistical Properties of Stream Lengths

J. S. SMART

IBM Watson Research Center, Yorktown Heights, New York 10598

**Abstract.** Two basic assumptions are employed in this treatment of the statistics of stream lengths: (1) All topologically distinct networks with a given number of sources are equally likely (after Shreve). (2) Lengths of interior links in a given network are independent random variables drawn from the same population. The mathematical development leads to an approximate expression for  $\bar{L}_\omega$  that contains no adjustable parameters and that depends only on the stream numbers and the mean link length. This expression gives somewhat better agreement with data on actual stream systems than does Horton's law of stream lengths; other advantages over Horton's law are cited. Quantitatively, our procedure appears to account for about 65% of the variance in mean stream length data for third- and fourth-order basins. If exact values of the link numbers are introduced into the calculation, the unexplained variance is reduced to about 15%. For a complete statistical description of stream lengths, it is necessary to know the distribution of interior link lengths. Results of computer simulation studies suggest that this distribution is negative exponential. Data taken on two small watersheds (140 links) show reasonable agreement with this hypothesis. (Key words: Geomorphology; rivers; drainage basin characteristics)

#### INTRODUCTION

A famous paper by Horton [1945] laid the foundation for much of the subsequent work in quantitative geomorphology of drainage basins. In particular, Horton made two major contributions to the study of stream patterns. First, he devised a system of stream classification, or ordering, which proved to be very useful in the quantitative discussion of drainage basin composition. Horton's ordering system and a modification proposed later by Schumm [1952] are both well known and need no description here. Shreve [1966] gives an excellent discussion of the relation between the two systems. In this paper, we shall follow the example of most recent workers and use the Strahler system exclusively. Terms such as 'stream,' 'stream number,' and 'stream length' are to be interpreted according to Strahler ordering unless otherwise specified. Horton's second contribution was his two laws of drainage composition:

#### Law of Stream Lengths

$$\bar{L}_\omega \approx R_L^{(\omega-1)} \bar{L}_1 \quad (2)$$

where  $\bar{L}_\omega$  is the mean length of streams of order  $\omega$ , and  $R_L$  is the stream length ratio.

Horton also implied that there should be an analogous relation for basin areas, and such a law was later stated explicitly by Schumm [1956, p. 606]:

#### Law of Basin Areas

$$\bar{A}_\omega \approx R_A^{(\omega-1)} \bar{A}_1 \quad (3)$$

where  $\bar{A}_\omega$  is the mean area drained by streams of order  $\omega$ , and  $R_A$  is the basin area ratio.

The laws are statistical in nature; that is, they are not intended to provide exact descriptions of individual drainage basins but rather to give the average behavior, or central tendency, for a large number of basins. The values of the parameters  $R_B$ ,  $R_L$ , and  $R_A$  assigned to a particular basin are generally determined by plotting  $N_\omega$ ,  $\bar{L}_\omega$ , and  $\bar{A}_\omega$  versus  $\omega$  on semilog paper and determining the 'best fit' straight lines by least-squares analysis; the slopes of the lines are then  $-\log R_B$ ,  $\log R_L$ , and  $\log R_A$  for equations 1, 2, and 3, respectively. Values of  $R_B$  in actual stream systems typically range between 2.5 and 5.0, values of  $R_L$  between 1.5 and 3.0, and values of  $R_A$  between 3.5 and 6.0.

#### Law of Stream Numbers

$$N_\omega \approx R_B^{(\Omega-\omega)} \quad 1 \leq \omega \leq \Omega \quad (1)$$

where  $N_\omega$  is the number of streams of order  $\omega$  in a basin of order  $\Omega$ , and  $R_B$  is the bifurcation ratio; and

## Statistical Properties of Stream Lengths

J. S. SMART

IBM Watson Research Center, Yorktown Heights, New York 10598

**Abstract.** Two basic assumptions are employed in this treatment of the statistics of stream lengths: (1) All topologically distinct networks with a given number of sources are equally likely (after Shreve). (2) Lengths of interior links in a given network are independent random variables drawn from the same population. The mathematical development leads to an approximate expression for  $\bar{L}_\omega$  that contains no adjustable parameters and that depends only on the stream numbers and the mean link length. This expression gives somewhat better agreement with data on actual stream systems than does Horton's law of stream lengths; other advantages over Horton's law are cited. Quantitatively, our procedure appears to account for about 65% of the variance in mean stream length data for third- and fourth-order basins. If exact values of the link numbers are introduced into the calculation, the unexplained variance is reduced to about 15%. For a complete statistical description of stream lengths, it is necessary to know the distribution of interior link lengths. Results of computer simulation studies suggest that this distribution is negative exponential. Data taken on two small watersheds (140 links) show reasonable agreement with this hypothesis. (Key words: Geomorphology; rivers; drainage basin characteristics)

### INTRODUCTION

A famous paper by Horton [1945] laid the foundation for much of the subsequent work in quantitative geomorphology of drainage basins. In particular, Horton made two major contributions to the study of stream patterns. First, he devised a system of stream classification, or ordering, which proved to be very useful in the quantitative discussion of drainage basin composition. Horton's ordering system and a modification proposed later by Strahler [1952] are both well known and need no description here. Shreve [1966] gives an excellent discussion of the relation between the two systems. In this paper, we shall follow the example of most recent workers and use the Strahler system exclusively. Terms such as 'stream,' 'stream number,' and 'stream length' are to be interpreted according to Strahler ordering unless otherwise specified. Horton's second contribution was his two laws of drainage composition:

#### Law of Stream Numbers

$$N_\omega \approx R_B^{(\Omega-\omega)} \quad 1 \leq \omega \leq \Omega \quad (1)$$

where  $N_\omega$  is the number of streams of order  $\omega$  in a basin of order  $\Omega$ , and  $R_B$  is the bifurcation ratio; and

#### Law of Stream Lengths

$$\bar{L}_\omega \approx R_L^{(\omega-1)} \bar{L}_1 \quad (2)$$

where  $\bar{L}_\omega$  is the mean length of streams of order  $\omega$ , and  $R_L$  is the stream length ratio.

Horton also implied that there should be an analogous relation for basin areas, and such a law was later stated explicitly by Schumm [1956, p. 606]:

#### Law of Basin Areas

$$\bar{A}_\omega \approx R_A^{(\omega-1)} \bar{A}_1 \quad (3)$$

where  $\bar{A}_\omega$  is the mean area drained by streams of order  $\omega$ , and  $R_A$  is the basin area ratio.

The laws are statistical in nature; that is, they are not intended to provide exact descriptions of individual drainage basins but rather to give the average behavior, or central tendency, for a large number of basins. The values of the parameters  $R_B$ ,  $R_L$ , and  $R_A$  assigned to a particular basin are generally determined by plotting  $N_\omega$ ,  $\bar{L}_\omega$ , and  $\bar{A}_\omega$  versus  $\omega$  on semilog paper and determining the 'best fit' straight lines by least-squares analysis; the slopes of the lines are then  $-\log R_B$ ,  $\log R_L$ , and  $\log R_A$  for equations 1, 2, and 3, respectively. Values of  $R_B$  in actual stream systems typically range between 2.5 and 5.0, values of  $R_L$  between 1.5 and 3.0, and values of  $R_A$  between 3.5 and 6.0.

The Horton analysis may be regarded as an attempt to give a quantitative description of drainage basin composition in terms of five parameters:  $R_B$ ,  $R_L$ ,  $R_A$ ,  $L_1$ , and  $A_1$ , or some equivalent set [Horton, 1945, p. 295]. Once these five numbers are known, approximate values for other geomorphic parameters, such as total stream length, total basin area, drainage density, and stream frequency, can easily be obtained. Leopold and Miller [1956] have shown how the analysis can be extended to predict width, depth, discharge, sediment load, and other hydraulic variables. Although the Horton and Strahler ordering techniques have been much used by hydrologists and geomorphologists, they have also attracted a certain amount of criticism. In my opinion, the three most relevant objections are those mentioned by Scheidegger [1965]: (1) both basin order and the order of individual streams depend on the scale of map used; (2) the order in a stream network changes only when two streams of equal order join, whereas the hydrologic properties of a stream change at any kind of junction; (3) the rule for combining stream numbers is not distributive; symbolically,  $2 +$

$(1 + 1) = 3$  but  $(2 + 1) + 1 = 2$ . It is true that a certain amount of the scatter observed in geomorphic data on drainage basins is directly traceable to these ambiguities and inconsistencies in the ordering scheme. However, it appears somewhat unreasonable to draw from this fact the conclusion that stream ordering is an unrewarding exercise. Despite its obvious deficiencies the Horton analysis, with just a few numbers still succeeds in providing a surprising amount of information about a very complicated system.

Several authors, e.g., Morisawa [1962], have noted that by eliminating  $\omega$  from equations 1-3 one can obtain direct power function relations between any two of the quantities  $N_\omega$  and  $L_\omega$  and  $A_\omega$ , the exponents being ratios of the logarithms of the branching ratios. Data on drainage basin parameters also exhibit another, more subtle relation, which has apparently not been mentioned in the literature: the branching ratios  $R_B$ ,  $R_L$ , and  $R_A$  are rather highly correlated. As examples, Figure 1 shows  $R_L$  versus  $R_B$  ( $r = 0.726$ ) for 46 fourth-order basins studied by Melton [1957], and Figure 2 shows  $R_A$  versus  $R_B$  ( $r = 0.899$ ) for 12 Appalachian region watersheds investigated by

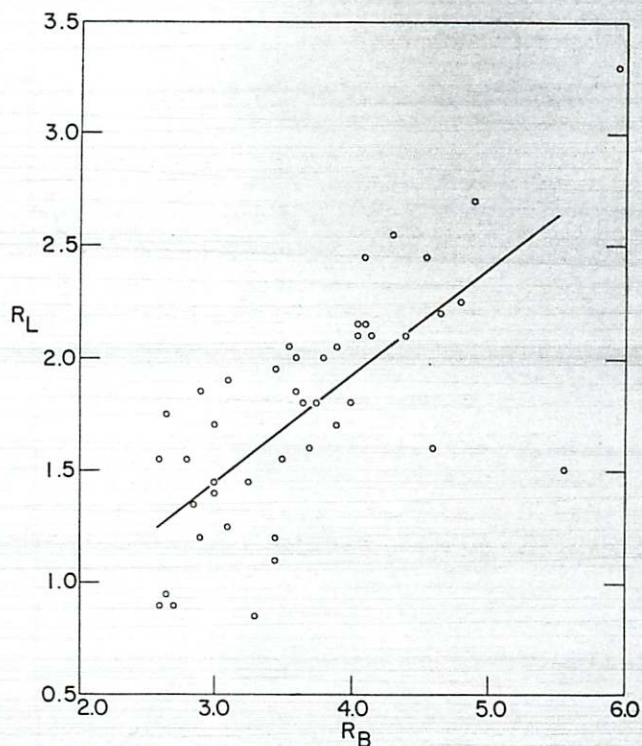


Fig. 1. Regression of  $R_L$  on  $R_B$  for 46 fourth-order drainage basins. Data from Melton [1957].

agreed reasonably well with the theoretical one and suggested that his model could serve as a starting point for derivations of the metric properties of drainage basins, such as lengths and areas.

Any approach to the problem of stream lengths should logically start with a consideration of the properties of links. A link, as defined by Shreve [1966, p. 20; 1967, pp. 178-179], is a section of channel network between two successive junctions, between a source and the first junction downstream, or between the outlet and the first junction upstream. Links that have one end point at a source are called exterior links and are identical with first-order Strahler streams; all other links are called interior links, and each interior link is part of a higher order Strahler stream. Networks with  $N_1$  sources have  $N_1$  exterior links and  $N_1 - 1$  interior links. Shreve [1967] has proposed a method of classifying links which is analogous to the Horton and Strahler schemes for stream ordering. All exterior links have magnitude 1; the magnitude of an interior link is the sum of the magnitudes of the two links that contribute to it.

In some ways, link classification gives a simpler and more precise description of drainage basin composition than does stream ordering. For example, a basin with  $N_1$  sources always has a number of possible values. Similarly, a network with  $N_1$  sources always has  $2N_1 - 1$  links, but the number of streams can take on any integral value between  $(N_1 + 2a - 1)$  and  $(2\Omega - 1) \Omega^{-1} N_1 + 1$ . Moreover, although the point has not been checked, it appears that the link magnitude number should give better quality hydrologic information than does the stream order number. A link of magnitude  $n$  carries the discharge from  $n$  sources plus the overland flow from areas contiguous to  $n - 1$  links, whereas the corresponding relations for stream orders are again indefinite. There are, however, some disadvantages in using links. Figure 3 gives a comparison of stream ordering and link classification for the channel network of a basin with 31 sources (headwaters of Gourd Creek, Yancy Mills quadrangle, Missouri). Values of  $N_n$ , the number of streams of order  $n$ , and  $n_n$ , the number of links of magnitude  $n$ , are given in Table 1.

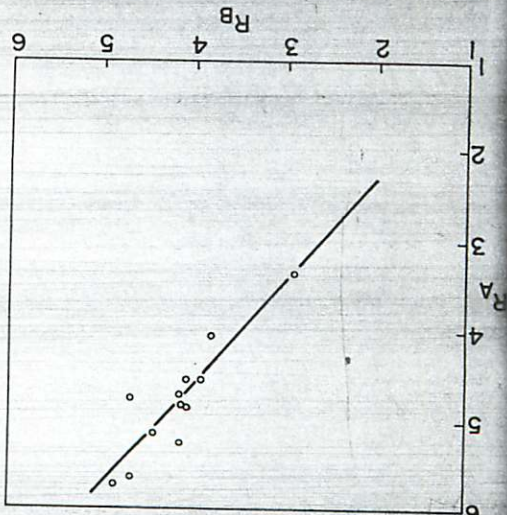


Fig. 2. Regression of  $R_A$  on  $R_B$  for twelve Apalachian region drainage basins. Data from Tortosa [1962].

The correlation illustrated in Figure 2 is especially striking, because it includes data on basins of different order (4-7) and on incomplete basins for which  $A_n/A_{n-1}$  is unusually small. Examination of other published data on branching ratios shows positive correlation coefficients ranging between 0.4 and 0.9.

This result indicates that the geomorphic parameters of a drainage basin are not independent of each other but rather are related in a subtle fashion. From a practical point of view, it suggests the possibility of giving a quantitative descriptive of drainage basin composition with fewer parameters than are required by a Horton analysis. From a fundamental point of view, it encourages theoretical investigations to determine the exact nature of the interrelations of various parameters. The important step in this direction has already been taken by Shreve [1966]. He proposed a theory of network patterns based on an assumption that all topologically distinct works with a given number of sources are equally likely. With this model, he was able to explain some of the observed properties of natural networks, such as the fact that  $N_n/N_{n-1}$  about 4 and the fact that Horton plots of stream numbers tend to be concave upwards. Some numbers showed that stream numbers for natural drainage basins had a distribution that



Qualitative formulation of this idea is

$$P(\mathcal{L}; \omega, \mathfrak{N}_\omega) = \sum_{\nu} f(\nu; \omega, \mathfrak{N}_\omega) g(\mathcal{L}; \nu, \omega, \mathfrak{N}_\omega) \quad (4)$$

where  $f(\nu; \omega, \mathfrak{N}_\omega)$  is the probability that streams of order  $\omega$  in a network with stream numbers  $\mathfrak{N}_\omega$  have a total of exactly  $\nu$  links, and  $g(\mathcal{L}; \nu, \omega, \mathfrak{N}_\omega)$  is the probability density function for the length  $\mathcal{L}$  of a set of  $\nu$  links of order  $\omega$  in a network with stream numbers  $\mathfrak{N}_\omega$ . The summation is carried out over all possible values of  $\nu$ ; in general, the limits of summation will depend on  $\mathfrak{N}_\omega$ . Both  $f(\nu; \omega, \mathfrak{N}_\omega)$  and  $g(\mathcal{L}; \nu, \omega, \mathfrak{N}_\omega)$  may depend on parameters other than those listed in the formula.

It should also be noted that for any particular network the numbers  $\nu_\omega$  of links for different orders are not independent but must satisfy the condition

$$\sum_{\omega=2}^n \nu_\omega = N_1 - 1 \quad (5)$$

Up to this point, the development has been completely general. We now introduce two basic assumptions that determine the properties of  $f(\nu; \omega, \mathfrak{N}_\omega)$  and  $g(\mathcal{L}; \nu, \omega, \mathfrak{N}_\omega)$  and enable us to obtain explicit results:

1. All topologically distinct networks with a given number of sources are equally likely [Shreve, 1967].

2. Lengths of interior links in a given network are independent random variables drawn from the same population.

Note that these assumptions are independent of the ordering scheme and could be used to discuss stream length statistics in any system of ordering.

Although the second assumption may not appear very restrictive, it does have some important effects on the nature of  $g(\mathcal{L}; \nu, \omega, \mathfrak{N}_\omega)$ . First of all, it means that  $g$  is independent of  $\omega$ , i.e., links of different orders have the same length distribution. More important, as the individual link lengths are independent random variables, the mean length of  $\nu$  links is just  $\nu$  times the mean length of individual links. In this case the expression for the mean value of  $\mathcal{L}$  becomes particularly simple.

$$\begin{aligned} E(\mathcal{L}; \omega, \mathfrak{N}_\omega) &= \int_0^\infty \mathcal{L} P(\mathcal{L}; \omega, \mathfrak{N}_\omega) d\mathcal{L} \\ &= \bar{l}_i \sum_{\nu} \nu f(\nu; \omega, \mathfrak{N}_\omega) \\ &= \bar{\nu} \bar{l}_i \end{aligned} \quad (6)$$

where  $\bar{l}_i$  is the mean length of links in the population. The variance and other moments will in general depend on the explicit form of  $g(\mathcal{L}; \nu, \mathfrak{N}_\omega)$ .

Whereas the second assumption requires only that  $g(\mathcal{L}; \nu, \mathfrak{N}_\omega)$  be one of a rather wide class of functions, the function  $f(\nu; \omega, \mathfrak{N}_\omega)$  is completely determined by the first assumption. In a qualitative way, we can see that  $f(\nu; \omega, \mathfrak{N}_\omega)$  is closely related to the topologic properties of a channel network by the fact that the number of links in a stream is determined by the number of tributaries it has. This observation suggests that, for a given network, stream numbers and stream lengths should be related; it explains, at least qualitatively, the observed correlation of  $R_B$  and  $R_L$  (Figure 1).

As a specific example of how  $f(\nu; \omega, \mathfrak{N}_\omega)$  is related to the channel pattern, consider a fourth-order network with  $N_1 = 20$ ,  $N_2 = 8$ ,  $N_3 = 3$ ,  $N_4 = 1$ . Two of the three third-order streams are required to create the fourth-order stream, and the remaining one must join it at some interior point, as shown in Figure 4. Thus the fourth-order stream will have at least two links.

Six of the eight second-order streams must join in pairs to form the three third-order streams; the other two can be distributed among the five links of third and fourth order in 15 possible ways. Finally, the network is completed by using 16 first-order streams to form the eight second-order

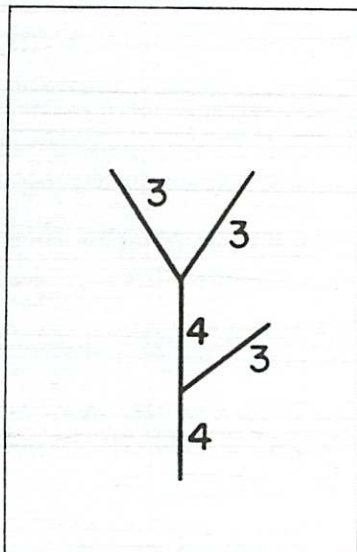


Fig. 4. Arrangement of third and fourth order streams.

streams and by distributing the remaining 4 first-order streams among the 15 interior links of higher order; this last step can be performed in 3060 distinguishable ways.

As each order is added to the network, we must assign  $R_\omega = N_\omega - 2N_{\omega+1}$  tributaries or 'excess' streams of order  $\omega$  to  $2N_{\omega+1} - 1$  links of higher order. This is just the problem of putting  $r$  identical objects into  $n$  cells; the number of different ways in which it can be done is known from elementary combinatorial theory to be

$$\binom{n+r-1}{r},$$

e.g., Feller [1950, p. 52]. Consequently, the total number of possibilities to be considered for a network with stream numbers  $\mathfrak{N}_n$  is

$$F(\mathfrak{N}_n) = \prod_{\omega=1}^{n-1} \binom{N_\omega - 2}{N_\omega - 2N_{\omega+1}} \quad (7)$$

Note that equation 7 differs by factors of  $2^{r_\omega}$  from Shreve's [1966] equation 4 for the number of topologically distinct networks with stream numbers  $\mathfrak{N}_n$ . These factors allow for the possibility that a tributary may join from either the right or the left; they are important in determining the number of distinct networks but have no effect on the link distribution.

To obtain an expression for  $f(\nu; \omega, \mathfrak{N}_n)$ , we assume, as required by Shreve's model, that the probability of finding a particular link distribution is just proportional to the number of different ways in which it can occur. A derivation of  $f(\nu; \omega, \mathfrak{N}_n)$  for general  $\omega$  and  $\mathfrak{N}_n$  leads to rather complicated algebraic formulas, and it is perhaps more instructive to begin by making an explicit calculation for a third-order basin. In this case, there are  $R_1 = N_1 - 2N_2$  first-order streams to be attached to  $2N_2 - 1$  links.  $N_2$  of these links form  $N_2$  second-order streams of one link each, and the remaining  $N_2 - 1$  make up the single third-order stream. Suppose that we assign  $k$  tributaries to the second-order links and  $(R_1 - k)$  tributaries to the third-order links. As each tributary added creates one new link, we then have  $\nu_2 = N_2 + k$  and  $\nu_3 = N_2 - 1 + R_1 - k = N_1 - N_2 - 1 - k$ . The number of ways of making this assignment is

$$\binom{N_2 + k - 1}{k} \binom{N_2 - 1 + R_1 - k - 1}{R_1 - k}$$

$$= \binom{N_2 - 1 + k}{k} \binom{N_1 - N_2 - 2 - k}{N_1 - 2N_2 - k}$$

Then

$$\begin{aligned} f(N_2 + k; 2, \mathfrak{N}_n) &= f(N_1 - N_2 - 1 - k; 3, \mathfrak{N}_n) \\ &= \binom{N_2 - 1 + k}{k} \\ &\cdot \frac{\binom{N_1 - N_2 - 2 - k}{N_1 - 2N_2 - k}}{\binom{N_1 - 2}{N_1 - 2N_2}} \\ & \quad k = 0, 1, 2, \dots, R_1 \quad (8) \end{aligned}$$

$$\text{since } F(N_1, N_2, 1) = \frac{\binom{N_1 - 2}{N_1 - 2N_2}}$$

We can show by direct summation that the probabilities  $f$  are properly normalized. By combining equations 6 and 8, and after some manipulation of combinatorial formulas we find

$$\bar{k} = \frac{N_2(N_1 - 2N_2)}{(2N_2 - 1)} \quad (9)$$

$$E(\mathcal{L}; 2, \mathfrak{N}_n) = \frac{N_2(N_1 - 1)}{2N_2 - 1} \bar{l}_i \quad (10)$$

and

$$E(\mathcal{L}; 3, \mathfrak{N}_n) = \frac{(N_2 - 1)(N_1 - 1)}{2N_2 - 1} \bar{l}_i \quad (11)$$

Note that the distribution in length between second and third orders is made in proportion to the numbers of second- and third-order links in the framework to which the first-order tributaries were attached. Now let

$$E(h; w, h_n) \quad (12)$$

As mentioned previously, the length parameter most frequently tabulated in the hydrologic literature is  $\bar{L}_\omega$ , the mean length of streams of order  $\omega$ . Since  $\bar{L}_\omega = \mathcal{L}_\omega / N_\omega$ , the quantity  $\bar{L}_\omega$  is in fact just the mean value of  $\bar{L}_\omega$  for a collection of networks with stream numbers  $\mathfrak{N}_n$ .

The results for third-order networks can be generalized to higher order without making a detailed calculation. First, we note that the expressions for  $E(\mathcal{L}; 2, N_n)$  and  $\bar{L}_2$  are correct for any value of  $\Omega$ . Second-order streams can have

only first-order streams as tributaries, and equation 10 results from considering the number of ways in which these first-order streams can be attached to  $N_2$  links of second order and  $N_2 - 1$  links of higher order. It makes no difference to the results for  $E(\mathcal{L}; 2, N_n)$  and  $\bar{L}_2$  whether the  $N_2 - 1$  links are all third order, as in our example, or whether they are a mixture of third and higher orders, as would be the case for  $\Omega > 3$ . In a similar way, we can see that, for  $\Omega > 3$ ,  $E(\mathcal{L}; 3, N_n)$  will acquire a factor  $N_3(N_2 - 1)/(2N_2 - 1)$  from the assignment of the  $R_2$  second-order tributaries and a further factor of  $(N_1 - 1)/(2N_2 - 1)$  from the assignment of the  $R_1$  first-order tributaries. The general result can be written most simply in terms of  $\bar{L}_\omega$ .

$$\bar{L}_\omega / \bar{l}_i = \prod_{\alpha=2}^{\omega} (N_{\alpha-1} - 1) / (2N_\alpha - 1) \quad \omega \geq 2 \quad (13a)$$

We have not previously specified how  $\bar{l}_i$  is to be obtained, but normally the most convenient procedure will be to set it equal to its point estimator, the mean length of the links in the actual network being considered. This definition will be adopted for the remainder of the discussion, without change in notation.

An approximate description of stream length behavior can be obtained by assuming that  $\bar{L}_\omega$  can be adequately predicted by using its mean value,  $\bar{L}_\omega$ , i.e.

$$\bar{L}_\omega \approx \bar{L}_\omega \quad (13b)$$

Equation 13b may be regarded as a substitute for Horton's law of stream lengths. In Table 2, the two relations are contrasted for fourth-order basins.

TABLE 2. Mean Stream Length Ratios for Fourth-Order Basins

$\omega$	Horton's law	Equation (13b)
2	$\frac{\bar{L}_2}{\bar{L}_1} \approx R_L$	$\frac{\bar{L}_2}{\bar{l}_i} \approx \frac{N_1 - 1}{2N_2 - 1}$
3	$\frac{\bar{L}_3}{\bar{L}_1} \approx R_L^2$	$\frac{\bar{L}_3}{\bar{l}_i} \approx \frac{(N_1 - 1)(N_2 - 1)}{(2N_2 - 1)(2N_3 - 1)}$
4	$\frac{\bar{L}_4}{\bar{L}_1} \approx R_L^3$	$\frac{\bar{L}_4}{\bar{l}_i} \approx \frac{(N_1 - 1)(N_2 - 1)(N_3 - 1)}{(2N_2 - 1)(2N_3 - 1)}$

Horton's law gives the ratio of  $\bar{L}_\omega$  to the mean length of exterior links, whereas equation 13b gives the ratio of  $\bar{L}_\omega$  to the mean length of interior links. In Horton's law the factor on the right hand increases in simple geometric proportion, whereas in our relation the rate of increase varies with  $\omega$ . Most important, however, Horton's law merely provides an empirical fit to the data, whereas equation 13b gives the mean length ratios in terms of the stream numbers and does not contain any adjustable parameters.

Shreve [1967] has shown that for an infinite topologically random network the bifurcation ratio  $R_B$  is 4. He also noted that if all links have the same length (a distribution that satisfies the general conditions discussed above), the stream length ratio is 2. Our results are consistent with Shreve's in the sense that, as the  $N_\omega \rightarrow \infty$  and  $N_\omega / N_{\omega+1} \rightarrow 4$ , equation 13b approaches Horton's law with  $R_L = 2$ .

Broscoe [1959] and Bowden and Wallis [1964] have suggested that Horton's law of stream lengths is not valid when Strahler ordering is used. One of the most common sources of deviations from Horton's law is an abnormal length of the single stream of order  $\Omega$ . We note that equation 13b takes some account of this effect. If  $L_\Omega$  is unusually small, then it is very likely that  $N_{\Omega-1} = 2$ , in which case equation 13b predicts  $L_\Omega = \bar{L}_{\Omega-1}$ . On the other hand, if  $L_\Omega$  is unusually large, then  $N_{\Omega-1}$  will probably be considerably greater than 2, and the predicted value of  $L_\Omega / \bar{L}_{\Omega-1}$  will also be unusually large. Figure 5 compares Melton's [1957] stream length data on Hog Hollow, Utah (an example cited by Bowden and Wallis) with results obtained from equation 13b and from Horton's law. Equation 13b clearly gives the better representation of the general trend of the data.

(Incidentally, the stream numbers for Hog Hollow ( $N_1 = 131$ ,  $N_2 = 22$ ,  $N_3 = 4$ ,  $N_4 = 2$ ,  $N_5 = 1$ ) are a highly improbable set; when stream numbers for  $N_1 = 131$  are ranked in order of probability, this set lies well down in the one percentile group. In general, stream numbers of very low probability tend to produce stream lengths that deviate widely from Horton's law.)

For a more comprehensive test, it would be desirable to have data on groups of basins with the same set of stream numbers. However, stream number data do not exist in such profusion, and we must instead combine results for basins with

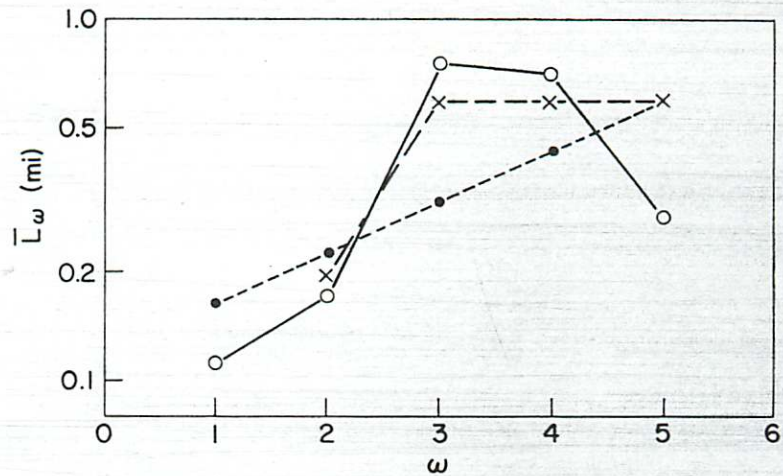


Fig. 5. Mean length versus order for Hog Hollow, Utah.  
 ○ - - - ○; Observation. ● - - - ●; Best fit obtainable with  
 Horton's law of stream lengths. x - - - x; equation 13b.

different sets of stream numbers. Figure 6 shows the predicted and observed values of  $\bar{L}_2/\bar{l}_i$  and  $\bar{L}_3/\bar{l}_i$  for 81 third-order basins investigated by Melton [1957]. The relatively good agreement is particularly satisfying in view of the fact that about one-fourth of the basins have ten or fewer

sources. Column 4 of Table 3 gives the correlation coefficient of predicted and observed values of  $\bar{L}_\omega/\bar{l}_i$  for all of the data we have been able to find. It seems reasonable to infer that our model accounts for about two-thirds of the observed variance in  $\bar{L}_\omega/\bar{l}_i$ .

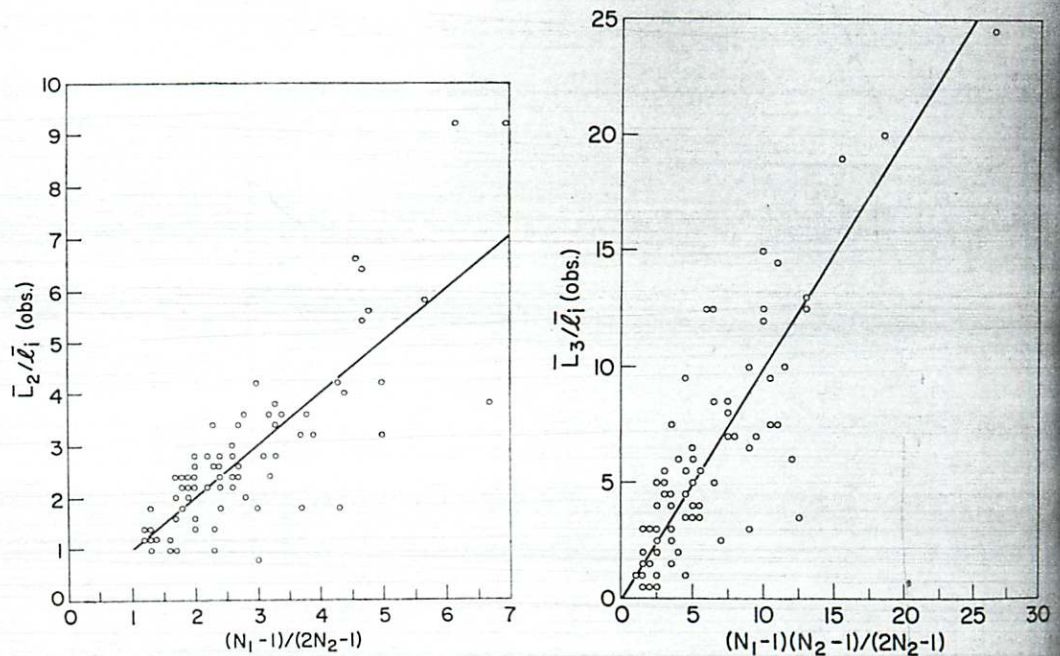


Fig. 6. Left, Observed versus predicted values (equation 13b) of  $\bar{L}_2/\bar{l}_i$  for 81 third-order basins [Melton, 1957]. Right, Same plot for  $\bar{L}_3/\bar{l}_i$ . In both graphs, the straight lines are not regression lines but are the theoretical curves with no adjustable parameters.

TABLE 3. Correlation of Predicted and Observed Values of  $\bar{L}_\omega/\bar{l}_i$ 

Investigator	$\Omega$	$\omega$	Number of Basins	$r$ Stream Numbers Only	Number of Basins	$r$ Tributary Numbers
Melton [1957]	3	2	81	0.819	44	0.938
		3		0.850		0.944
	4	2	46	0.802	11	0.889
		3		0.826		0.936
		4		0.781		0.933
Coates [1958]	3	2	60	0.687	57	0.880
		3		0.895		0.928

The principal advantages of using equation 13b instead of Horton's law are: (1) it gives better insight into the way drainage basins are organized; (2) it eliminates one empirical parameter; (3) it gives much better quantitative predictions for such eccentric cases as the Hog Hollow example; (4) it is applicable regardless of whether or not the basin is complete; (5) finally, the assumptions and approximations involved in obtaining equation 13b are known, so that it is clear how the model could be improved and refined. One attempt at improvement is described in the next section.

The above results could be extended in a number of directions. First, detailed properties of the distribution function for  $L_\omega$  could be calculated using a specific model such as the negative exponential model discussed in a later section. Also, the link distribution function for a single stream can be derived by an approach paralleled to the one used above, beginning with the consideration of the number of different ways of assigning  $k$  tributaries to one stream and the remaining  $R_\omega - k$  tributaries to other streams. The procedures are quite straightforward, but as the data on actual stream systems are not sufficient to make a sensible comparison between theory and observation, we have not carried them through here.

#### TRIBUTARY NUMBERS

The difference between predicted and observed values of  $\bar{L}_\omega/\bar{l}_i$  may be attributed in part to variation in the number of links per order, in part to variation in link length, and in part to inadequacies of the model. It is worth noting that the deviations due to variation in  $\nu_\omega$  can be completely eliminated by introducing a set of 'tributary numbers' in addition to the usual stream numbers. Let  $N_{\alpha\beta}$  be the number of excess tributaries of order  $\alpha$  that terminate in

a stream of order  $\beta > \alpha$ . In a network of order  $\Omega$ , there are  $\frac{1}{2}\Omega(\Omega - 1)$  such numbers, but only  $\frac{1}{2}(\Omega - 1)(\Omega - 2)$  are independent, since the relation

$$\sum_{\beta=\alpha+1}^{\Omega} N_{\alpha\beta} = R_\alpha$$

$$\alpha = 1, 2, \dots, \Omega - 1 \quad (14)$$

must be satisfied. When the  $N_{\alpha\beta}$  are known, the numbers of links for each order are completely specified.

$$\nu_\omega = N_\omega + \sum_{\alpha=1}^{\omega-1} N_{\alpha\omega} \quad (15)$$

Following the procedures of the previous section, we obtain

$$\bar{L}_\omega/\bar{l}_i \approx 1 + \sum_{\alpha=1}^{\omega-1} N_{\alpha\omega}/N_\omega \quad (16)$$

None of the existing tabulations of data on actual networks gives values of  $N_{\alpha\beta}$ , but they can of course be determined if outlines of the channel patterns are provided. Both Melton [1957] and Coates [1958] give the channel patterns, but we were not able to make an unambiguous determination of the tributary numbers in every case. Figure 7 shows observed and predicted values of  $\bar{L}_\omega/\bar{l}_i$  for the 44 Melton's third-order networks for which an unambiguous assignment was possible. The last column of Table 3 gives the correlation coefficients between observed and predicted values for all Melton and Coates data. The agreement is considerably improved, and the unexplained variance is reduced to about 15%.

The determination of tributary numbers is of course equivalent to counting the number of links for each order; whether or not the better agreement obtained is worth the extra

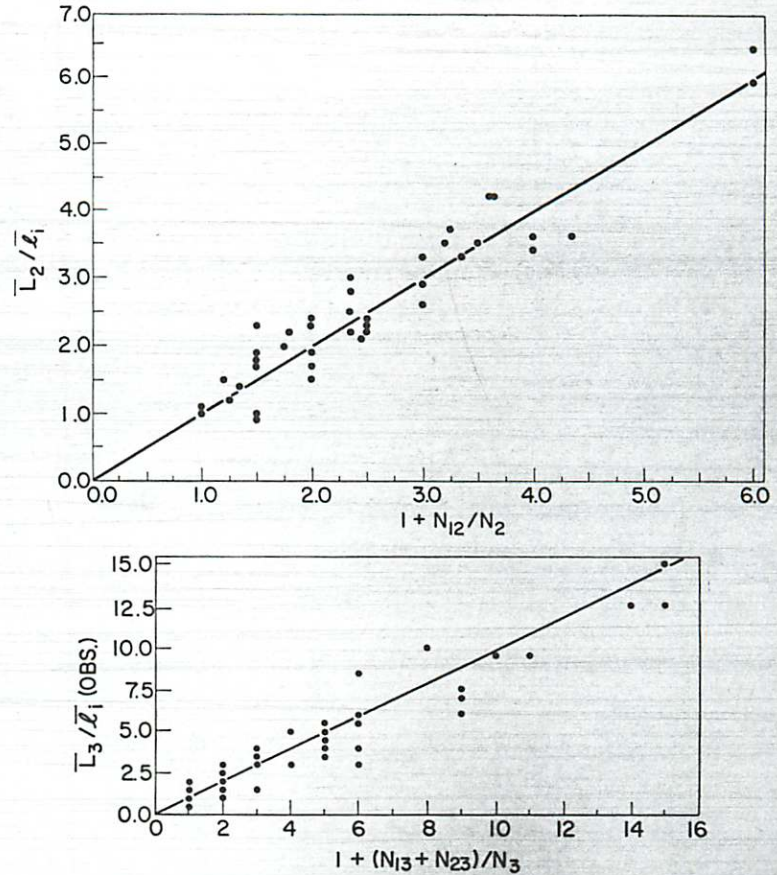


Fig. 7. Same as Figure 6, but with predicted values given by equation 16.

labor involved depends on the needs of the individual worker.

#### DISTRIBUTION OF LINK LENGTHS

The considerable reduction in variance obtained by using tributary numbers is encouraging and suggests that detailed properties of the distribution of stream lengths could be deduced if our original general assumption about link lengths were replaced with a specific model. One might hope that such a model could be inferred from measurements on actual systems, but, unfortunately, a search of the literature on drainage basin morphology does not provide much help. Schumm [1956] and Maxwell [1960] have investigated the distribution of first-order stream lengths for a few basins and have concluded that their data could be represented by a log-normal probability density. No results at all have been reported for interior links.

Another possible method of obtaining a model for link length distributions is by simulation techniques. Leopold and Langbein [1962] suggested a procedure for simulating channel networks by playing random walk games on a square grid. This scheme is quite laborious when carried out by hand, but Schenck [1963] and Smart *et al.* [1968] showed that it can be performed with a digital computer. The latter authors made a detailed study of the properties of such simulated channel networks and, in particular, demonstrated that the lengths of first-order streams have a geometric probability distribution. That is, the probability that a first-order stream has length  $L_1 = k + 1$

$$P\{L_1 = k + 1\} = p(1 - p)^k \quad k = 0, 1, 2, \dots \quad (17)$$

where  $p$  is a constant that depends on the ex

act rules of the random walk game. The most obvious interpretation of this result is that  $p$  is the probability that the stream will make a junction (and thus terminate) on any given move, whereas  $(1 - p)$  is the probability that it will not make a junction. Thus, equation 17 gives the probability that the last step, which must be a junction, is preceded by  $k$  steps without a junction; this is of course just the condition that  $L_n = k + 1$ . In recent work we have found that the geometric distribution is also appropriate for interior link lengths in random walk simulated networks.

An important feature of the geometric distribution is that  $p$  is independent of the number of steps already made without a junction. We shall assume that this behavior is carried over from simulated systems, where length is a discrete variable, to actual systems, where length is a continuous variable. Then in stream networks, the probability of a junction's occurring in an element of length  $\Delta l$  is independent of the distance already traversed without a junction. Moreover, for sufficiently small elements  $\Delta l$ , the probability of a transition should be proportional to the magnitude of  $\Delta l$ . Thus

$$\lim_{\Delta l \rightarrow 0} p = \lambda \Delta l \quad (18)$$

This general type of behavior, in which the probability of an event's occurring in a given interval is constant and independent of previous such events, appears quite commonly in problems involving stochastic processes. In most cases, e.g., radioactive decay or queuing theory, the independent variable is time. A large body of literature exists on these subjects, and we can adapt a number of its results to our purposes simply by replacing time by length [Feller, 1950, pp. 218-221].

For example, if we start at some arbitrary point in a channel network and traverse a distance  $l$ , the probability of finding exactly  $j$  junctions is the Poisson function

$$p(j; \lambda l) = e^{-\lambda l} (\lambda l)^j / j! \quad (19)$$

In particular, the probability of finding no junction at all is

$$p(0; \lambda l) = e^{-\lambda l}$$

The mean and variance of  $j$  are both equal  $\lambda l$ .

$$E(j) = \sum_{j=0}^{\infty} j p(j; \lambda l) = \lambda l \quad (20)$$

$$V(j) = E(j^2) - E^2(j) = \lambda l \quad (21)$$

These results should be useful in various practical considerations about drainage basins, such as the optimum placement of gaging stations.

For the stream length problem, we are especially interested in knowing the probability  $P(L; n, \lambda) dL$  that  $n$  consecutive links in a channel network have a total length lying between  $L$  and  $L + dL$ .

$$\begin{aligned} P(L; n, \lambda) dL &= p(n - 1; \lambda L) \lambda dL \\ &= e^{-\lambda L} [(\lambda L)^{n-1} / (n - 1)!] \lambda dL \end{aligned} \quad (22)$$

where  $p(n - 1; \lambda L)$  is the probability that  $n - 1$  junctions occur in the distance  $L$ , and  $\lambda dL$  is the probability that the  $n$ th junction occurs in the element  $dL$ .  $P(L; n, \lambda)$  is just the well known gamma density (perhaps more usually expressed as a function of the parameter  $\beta = 1/\lambda$ )

$$E(L) = \int_0^{\infty} L p(n - 1; \lambda L) \lambda dL = n/\lambda \quad (23)$$

$$V(L) = E(L^2) - E^2(L) = n/\lambda^2 \quad (24)$$

For the important case  $n = 1$ ,  $P(L, 1, \lambda) = \lambda e^{-\lambda L}$ , the negative exponential density.

As mentioned previously, there are no published data on length distributions for interior links. To have at least some comparison with observation, we have made measurements of link lengths in Gourd Creek and Coalpit Hollow, two contiguous small watersheds in Missouri. The U. S. Geological Survey 1:24,000 map (Yancy Mills quadrangle) was enlarged by a factor of 2, and special care was taken in drying the prints to keep the distortion caused by shrinkage at 1% or less. Lengths were measured with a Dietzgen 1719B Map Measurer and were generally reproducible to 1/32 inch. Thus, the measurement errors are probably less than those due to inaccuracies in the maps.

Both exterior and interior links in the Gourd Creek-Coalpit Hollow area had length distributions that were highly right-skewed and at least approximately negative exponential. How-

TABLE 4. Frequency Distribution of Interior Link Lengths, Gourd Creek and Coalpit Hollow

Range of $L$ (mi)	Observed Frequency	Expected Frequency
0.0-0.05	39	44.62
0.05-0.10	36	30.40
0.10-0.15	23	20.71
0.15-0.20	17	14.11
0.20-0.25	7	9.61
0.25-0.30	10	6.55
>0.30	8	14.00

$\bar{L} = 0.130$  mi       $\sigma_L^2 = 0.0158$  mi<sup>2</sup>  
 $-2 \ln \lambda = 7.91$        $\chi_{0.05}^2(5) = 11.07$

ever, the two distributions differed substantially. The determination of exterior link lengths is clearly a much more subjective procedure than is the determination of interior link lengths, especially when no field measurements are made. Consequently, only the interior link data have been compared in detail with the model. Table 4 lists the frequencies of 140 interior link lengths for intervals of 0.05 mile. If, as required by our model, the probability density is negative exponential, then the probability that a link has a length less than  $L'$  is  $(1 - e^{-\lambda L'})$ . The point estimator of  $\lambda$  for the gamma density is  $n/\bar{L}$  and for the data of Table 4 is  $7.675 \text{ mi}^{-1}$ . Theoretical frequencies calculated with this value of  $\lambda$  are given in the third column of the table. The goodness-of-fit test gives 7.91 for  $-2 \ln \lambda$ ,

to be compared with 11.07 for  $\chi^2$  with 5 degrees of freedom and 5% significance. (Here  $\lambda$  is the goodness-of-fit parameter, not 7.675.) Figure 8 compares the observed and calculated cumulative frequency distributions. The agreement between observation and the proposed model, although far from perfect, is at least sufficiently good to justify using the model as a basis for discussion of stream length statistics.

To make sure that the above results were not peculiar to Gourd Creek, supplemental measurements of a lower degree of precision were made on two other drainage basins, one in the Piedmont province of Virginia and one in the Basin and Range province of Arizona. In both cases, the results obtained were qualitatively similar to those for Gourd Creek; the goodness of fit was about the same, and the most obvious disagreement between observed and theoretical values was that the observed distribution did not have enough very short links. It is relevant to note that, for all three networks, the agreement with the model could be improved appreciably by replacing  $L$  in equation 22 with  $(L - L_0)$ . As an example, if for the Gourd Creek data we rather arbitrarily choose  $L_0 = 0.01$  mi, the value of  $-2 \ln \lambda$  is reduced from 7.91 to 3.07. This modification of the distribution function is equivalent to assuming that the minimum length for interior links is not zero but  $L_0$ . Such an assumption is not unreasonable, for various physical considerations suggest that very short links may

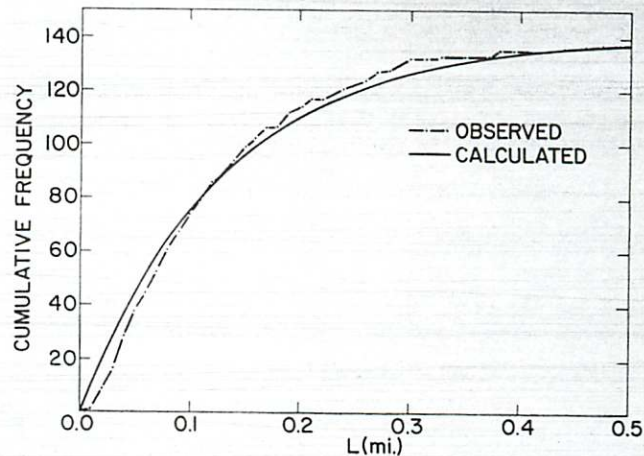


Fig. 8. Comparison of observed and calculated cumulative frequencies of interior link lengths for Gourd Creek and Coalpit Hollow, Mo.

be unstable. It appears, then, that a useful, semiempirical distribution function for interior link lengths would be the negative exponential distribution modified so as to have at least some bias against very short links.

## MEAN AREA RATIOS

The procedures of the second section can, with two additional assumptions, be extended to area relationships. An expression for the drainage density is obviously required and, since basins with  $\omega \geq 2$  contain first-order basins, we also need to know the distribution of lengths of first-order streams. We assume that (1) The drainage density is uniform, i.e., the area drained by a first-order stream of length  $L_1$  is  $L_1/D$ , and the interbasin area for an interior link of length  $l$  is  $l/D$ , where  $D$  is the drainage density. (2) Lengths of both interior and exterior links are independent random variables drawn from the same population. The first approximation is generally, although by no means always, satisfactory for basins which are not too large. The second approximation is probably often rather bad and is made here only to help to reduce the considerable amount of algebra involved. Even with this simplification we could not obtain a general expression for  $\bar{A}_\omega/\bar{A}_1$ , and the individual expressions become more and more unwieldy as  $\omega$  increases. For  $\omega = 2$  and 3, we find, in analogy with equation 13b

$$\approx \frac{2N_1 + 2N_2 - 3}{2N_2 - 1} \quad (25)$$

$$\approx \frac{4(N_1N_2 + N_2N_3 + N_1N_3)}{(2N_2 - 1)(2N_3 - 1)} - \frac{6(N_1 + N_2 + N_3) + 7}{(2N_2 - 1)(2N_3 - 1)} \quad (26)$$

In the limit of an infinite topologically random network,  $\bar{A}_2/\bar{A}_1 \rightarrow 5$  and  $\bar{A}_3/\bar{A}_1 \rightarrow 21$ . Shreve [57] suggested that in this limit the area ratios reduced to Horton's law with  $R_A = 4$ . However, it appears that our results are consistent with the remainder of Shreve's paper. For very large random networks,  $N_\omega \rightarrow N_1/4^{(\omega-1)}$  and  $\nu_\omega \rightarrow N_\omega 2^{(\omega-1)}$ . Building up a network according to these rules leads directly to the sequence 1, 5, 21, 85, 341,  $\dots$ ,  $4(\bar{A}_{\omega-1}/\bar{A}_1) + 1$ , for  $\bar{A}_\omega/\bar{A}_1$ . Probably the best existing approximation to infinite topologically random

networks with uniform drainage density is the R1 fifth-order random walk networks discussed by Smart *et al.* [1968]. For these systems  $N_1$  ranges between 63 and 213, and the mean areas drained by interior and exterior links are 1.99 and 2.02 units, respectively; see the original paper for further details. For the sample of 24 networks, the median values of  $\bar{A}_2/\bar{A}_1$  and  $\bar{A}_3/\bar{A}_1$  are 5.13 and 22.1, respectively.

Because data on mean basin areas are very scarce, no attempt has been made to compare equations 25 and 26 with observed values of  $\bar{A}_2/\bar{A}_1$  and  $\bar{A}_3/\bar{A}_1$ . However, it seems likely that the quantitative agreement would be somewhat worse than in the stream length case because of the extra assumptions involved.

*Acknowledgment.* I am indebted to D. V. Judd for preparing the accurate enlargements of the Gourd Creek map.

## REFERENCES

- Bowden, K. L., and J. R. Wallis, Effect of stream-ordering technique on Horton's laws of drainage composition, *Geol. Soc. Am. Bull.* 75, 767-774, 1964.
- Broscoe, A. J., Quantitative analysis of longitudinal stream profiles of small watersheds, *Proj. NR 389-042 Tech. Rept. 18*, Dept. Geol., Columbia Univ., 1959.
- Coates, D. R., Quantitative geomorphology of small drainage basins of southern Indiana, *Proj. NR 389-042 Tech. Rept. 10*, Dept. of Geol., Columbia Univ., 1958.
- Feller, W., *Probability Theory and Its Applications*, John Wiley & Sons, New York, 1950.
- Horton, R. E., Erosional development of streams and their drainage basins: Hydrophysical approach to quantitative geomorphology, *Bull. Geol. Soc. Am.*, 56, 275-370, 1945.
- Leopold, L. B., and W. B. Langbein, The concept of entropy in landscape evolution, *U. S. Geol. Surv. Profess. Paper 500-A*, 1962.
- Leopold, L. B., and J. P. Miller, Ephemeral streams: Hydraulic factors and their relation to the drainage net, *U. S. Geol. Surv. Profess. Paper 282-A*, 1956.
- Maxwell, J. C., Quantitative geomorphology of the San Dimas National Forest, *Proj. NR 389-042, Tech. Rept. 19*, Dept. Geol., Columbia Univ., 1960.
- Melton, M. A., An analysis of the relations among elements of climate, surface properties, and geomorphology, *Proj. NR 389-042 Tech. Rept. 11*, Dept. Geol., Columbia Univ., 1957.
- Morisawa, M. E., Quantitative geomorphology of some watersheds in the Appalachian Plateau, *Bull. Geol. Soc. Am.*, 73, 1025-1046, 1962.
- Scheidegger, A. E., The algebra of stream order

- numbers, *U. S. Geol. Surv. Profess. Paper 525-B*, 1965.
- Schenck, H. S., Jr., Simulation of the evolution of drainage-basin networks with a digital computer, *J. Geophys. Res.*, *68*, 5739-5745, 1963.
- Schumm, S. A., Evolution of drainage systems and slopes in badlands at Perth Amboy, New Jersey, *Bull. Geol. Soc. Am.*, *67*, 597-646, 1956.
- Shreve, R. L., Statistical law of stream numbers, *J. Geol.*, *74*, 17-37, 1966.
- Shreve, R. L., Infinite topologically random channel networks, *J. Geol.*, *75*, 178-186, 1967.
- Smart, J. S., A. J. Surkan, and J. P. Considine, Digital simulation of channel networks, *IASI Proc. 14th IUGG Assembly* (in press), 1968.
- Strahler, A. N., Hypsometric analysis of erosion topography, *Bull. Geol. Soc. Am.*, *63*, 1117-1144, 1952.

(Manuscript received May 3, 1968.)