

# Branching Networks I

## Complex Networks

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- Introduction
- Definitions
- Allometry
- Laws
- Stream Ordering
- Horton's Laws
- Tokunaga's Law
- Nutshell
- References



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# Introduction

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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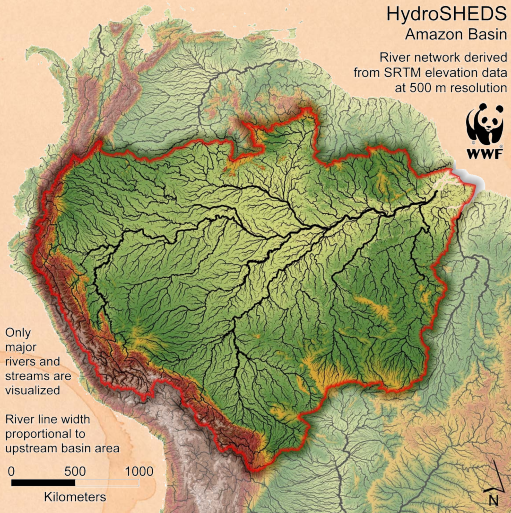
References



# Branching networks are everywhere...

## HydroSHEDS Amazon Basin

River network derived  
from SRTM elevation data  
at 500 m resolution



Only  
major  
rivers and  
streams are  
visualized

River line width  
proportional to  
upstream basin area

0 500 1000  
Kilometers

<http://hydrosheds.cr.usgs.gov/> (田)

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



# A beautiful simulation of erosion:

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Bruce Shaw (LDEO, Columbia) and Marcelo Magnasco (Rockefeller)

# 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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# Allometry

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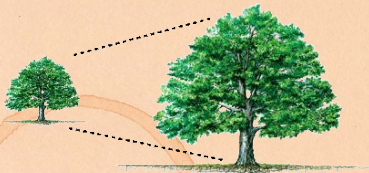
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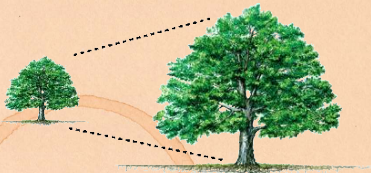
- ▶ **Isometry:**  
dimensions scale linearly with each other.



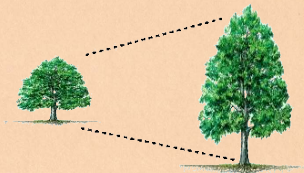
# Allometry



- ▶ **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:

$$a \propto L^{d/h} \equiv L^D$$



# Basin allometry



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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:

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

reportedly  $1.0 < d < 1.1$

- ▶ Basin allometry:

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

$D < 2 \rightarrow$  basins elongate.



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# 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
$\bar{l}_{\omega+1}/\bar{l}_\omega = R_l$	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: <sup>[1]</sup>

Parameter:	Real networks:
$R_n$	3.0–5.0
$R_a$	3.0–6.0
$R_l = R_T$	1.5–3.0
$T_1$	1.0–1.5
$d$	$1.1 \pm 0.01$
$D$	$1.8 \pm 0.1$
$h$	0.50–0.70
$\tau$	$1.43 \pm 0.05$
$\gamma$	$1.8 \pm 0.1$
$H$	0.75–0.80
$\beta$	0.50–0.70
$\varphi$	$1.05 \pm 0.05$



# 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

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



# Stream Ordering:

## 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.



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# 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 =  $\Omega$ )
4. Basin is said to be of the order of the last stream removed.
5. Example above is a basin of order  $\Omega = 3$ .



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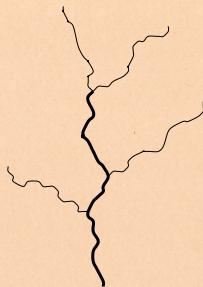
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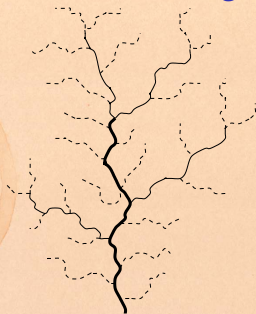
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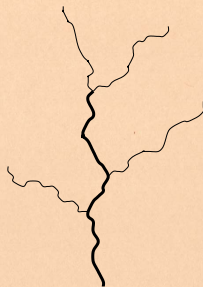
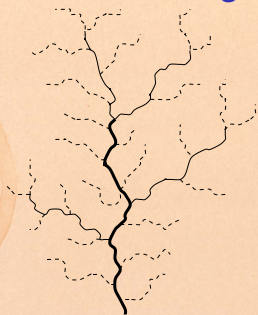
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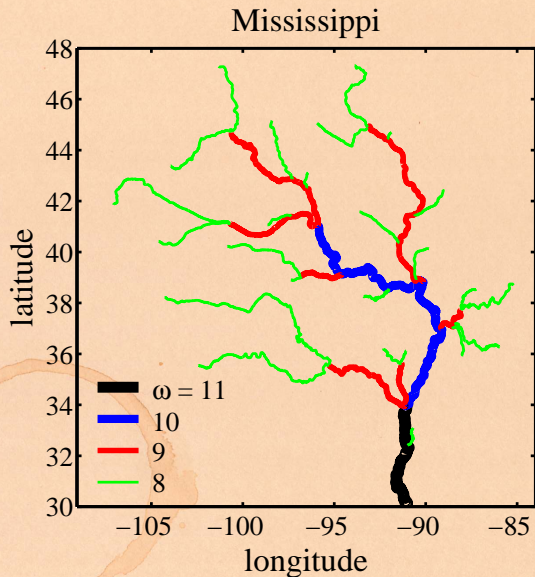
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1. Label all **source streams** as **order  $\omega = 1$**  and remove.
2. Label all **new** source streams as **order  $\omega = 2$**  and remove.
3. Repeat until one stream is left (order =  $\Omega$ )
4. Basin is said to be of the order of the last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



# Stream Ordering—A large example:



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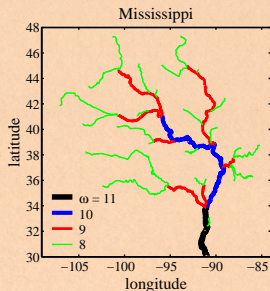
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## Another way to define ordering:

- ▶ As before, label all source streams as order  $\omega = 1$ .
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- ▶ If streams of different orders  $\omega_1$  and  $\omega_2$  meet, then the resultant stream has order equal to the largest of the two.
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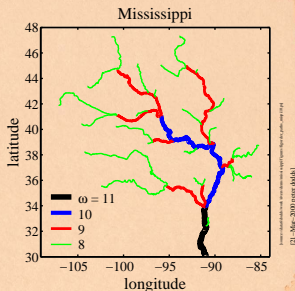
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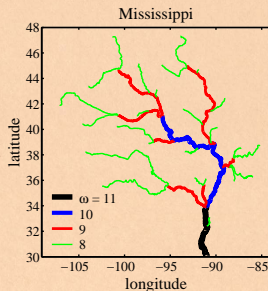
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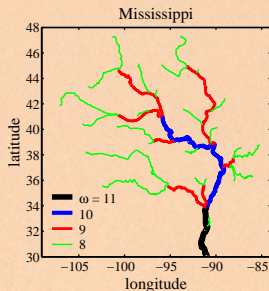
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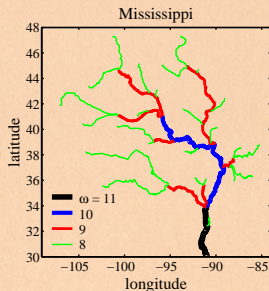
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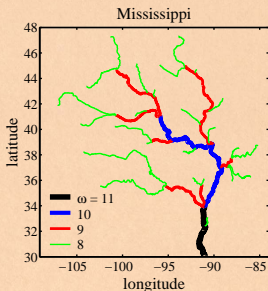
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# Stream Ordering:

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## One problem:

- ▶ Resolution of data messes with ordering
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## Utility:

- ▶ Stream ordering helpfully discretizes a network.
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## Resultant definitions:

- ▶ A basin of order  $\Omega$  has  $n_\omega$  streams (or sub-basins) of order  $\omega$ .
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- ▶ An order  $\omega$  basin has area  $a_\omega$ .
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## Self-similarity of river networks

- ▶ First quantified by Horton (1945)<sup>[3]</sup>, expanded by Schumm (1956)<sup>[5]</sup>

### Three laws:

- ▶ Horton's law of stream numbers:

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

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## Horton's Ratios:

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

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Similar story for area and length:

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## A few more things:

- ▶ Horton's laws are laws of averages.
- ▶ Averaging for number is across basins.
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## A bonus law:

- ▶ Horton's law of stream segment lengths:

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- ▶ Can show that  $R_s = R_l$ .
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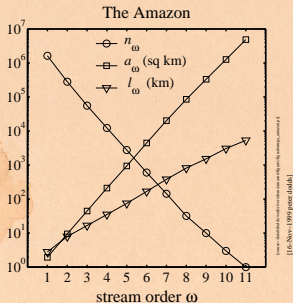
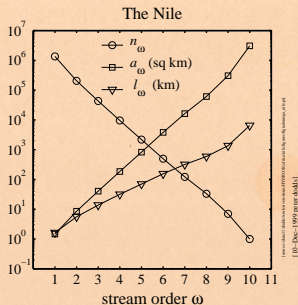
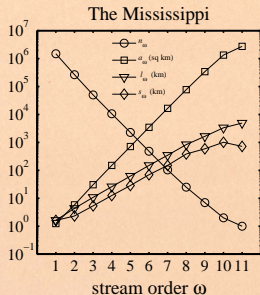
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# Horton's laws in the real world:



[10-Dox-1999 paper dox4]

[10-Dox-1999 paper dox4]

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# 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.



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# Data from real blood networks

Network	$R_n$	$R_r^{-1}$	$R_\ell^{-1}$	$-\frac{\ln R_r}{\ln R_n}$	$-\frac{\ln R_\ell}{\ln R_n}$	$\alpha$
West <i>et al.</i>	–	–	–	1/2	1/3	3/4
rat (PAT)	2.76	1.58	1.60	0.45	0.46	0.73
cat (PAT) (Turcotte <i>et al.</i> [10])	3.67	1.71	1.78	0.41	0.44	0.79
dog (PAT)	3.69	1.67	1.52	0.39	0.32	0.90
pig (LCX)	3.57	1.89	2.20	0.50	0.62	0.62
pig (RCA)	3.50	1.81	2.12	0.47	0.60	0.65
pig (LAD)	3.51	1.84	2.02	0.49	0.56	0.65
human (PAT)	3.03	1.60	1.49	0.42	0.36	0.83
human (PAT)	3.36	1.56	1.49	0.37	0.33	0.94

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$$R_n \quad 3.0\text{--}5.0$$

$$R_a \quad 3.0\text{--}6.0$$

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## Observations:

- ▶ Horton's ratios vary:

$$R_n \quad 3.0\text{--}5.0$$

$$R_a \quad 3.0\text{--}6.0$$

$$R_\ell \quad 1.5\text{--}3.0$$

- ▶ 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.



# Tokunaga's law

## 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.



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# Network Architecture

## Definition:

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



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# 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:

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



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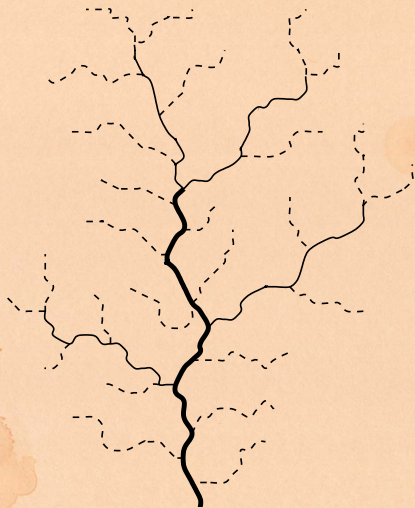


# Tokunaga's law—an example:

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- Tokunaga's Law
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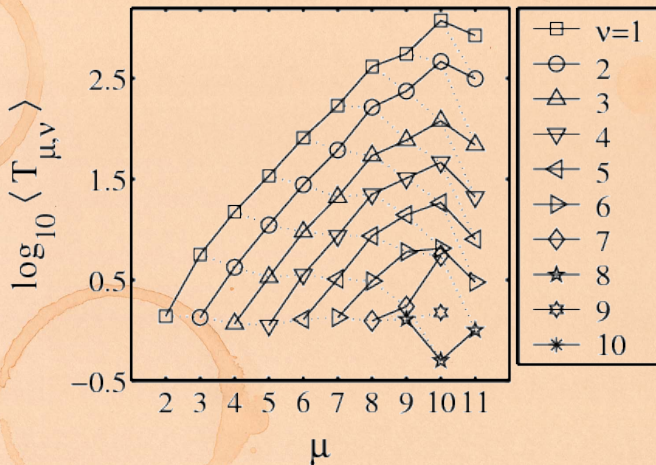
$$T_1 \simeq 2$$

$$R_T \simeq 4$$



# 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.
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- ▶ Branching networks exhibit a mixed hierarchical structure.
- ▶ Horton and Tokunaga can be connected analytically (next up).



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