

Branching Networks II

Complex Networks | @networksvox
 CSYS/MATH 303, Spring, 2016

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 Vermont Advanced Computing Core | University of Vermont

Horton ⇔
 Tokunaga

Reducing Horton

Scaling relations

Fluctuations

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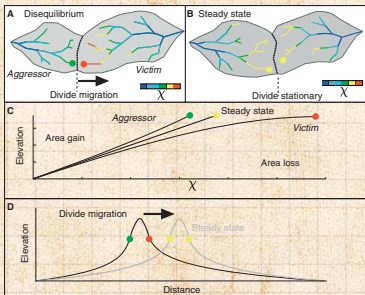
Piracy on the high χ 's:



"Dynamic Reorganization of River Basins" [↗](#)

Willett et al.,

Science Magazine, **343**, 1248765, 2014. ^[21]



$$\frac{\partial z(x, t)}{\partial t} = U - K A^m \left| \frac{\partial z(x, t)}{\partial x} \right|^n$$

$$z(x) = z_b + \left(\frac{U}{K A_0^m} \right)^{1/n} \chi$$

$$\chi = \int_{x_b}^x \left(\frac{A_0}{A(x')} \right)^{m/n} dx'$$

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More: [How river networks move across a landscape](#) 
(Science Daily)



Can Horton and Tokunaga be happy?

Horton and Tokunaga seem different:

- ▶ In terms of network architecture, Horton's laws appear to contain less detailed information than Tokunaga's law.
- ▶ Oddly, Horton's laws have **four** parameters and Tokunaga has **two** parameters.
- ▶ R_n , R_a , R_ℓ , and R_s **versus** T_1 and R_T . One simple redundancy: $R_\ell = R_s$.
Insert question from assignment 1 
- ▶ To make a connection, clearest approach is to start with Tokunaga's law...
- ▶ Known result: Tokunaga \rightarrow Horton [\[18, 19, 20, 9, 21\]](#)

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Let us make them happy

We need one more ingredient:

Space-fillingness

- ▶ A network is space-filling if the average distance between adjacent streams is roughly constant.
- ▶ Reasonable for river and cardiovascular networks
- ▶ For river networks:
Drainage density ρ_{dd} = inverse of typical distance between channels in a landscape.
- ▶ in terms of basin characteristics:

$$\rho_{dd} = \frac{\sum_{w=1}^{\Omega} \text{stream segment lengths}}{\text{basin area}} = \frac{\sum_{w=1}^{\Omega} n_w s_w}{a_{\Omega}}$$



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Start with Tokunaga's law: $T_k = T_1 R_T^{k-1}$

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

- ▶ Estimate n_ω , the number of streams of order ω in terms of other $n_{\omega'}$, $\omega' > \omega$.
- ▶ Observe that each stream of order ω terminates by either:

1. Running into another stream of order ω and generating a stream of order $\omega+1$.

- ▶ $2n_\omega$ streams of order ω do this

2. Rushing into and being absorbed by a stream of higher order $\omega' > \omega$.

- ▶ $n_\omega T_\omega$ streams of order ω do this

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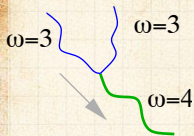
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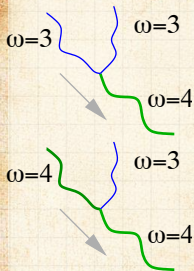
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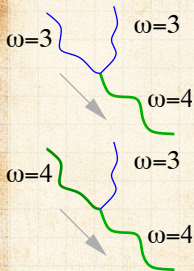
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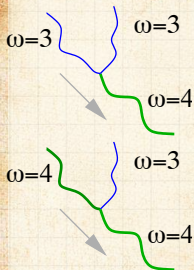
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More with the happy-making thing

Putting things together:



$$n_{\omega} = \underbrace{2n_{\omega+1}}_{\text{generation}} + \sum_{\omega'=\omega+1}^{\Omega} \underbrace{T_{\omega'-\omega} n_{\omega'}}_{\text{absorption}}$$

- ▶ Use Tokunaga's law and manipulate expression to find Horton's law for stream numbers follows and hence obtain R_n .
- ▶ Insert question from assignment 1
- ▶ Solution:

$$R_n = \frac{(2 + R_T + T_1) \pm \sqrt{(2 + R_T + T_1)^2 - 8R_T}}{2}$$

(The larger value is the one we want.)

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Finding other Horton ratios

Connect Tokunaga to R_s

- ▶ Now use uniform drainage density ρ_{dd} .
- ▶ Assume side streams are roughly separated by distance $1/\rho_{dd}$.
- ▶ For an order ω **stream segment**, expected length is

$$\bar{s}_\omega \simeq \rho_{dd}^{-1} \left(1 + \sum_{k=1}^{\omega-1} T_k \right)$$

- ▶ Substitute in Tokunaga's law $T_k = T_1 R_T^{k-1}$:

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Altogether then:



$$\Rightarrow \bar{s}_\omega / \bar{s}_{\omega-1} = R_T \Rightarrow R_s = R_T$$

▶ Recall $R_\ell = R_s$ so

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
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Some observations:

- ▶ R_n and R_ℓ depend on T_1 and R_T .
- ▶ Seems that R_a must as well...
- ▶ Suggests Horton's laws must contain some redundancy
- ▶ We'll in fact see that $R_a = R_n$.
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Horton and Tokunaga are happy

COcoNuTS

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Reducing Horton

Scaling relations


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
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
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The other way round

- ▶ Note: We can invert the expressions for R_n and R_ℓ to find Tokunaga's parameters in terms of Horton's parameters.

$$R_T = R_\ell,$$

$$T_1 = R_n - R_\ell - 2 + 2R_\ell/R_n.$$

- ▶ Suggests we should be able to argue that Horton's laws imply Tokunaga's laws (if drainage density is uniform)...

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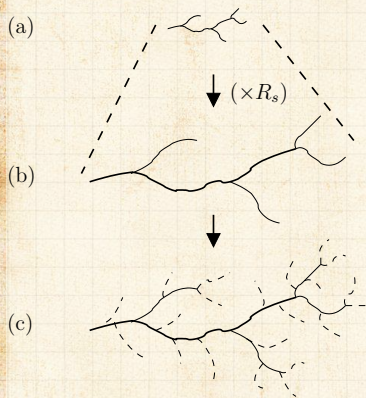
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Horton and Tokunaga are friends

From Horton to Tokunaga [2]



- ▶ Assume Horton's laws hold for number and length
- ▶ Start with picture showing an order ω stream and order $\omega - 1$ generating and side streams.
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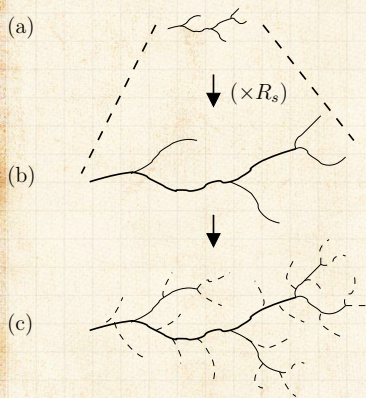
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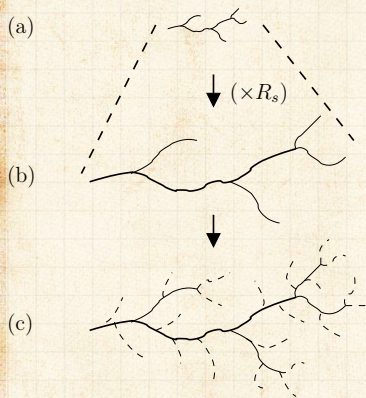
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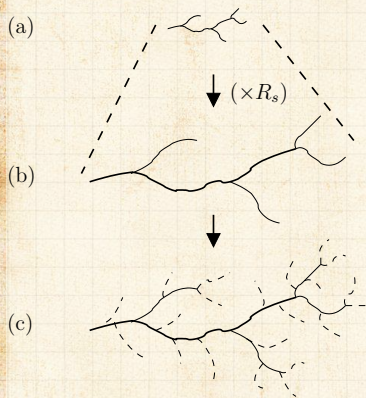
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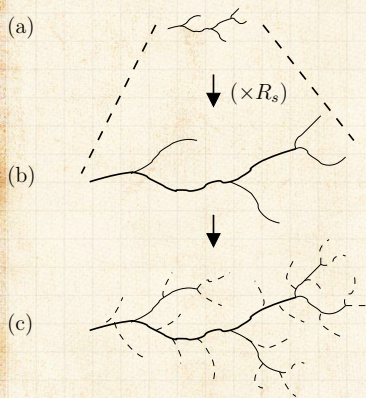
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Horton and Tokunaga are friends

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...and in detail:

- ▶ **Must retain same drainage density.**
- ▶ Add an extra $(R_\ell - 1)$ first order streams for each original tributary.
- ▶ Since by definition, an order $\omega + 1$ stream segment has T_ω order 1 side streams, we have:

$$T_{\omega+1} = (R_\ell + 1) T_\omega$$

- ▶ For large ω , Tokunaga's law is the solution—let's check...

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$$\begin{aligned} T_k &= (R_\ell - 1) \left(1 + \sum_{i=1}^{k-1} T_1 R_\ell^{i-1} \right) \\ &= (R_\ell - 1) \left(1 + T_1 \frac{R_\ell^{k-1} - 1}{R_\ell - 1} \right) \end{aligned}$$

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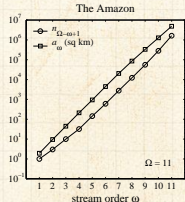
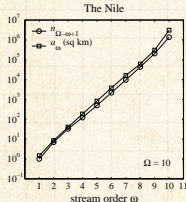
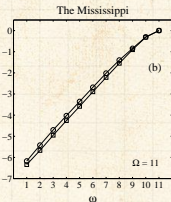
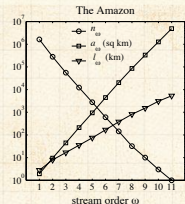
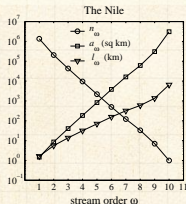
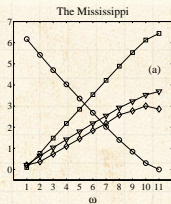
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Horton's laws of area and number:



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- ▶ In bottom plots, stream number graph has been flipped vertically.
- ▶ Highly suggestive that $R_n \equiv R_a \dots$

Measuring Horton ratios is tricky:

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- ▶ How robust are our estimates of ratios?
- ▶ Rule of thumb: discard data for two smallest and two largest orders.



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Mississippi:

COcoNuTS

ω range	R_n	R_a	R_ℓ	R_s	R_a/R_n
[2, 3]	5.27	5.26	2.48	2.30	1.00
[2, 5]	4.86	4.96	2.42	2.31	1.02
[2, 7]	4.77	4.88	2.40	2.31	1.02
[3, 4]	4.72	4.91	2.41	2.34	1.04
[3, 6]	4.70	4.83	2.40	2.35	1.03
[3, 8]	4.60	4.79	2.38	2.34	1.04
[4, 6]	4.69	4.81	2.40	2.36	1.02
[4, 8]	4.57	4.77	2.38	2.34	1.05
[5, 7]	4.68	4.83	2.36	2.29	1.03
[6, 7]	4.63	4.76	2.30	2.16	1.03
[7, 8]	4.16	4.67	2.41	2.56	1.12
mean μ	4.69	4.85	2.40	2.33	1.04
std dev σ	0.21	0.13	0.04	0.07	0.03
σ/μ	0.045	0.027	0.015	0.031	0.024

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[2, 3]	4.78	4.71	2.47	2.08	0.99
[2, 5]	4.55	4.58	2.32	2.12	1.01
[2, 7]	4.42	4.53	2.24	2.10	1.02
[3, 5]	4.45	4.52	2.26	2.14	1.01
[3, 7]	4.35	4.49	2.20	2.10	1.03
[4, 6]	4.38	4.54	2.22	2.18	1.03
[5, 6]	4.38	4.62	2.22	2.21	1.06
[6, 7]	4.08	4.27	2.05	1.83	1.05
mean μ	4.42	4.53	2.25	2.10	1.02
std dev σ	0.17	0.10	0.10	0.09	0.02
σ/μ	0.038	0.023	0.045	0.042	0.019

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Reducing Horton's laws:

Rough first effort to show $R_n \equiv R_a$:

- ▶ $a_\Omega \propto$ sum of all stream segment lengths in a order Ω basin (assuming uniform drainage density)
- ▶ So:

$$a_\Omega \simeq \sum_{\omega=1}^{\Omega} n_\omega \bar{s}_\omega / \rho_{dd}$$

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Reducing Horton's laws:

Continued ...



$$a_{\Omega} \propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n} \right)^{\omega}$$

$$= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)}$$

$$\sim R_n^{\Omega-1} \bar{s}_1 \frac{1}{1 - (R_s/R_n)} \text{ as } \Omega \nearrow$$

► So, a_{Ω} is growing like R_n^{Ω} and therefore:

$$R_n \equiv R_a$$

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Continued ...



$$a_{\Omega} \propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n} \right)^{\omega}$$
$$= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)}$$

$$\sim R_n^{\Omega-1} \bar{s}_1 \frac{1}{1 - (R_s/R_n)} \text{ as } \Omega \nearrow$$

► So, a_{Ω} is growing like R_n^{Ω} and therefore:

$$R_n \equiv R_a$$

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Reducing Horton's laws:

Continued ...



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Not quite:

- ▶ ... But this only a rough argument as Horton's laws do not imply a strict hierarchy
- ▶ Need to account for sidebranching.
- ▶ insert question from assignment 2 



Reducing Horton's laws:

COcoNuTS

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Equipartitioning:

Intriguing division of area:

- ▶ **Observe:** Combined area of basins of order ω independent of ω .
- ▶ **Not obvious:** basins of low orders not necessarily contained in basin on higher orders.
- ▶ **Story:**

$$R_n \equiv R_a \Rightarrow n_\omega \bar{a}_\omega = \text{const}$$

- ▶ **Reason:**

$$n_\omega \propto (R_n)^{-\omega}$$
$$\bar{a}_\omega \propto (R_a)^\omega \propto n_\omega^{-1}$$

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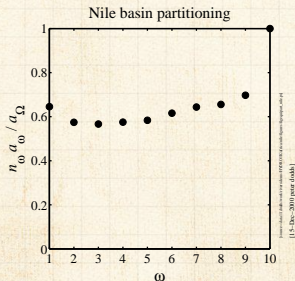
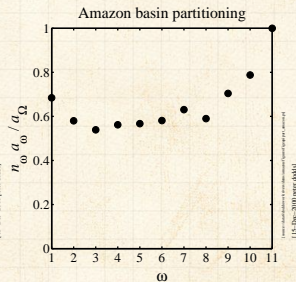
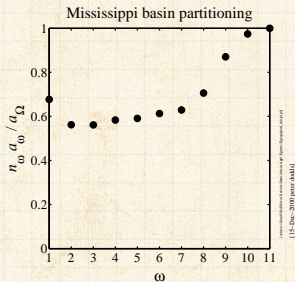
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Equipartitioning:

Some examples:



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Neural reboot (NR):

COcoNuTS

Fwoompff

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The story so far:

- ▶ Natural branching networks are **hierarchical**, **self-similar** structures
- ▶ Hierarchy is **mixed**
- ▶ Tokunaga's law describes detailed architecture:
$$T_k = T_1 R_T^{k-1}.$$
- ▶ We have connected Tokunaga's and Horton's laws
- ▶ Only two Horton laws are independent ($R_n \equiv R_a$)
- ▶ Only **two** parameters are **independent**:
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A little further...

- ▶ Ignore stream ordering for the moment
- ▶ Pick a random location on a branching network p .
- ▶ Each point p is associated with a basin and a longest stream length
- ▶ Q: What is probability that the p 's drainage basin has area a ?
- ▶ Q: What is probability that the longest stream from p has length ℓ ?
- ▶ Roughly observed: $1.3 \lesssim \tau \lesssim 1.5$ and $1.7 \lesssim \gamma \lesssim 2.0$



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Probability distributions with power-law decays

- ▶ We see them everywhere:
 - ▶ Earthquake magnitudes (Gutenberg-Richter)
 - ▶ City sizes (Zipf's law)
 - ▶ Word frequency (Zipf's law)
 - ▶ Wealth (maybe not as close as you'd like)
 - ▶ Statistical mechanics (phase transitions)¹⁹
- ▶ A big part of the story of complex systems
- ▶ Arise from **mechanisms**: growth, randomness, optimization, ...
- ▶ Our task is always to illuminate the mechanism...

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Connecting exponents

- ▶ We have the detailed picture of branching networks (Tokunaga and Horton)
- ▶ Plan: Derive $P(a) \propto a^{-\tau}$ and $P(\ell) \propto \ell^{-\gamma}$ starting with Tokunaga/Horton story [17, 1, 2]
- ▶ Let's work on $P(\ell)$...
- ▶ Our first fudge: assume Horton's laws hold throughout a basin of order Ω .
- ▶ (We know they deviate from strict laws for low ω and high ω but not too much.)
- ▶ Next: place stick between teeth. **Bite stick**
Proceed.

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Scaling laws

Finding γ :

- ▶ Often useful to work with **cumulative distributions**, especially when dealing with power-law distributions.
- ▶ The complementary cumulative distribution turns out to be most useful:

$$P_{>}(l_*) = P(l > l_*) = \int_{l=l_*}^{l_{\max}} P(l) dl$$



$$P_{>}(l_*) = 1 - P(l < l_*)$$

- ▶ Also known as the exceedance probability.

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Finding γ :

- ▶ Often useful to work with **cumulative distributions**, especially when dealing with power-law distributions.
- ▶ The complementary cumulative distribution turns out to be most useful:

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Scaling laws

Finding γ :

- ▶ The connection between $P(x)$ and $P_{>}(x)$ when $P(x)$ has a power law tail is simple:
- ▶ Given $P(\ell) \sim \ell^{-\gamma}$ large ℓ then for large enough ℓ_*

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$$P_{>}(l_*) = \int_{l=l_*}^{l_{\max}} P(l) dl$$

$$\sim \int_{l=l_*}^{l_{\max}} l^{-\gamma} dl$$

$$= \frac{l^{-(\gamma-1)}}{-(\gamma-1)} \Big|_{l=l_*}^{l_{\max}}$$

$$\propto l_*^{-(\gamma-1)} \quad \text{for } l_{\max} \gg l_*$$

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Finding γ :

- ▶ **Aim:** determine probability of randomly choosing a point on a network with main stream length $> l_*$
- ▶ Assume some spatial sampling resolution Δ
- ▶ Landscape is broken up into grid of $\Delta \times \Delta$ sites
- ▶ Approximate $P_{>}(l_*)$ as

$$P_{>}(l_*) = \frac{N_{>}(l_*; \Delta)}{N_{>}(0; \Delta)}$$

where $N_{>}(l_*; \Delta)$ is the number of sites with main stream length $> l_*$.

- ▶ Use Horton's law of stream segments:

$$\bar{s}_\omega / \bar{s}_{\omega-1} = R_s \dots$$

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Finding γ :

- ▶ Set $l_* = \bar{l}_\omega$ for some $1 \ll \omega \ll \Omega$.

$$P_{>}(\bar{l}_\omega) = \frac{N_{>}(\bar{l}_\omega; \Delta)}{N_{>}(0; \Delta)}$$

- ▶ Δ 's cancel
- ▶ Denominator is $a_\Omega \rho_{dd}$, a constant.
- ▶ So... using Horton's laws

$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \approx \sum_{\omega'=\omega+1}^{\Omega} (1-P)^{\omega'} \approx (1-P)^{\omega+1}$$

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$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \approx \sum_{\omega'=\omega+1}^{\Omega} (1 - P_{\text{split}})^{\omega'} \approx (1 - P_{\text{split}})^{\omega}$$

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$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \sim \sum_{\omega'=\omega+1}^{\Omega} (1 - R)^{\Omega - \omega'} \sim (1 - R)^{\Omega - \omega} \sim P_{>}(\bar{l}_{\omega'})$$

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Finding γ :

- ▶ We are here:

$$P_{>}(\bar{l}_{\omega}) \propto \sum_{\omega'=\omega+1}^{\Omega} (1 \cdot R_n^{\Omega-\omega'}) (\bar{s}_1 \cdot R_s^{\omega'-1})$$

- ▶ Cleaning up irrelevant constants:

$$P_{>}(\bar{l}_{\omega}) \propto \sum_{\omega'=\omega+1}^{\Omega} \left(\frac{R_s}{R_n} \right)^{\omega'}$$

- ▶ Change summation order by substituting $\omega'' = \Omega - \omega'$.
- ▶ Sum is now from $\omega'' = 0$ to $\omega'' = \Omega - \omega - 1$ (equivalent to $\omega'' = 0$ down to $\omega'' = \omega + 1$)

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Finding γ :



$$P_{>}(\bar{l}_{\omega}) \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_s}{R_n} \right)^{\Omega-\omega''} \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_n}{R_s} \right)^{\omega''}$$

▶ Since $R_n > R_s$ and $1 \ll \omega \ll \Omega$,

$$P_{>}(\bar{l}_{\omega}) \propto \left(\frac{R_n}{R_s} \right)^{\omega} \propto \left(\frac{R_n}{R_s} \right)^{\omega}$$

▶ again using $\sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_n}{R_s} \right)^{\omega''} \approx \frac{1}{1 - \frac{R_n}{R_s}}$



Finding γ :



$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_s}{R_n}\right)^{\Omega-\omega''} \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_n}{R_s}\right)^{\omega''}$$

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▶ again using $\sum_{i=0}^{\infty} x^i = \frac{1}{1-x}$ for $|x| < 1$

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$$P_{>}(\bar{l}_\omega) \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_s}{R_n}\right)^{\Omega-\omega''} \propto \sum_{\omega''=0}^{\Omega-\omega-1} \left(\frac{R_n}{R_s}\right)^{\omega''}$$

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again using $\sum_{i=0}^{n-1} a^i = (a^n - 1)/(a - 1)$



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Finding γ :

- ▶ Nearly there:

$$P_{>}(\bar{l}_{\omega}) \propto \left(\frac{R_n}{R_s}\right)^{-\omega} = e^{-\omega \ln(R_n/R_s)}$$

- ▶ Need to express right hand side in terms of \bar{l}_{ω} .
- ▶ Recall that $\bar{l}_{\omega} \simeq \bar{l}_1 R_{\ell}^{\omega-1}$.
- ▶

$$\bar{l}_{\omega} \propto R_{\ell}^{\omega} = R_s^{\omega} = e^{\omega \ln R_s}$$

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Finding γ :

- ▶ Nearly there:

$$P_{>}(\bar{\ell}_\omega) \propto \left(\frac{R_n}{R_s}\right)^{-\omega} = e^{-\omega \ln(R_n/R_s)}$$

- ▶ Need to express right hand side in terms of $\bar{\ell}_\omega$.
- ▶ Recall that $\bar{\ell}_\omega \simeq \bar{\ell}_1 R_\ell^{\omega-1}$.

$$\bar{\ell}_\omega \propto R_\ell^\omega = R_s^\omega = e^{\omega \ln R_s}$$

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Scaling laws

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► Therefore:

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Scaling laws

Finding γ :

- ▶ And so we have:

$$\gamma = \ln R_n / \ln R_s$$

- ▶ Proceeding in a similar fashion, we can show

$$\tau = 2 - \ln R_s / \ln R_n = 2 - 1/\gamma$$

Insert question from assignment 2 ↗

- ▶ Such connections between exponents are called **scaling relations**
- ▶ Let's connect to one last relationship: Hack's law

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Scaling laws

Hack's law: ^[6]



$$l \propto a^h$$

- ▶ Typically observed that $0.5 \lesssim h \lesssim 0.7$.
- ▶ Use Horton laws to connect h to Horton ratios:

$$l_\omega \propto R_s^\omega \text{ and } \bar{a}_\omega \propto R_n^\omega$$

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$$l_\omega \propto e^{\omega \ln R_s}$$

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Connecting exponents

Only 3 parameters are independent:
e.g., take d , R_n , and R_s

relation:	scaling relation/parameter: [2]
$\ell \sim L^d$	d
$T_k = T_1(R_T)^{k-1}$	$T_1 = R_n - R_s - 2 + 2R_s/R_n$ $R_T = R_s$
$n_\omega/n_{\omega+1} = R_n$	R_n
$\bar{a}_{\omega+1}/\bar{a}_\omega = R_a$	$R_a = R_n$
$\bar{\ell}_{\omega+1}/\bar{\ell}_\omega = R_\ell$	$R_\ell = R_s$
$\ell \sim a^h$	$h = \log R_s / \log R_n$
$a \sim L^D$	$D = d/h$
$L_\perp \sim L^H$	$H = d/h - 1$
$P(a) \sim a^{-\tau}$	$\tau = 2 - h$
$P(\ell) \sim \ell^{-\gamma}$	$\gamma = 1/h$
$\Lambda \sim a^\beta$	$\beta = 1 + h$
$\lambda \sim L^\varphi$	$\varphi = d$

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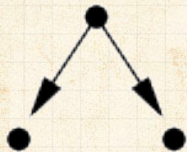
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Scheidegger's model

Directed random networks [11, 12]



$$P(\searrow) = P(\swarrow) = 1/2$$

- ▶ Functional form of all scaling laws exhibited but exponents differ from real world [15, 16, 14]
- ▶ Useful and interesting test case

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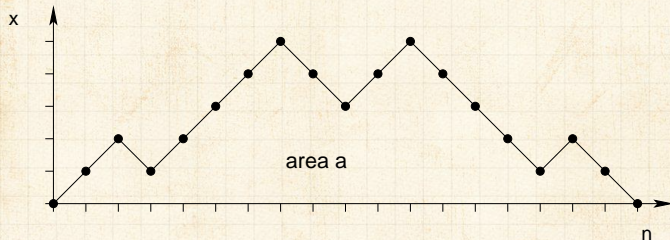
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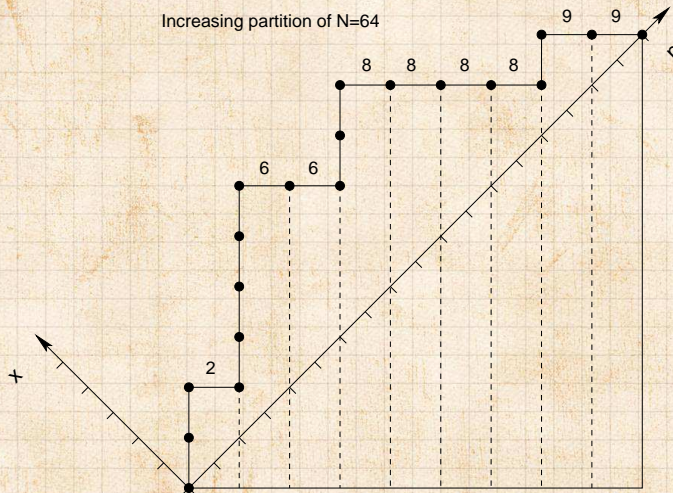
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Random walk basins:

- ▶ Boundaries of basins are random walks



Scheidegger's model



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Scheidegger's model

Prob for first return of a random walk in (1+1) dimensions (from CSYS/MATH 300):

$$P(n) \sim \frac{1}{2\sqrt{\pi}} n^{-3/2}$$

and so $P(l) \propto l^{-3/2}$.

▶ Typical area for a walk of length n is $\propto n^{3/2}$:

$$l \propto a^{2/3}$$

- ▶ Find $\tau = 4/3$, $h = 2/3$, $\gamma = 3/2$, $d = 1$.
- ▶ Note $\tau = 2 - h$ and $\gamma = 1/h$.
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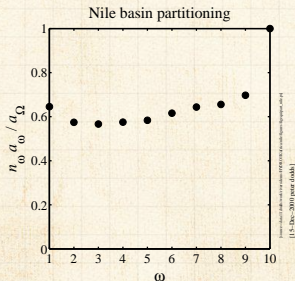
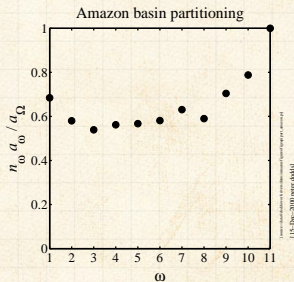
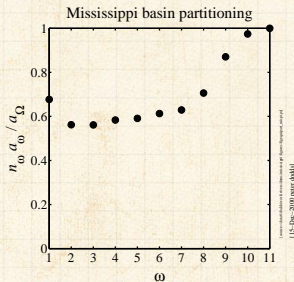
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Equipartitioning reexamined:

Recall this story:



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- ▶ What about

$$P(a) \sim a^{-\tau} \quad ?$$

- ▶ Since $\tau > 1$, suggests no equipartitioning:

$$aP(a) \sim a^{-\tau+1} \neq \text{const}$$

- ▶ $P(a)$ overcounts basins within basins...
- ▶ while stream ordering separates basins...



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Neural reboot (NR):

Feline elevation

COcoNuTS

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Moving beyond the mean:

- ▶ Both Horton's laws and Tokunaga's law relate average properties, e.g.,

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

- ▶ Natural generalization to consider relationships between **probability distributions**
- ▶ Yields rich and full description of branching network structure
- ▶ See into the heart of randomness...



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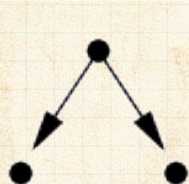
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A toy model—Scheidegger's model

Directed random networks [11, 12]



$$P(\searrow) = P(\swarrow) = 1/2$$

- ▶ Flow is directed downwards



Generalizing Horton's laws

▶ $\bar{l}_\omega \propto (R_\ell)^\omega \Rightarrow N(l|\omega) = (R_n R_\ell)^{-\omega} F_\ell(l/R_\ell^\omega)$

▶ $\bar{a}_\omega \propto (R_a)^\omega \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^\omega)$

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▶ Scaling collapse works well for intermediate orders

▶ All moments grow exponentially with order



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Tokunaga

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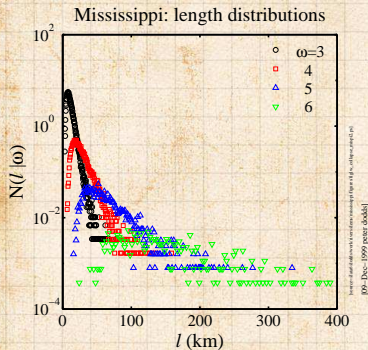
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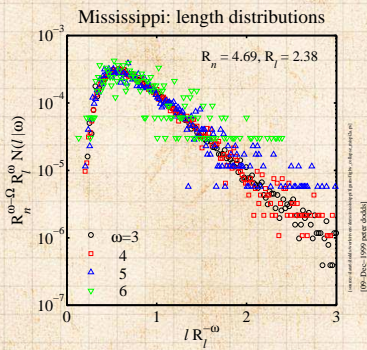
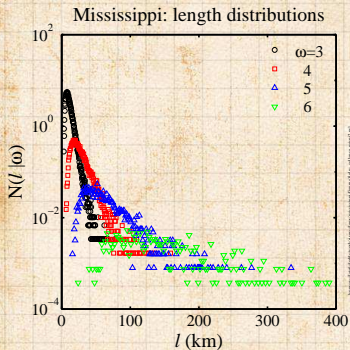
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- ▶ Scaling collapse works well for intermediate orders
- ▶ All moments grow exponentially with order



Generalizing Horton's laws

- ▶ $\bar{l}_\omega \propto (R_\ell)^\omega \Rightarrow N(\ell|\omega) = (R_n R_\ell)^{-\omega} F_\ell(\ell/R_\ell^\omega)$
- ▶ $\bar{a}_\omega \propto (R_a)^\omega \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^\omega)$

Horton \leftrightarrow
Tokunaga

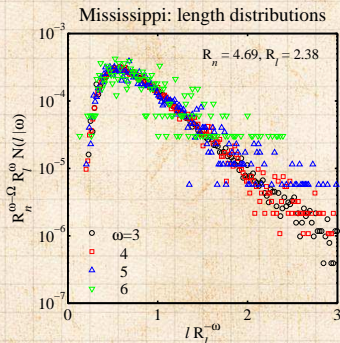
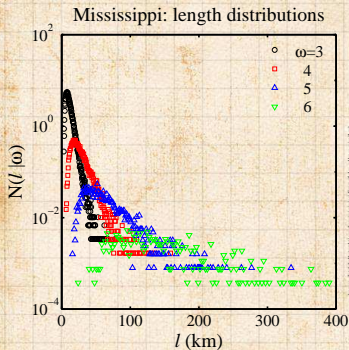
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- ▶ Scaling collapse works well for intermediate orders
- ▶ All **moments** grow exponentially with order



Generalizing Horton's laws

Horton \Leftrightarrow
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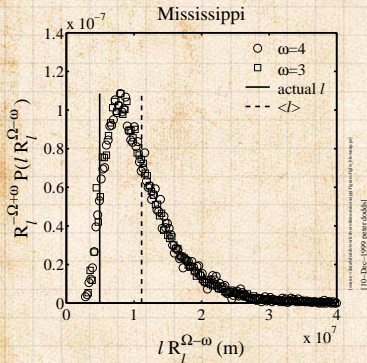
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► How well does overall basin fit internal pattern?



- Actual length = 4920 km (at 1 km res)
- Predicted Mean length = 11100 km
- Predicted Std dev = 5600 km
- Actual length/Mean length = 44%
- Okay



Generalizing Horton's laws

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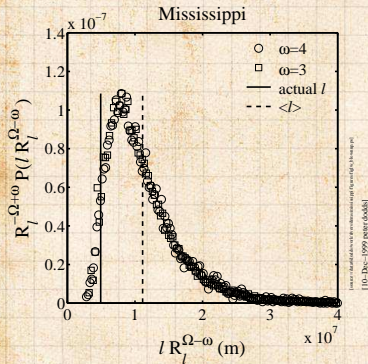
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► Actual length = **4920 km** (at 1 km res)

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Generalizing Horton's laws

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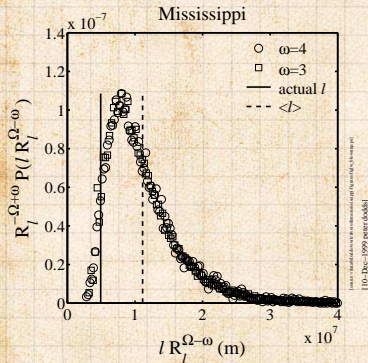
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Generalizing Horton's laws

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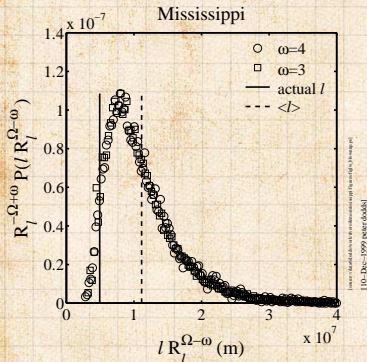
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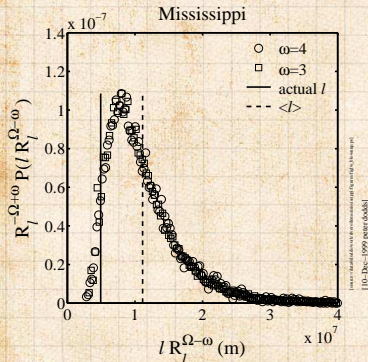


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Generalizing Horton's laws

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- ▶ Okay



Generalizing Horton's laws

Comparison of predicted versus measured main stream lengths for large scale river networks (in 10^3 km):

basin:	l_{Ω}	\bar{l}_{Ω}	σ_l	$l_{\Omega}/\bar{l}_{\Omega}$	$\sigma_l/\bar{l}_{\Omega}$
Mississippi	4.92	11.10	5.60	0.44	0.51
Amazon	5.75	9.18	6.85	0.63	0.75
Nile	6.49	2.66	2.20	2.44	0.83
Congo	5.07	10.13	5.75	0.50	0.57
Kansas	1.07	2.37	1.74	0.45	0.73
	a_{Ω}	\bar{a}_{Ω}	σ_a	$a_{\Omega}/\bar{a}_{\Omega}$	$\sigma_a/\bar{a}_{\Omega}$
Mississippi	2.74	7.55	5.58	0.36	0.74
Amazon	5.40	9.07	8.04	0.60	0.89
Nile	3.08	0.96	0.79	3.19	0.82
Congo	3.70	10.09	8.28	0.37	0.82
Kansas	0.14	0.49	0.42	0.28	0.86

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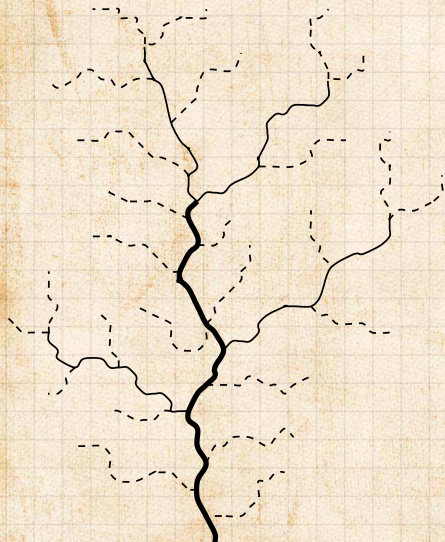
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Combining stream segments distributions:



- ▶ Stream segments sum to give main stream lengths



$$l_{\omega} = \sum_{\mu=1}^{\mu=\omega} s_{\mu}$$

- ▶ $P(l_{\omega})$ is a convolution of distributions for the s_{μ}

Horton \leftrightarrow
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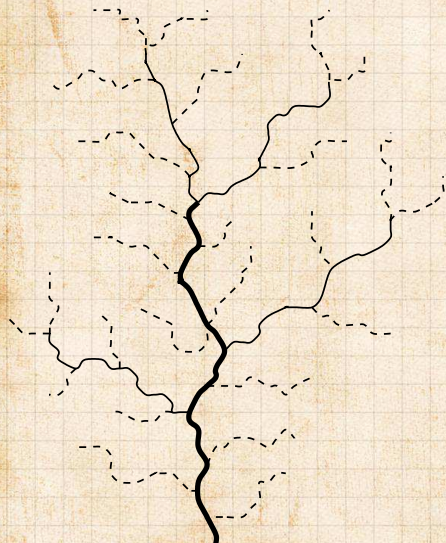
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Generalizing Horton's laws

- ▶ Sum of variables $\ell_\omega = \sum_{\mu=1}^{\mu=\omega} s_\mu$ leads to convolution of distributions:

$$N(\ell|\omega) = N(s|1) * N(s|2) * \dots * N(s|\omega)$$

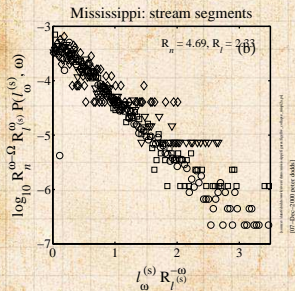
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$$N(s|\omega) = \frac{1}{R_n^\omega R_l^\omega} F(s/R_l^\omega)$$

$$F(x) = e^{-x/\xi}$$

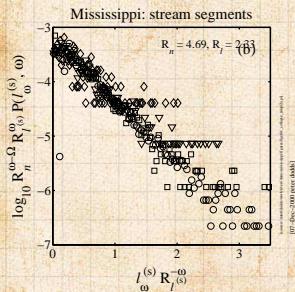
Mississippi: $\xi \approx 900$ m.



Generalizing Horton's laws

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Mississippi: $\xi \simeq 900$ m.

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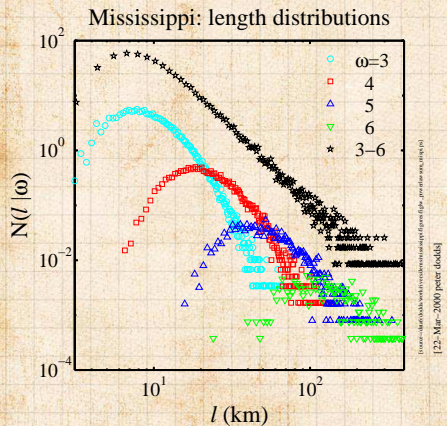
References



Generalizing Horton's laws

- ▶ Next level up: Main stream length distributions must combine to give overall distribution for stream length

- Horton \leftrightarrow Tokunaga
- Reducing Horton
- Scaling relations
- Fluctuations
- Models
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- References

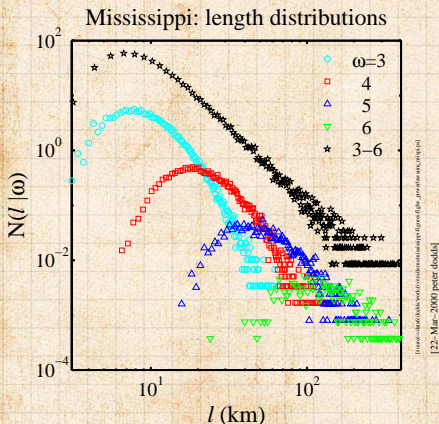


- ▶ $P(l) \sim l^{-\gamma}$
- ▶ Another round of convolutions?
- ▶ Interesting...



Generalizing Horton's laws

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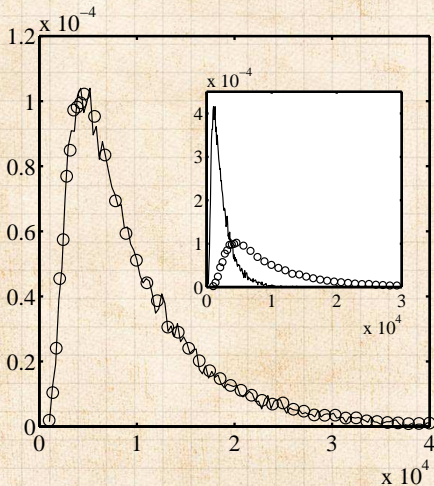
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Generalizing Horton's laws

- ▶ Number and area distributions for the Scheidegger model [3]
- ▶ $P(n_{1,6})$ versus $P(a_6)$ for a randomly selected $\omega = 6$ basin.



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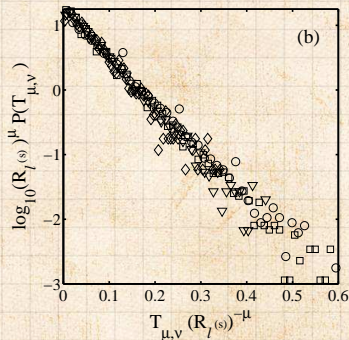
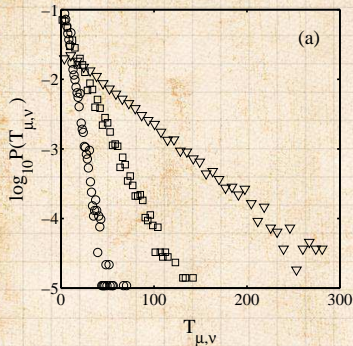
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Generalizing Tokunaga's law

Scheidegger:



- ▶ Observe exponential distributions for $T_{\mu,\nu}$
- ▶ Scaling collapse works using R_s

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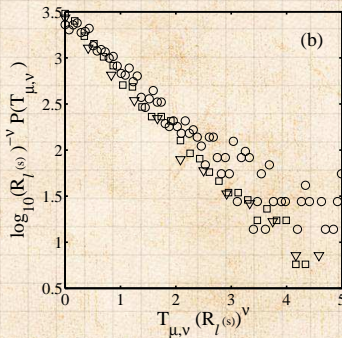
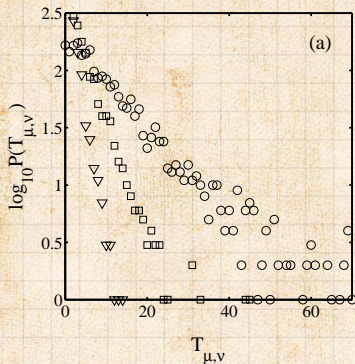
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Generalizing Tokunaga's law

Mississippi:



► Same data collapse for Mississippi...

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Generalizing Tokunaga's law

So

$$P(T_{\mu,\nu}) = (R_s)^{\mu-\nu-1} P_t [T_{\mu,\nu}/(R_s)^{\mu-\nu-1}]$$

where

$$P_t(z) = \frac{1}{\xi_t} e^{-z/\xi_t}.$$

$$P(s_\mu) \Leftrightarrow P(T_{\mu,\nu})$$

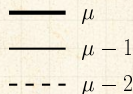
- ▶ Exponentials arise from randomness.
- ▶ Look at joint probability $P(s_\mu, T_{\mu,\nu})$.



Generalizing Tokunaga's law

Network architecture:

- ▶ Inter-tributary lengths exponentially distributed
- ▶ Leads to random spatial distribution of stream segments



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Generalizing Tokunaga's law

- ▶ Follow stream segments down stream from their beginning
- ▶ Probability (or rate) of an order μ stream segment terminating is constant:

$$\hat{p}_\mu \approx 1/(R_{cs})^{\mu-1} \xi_s$$

- ▶ Probability decays exponentially with stream order
- ▶ Inter-tributary lengths exponentially distributed
- ▶ \rightarrow random spatial distribution of stream segments

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Generalizing Tokunaga's law

- ▶ Joint distribution for generalized version of Tokunaga's law:

$$P(s_{\mu}, T_{\mu, \nu}) = \tilde{p}_{\mu} \binom{s_{\mu} - 1}{T_{\mu, \nu}} p_{\nu}^{T_{\mu, \nu}} (1 - p_{\nu} - \tilde{p}_{\mu})^{s_{\mu} - T_{\mu, \nu} - 1}$$

where

- ▶ p_{ν} = probability of absorbing an order ν side stream
- ▶ \tilde{p}_{μ} = probability of an order μ stream terminating
- ▶ Approximation: depends on distance units of s_{μ}
- ▶ In each unit of distance along stream, there is one chance of a side stream entering or the stream terminating

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Generalizing Tokunaga's law

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Generalizing Tokunaga's law

- ▶ Now deal with this thing:

$$P(s_\mu, T_{\mu,\nu}) = \tilde{p}_\mu \left(\frac{s_\mu - 1}{T_{\mu,\nu}} \right) p_\nu^{T_{\mu,\nu}} (1 - p_\nu - \tilde{p}_\mu)^{s_\mu - T_{\mu,\nu} - 1}$$

- ▶ Set $(x, y) = (s_\mu, T_{\mu,\nu})$ and $q = 1 - p_\nu - \tilde{p}_\mu$
approximate liberally.
- ▶ Obtain

$$P(x, y) = N x^{-1/2} [F(y/x)]^2$$

where

$$F(v) = \left(\frac{1-q}{q} \right)^{1-v} \left(\frac{p}{q} \right)^{-v}$$



Generalizing Tokunaga's law

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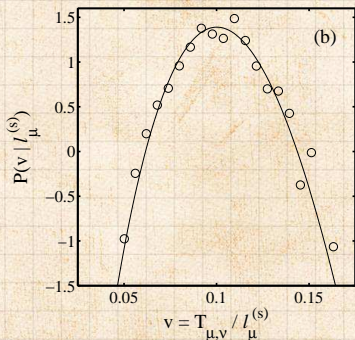
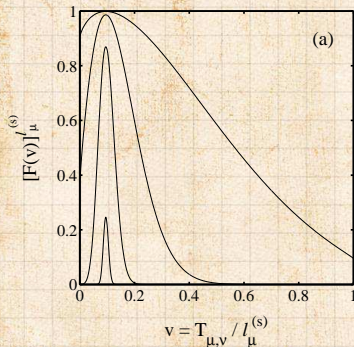
$$F(v) = \left(\frac{1-v}{q} \right)^{-(1-v)} \left(\frac{v}{p} \right)^{-v}.$$



Generalizing Tokunaga's law

► Checking form of $P(s_\mu, T_{\mu, \nu})$ works:

Scheidegger:



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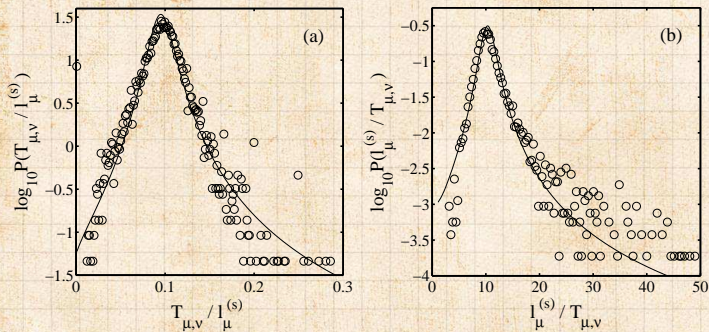
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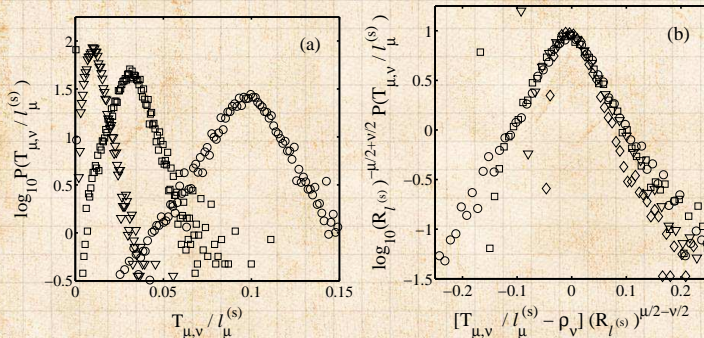
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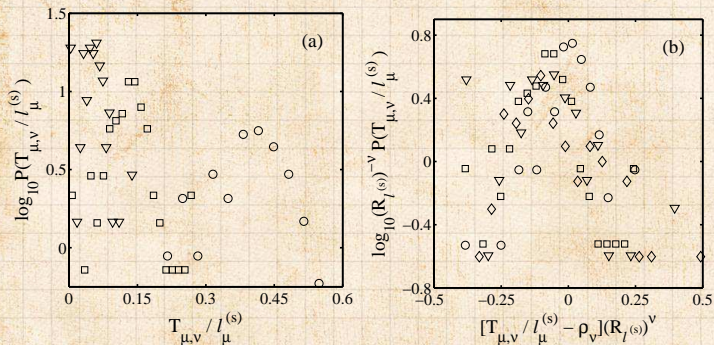
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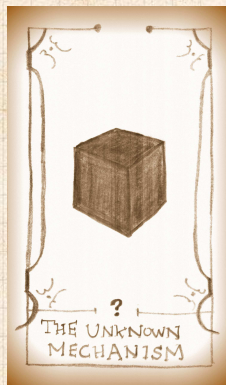
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Mississippi:





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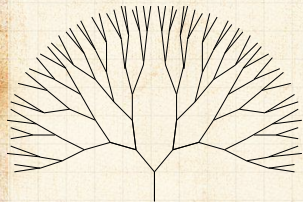
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Random subnetworks on a Bethe lattice ^[13]



- ▶ Dominant theoretical concept for several decades.
- ▶ Bethe lattices are fun and tractable.
- ▶ Led to idea of “Statistical inevitability” of river network statistics
- ▶ But Bethe lattices unconnected with surfaces.
- ▶ In fact, Bethe lattices \simeq infinite dimensional spaces (oops).
- ▶ So let's move on...

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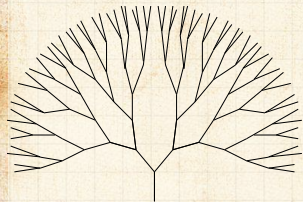
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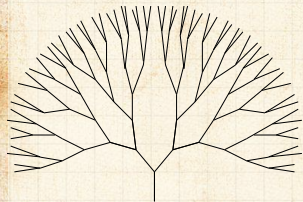
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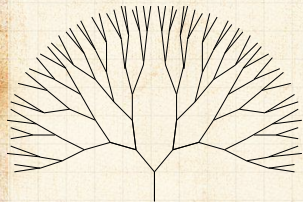
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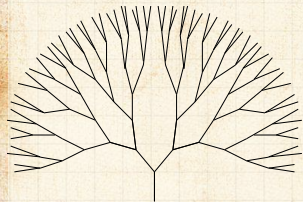
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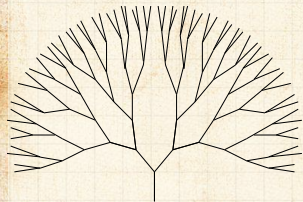
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Random subnetworks on a Bethe lattice ^[13]



- ▶ Dominant theoretical concept for several decades.
- ▶ Bethe lattices are fun and tractable.
- ▶ Led to idea of “Statistical inevitability” of river network statistics ^[7]
- ▶ But Bethe lattices unconnected with surfaces.
- ▶ In fact, Bethe lattices \simeq infinite dimensional spaces (oops).
- ▶ So let's move on...

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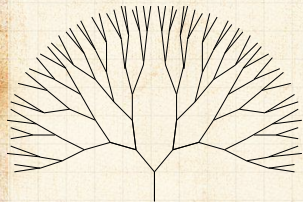
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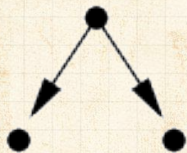
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Scheidegger's model

Directed random networks [11, 12]



$$P(\searrow) = P(\swarrow) = 1/2$$

- ▶ Functional form of all scaling laws exhibited but exponents differ from real world [15, 16, 14]

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Optimal channel networks

COcoNuTS

Rodríguez-Iturbe, Rinaldo, et al. [10]

- ▶ Landscapes $h(\vec{x})$ evolve such that energy dissipation ε is minimized, where

$$\varepsilon = \frac{1}{L} \int \frac{1}{h} \left(\frac{\partial h}{\partial x} \right)^2 dx$$

- ▶ Landscapes obtained numerically give exponents near that of real networks.
- ▶ **But:** numerical method used matters.
- ▶ **And:** Maritan et al. find basic universality classes are that of Scheidegger, self-similar, and a third kind of random network [15]

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Optimal channel networks

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- ▶ Landscapes $h(\vec{x})$ evolve such that energy dissipation $\dot{\epsilon}$ is minimized, where

$$\dot{\epsilon} \propto \int d\vec{r} (\text{flux}) \times (\text{force}) \sim \sum_i a_i \nabla h_i \sim \sum_i a_i^\gamma$$

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Summary of universality classes:

network	h	d
Non-convergent flow	1	1
Directed random	2/3	1
Undirected random	5/8	5/4
Self-similar	1/2	1
OCN's (I)	1/2	1
OCN's (II)	2/3	1
OCN's (III)	3/5	1
Real rivers	0.5-0.7	1.0-1.2

$h \Rightarrow \ell \propto a^h$ (Hack's law).

$d \Rightarrow \ell \propto L_{\parallel}^d$ (stream self-affinity).

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Branching networks II Key Points:

- ▶ Horton's laws and Tokunaga law all fit together.
- ▶ For 2-d networks, these laws are 'planform' laws and ignore slope.
- ▶ Abundant scaling relations can be derived.
- ▶ Can take R_n , R_ℓ , and d as three independent parameters necessary to describe all 2-d branching networks.
- ▶ For scaling laws, only $h = \ln R_\ell / \ln R_n$ and d are needed.
- ▶ Laws can be extended nicely to laws of distributions.
- ▶ Numerous models of branching network evolution exist: nothing rock solid yet.

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