Branching Networks II

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Complex Networks | @networksvox CSYS/MATH 303, Spring, 2019

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Branching Networks II

Horton ⇔ Tokunaga

Reducing Horton

Scaling relations

Fluctuations

Models

Nutshell

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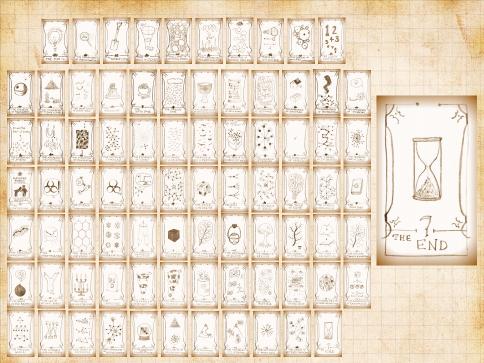
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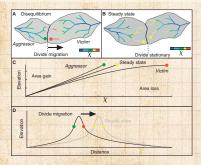
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Piracy on the high χ 's:



"Dynamic Reorganization of River Basins" 🕜 Willett et al., Science Magazine, **343**, 1248765, 2014. ^[21]



$$\begin{split} \frac{\partial z(x,t)}{\partial t} &= U - K A^m \left| \frac{\partial z(x,t)}{\partial x} \right|' \\ z(x) &= z_{\rm b} + \left(\frac{U}{K A_0^m} \right)^{1/n} \chi \\ \chi &= \int_{x_{\rm b}}^x \left(\frac{A_0}{A(x')} \right)^{m/n} {\rm d}x' \end{split}$$

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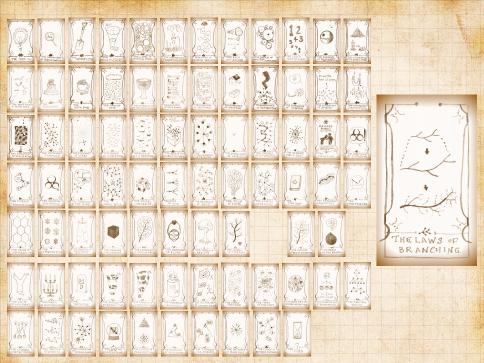
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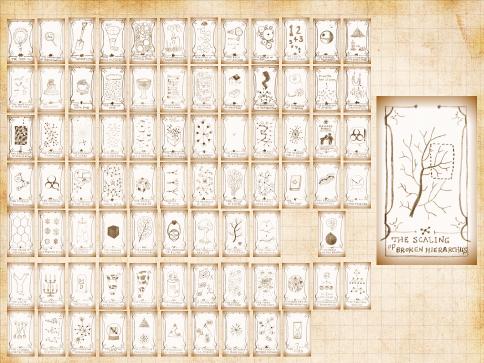


http://www.youtube.com/watch?v=FnroL1_-l2c?rel=0

More: How river networks move across a landscape C (Science Daily)







Horton and Tokunaga seem different:

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Horton and Tokunaga seem different:

In terms of network achitecture, Horton's laws appear to contain less detailed information than Tokunaga's law. COcoNuTS @networksvox

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Horton and Tokunaga seem different:

- In terms of network achitecture, 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.

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- $\begin{array}{l} \textcircled{R}_n, R_a, R_\ell, \text{ and } R_s \text{ versus } T_1 \text{ and } R_T. \text{ One simple} \\ \text{redundancy: } R_\ell = R_s. \\ \text{Insert question from assignment 1 } \hline{C} \end{array}$

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Horton and Tokunaga seem different:

- ln terms of network achitecture, 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_n, R_ℓ , and R_s versus T_1 and R_T . One simple redundancy: $R_{\ell} = R_{s}$. Insert question from assignment 1



la To make a connection, clearest approach is to start with Tokunaga's law ...

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Horton and Tokunaga seem different:

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- Oddly, Horton's laws have four parameters and Tokunaga has two parameters.
- $R_n, R_a, R_\ell, \text{ and } R_s \text{ versus } T_1 \text{ and } R_T. \text{ One simple redundancy: } R_\ell = R_s.$ Insert question from assignment 1 🖸
- To make a connection, clearest approach is to start with Tokunaga's law ...
- Sknown result: Tokunaga \rightarrow Horton^[18, 19, 20, 9, 2]

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We need one more ingredient:

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We need one more ingredient: Space-fillingness COcoNuTS @networksvox

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We need one more ingredient:

Space-fillingness

A network is space-filling if the average distance between adjacent streams is roughly constant.

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 For river networks: Drainage density ρ_{dd} = inverse of typical distance between channels in a landscape. COcoNuTS @networksvox

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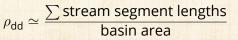


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ln terms of basin characteristics:



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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:

$$P_{dd} \simeq \frac{\sum \text{stream segment lengths}}{\text{basin area}} =$$

 $\frac{\sum_{\omega=1}^{\Omega} n_{\omega} \bar{s}_{\omega}}{a_{\Omega}}$

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

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

Start looking for Horton's stream number law: $n_{\omega}/n_{\omega+1} = R_n$. COcoNuTS @networksvox

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

- Start looking for Horton's stream number law: $n_{\omega}/n_{\omega+1} = R_n$.
- Solution Estimate n_{ω} , the number of streams of order ω in terms of other $n_{\omega'}$, $\omega' > \omega$.

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- Start looking for Horton's stream number law: $n_{\omega}/n_{\omega+1} = R_n$.
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- Solution Observe that each stream of order ω terminates by either:

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

 $\omega = 3$

ω=3

- Start looking for Horton's stream number law: $n_{\omega}/n_{\omega+1} = R_n$.
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 - 1. Running into another stream of order ω and generating a stream of order $\omega + 1$

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

...

(0) = 3

 $\omega = 4$

 $(\mathbf{n})=4$

 $\omega = 3$

ω=3

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- Solution Observe that each stream of order ω terminates by either:
 - 1. Running into another stream of order ω and generating a stream of order $\omega + 1$

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

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 - 1. Running into another stream of order ω and generating a stream of order $\omega + 1$
 - ▶ $2n_{\omega+1}$ streams of order ω do this
 - 2. Running into and being absorbed by a stream of higher order $\omega' > \omega$...

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 - ▶ $2n_{\omega+1}$ streams of order ω do this
 - 2. Running into and being absorbed by a stream of higher order $\omega' > \omega$...
 - $n_{\omega'}T_{\omega'-\omega}$ streams of order ω do this

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Putting things together:

2

$$n_{\omega} = \underbrace{2n_{\omega+1}}_{\text{generation}} +$$

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Putting things together:

2

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

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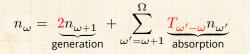
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Putting things together:

2



Solution Use Tokunaga's law and manipulate expression to find Horton's law for stream numbers follows and hence obtain R_n .

lnsert question from assignment 1 🗹

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Putting things together:

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Solution 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 C
 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

Solution Now use uniform drainage density ρ_{dd} .

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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/ρ_{dd}.

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Finding other Horton ratios

Connect Tokunaga to R_s

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

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

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

$$\bar{s}_{\omega} \simeq \rho_{\rm dd}^{-1} \left(1 + T_1 \sum_{k=1}^{\omega-1} R_T^{k-1} \right)$$

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

$$\bar{s}_{\omega} \simeq \rho_{\rm dd}^{-1} \left(1 + T_1 \sum_{k=1}^{\omega-1} R_T^{(k-1)} \right) \propto R_T^{(\omega)}$$

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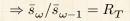
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Altogether then:

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Altogether then:

2

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

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Altogether then:

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



2

 $Recall R_{\ell} = R_s$ so

$$R_\ell = R_s = R_T$$

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Altogether then:

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



2

Recall
$$R_{\ell} = R_s$$
 so

$$R_\ell = R_s = R_T$$

🚳 And from before:

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

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Some observations:

 \mathfrak{S}_{R_n} and R_ℓ depend on T_1 and R_T .

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Some observations:

 $\begin{array}{l} \underset{l}{\otimes} \quad R_n \text{ and } R_\ell \text{ depend on } T_1 \text{ and } R_T. \\ \\ \underset{l}{\otimes} \quad \text{Seems that } R_a \text{ must as well } \dots \end{array}$

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Some observations:

- \mathfrak{S}_{R_n} and R_ℓ depend on T_1 and R_T .
- \bigotimes Seems that R_a must as well ...
- Suggests Horton's laws must contain some redundancy

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 \bigotimes We'll in fact see that $R_a = R_n$.

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- \bigotimes Seems that R_a must as well ...
- Suggests Horton's laws must contain some redundancy

 \bigotimes We'll in fact see that $R_a = R_n$.

Also: Both Tokunaga's law and Horton's laws can be generalized to relationships between non-trivial statistical distributions. ^[3, 4] COcoNuTS @networksvox

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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.

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The other way round

2

2

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

$$R_T = R_\ell,$$

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

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The other way round

2

2

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) ... COcoNuTS @networksvox

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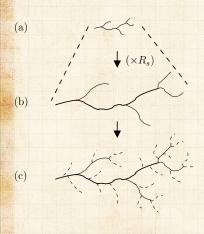
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From Horton to Tokunaga^[2]



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From Horton to Tokunaga^[2]

(a)

(b)

(c)

Assume Horton's laws hold for number and length COcoNuTS @networksvox

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From Horton to Tokunaga^[2]

(a)

(b)

(c)

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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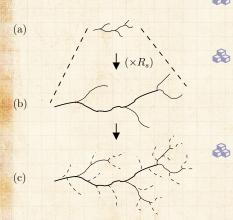
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From Horton to Tokunaga^[2]



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.

Scale up by a factor of R_{ℓ} , orders increment to $\omega + 1$ and ω .

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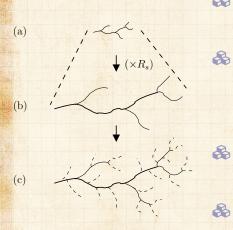
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From Horton to Tokunaga^[2]



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.

Scale up by a factor of R_{ℓ} , orders increment to $\omega + 1$ and ω .

Maintain drainage density by adding new order $\omega - 1$ streams

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...and in detail:

🚳 Must retain same drainage density.

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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.

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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:

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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:

$$T_k = (R_\ell - 1) \left(1 + \sum_{i=1}^{k-1} T_i\right)$$

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

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Just checking:

Substitute Tokunaga's law $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$ into

$$T_k = (R_\ell - 1) \left(1 + \sum_{i=1}^{k-1} T_i\right)$$

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Just checking:

2

Substitute Tokunaga's law $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$ into

$$T_k = (R_\ell - 1) \left(1 + \sum_{i=1}^{\kappa-1} T_i\right)$$

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

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Just checking:

2

Substitute Tokunaga's law $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$ into

$$T_k = (R_\ell - 1) \left(1 + \sum_{i=1}^{\kappa-1} T_i \right)$$

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

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$$\simeq (R_{\ell} - 1) T_1 \frac{R_{\ell}^{\ k-1}}{R_{\ell} - 1}$$

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Just checking:

2

Substitute Tokunaga's law $T_i = T_1 R_T^{i-1} = T_1 R_\ell^{i-1}$ into

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$$\simeq (R_{\ell}-1)T_1 \frac{R_{\ell}^{\ k-1}}{R_{\ell}-1} = T_1 R_{\ell}^{k-1} \quad ... {\rm yep}.$$

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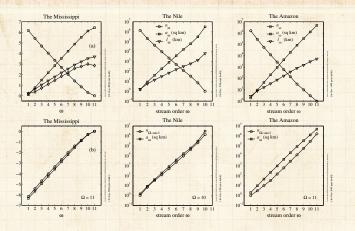
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Horton's laws of area and number:



In bottom plots, stream number graph has been flipped vertically.

 \mathfrak{S} Highly suggestive that $R_n \equiv R_a \dots$

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Measuring Horton ratios is tricky:

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How robust are our estimates of ratios?

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.

Mississippi:

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
		No. of Concession, Name			

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ω range	R_n	R_a	R_{ℓ}	R_s	R_a/R_n	Horton ⇔ Tokunaga
[2, 3]	4.78	4.71	2.47	2.08	0.99	Reducing Horton
[2, 5]	4.55	4.58	2.32	2.12	1.01	Scaling relations
[2,7]	4.42	4.53	2.24	2.10	1.02	Fluctuations
[3,5]	4.45	4.52	2.26	2.14	1.01	Models
[3,7]	4.35	4.49	2.20	2.10	1.03	Nutshell
[4, 6]	4.38	4.54	2.22	2.18	1.03	References
[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	St.
std dev σ	0.17	0.10	0.10	0.09	0.02	L.X.
σ/μ	0.038	0.023	0.045	0.042	0.019	

Reducing Horton's laws:

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

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

 $a_{\Omega} \propto sum of all stream segment lengths in a order$ $\Omega basin (assuming uniform drainage density)$ COcoNuTS @networksvox

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

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

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

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

 $\propto \sum_{\omega=1}$

So: $a_{\Omega} \propto \text{sum of all stream segment lengths in a order } \Omega \text{ basin (assuming uniform drainage density)}$



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

$$\propto \sum_{\omega=1}^{\Omega} \underbrace{R_n^{\,\Omega-\omega}\cdot \widehat{1}}_{n_\omega}^{n_\Omega}$$

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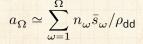
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$$= \frac{R_n^{\ \Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n}\right)^{\omega}$$

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Continued ...

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

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Continued ...

3

$$\begin{aligned} & \boldsymbol{a}_{\Omega} \propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n}\right)^{\omega} \\ &= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)} \end{aligned}$$

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Continued ...

3

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

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

$$\sim R_n^{\Omega-1} ar{s}_1 rac{1}{1-(R_s/R_n)}$$
 as $\Omega
earrow$

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Continued ...

2

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

$$=\frac{R_n^{22}}{R_s}\bar{s}_1\frac{R_s}{R_n}\frac{1-(R_s/R_n)^{22}}{1-(R_s/R_n)}$$

$$\sim {R_n^{\Omega-1}} ar{s}_1 {1\over 1-(R_s/R_n)}$$
 as $\Omega
earrow$

 \mathfrak{S} So, a_{Ω} is growing like R_n^{Ω} and therefore:

$$R_n \equiv R_a$$

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Not quite:

...But this only a rough argument as Horton's laws do not imply a strict hierarchy

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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. COcoNuTS @networksvox

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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 ^C

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Intriguing division of area:

Solution Observe: Combined area of basins of order ω independent of ω .

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Intriguing division of area:

- Solution Observe: Combined area of basins of order ω independent of ω .
- Not obvious: basins of low orders not necessarily contained in basis on higher orders.

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Intriguing division of area:

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 - Story:

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

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Intriguing division of area:

- Solution Observe: Combined area of basins of order ω independent of ω .
- Not obvious: basins of low orders not necessarily contained in basis on higher orders.
- 🚳 Story:

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

Reason:

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

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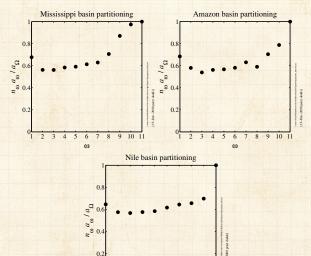
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Equipartitioning: Some examples:



8 9 10

ω 6

1 2 3 4 5

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Neural Reboot: Fwoompf

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(in 10)

http://www.youtube.com/watch?v=5mUs70SqD4o?rel=0

The story so far:

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The story so far:

Natural branching networks are hierarchical, self-similar structures COcoNuTS @networksvox

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The story so far:

Natural branching networks are hierarchical, self-similar structures

🚳 Hierarchy is mixed

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The story so far:

- Natural branching networks are hierarchical, self-similar structures
- 🚳 Hierarchy is mixed
- Solution Tokunaga's law describes detailed architecture: $T_k = T_1 R_T^{k-1}$.

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- Natural branching networks are hierarchical, self-similar structures
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- 🛞 We have connected Tokunaga's and Horton's laws
 - Only two Horton laws are independent $(R_n = R_a)$

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- Natural branching networks are hierarchical, self-similar structures
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- 🛞 We have connected Tokunaga's and Horton's laws
- Solution Only two Horton laws are independent $(R_n = R_a)$
- Solution Only two parameters are independent: $(T_1, R_T) \Leftrightarrow (R_n, R_s)$

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A little further ...

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A little further ...

Ignore stream ordering for the moment

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A little further ...

Ignore stream ordering for the moment
 Pick a random location on a branching network p.

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A little further ...

- lgnore stream ordering for the moment
- \bigotimes Pick a random location on a branching network p.
- Each point p is associated with a basin and a longest stream length

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A little further ...

- Ignore stream ordering for the moment
- \bigotimes 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?

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A little further ...

- Ignore stream ordering for the moment
- \bigotimes 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?
- Solution Q: What is probability that the longest stream from p has length ℓ ?

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A little further ...

- Ignore stream ordering for the moment
- \bigotimes Pick a random location on a branching network p.
- Each point p is associated with a basin and a longest stream length
- Solution Q: What is probability that the *p*'s drainage basin has area *a*? $P(a) \propto a^{-\tau}$ for large *a*
- Solution Q: What is probability that the longest stream from p has length ℓ ?

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- 𝔅 **Q**: What is probability that the longest stream from *p* has length *ℓ*? $P(ℓ) ∝ ℓ^{-γ}$ for large *ℓ*

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- Solution Q: What is probability that the *p*'s drainage basin has area *a*? $P(a) \propto a^{-\tau}$ for large *a*
- 𝔅 **Q**: What is probability that the longest stream from *p* has length *ℓ*? $P(ℓ) ∝ ℓ^{-γ}$ for large *ℓ*
 - Roughly observed: $1.3 \leq \tau \leq 1.5$ and $1.7 \leq \gamma \leq 2.0$

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Probability distributions with power-law decays

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Probability distributions with power-law decays

🚳 We see them everywhere:

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Probability distributions with power-law decays

We see them everywhere:

Earthquake magnitudes (Gutenberg-Richter law)

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Probability distributions with power-law decays

- 🚳 We see them everywhere:
 - Earthquake magnitudes (Gutenberg-Richter law)
 - City sizes (Zipf's law)

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Probability distributions with power-law decays

- 🚳 We see them everywhere:
 - Earthquake magnitudes (Gutenberg-Richter law)
 - City sizes (Zipf's law)
 - Word frequency (Zipf's law)^[22]

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Probability distributions with power-law decays

- 🚳 We see them everywhere:
 - Earthquake magnitudes (Gutenberg-Richter law)
 - City sizes (Zipf's law)
 - Source of the second se
 - Wealth (maybe not—at least heavy tailed)

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Probability distributions with power-law decays

- 🚳 We see them everywhere:
 - Earthquake magnitudes (Gutenberg-Richter law)
 - City sizes (Zipf's law)
 - Word frequency (Zipf's law)^[22]
 - Wealth (maybe not—at least heavy tailed)
 - Statistical mechanics (phase transitions)^[5]

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- A big part of the story of complex systems

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- A big part of the story of complex systems
 Arise from mechanisms: growth, randomness, optimization, ...

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Probability distributions with power-law decays

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- line and 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)

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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]

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- We have the detailed picture of branching networks (Tokunaga and Horton)
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- 3 Let's work on $P(\ell)$...

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Finding γ :

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Finding γ :

Often useful to work with cumulative distributions, especially when dealing with power-law distributions. COcoNuTS @networksvox

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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:

$$P_{>}(\ell_*) = P(\ell > \ell_*) = \int_{\ell = \ell_*}^{\ell_{\max}} P(\ell) \mathrm{d}\ell$$

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Finding γ :

2

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- The complementary cumulative distribution turns out to be most useful:

$$P_{>}(\ell_*) = P(\ell > \ell_*) = \int_{\ell = \ell_*}^{\ell_{\max}} P(\ell) \mathrm{d}\ell$$

$$P_>(\ell_*) = 1 - P(\ell < \ell_*)$$

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🚳 Also known as the exceedance probability.

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The connection between P(x) and $P_{>}(x)$ when P(x) has a power law tail is simple:

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The connection between P(x) and $P_{>}(x)$ when P(x) has a power law tail is simple:

 \mathfrak{F} Given $P(\ell) \sim \ell^{-\gamma}$ large ℓ then for large enough ℓ_*

$$P_>(\ell_*) = \int_{\ell=\ell_*}^{\ell_{\max}} P(\ell) \, \mathrm{d}\ell$$

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- The connection between P(x) and $P_>(x)$ when P(x) has a power law tail is simple:
- $\ref{eq: eq: large larg$

$$P_{>}(\ell_*) = \int_{\ell=\ell_*}^{\ell_{\max}} P(\ell) \, \mathrm{d}\ell$$

$$\sim \int_{\ell=\ell_*}^{\ell_{max}} {\ell^{-\gamma}} d\ell$$

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

$$P_{>}(\ell_*) = \int_{\ell=\ell_*}^{\ell_{\max}} P(\ell) \,\mathrm{d}\ell$$

$$\sim \int_{\ell=\ell_*}^{\ell_{\max}} \frac{\ell^{-\gamma} \mathrm{d}\ell}{}$$

$$= \left. \frac{\ell^{-(\gamma-1)}}{-(\gamma-1)} \right|_{\ell=\ell_*}^{\ell_{\max}}$$

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

$$P_{>}(\ell_{*}) = \int_{\ell=\ell_{*}}^{\ell_{\max}} P(\ell) \, \mathrm{d}\ell$$

$$\sim \int_{\ell=\ell_*}^{\ell_{\max}} \ell^{-\gamma} \mathrm{d}\ell$$

$$= \left. \frac{\ell^{-(\gamma-1)}}{-(\gamma-1)} \right|_{\ell=\ell_*}^{\ell_{\max}}$$

$$\propto \ell_*^{-(\gamma-1)}$$
 for $\ell_{\max} \gg \ell_*$

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Finding γ :

Aim: determine probability of randomly choosing a point on a network with main stream length $> \ell_*$ COcoNuTS @networksvox

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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

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Finding γ :

Aim: determine probability of randomly choosing a point on a network with main stream length $> \ell_*$ Assume some spatial sampling resolution Δ Landscape is broken up into grid of $\Delta \times \Delta$ sites COcoNuTS @networksvox

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Finding γ :

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

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

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

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

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

Solution Use Horton's law of stream segments:

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

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Finding γ :

 \mathfrak{S} Set $\ell_* = \overline{\ell}_{\omega}$ for some $1 \ll \omega \ll \Omega$.

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Finding γ :

Set
$$\ell_* = \overline{\ell}_{\omega}$$
 for some $1 \ll \omega \ll \Omega$.

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

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$$P_{>}(\bar{\ell}_{\omega}) = \frac{N_{>}(\bar{\ell}_{\omega}; \Delta)}{N_{>}(0; \Delta)} \simeq \frac{\sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} / \Delta}{\sum_{\omega'=1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} / \Delta}$$

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 Δ 's cancel

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Δ 's cancel

 \mathfrak{F} Denominator is $a_{\Omega}\rho_{dd}$, a constant.

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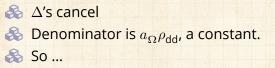
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Finding γ :

8

Set
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$$P_{>}(\bar{\ell}_{\omega}) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'}$$

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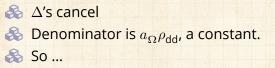
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Finding γ :

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$$P_{>}(\bar{\ell}_{\omega}) = \frac{N_{>}(\bar{\ell}_{\omega}; \Delta)}{N_{>}(0; \Delta)} \simeq \frac{\sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} / \underline{A}}{\sum_{\omega'=1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} / \underline{A}}$$



$$P_{>}(\bar{\ell}_{\omega}) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \simeq \sum_{\omega'=\omega+1}^{\Omega}$$

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

$$P_{>}(\bar{\ell}_{\omega}) \propto \sum_{\omega'=\omega+1}^{\Omega} n_{\omega'} \bar{s}_{\omega'} \simeq \sum_{\omega'=\omega+1}^{\Omega} (1 \cdot R_{n}^{\Omega-\omega'})$$

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Finding γ :



🚳 We are here:

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

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Finding γ :



🚳 We are here:

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

Cleaning up irrelevant constants:

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

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

Change summation order by substituting $\omega'' = \Omega - \omega'.$

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Finding γ :



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Change summation order by substituting $\omega'' = \Omega - \omega'.$ Sum is now from $\omega'' = 0$ to $\omega'' = \Omega - \omega - 1$ COCONUTS @networksvox

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Finding γ :



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

Cleaning up irrelevant constants:

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

Change summation order by substituting $\omega'' = \Omega - \omega'.$

Sum is now from $\omega'' = 0$ to $\omega'' = \Omega - \omega - 1$ (equivalent to $\omega' = \Omega$ down to $\omega' = \omega + 1$)

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Finding γ :



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

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

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Finding γ :

2

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

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

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

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

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

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Finding γ :

2

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

 $rac{R_n}{l} > R_s$ and $1 \ll \omega \ll \Omega$,

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

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

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Finding γ :

🚳 Nearly there:

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

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Finding γ :

🚳 Nearly there:

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

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Finding γ :

🚳 Nearly there:

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

\mathfrak{F} Need to express right hand side in terms of $\overline{\ell}_{\mu}$.

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Finding γ :



🚳 Nearly there:

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

 \mathfrak{F} Need to express right hand side in terms of $\overline{\ell}_{\mu}$. \mathfrak{R} Recall that $\overline{\ell}_{\omega} \simeq \overline{\ell}_1 R_{\ell}^{\omega-1}$.

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Finding γ :



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🚳 Nearly there:

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

 \mathfrak{F} Need to express right hand side in terms of $\overline{\ell}_{\mu}$. \mathfrak{R} Recall that $\overline{\ell}_{\omega} \simeq \overline{\ell}_1 R_{\ell}^{\omega-1}$.

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

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🚳 Therefore:

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

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🚳 Therefore:

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

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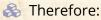
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$$P_{>}(\bar{\ell}_{\omega}) \propto e^{-\omega \ln(R_n/R_s)} = \left(e^{\omega \ln R_s}\right)^{-\ln(R_n/R_s)/\ln(R_s)}$$

$$\propto ar{\ell}_{\omega} - \ln(R_n/R_s) / \ln R_s$$

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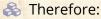
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$$P_{>}(\bar{\ell}_{\omega}) \propto e^{-\omega \ln(R_n/R_s)} = \left(e^{\omega \ln R_s}\right)^{-\ln(R_n/R_s)/\ln(R_s)}$$

$$\propto \overline{\ell}_{\omega}^{-\ln(R_n/R_s)/\ln R_s}$$

 $=\bar{\boldsymbol{\ell}}_{\omega}^{-(\ln R_n-\ln R_s)/\ln R_s}$

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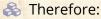
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$$P_{>}(\bar{\ell}_{\omega}) \propto e^{-\omega \ln(R_n/R_s)} = \left(e^{\omega \ln R_s}\right)^{-\ln(R_n/R_s)/\ln(R_s)}$$

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 $=\bar{\boldsymbol{\ell}}_{\omega}^{-(\ln R_n-\ln R_s)/\ln R_s}$

$$= \bar{\ell}_{\omega}^{-\ln R_n/\ln R_s+1}$$

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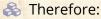
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$$P_{>}(\bar{\ell}_{\omega}) \propto e^{-\omega \ln(R_n/R_s)} = \left(e^{\omega \ln R_s}\right)^{-\ln(R_n/R_s)/\ln(R_s)}$$

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$$= \bar{\ell}_{\omega}^{-\ln R_n/\ln R_s+1}$$

$$= \bar{\ell}_{\omega}^{-\gamma+1}$$

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Finding γ :

And so we have:

$$\gamma = {\rm ln}R_n/{\rm ln}R_s$$

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Finding γ :



And so we have:

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

Proceeding in a similar fashion, we can show

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

Insert question from assignment 2 🖸

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Finding γ :



And so we have:

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

Proceeding in a similar fashion, we can show

Insert question from assignment 2 🖸

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



Such connections between exponents are called scaling relations

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Finding γ :



And so we have:

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Proceeding in a similar fashion, we can show

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

Insert question from assignment 2 C



Such connections between exponents are called scaling relations

A Let's connect to one last relationship: Hack's law

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Hack's law: [6]

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 $\ell \propto a^h$

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Hack's law: [6]

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 \clubsuit Typically observed that $0.5 \leq h \leq 0.7$.

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Hack's law: [6]

2

 $\ell \propto a^h$

Solution Typically observed that $0.5 \leq h \leq 0.7$. Solution laws to connect *h* to Horton ratios:

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

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Hack's law: [6]

2

 $\ell \propto a^h$

Solution Typically observed that $0.5 \leq h \leq 0.7$. Solution Use Horton laws to connect *h* to Horton ratios:

$$\bar{\ell}_{\omega} \propto R_s^{\,\omega}$$
 and $\bar{a}_{\omega} \propto R_n^{\,\omega}$

👶 Observe:

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

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🚳 Observe:

$$\bar{\ell}_{\omega} \propto e^{\omega {\rm ln}R_s} \propto \left(e^{\omega {\rm ln}R_n}\right)^{{\rm ln}R_s/{\rm ln}R_n}$$

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👶 Observe:

$$\bar{\ell}_{\omega} \propto e^{\omega {\rm ln} R_s} \propto \left(e^{\omega {\rm ln} R_n} \right)^{{\rm ln} R_s / {\rm ln} R_n}$$

 $\propto \left(R_n^{\,\omega} \right)^{\ln R_s / \ln R_n}$

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👶 Observe:

$$\bar{\ell}_{\omega} \propto e^{\omega {\rm ln}R_s} \propto \left(e^{\omega {\rm ln}R_n}\right)^{{\rm ln}R_s/{\rm ln}R_n}$$

 $\propto \left(R_n^{\,\omega}\right)^{\ln R_s/\ln R_n} \propto \bar{a}_{\omega}^{\,\ln R_s/\ln R_n}$

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Hack's law: [6]

2

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Solution Typically observed that $0.5 \leq h \leq 0.7$. Use Horton laws to connect *h* to Horton ratios:

$$ar{\ell}_\omega \propto R_s^{\,\omega}$$
 and $ar{a}_\omega \propto R_n^{\,\omega}$

🚳 Observe:

$$\bar{\ell}_{\omega} \propto e^{\omega {\rm ln} R_s} \propto \left(e^{\omega {\rm ln} R_n} \right)^{{\rm ln} R_s / {\rm ln} R_n}$$

$$\propto (R_n^{\,\omega})^{\ln R_s/\ln R_n} \propto \bar{a}_{\omega}^{\,\ln R_s/\ln R_n} \Rightarrow \boxed{h = \ln R_s/\ln R_n}$$

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We mentioned there were a good number of 'laws':^[2]

Relation: Name or description:

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		inaga
$T_k = T_1(R_T)^{k-1}$	Tokunaga's law	Jcing Horton
$\ell \sim L^d$	self-affinity of single channels	ng relations
$n_{\omega}/n_{\omega+1}=R_n$	Horton's law of stream numbers	uations
$\bar{\ell}_{\omega+1}/\bar{\ell}_{\omega} = R_{\ell}$	Horton's law of main stream lengths	hell
$\bar{a}_{\omega+1}/\bar{a}_{\omega} = R_a$	Horton's law of basin areas	rences
$\bar{s}_{\omega+1}/\bar{s}_{\omega} = R_s$	Horton's law of stream segment lengths	
$L_{\perp} \sim L^H$	scaling of basin widths	YES
$P(a) \sim a^{-\tau}$	probability of basin areas	SE:
$P(\ell) \sim \ell^{-\gamma}$	probability of stream lengths	XX
$\ell \sim a^h$	Hack's law	S
$a \sim L^D$	scaling of basin areas	\sim
$\Lambda \sim a^\beta$	Langbein's law	
$\lambda \sim L^{\varphi}$	variation of Langbein's law	000

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
$T_k = T_1(R_T)^{k-1}$	$T_1 = R_n - R_s - 2 + 2R_s/R_n$
	$R_T = \frac{R_s}{R_s}$
$n_{\omega}/n_{\omega+1}=R_n$	R_n
$\bar{a}_{\omega+1}/\bar{a}_{\omega}=R_a$	$R_a = R_n$
$\bar{\ell}_{\omega+1}/\bar{\ell}_{\omega}=R_{\ell}$	$R_{\ell} = \frac{R_s}{R_s}$
$\ell \sim a^h$	$h = \ln R_s / \ln R_n$
$a \sim L^D$	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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Directed random networks^[11, 12]



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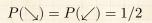
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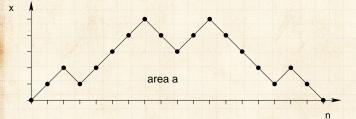


Functional form of all scaling laws exhibited but exponents differ from real world ^[15, 16, 14]
 Useful and interesting test case

A toy model—Scheidegger's model

Random walk basins:

🗞 Boundaries of basins are random walks



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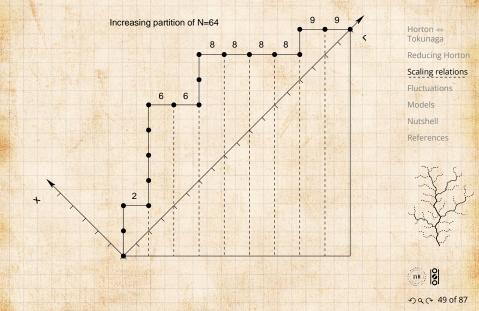


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Branching Networks II



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

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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 $P(\ell) \propto \ell^{-3/2}$.

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3

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and so $P(\ell) \propto \ell^{-3/2}$. Syntaxic Typical area for a walk of length *n* is $\propto n^{3/2}$:

$$\ell \propto a^{2/3}.$$



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

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and so $P(\ell) \propto \ell^{-3/2}$. Sypical area for a walk of length *n* is $\propto n^{3/2}$:

 $\ell \propto a^{2/3}.$

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3

Find
$$\tau = 4/3$$
, $h = 2/3$, $\gamma = 3/2$, $d = 1$.

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3

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 $P(\ell) \propto \ell^{-3/2}$.

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

 $\ell \propto a^{2/3}.$

Solution Find $\tau = 4/3$, h = 2/3, $\gamma = 3/2$, d = 1. Note $\tau = 2 - h$ and $\gamma = 1/h$.

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3

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 $P(\ell) \propto \ell^{-3/2}$.

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

 $\ell \propto a^{2/3}$.

So Find
$$\tau = 4/3$$
, $h = 2/3$, $\gamma = 3/2$, $d = 1$.
Note $\tau = 2 - h$ and $\gamma = 1/h$.
 R_n and R_ℓ have not been derived analytically.

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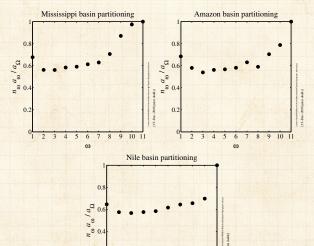


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Equipartitioning reexamined: Recall this story:

0.2

1 2 3 4 5



8 9 10

ω 6 COcoNuTS @networksvox

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🚳 What about

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

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🚳 What about

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

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

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

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🚳 What about

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 $\bigotimes P(a)$ overcounts basins within basins ...

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🚳 What about

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

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

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

 $\Re P(a)$ overcounts basins within basins ... \Re while stream ordering separates basins ... COcoNuTS @networksvox

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Hard neural reboot (sound matters):



https://twitter.com/round_boys/status/95187376596468121

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Moving beyond the mean:

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Moving beyond the mean:

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

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

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Moving beyond the mean:

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

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Natural generalization to consider relationships between probability distributions

Sector Structure Yields rich and full description of branching network structure

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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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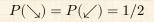


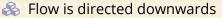
A toy model—Scheidegger's model

Directed random networks^[11, 12]



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WN OO

 $\begin{array}{l} \bigotimes \hspace{0.1cm} \bar{\ell}_{\omega} \propto (R_{\ell})^{\omega} \Rightarrow N(\ell|\omega) = (R_n R_{\ell})^{-\omega} F_{\ell}(\ell/R_{\ell}^{\omega}) \\ \bigotimes \hspace{0.1cm} \bar{a}_{\omega} \propto (R_a)^{\omega} \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^{\omega}) \end{array}$

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Horton ⇔ Tokunaga

Reducing Horton

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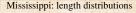
References

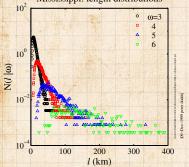


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WN OS

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





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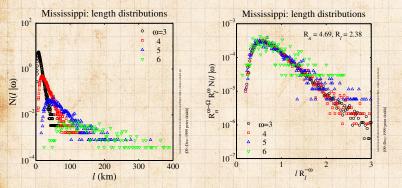
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$$\begin{split} & \underbrace{\bar{\ell}_{\omega} \propto (R_{\ell})^{\omega} \Rightarrow N(\ell|\omega) = (R_n R_{\ell})^{-\omega} F_{\ell}(\ell/R_{\ell}^{\omega}) \\ & \underset{a}{\otimes} \ \bar{a}_{\omega} \propto (R_a)^{\omega} \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^{\omega}) \end{split}$$



Scaling collapse works well for intermediate orders

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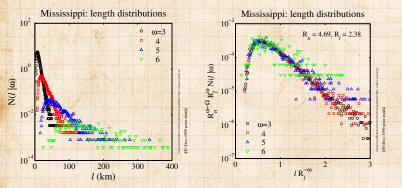
Nutshell

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$$\begin{split} & \underbrace{\bar{\ell}_{\omega} \propto (R_{\ell})^{\omega} \Rightarrow N(\ell|\omega) = (R_n R_{\ell})^{-\omega} F_{\ell}(\ell/R_{\ell}^{\omega}) \\ & \underset{a}{\otimes} \ \bar{a}_{\omega} \propto (R_a)^{\omega} \Rightarrow N(a|\omega) = (R_n^2)^{-\omega} F_a(a/R_n^{\omega}) \end{split}$$



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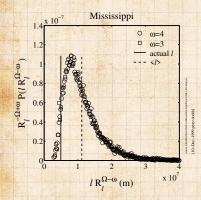


Scaling collapse works well for intermediate orders

All moments grow exponentially with order

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How well does overall basin fit internal pattern?



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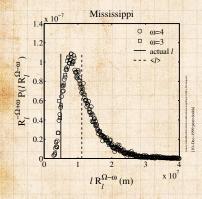
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How well does overall basin fit internal pattern?

3

Actual length = 4920

km (at 1 km res)



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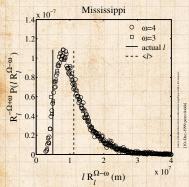
Nutshell

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How well does overall basin fit internal pattern?

3

Actual length = 4920

Predicted Mean length

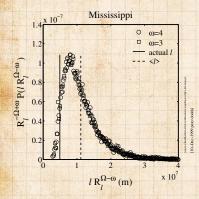
km (at 1 km res)

= 11100 km

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Branching Networks II

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 Horton ⇔ Tokunaga

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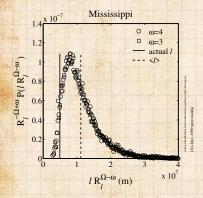
References



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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 % Horton ⇔ Tokunaga

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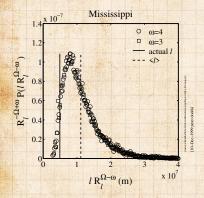


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How well does overall basin fit internal pattern?



Actual length = 4920km (at 1 km res) Predicted Mean length = 11100 kmPredicted Std dev = 5600 km Actual length/Mean 2 length = 44%Okay.

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Comparison of predicted versus measured main stream lengths for large scale river networks (in 10³ km):

	274 Sec. 20.1	22 Carbon (1922 1923 1935 1935 1935 1935 1935 1935 1935 1935 1935 1935 1935 1935 1	and the second second		
basin:	ℓ_{Ω}	$\bar{\ell}_{\Omega}$	σ_ℓ	$\ell_\Omega/ar\ell_\Omega$	$\sigma_\ell/\bar\ell_\Omega$
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
				Contraction of the second strategy of	
	a_{Ω}	\bar{a}_{Ω}	σ_a	$a_{\Omega}/\bar{a}_{\Omega}$	σ_a/\bar{a}_Ω
Mississippi	a _Ω 2.74	$ar{a}_{\Omega}$ 7.55	σ _a 5.58	$a_\Omega/ar{a}_\Omega$ 0.36	$\sigma_a/ar{a}_\Omega$ 0.74
Mississippi Amazon	45	30	<u>a</u>		
	2.74	7.55	5.58	0.36	0.74
Amazon	2.74 5.40	7.55 9.07	5.58 8.04	0.36 0.60	0.74 0.89
Amazon Nile	2.74 5.40 3.08	7.55 9.07 0.96	5.58 8.04 0.79	0.36 0.60 3.19	0.74 0.89 0.82

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Combining stream segments distributions:

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Stream segments sum to give main stream lengths

2



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Combining stream segments distributions:

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Branching Networks II

Stream segments sum to give main stream lengths

9



 $\begin{array}{c} \textcircled{\begin{subarray}{c} \label{eq:powerserved} & P(\ell_{\omega}) \text{ is a} \\ & \text{convolution of} \\ & \text{distributions for} \\ & \text{the } s_{\omega} \end{array}$

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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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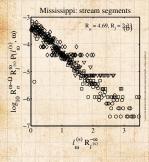
References



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

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



$$N(s|\omega) = \frac{1}{R_n^{\omega} R_{\ell}^{\omega}} F\left(s/R_{\ell}^{\omega}\right)$$

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

Mississippi: $\xi \simeq 900$ m.

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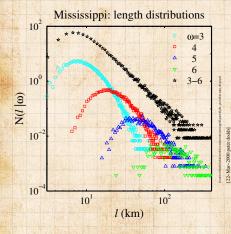
References





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

 $\gtrsim P(\ell) \sim \ell^{-\gamma}$



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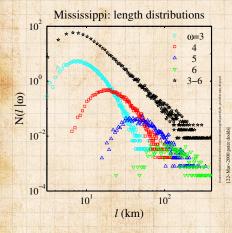
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Next level up: Main stream length distributions must combine to give overall distribution for stream length



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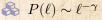
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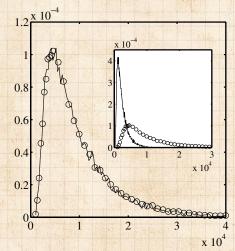


Another round of convolutions ^[3]
 Interesting ...



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Number and area distributions for the Scheidegger model ^[3]
 P(n_{1,6}) versus P(a₆) for a randomly selected $\omega = 6$ basin.



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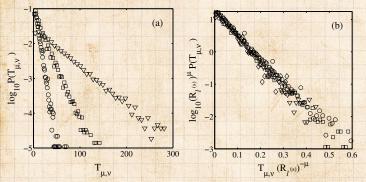
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Scheidegger:



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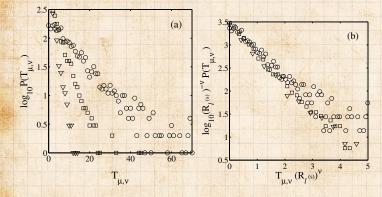
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Scaling collapse works using R_s

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Mississippi:



\delta Same data collapse for Mississippi ...

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So

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

where

$$\begin{aligned} P_t(z) &= \frac{1}{\xi_t} e^{-z/\xi_t}. \end{aligned} \\ P(s_\mu) \Leftrightarrow P(T_{\mu,\nu}) \end{aligned}$$

Solution Exponentials arise from randomness. Solution Look at joint probability $P(s_{\mu}, T_{\mu,\nu})$. COcoNuTS @networksvox

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Network architecture:

Inter-tributary lengths exponentially distributed

3

Leads to random spatial distribution of stream segments



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Follow streams segments down stream from their beginning

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Follow streams segments down stream from their beginning

Probability (or rate) of an order μ stream segment terminating is constant:

$$\tilde{p}_{\mu}\simeq 1/(R_s)^{\mu-1}\xi_s$$

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Follow streams segments down stream from their beginning

Probability (or rate) of an order μ stream segment terminating is constant:

$$\tilde{p}_{\mu}\simeq 1/(R_s)^{\mu-1}\xi_s$$

Probability decays exponentially with stream order

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Follow streams segments down stream from their beginning

Probability (or rate) of an order μ stream segment terminating is constant:

$$\tilde{p}_{\mu}\simeq 1/(R_s)^{\mu-1}\xi_s$$

Probability decays exponentially with stream order

Inter-tributary lengths exponentially distributed

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Follow streams segments down stream from their beginning

Probability (or rate) of an order μ stream segment terminating is constant:

$$\tilde{p}_{\mu}\simeq 1/(R_s)^{\mu-1}\xi_s$$

Probability decays exponentially with stream order

Inter-tributary lengths exponentially distributed

 $\$ \Rightarrow$ random spatial distribution of stream segments

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

 $p_{\nu} = \text{probability of absorbing an order } \nu$ side stream

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Joint distribution for generalized version of Tokunaga's law:

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where

- $p_{\nu} = \text{probability of absorbing an order } \nu \text{ side stream}$
 - $\tilde{p}_{\mu} = probability$ of an order μ stream terminating

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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

- $p_{\nu} = \text{probability of absorbing an order } \nu \text{ side stream}$
- $\widehat{p}_{\mu} = probability$ 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. COcoNuTS @networksvox

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Now deal with this thing:

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

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Now deal with this thing:

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

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

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Now deal with this thing:

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

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

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

where

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

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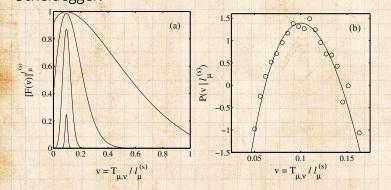
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Scheidegger:



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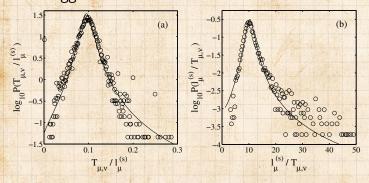
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Scheidegger:



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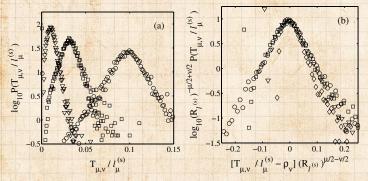
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Checking form of $P(s_{\mu}, T_{\mu,\nu})$ works: Scheidegger:



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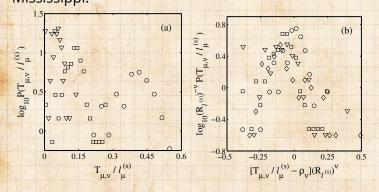
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Schecking form of $P(s_{\mu}, T_{\mu,\nu})$ works: Mississippi:



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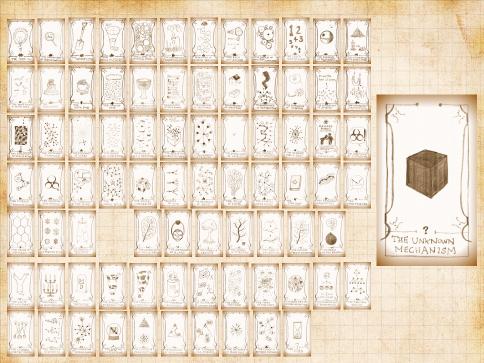
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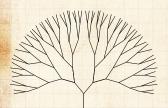
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Random subnetworks on a Bethe lattice ^[13]



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Random subnetworks on a Bethe lattice ^[13]



Dominant theoretical concept for several decades. COCONUTS @networksvox

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Random subnetworks on a Bethe lattice ^[13]

 Dominant theoretical concept for several decades.
 Bethe lattices are fun and tractable. COcoNuTS @networksvox

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Random subnetworks on a Bethe lattice [13]

- Dominant theoretical concept for several decades.
 Bethe lattices are fun and
- tractable.
 - inevitability" of river network statistics^[7]

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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.

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Random subnetworks on a Bethe lattice [13]

- Dominant theoretical concept for several decades.
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- But Bethe lattices unconnected with surfaces.
- In fact, Bethe lattices ≃ infinite dimensional spaces (oops).

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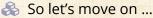
Nutshell

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Random subnetworks on a Bethe lattice [13]

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Scheidegger's model

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Directed random networks [11, 12]

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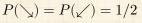
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Functional form of all scaling laws exhibited but exponents differ from real world ^[15, 16, 14]

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

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

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

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

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

 $\dot{\varepsilon} \propto \int \mathrm{d}\vec{r} \; (\mathrm{flux}) \times (\mathrm{force})$

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

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Landscapes obtained numerically give exponents near that of real networks. COcoNuTS @networksvox

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Landscapes obtained numerically give exponents near that of real networks.

🚳 But: numerical method used matters.

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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^[8] COcoNuTS @networksvox

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Theoretical networks

Summary of universality classes:

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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). $d \Rightarrow \ell \propto L^d_{\parallel}$ (stream self-affinity). COcoNuTS @networksvox

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Branching networks II Key Points:

🚳 Horton's laws and Tokunaga law all fit together.

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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.

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Branching networks II Key Points:

- 🚳 Horton's laws and Tokunaga law all fit together.
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- Abundant scaling relations can be derived.

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- So For scaling laws, only $h = \ln R_{\ell} / \ln R_n$ and d are needed.
- Laws can be extended nicely to laws of distributions.

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- So Can take R_n , R_ℓ , and d as three independent parameters necessary to describe all 2-d branching networks.
- So 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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