

Branching Networks I

Complex Networks, Course 303A, Spring, 2009

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- Definitions
- Allometry
- Laws
- Stream Ordering
- Horton's Laws
- Tokunaga's Law
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Branching networks are useful things:

- ▶ Fundamental to material **supply and collection**
- ▶ **Supply**: From one source to many sinks in 2- or 3-d.
- ▶ **Collection**: From many sources to one sink in 2- or 3-d.
- ▶ Typically observe hierarchical, recursive self-similar structure

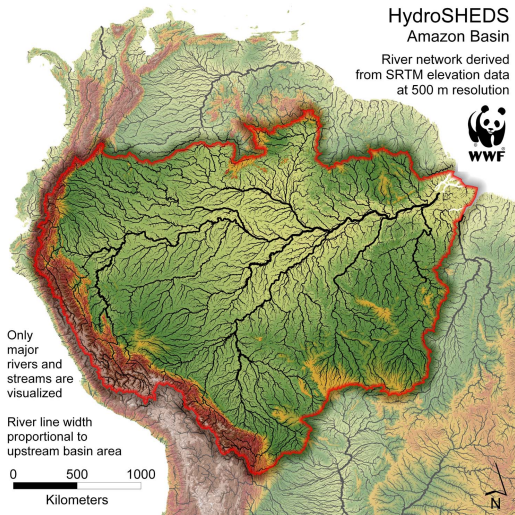
Examples:

- ▶ River networks (our focus)
- ▶ Cardiovascular networks
- ▶ Plants
- ▶ Evolutionary trees
- ▶ Organizations (only in theory...)

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Branching networks are everywhere...



<http://hydrosheds.cr.usgs.gov/> (田)

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Branching networks are everywhere...



<http://en.wikipedia.org/wiki/Image:Applebox.JPG> (田)

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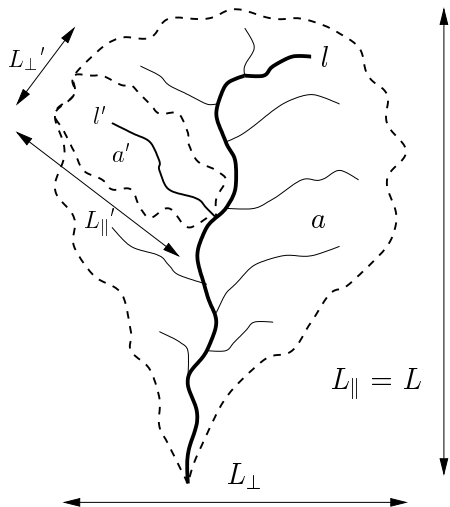
Geomorphological networks

Definitions

- ▶ **Drainage basin** for a point p is the complete region of land from which overland flow drains through p .
- ▶ Definition most sensible for a point in a stream.
- ▶ **Recursive structure**: Basins contain basins and so on.
- ▶ In principle, a drainage basin is defined at every point on a landscape.
- ▶ On flat hillslopes, drainage basins are effectively linear.
- ▶ We treat subsurface and surface flow as following the gradient of the surface.
- ▶ Okay for large-scale networks...

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Basic basin quantities: a , l , L_{\parallel} , L_{\perp} :

- ▶ a = drainage basin area
- ▶ l = length of longest (main) stream (which may be fractal)
- ▶ $L = L_{\parallel}$ = longitudinal length of basin
- ▶ $L = L_{\perp}$ = width of basin

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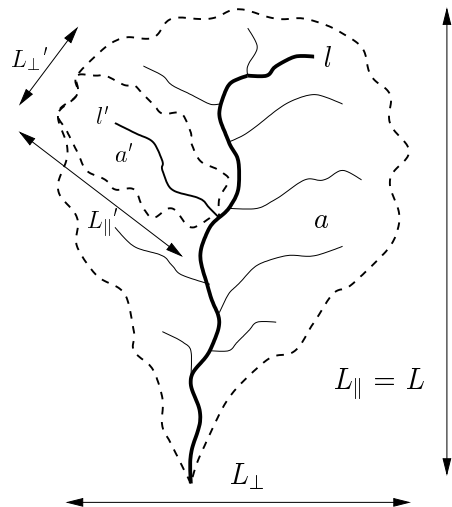
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Isometry: dimensions scale linearly with each other.



Allometry: dimensions scale nonlinearly.

Basin allometry



Allometric relationships:

- ▶ $l \propto a^h$
- ▶ $l \propto L^d$
- ▶ Combine above:
 $a \propto L^{d/h} \equiv L^D$

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'Laws'

- ▶ Hack's law (1957) [2]:

$$l \propto a^h$$

reportedly $0.5 < h < 0.7$

- ▶ Scaling of main stream length with basin size:

$$l \propto L_{\parallel}^d$$

reportedly $1.0 < d < 1.1$

- ▶ Basin allometry:

$$L_{\parallel} \propto a^{h/d} \equiv a^{1/D}$$

$D < 2 \rightarrow$ basins elongate.

There are a few more 'laws': [1]

Relation:	Name or description:
$T_k = T_1(R_T)^k$	Tokunaga's law
$l \sim L^d$	self-affinity of single channels
$n_\omega/n_{\omega+1} = R_n$	Horton's law of stream numbers
$\bar{l}_{\omega+1}/\bar{l}_\omega = R_\ell$	Horton's law of main stream lengths
$\bar{a}_{\omega+1}/\bar{a}_\omega = R_a$	Horton's law of basin areas
$\bar{s}_{\omega+1}/\bar{s}_\omega = R_s$	Horton's law of stream segment lengths
$L_\perp \sim L^H$	scaling of basin widths
$P(a) \sim a^{-\tau}$	probability of basin areas
$P(l) \sim l^{-\gamma}$	probability of stream lengths
$l \sim a^h$	Hack's law
$a \sim L^D$	scaling of basin areas
$\Lambda \sim a^\beta$	Langbein's law
$\lambda \sim L^\varphi$	variation of Langbein's law

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Reported parameter values: ^[1]

Parameter:	Real networks:
R_n	3.0–5.0
R_a	3.0–6.0
$R_\ell = R_T$	1.5–3.0
T_1	1.0–1.5
d	1.1 ± 0.01
D	1.8 ± 0.1
h	0.50–0.70
τ	1.43 ± 0.05
γ	1.8 ± 0.1
H	0.75–0.80
β	0.50–0.70
φ	1.05 ± 0.05

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Kind of a mess...

Order of business:

1. Find out how these relationships are connected.
2. Determine most fundamental description.
3. Explain origins of these parameter values

For (3): **Many attempts: not yet sorted out...**

Stream Ordering:

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Method for describing network architecture:

- ▶ Introduced by Horton (1945)^[3]
- ▶ Modified by Strahler (1957)^[6]
- ▶ Term: Horton-Strahler Stream Ordering^[4]
- ▶ Can be seen as **iterative trimming** of a network.

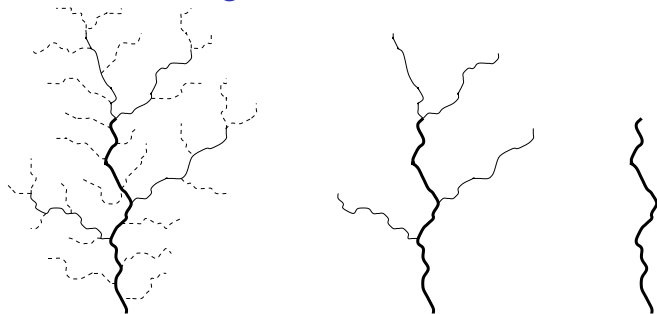
Stream Ordering:

Some definitions:

- ▶ A **channel head** is a point in landscape where flow becomes focused enough to form a stream.
- ▶ A **source stream** is defined as the stream that reaches from a channel head to a junction with another stream.
- ▶ Roughly analogous to capillary vessels.
- ▶ Use symbol $\omega = 1, 2, 3, \dots$ for stream order.

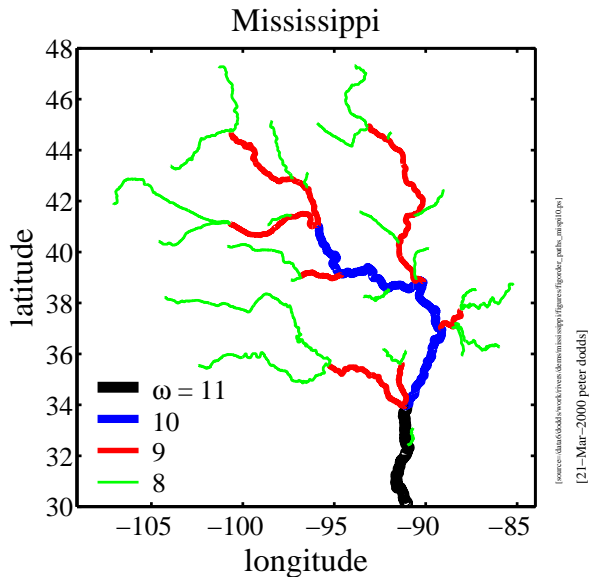
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Stream Ordering:



1. Label all **source streams** as **order $\omega = 1$** and remove.
2. Label all **new** source streams as **order $\omega = 2$** and remove.
3. Repeat until one stream is left (order = Ω)
4. Basin is said to be of the order of the last stream removed.
5. Example above is a basin of order $\Omega = 3$.

Stream Ordering—A large example:



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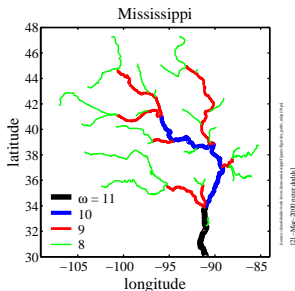
Stream Ordering:

Another way to define ordering:

- ▶ As before, label all **source streams** as **order $\omega = 1$** .
- ▶ Follow all labelled streams downstream
- ▶ Whenever two streams of the same order (ω) meet, the resulting stream has order incremented by 1 ($\omega + 1$).
- ▶ If streams of different orders ω_1 and ω_2 meet, then the resultant stream has order equal to the largest of the two.
- ▶ Simple rule:

$$\omega_3 = \max(\omega_1, \omega_2) + \delta_{\omega_1, \omega_2}$$

where δ is the Kronecker delta.



Stream Ordering:

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One problem:

- ▶ Resolution of data messes with ordering
- ▶ Micro-description changes (e.g., order of a basin may increase)
- ▶ ... but relationships based on ordering appear to be robust to resolution changes.

Stream Ordering:

Utility:

- ▶ Stream ordering helpfully discretizes a network.
- ▶ Goal: understand **network architecture**

Stream Ordering:

Resultant definitions:

- ▶ A basin of order Ω has n_ω streams (or sub-basins) of order ω .
 - ▶ $n_\omega > n_{\omega+1}$
- ▶ An order ω basin has **area a_ω** .
- ▶ An order ω basin has a **main stream length l_ω** .
- ▶ An order ω basin has a **stream segment length s_ω**
 1. an order ω stream segment is only that part of the stream which is actually of order ω
 2. an order ω stream segment runs from the basin outlet up to the junction of two order $\omega - 1$ streams

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Horton's laws

Self-similarity of river networks

- ▶ First quantified by Horton (1945)^[3], expanded by Schumm (1956)^[5]

Three laws:

- ▶ Horton's law of stream numbers:

$$n_{\omega}/n_{\omega+1} = R_n > 1$$

- ▶ Horton's law of stream lengths:

$$\bar{l}_{\omega+1}/\bar{l}_{\omega} = R_l > 1$$

- ▶ Horton's law of basin areas:

$$\bar{a}_{\omega+1}/\bar{a}_{\omega} = R_a > 1$$

Horton's laws

Horton's Ratios:

- ▶ So... Horton's laws are defined by three ratios:

$$R_n, R_\ell, \text{ and } R_a.$$

- ▶ Horton's laws describe **exponential decay or growth**:

$$\begin{aligned}n_\omega &= n_{\omega-1} / R_n \\ &= n_{\omega-2} / R_n^2 \\ &\vdots \\ &= n_1 / R_n^{\omega-1} \\ &= n_1 e^{-(\omega-1) \ln R_n}\end{aligned}$$

Horton's laws

Similar story for area and length:



$$\bar{a}_\omega = \bar{a}_1 e^{(\omega-1) \ln R_a}$$



$$\bar{l}_\omega = \bar{l}_1 e^{(\omega-1) \ln R_\ell}$$

- ▶ As stream order increases, **number drops** and **area and length increase**.

Horton's laws

A few more things:

- ▶ Horton's laws are laws of averages.
- ▶ Averaging for number is **across** basins.
- ▶ Averaging for stream lengths and areas is **within** basins.
- ▶ Horton's ratios go a long way to defining a branching network...
- ▶ But we need one other piece of information...

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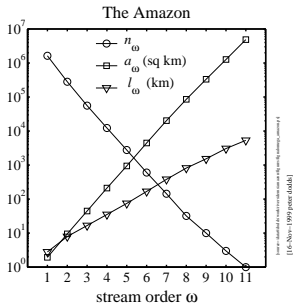
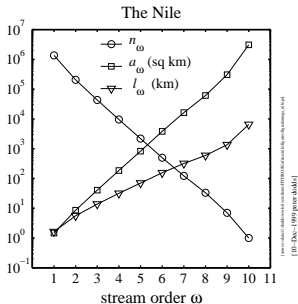
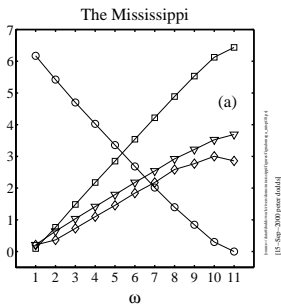
A bonus law:

- ▶ Horton's law of stream segment lengths:

$$\bar{s}_{\omega+1}/\bar{s}_{\omega} = R_s > 1$$

- ▶ Can show that $R_s = R_l$.

Horton's laws in the real world:



Horton's laws-at-large

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Blood networks:

- ▶ Horton's laws hold for sections of cardiovascular networks
- ▶ Measuring such networks is tricky and messy...
- ▶ Vessel diameters obey an analogous Horton's law.

Horton's laws

Observations:

- ▶ Horton's ratios vary:

R_n	3.0–5.0
R_a	3.0–6.0
R_ℓ	1.5–3.0

- ▶ No accepted explanation for these values.
- ▶ Horton's laws tell us how quantities vary from level to level ...
- ▶ ... but they don't explain how networks are structured.

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Delving deeper into network architecture:

- ▶ Tokunaga (1968) identified a clearer picture of network structure ^[7, 8, 9]
- ▶ As per Horton-Strahler, use **stream ordering**.
- ▶ **Focus:** describe how streams of different orders connect to each other.
- ▶ Tokunaga's law is also a law of averages.

Definition:

- ▶ $T_{\mu,\nu}$ = the average number of **side streams** of **order ν** that enter as tributaries to streams of **order μ**
- ▶ $\mu, \nu = 1, 2, 3, \dots$
- ▶ $\mu \geq \nu + 1$
- ▶ Recall each stream segment of order μ is 'generated' by two streams of order $\mu - 1$
- ▶ These generating streams are not considered side streams.

Network Architecture

Tokunaga's law

- ▶ Property 1: Scale independence—depends only on difference between orders:

$$T_{\mu,\nu} = T_{\mu-\nu}$$

- ▶ Property 2: Number of side streams grows exponentially with difference in orders:

$$T_{\mu,\nu} = T_1(R_T)^{\mu-\nu-1}$$

- ▶ We usually write Tokunaga's law as:

$$T_k = T_1(R_T)^{k-1} \quad \text{where } R_T \simeq 2$$

Tokunaga's law—an example:

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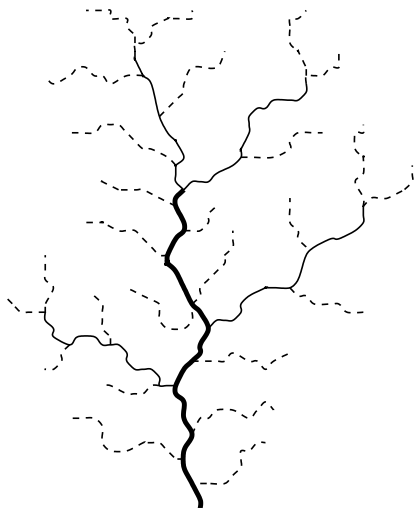
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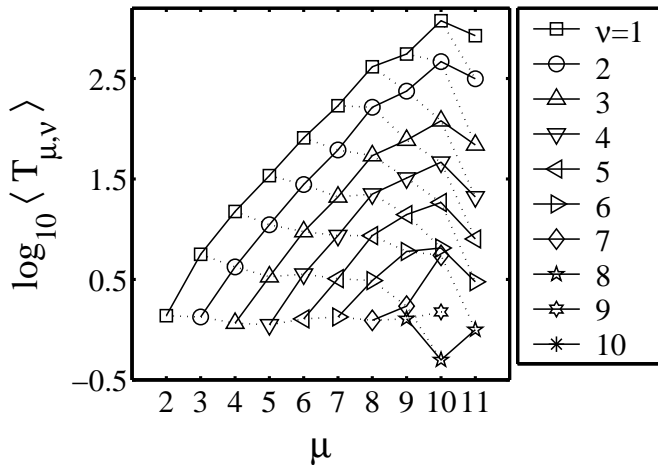
$$T_1 \simeq 2$$

$$R_T \simeq 4$$



The Mississippi

A Tokunaga graph:




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Nutshell:


Branching networks I:

- ▶ Show remarkable **self-similarity** over many scales.
- ▶ There are many interrelated scaling laws.
- ▶ Horton-Strahler **Stream ordering** gives one useful way of getting at the architecture of branching networks.
- ▶ **Horton's laws** reveal self-similarity.
- ▶ Horton's laws can be misinterpreted as suggesting a pure hierarchy.
- ▶ **Tokunaga's laws** neatly describe network architecture.
- ▶ Branching networks exhibit a mixed hierarchical structure.
- ▶ Horton and Tokunaga can be connected analytically (next up).

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