

Branching Networks II

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Principles of Complex Systems, Vols. 1 & 2
CSYS/MATH 300 and 303, 2021-2022 | @pocsvox

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Vermont Advanced Computing Core | University of Vermont



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Tokunaga

Reducing Horton

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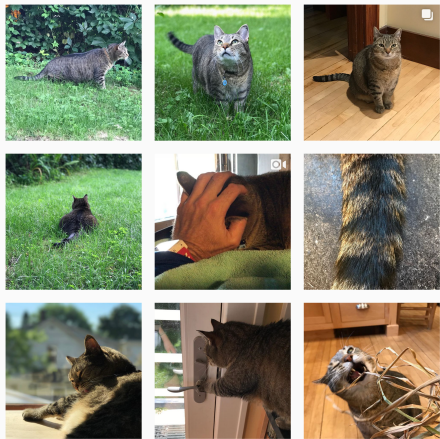
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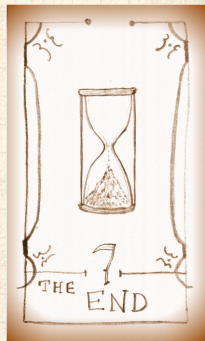
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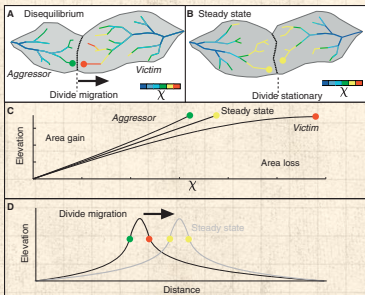
Piracy on the high χ 's:



“Dynamic Reorganization of River Basins” 

Willett et al.,

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



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

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

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

Piracy on the high χ 's:

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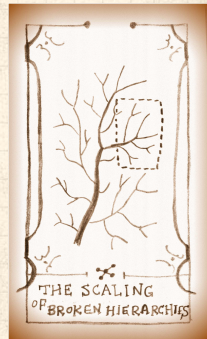
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http://www.youtube.com/watch?v=FnroL1_-l2c?rel=0

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







Can Horton and Tokunaga be happy?

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Horton and Tokunaga seem different:

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Horton and Tokunaga seem different:

- 🧱 In terms of network architecture, Horton's laws appear to contain less detailed information than Tokunaga's law.



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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.



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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.
-  $R_n, R_a, R_\ell,$ and R_s **versus** T_1 and R_T . One simple redundancy: $R_\ell = R_s$.
Insert question from assignment 1 





Can Horton and Tokunaga be happy?


Horton and Tokunaga seem different:

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[Insert question from assignment 1](#) 


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





Can Horton and Tokunaga be happy?


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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, 2]



Let us make them happy

We need one more ingredient:

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Let us make them happy

We need one more ingredient:

Space-fillingness

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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.

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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

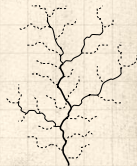


Let us make them happy

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- 🧱 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.



Let us make them happy

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- 🧱 In terms of basin characteristics:

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



Let us make them happy

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$$\rho_{dd} \simeq \frac{\sum \text{stream segment lengths}}{\text{basin area}} = \frac{\sum_{\omega=1}^{\Omega} n_{\omega} \bar{s}_{\omega}}{a_{\Omega}}$$



More with the happy-making thing

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

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More with the happy-making thing

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




Start looking for Horton's stream number law:

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




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

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 Estimate n_ω , the number of streams of order ω in terms of other $n_{\omega'}, \omega' > \omega$.





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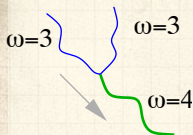
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1. Running into another stream of order ω and generating a stream of order $\omega + 1$
- ...





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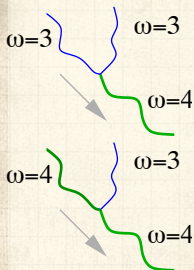
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 Observe that each stream of order ω terminates by either:

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 $\omega' > \omega$...





More with the happy-making thing

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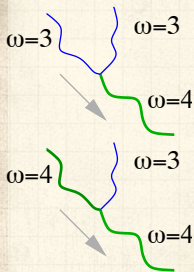
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▶ $2n_{\omega+1}$ streams of order ω do this

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More with the happy-making thing

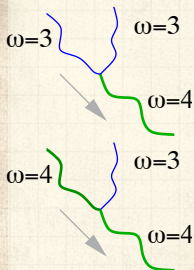
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...

▶ $2n_{\omega+1}$ 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



More with the happy-making thing

Putting things together:



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

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More with the happy-making thing

Putting things together:



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

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 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 






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 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} .

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Finding other Horton ratios

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- Now use uniform drainage density ρ_{dd} .
- Assume side streams are roughly separated by distance $1/\rho_{dd}$.



Finding other Horton ratios

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- For an order ω **stream segment**, expected length is

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



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

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



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



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Altogether then:



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



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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

$$R_\ell = R_s = R_T$$



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Altogether then:



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



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:

 R_n and R_ℓ depend on T_1 and R_T .



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Some observations:

 R_n and R_ℓ depend on T_1 and R_T .

 Seems that R_α must as well ...



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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



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Some observations:

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



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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 $R_a = R_n$.
- 🧱 Also: Both Tokunaga's law and Horton's laws can be generalized to relationships between non-trivial statistical distributions. [3, 4]



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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

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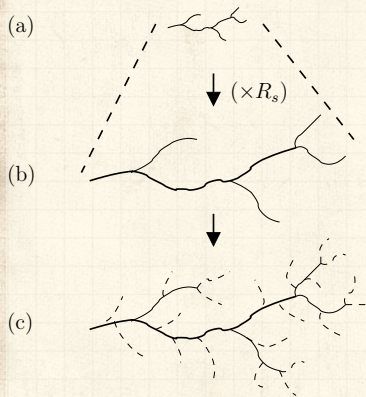
$$T_1 = R_n - R_\ell - 2 + 2R_\ell/R_n.$$

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



Horton and Tokunaga are friends

From Horton to Tokunaga [2]



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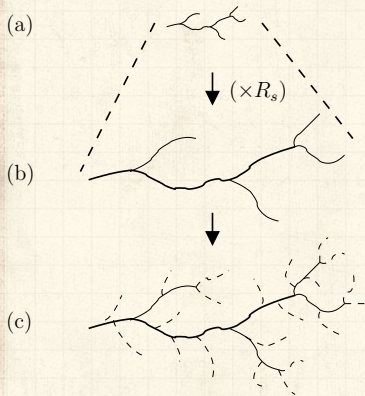


Horton and Tokunaga are friends

From Horton to Tokunaga [2]



Assume Horton's laws hold for number and length



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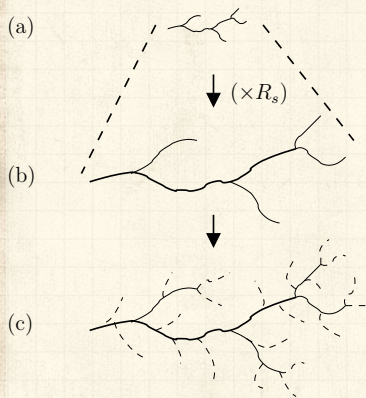
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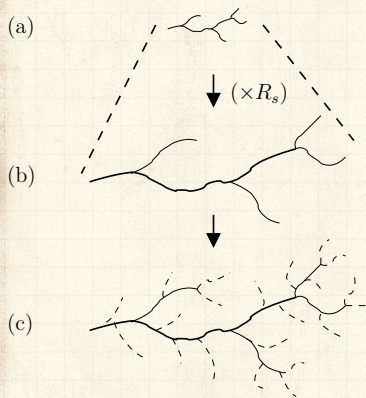


Start with picture showing an order ω stream and order $\omega - 1$ generating and side streams.



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.

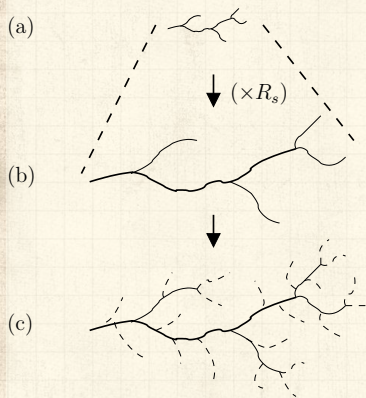


Scale up by a factor of R_ℓ , orders increment to $\omega + 1$ and ω .



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.



Scale up by a factor of R_s , 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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Horton and Tokunaga are friends

...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:

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- Since by definition, an order $\omega + 1$ stream segment has T_ω order 1 side streams, we have:



Horton and Tokunaga are friends

...and in detail:

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



Horton and Tokunaga are friends

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- Since by definition, an order $\omega + 1$ stream segment has T_ω order 1 side streams, we have:


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

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



Horton and Tokunaga are friends

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



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



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Horton's laws of area and number:

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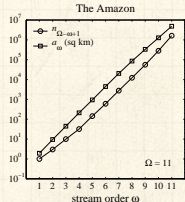
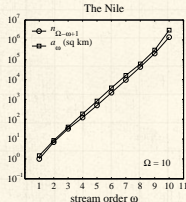
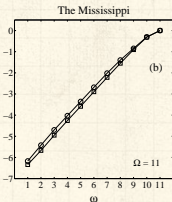
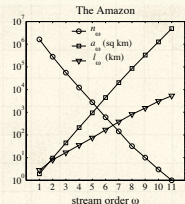
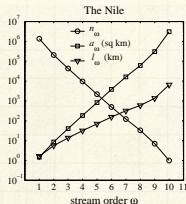
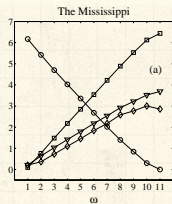
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In bottom plots, stream number graph has been flipped vertically.



Highly suggestive that $R_n \equiv R_a \dots$

Measuring Horton ratios is tricky:

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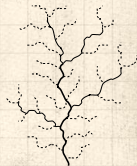
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How robust are our estimates of ratios?



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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



Amazon:

ω range	R_n	R_a	R_ℓ	R_s	R_a/R_n
[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



Reducing Horton's laws:

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

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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)

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 So:


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



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 So:

$$\begin{aligned} a_\Omega &\simeq \sum_{\omega=1}^{\Omega} n_\omega \bar{s}_\omega / \rho_{dd} \\ &\propto \sum_{\omega=1}^{\Omega} \underbrace{R_n^{\Omega-\omega} \cdot \hat{1}^{n_\Omega}}_{n_\omega} \underbrace{\bar{s}_1 \cdot R_s^{\omega-1}}_{\bar{s}_\omega} \\ &= \frac{R_n^\Omega}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n} \right)^\omega \end{aligned}$$



Reducing Horton's laws:

Continued ...



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

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Reducing Horton's laws:

Continued ...



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

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Reducing Horton's laws:

Continued ...



$$\begin{aligned} a_{\Omega} &\propto \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \sum_{\omega=1}^{\Omega} \left(\frac{R_s}{R_n} \right)^{\omega} \\ &= \frac{R_n^{\Omega}}{R_s} \bar{s}_1 \frac{R_s}{R_n} \frac{1 - (R_s/R_n)^{\Omega}}{1 - (R_s/R_n)} \\ &\sim R_n^{\Omega-1} \bar{s}_1 \frac{1}{1 - (R_s/R_n)} \text{ as } \Omega \nearrow \end{aligned}$$

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Reducing Horton's laws:

Continued ...



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

$$R_n \equiv R_a$$



Reducing Horton's laws:

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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.



Reducing Horton's laws:

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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 



Equipartitioning:

Intriguing division of area:



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

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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.




Equipartitioning:

Intriguing division of area:

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 Story:


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




Equipartitioning:


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

 Reason:

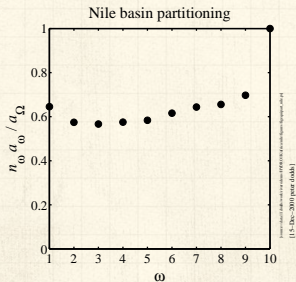
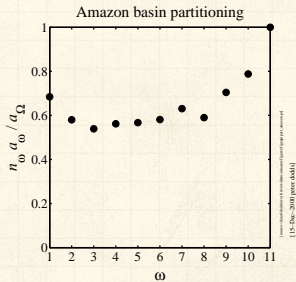
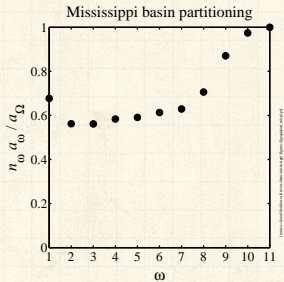
$$n_\omega \propto (R_n)^{-\omega}$$

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



Equipartitioning:

Some examples:



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Neural Reboot: Fwoompf



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

Scaling laws

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The story so far:



Natural branching networks are **hierarchical**,
self-similar structures

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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**
-  Tokunaga's law describes detailed architecture:
$$T_k = T_1 R_T^{k-1}.$$



Scaling laws

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-  Natural branching networks are **hierarchical**, **self-similar** structures
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$$T_k = T_1 R_T^{k-1}.$$
-  We have connected Tokunaga's and Horton's laws



Scaling laws

The story so far:

- 🧱 Natural branching networks are **hierarchical**, **self-similar** structures
- 🧱 Hierarchy is **mixed**
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$$T_k = T_1 R_T^{k-1}.$$
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- 🧱 Only two Horton laws are independent ($R_n = R_a$)



Scaling laws

The story so far:

- 🧱 Natural branching networks are **hierarchical**, **self-similar** structures
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- 🧱 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 ($R_n = R_a$)
- 🧱 Only **two** parameters are **independent**:
 $(T_1, R_T) \Leftrightarrow (R_n, R_s)$



Scaling laws

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 ...

-  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



Scaling laws






A little further ...

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-  **Q:** What is probability that the p 's drainage basin has area a ?



Scaling laws






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Scaling laws






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Scaling laws







A little further ...

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-  **Q:** What is probability that the longest stream from p has length ℓ ? $P(\ell) \propto \ell^{-\gamma}$ for large ℓ



Scaling laws

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 ? $P(a) \propto a^{-\tau}$ for large a
-  **Q:** What is probability that the longest stream from p has length ℓ ? $P(\ell) \propto \ell^{-\gamma}$ for large 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



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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)
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- Word frequency (Zipf's law) ^[22]
- Wealth (maybe not—at least heavy tailed)



Probability distributions with power-law decays



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-  Statistical mechanics (phase transitions) ^[5]








Scaling laws

Probability distributions with power-law decays



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A big part of the story of complex systems



Probability distributions with power-law decays



We see them everywhere:

-  Earthquake magnitudes (Gutenberg-Richter law)
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A big part of the story of complex systems








Arise from **mechanisms**: growth, randomness, optimization, ...



Probability distributions with power-law decays



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-  Earthquake magnitudes (Gutenberg-Richter law)
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A big part of the story of complex systems



Arise from **mechanisms**: growth, randomness, optimization, ...



Our task is always to illuminate the mechanism ...



Scaling laws

Connecting exponents

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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]



Scaling laws





Connecting exponents

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Scaling laws






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Scaling laws







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Scaling laws







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Scaling laws

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Scaling laws

Finding γ :

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Finding γ :



Often useful to work with **cumulative distributions**, especially when dealing with power-law distributions.

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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:

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



Scaling laws

Finding γ :



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



Scaling laws

Finding γ :


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 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.



Scaling laws

Finding γ :

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

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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_*

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



Scaling laws

Finding γ :

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Scaling laws

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


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



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

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



Scaling laws

Finding γ :

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

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Scaling laws

Finding γ :




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

 Assume some spatial sampling resolution Δ



Scaling laws





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



Scaling laws

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 $> l_*$.




Scaling laws

Finding γ :

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

-  Use Horton's law of stream segments:
 $\bar{s}_\omega / \bar{s}_{\omega-1} = R_s \dots$



Scaling laws

Finding γ :

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

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Scaling laws

Finding γ :

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




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



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




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




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 Δ 's cancel




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




Scaling laws


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

 So ...

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



Scaling laws

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



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Scaling laws


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 So ...using Horton's laws ...

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




Scaling laws


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Scaling laws

Finding γ :

 We are here:

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Finding γ :

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




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

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 Sum is now from $\omega'' = 0$ to $\omega'' = \Omega - \omega - 1$

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




Scaling laws

Finding γ :



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




Scaling laws

Finding γ :



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


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



Scaling laws

Finding γ :

 Nearly there:

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

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Finding γ :

 Nearly there:

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



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Finding γ :

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

 Need to express right hand side in terms of $\bar{\ell}_{\omega}$.





Scaling laws

Finding γ :

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 Need to express right hand side in terms of $\bar{\ell}_{\omega}$.

 Recall that $\bar{\ell}_{\omega} \simeq \bar{\ell}_1 R_{\ell}^{\omega-1}$.





Scaling laws

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 $\bar{l}_{\omega} \simeq \bar{l}_1 R_{\ell}^{\omega-1}$.




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



Scaling laws

Finding γ :

 Therefore:

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

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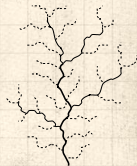
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Finding γ :

 Therefore:

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

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

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Finding γ :

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




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Scaling laws


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




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




Scaling laws


Finding γ :

 Therefore:


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




$$\propto \bar{l}_{\omega}^{-\ln(R_n/R_s)/\ln R_s}$$



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




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



Scaling laws

Finding γ :

 And so we have:

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

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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


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

Insert question from assignment 2 




Scaling laws


Finding γ :


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Insert question from assignment 2 

 Such connections between exponents are called **scaling relations**




Scaling laws


Finding γ :


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Insert question from assignment 2 

 Such connections between exponents are called **scaling relations**

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



Scaling laws

Hack's law: ^[6]



$$l \propto a^h$$

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Scaling laws

Hack's law: ^[6]



$$l \propto a^h$$

 Typically observed that $0.5 \lesssim h \lesssim 0.7$.





Scaling laws

Hack's law: ^[6]



$$l \propto a^h$$

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 Use Horton laws to connect h to Horton ratios:

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





Scaling laws

Hack's law: ^[6]




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 Typically observed that $0.5 \lesssim h \lesssim 0.7$.

 Use Horton laws to connect h to Horton ratios:

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

 Observe:

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





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:

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

 Observe:

$$\bar{l}_\omega \propto e^{\omega \ln R_s} \propto (e^{\omega \ln R_n})^{\ln R_s / \ln R_n}$$





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:

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

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





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





Scaling laws

Hack's law: [6]




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 Observe:

$$\bar{l}_\omega \propto e^{\omega \ln R_s} \propto (e^{\omega \ln R_n})^{\ln R_s / \ln R_n}$$

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



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

Relation: **Name or description:**

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



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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
$\bar{a}_{\omega+1}/\bar{a}_\omega = R_a$	$R_a = R_n$
$\bar{\ell}_{\omega+1}/\bar{\ell}_\omega = R_\ell$	$R_\ell = R_s$
$\ell \sim a^h$	$h = \ln R_s / \ln R_n$
$a \sim L^D$	$D = d/h$
$L_\perp \sim L^H$	$H = d/h - 1$
$P(a) \sim a^{-\tau}$	$\tau = 2 - h$
$P(\ell) \sim \ell^{-\gamma}$	$\gamma = 1/h$
$\Lambda \sim a^\beta$	$\beta = 1 + h$
$\lambda \sim L^\varphi$	$\varphi = d$



Scheidegger's model

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Scaling relations

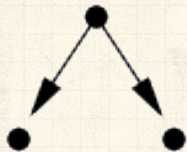
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Directed random networks [11, 12]



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



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



Useful and interesting test case

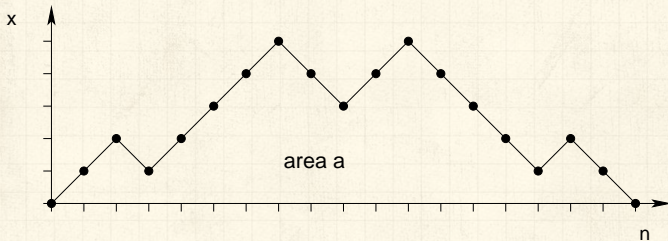


A toy model—Scheidegger's model

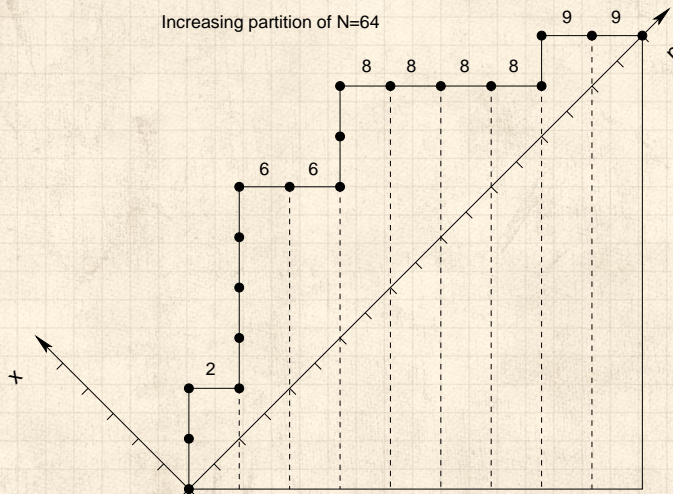
Random walk basins:



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):

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

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

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



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



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Note $\tau = 2 - h$ and $\gamma = 1/h$.



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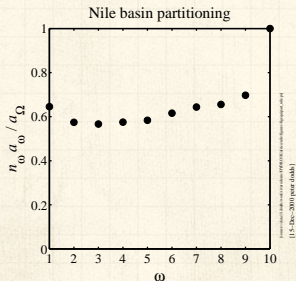
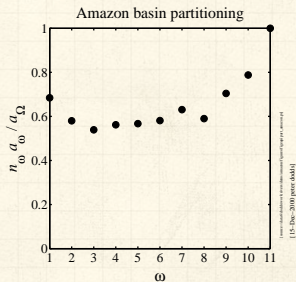
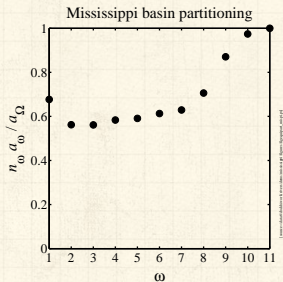


R_n and R_ℓ have not been derived analytically.



Equipartitioning reexamined:

Recall this story:



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What about

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



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 What about

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

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

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



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



Equipartitioning

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

 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 ...



Hard neural reboot (sound matters):



https://twitter.com/round_boys/status/951873765964681216



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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:

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 Natural generalization to consider relationships between **probability distributions**



Fluctuations

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**
- Yields rich and full description of branching network structure



Fluctuations

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**
- Yields rich and full description of branching network structure
- See into the heart of randomness ...



A toy model—Scheidegger's model

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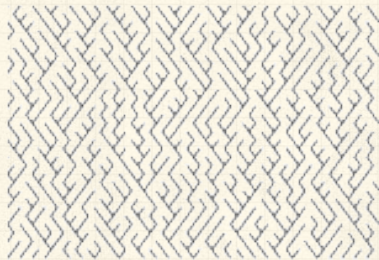
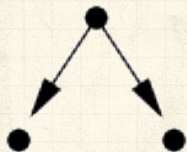
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Directed random networks ^[11, 12]



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



Flow is directed downwards



Generalizing Horton's laws

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

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Generalizing Horton's laws

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

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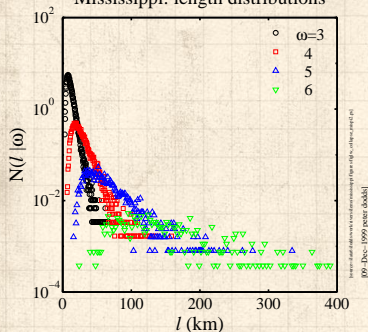


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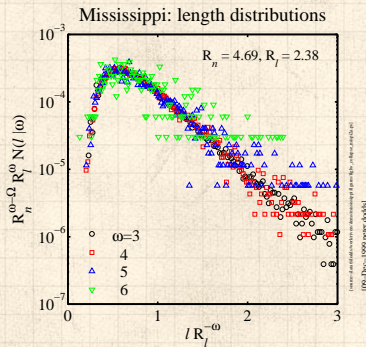
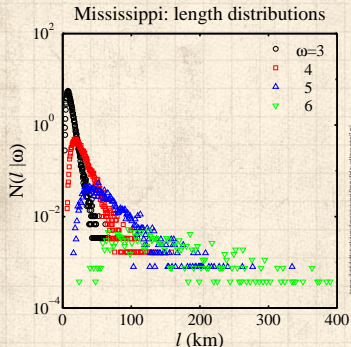
Mississippi: length distributions



Generalizing Horton's laws

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

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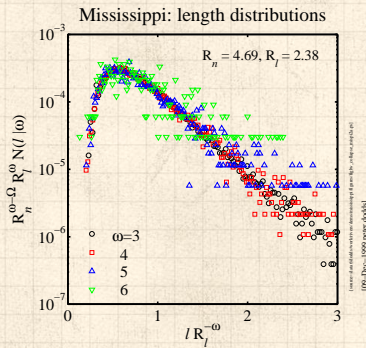
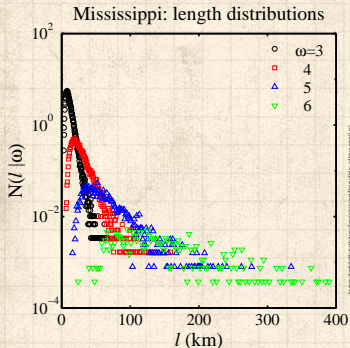
Scaling collapse works well for intermediate orders



Generalizing Horton's laws

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

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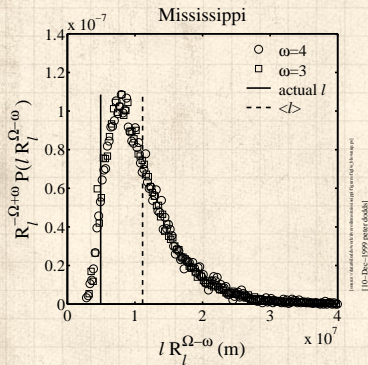


Scaling collapse works well for intermediate orders


All **moments** grow exponentially with order

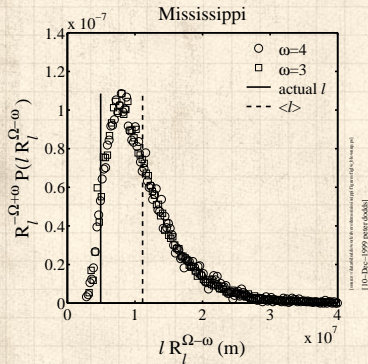
Generalizing Horton's laws


 How well does overall basin fit internal pattern?



Generalizing Horton's laws


 How well does overall basin fit internal pattern?

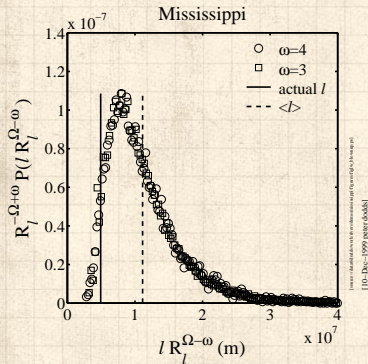



 Actual length = **4920**
km (at 1 km res)



Generalizing Horton's laws

 How well does overall basin fit internal pattern?



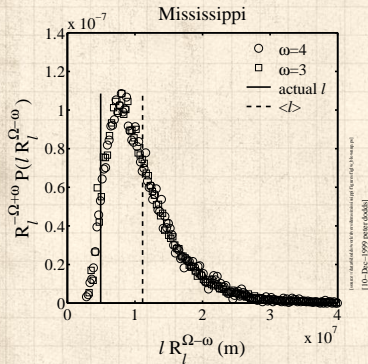
 Actual length = 4920 km (at 1 km res)


 Predicted Mean length = 11100 km




Generalizing Horton's laws

 How well does overall basin fit internal pattern?



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

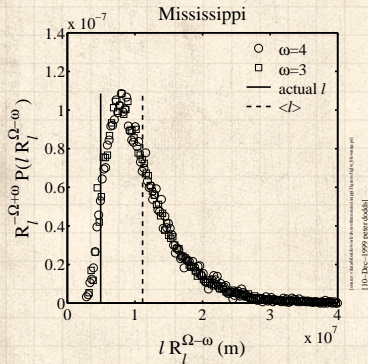
 Predicted Mean length = **11100 km**


 Predicted Std dev = **5600 km**




Generalizing Horton's laws


 How well does overall basin fit internal pattern?



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

 Predicted Mean length = **11100 km**

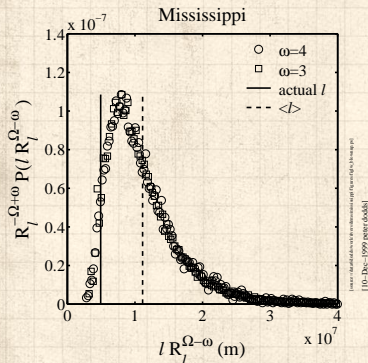
 Predicted Std dev = **5600 km**


 Actual length/Mean length = **44 %**




Generalizing Horton's laws


 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.



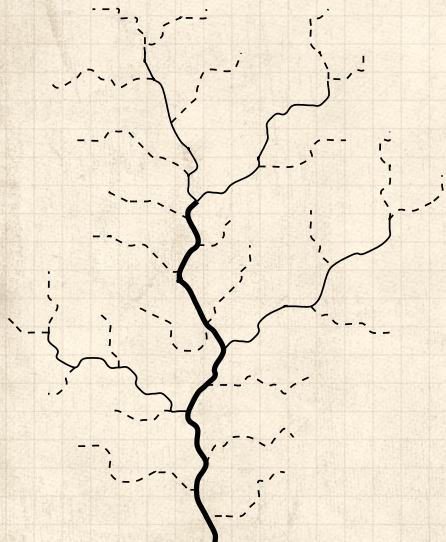
Generalizing Horton's laws

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_Ω/\bar{l}_Ω	σ_l/\bar{l}_Ω
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_Ω/\bar{a}_Ω	σ_a/\bar{a}_Ω
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



Combining stream segments distributions:



Stream segments
sum to give main
stream lengths



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

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Combining stream segments distributions:

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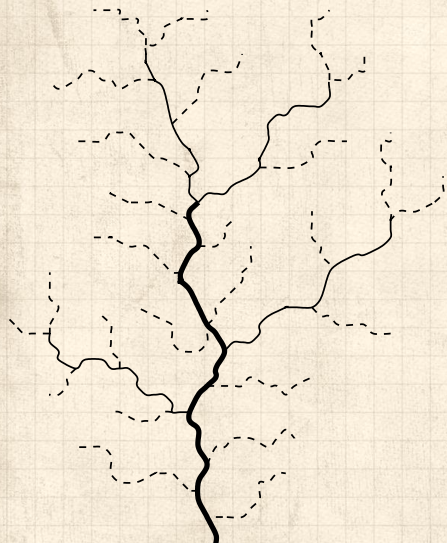
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Stream segments
sum to give main
stream lengths



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



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



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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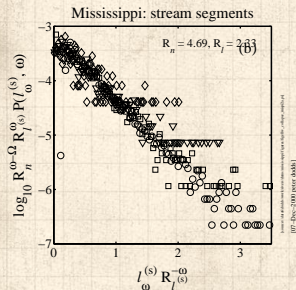


Generalizing Horton's laws



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




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

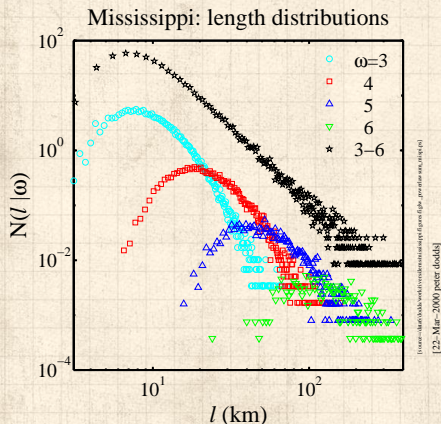
$$F(x) = e^{-x/\xi}$$


Mississippi: $\xi \simeq 900$ m.



Generalizing Horton's laws


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

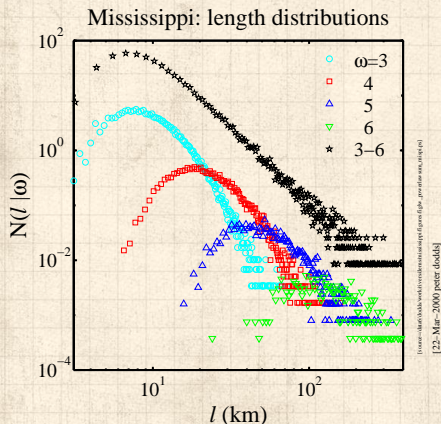



 $P(l) \sim l^{-\gamma}$





Generalizing Horton's laws

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




 $P(l) \sim l^{-\gamma}$


 Another round of convolutions ^[3]

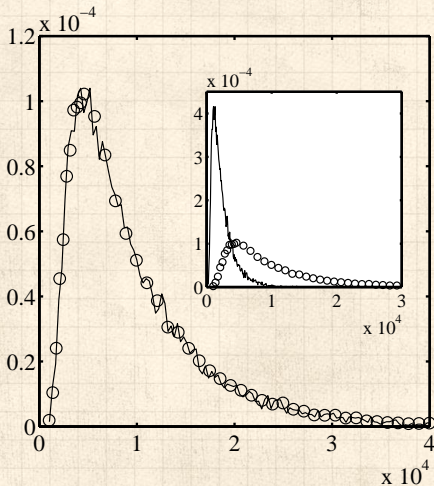
 Interesting ...



Generalizing Horton's laws

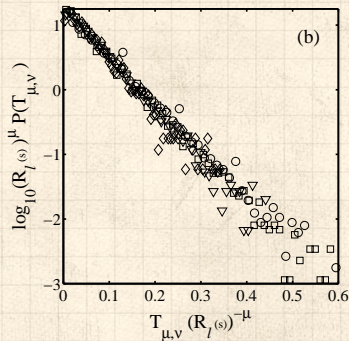
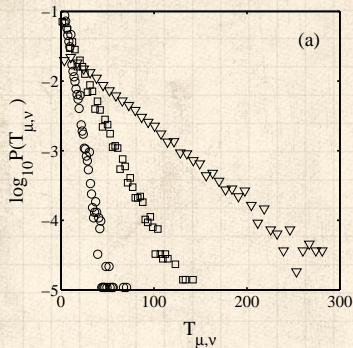
 Number and area distributions for the Scheidegger model [3]


 $P(n_{1,6})$ versus $P(a_6)$ for a randomly selected $\omega = 6$ basin.




Generalizing Tokunaga's law

Scheidegger:



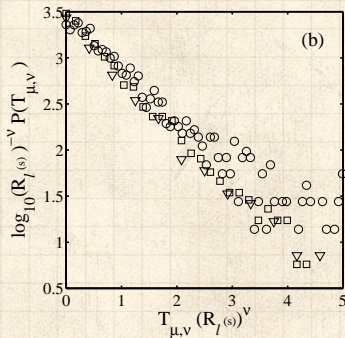
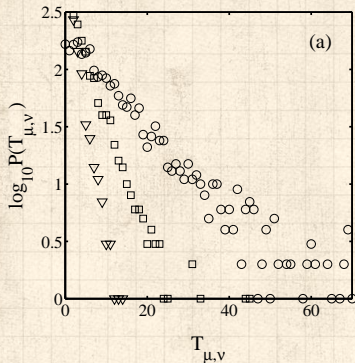
 Observe exponential distributions for $T_{\mu,\nu}$

 Scaling collapse works using R_s



Generalizing Tokunaga's law

Mississippi:



Same data collapse for Mississippi ...



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

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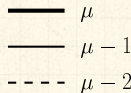
Network architecture:



Inter-tributary
lengths
exponentially
distributed



Leads to random
spatial
distribution of
stream segments



Generalizing Tokunaga's law

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 Follow streams segments down stream from their beginning



Generalizing Tokunaga's law

- Follow stream 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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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





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 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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 Now deal with this thing:


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



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




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 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

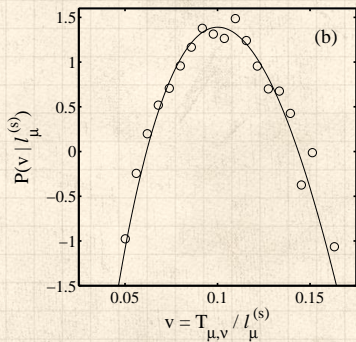
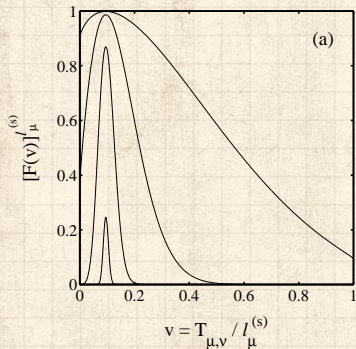
$$F(v) = \left(\frac{1-v}{q}\right)^{-(1-v)} \left(\frac{v}{p}\right)^{-v}.$$




Generalizing Tokunaga's law

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

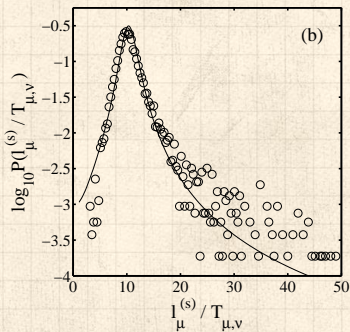
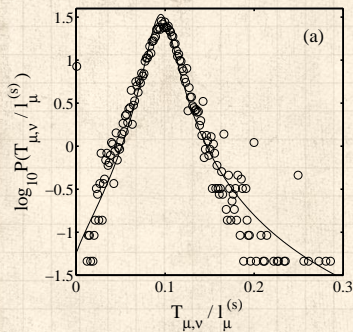
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Generalizing Tokunaga's law

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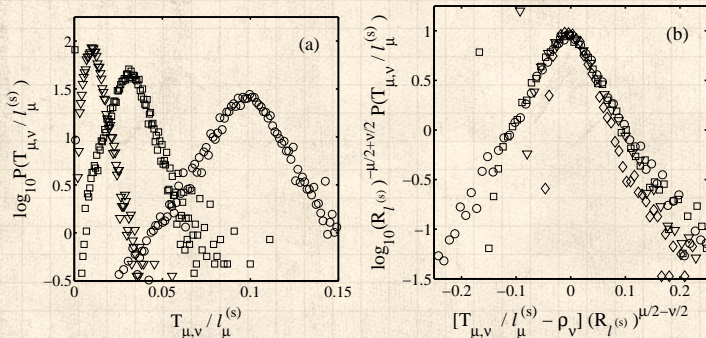
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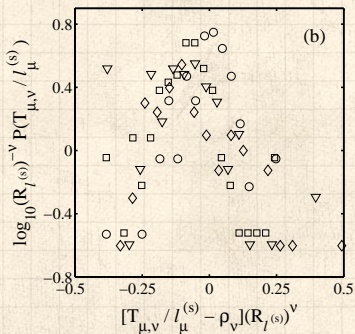
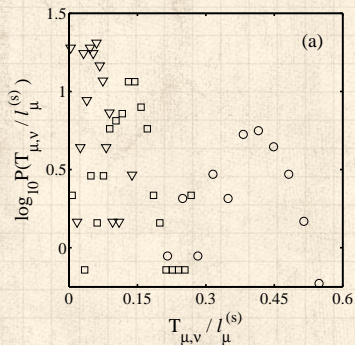
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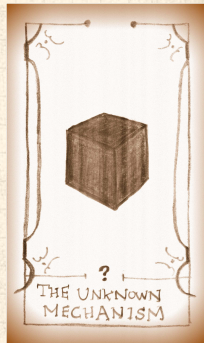


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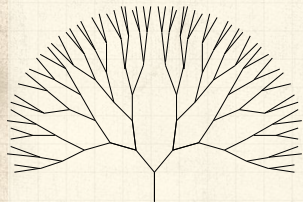
Mississippi:





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Random subnetworks on a Bethe lattice ^[13]



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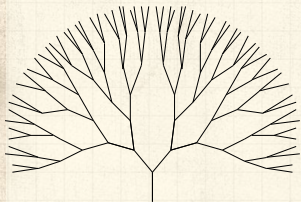
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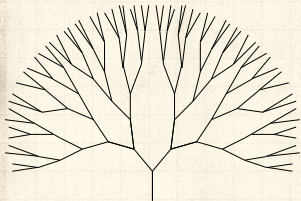


Dominant theoretical
concept for several decades.

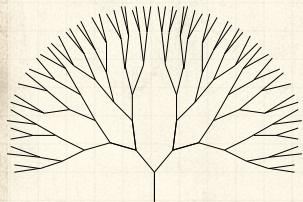





Random subnetworks on a Bethe lattice ^[13]

- 🧱 Dominant theoretical concept for several decades.
- 🧱 Bethe lattices are fun and tractable.



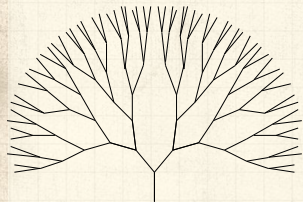
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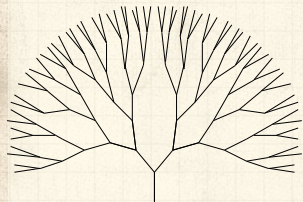
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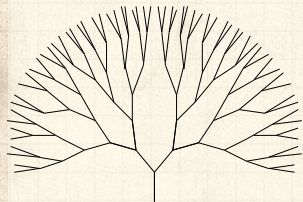
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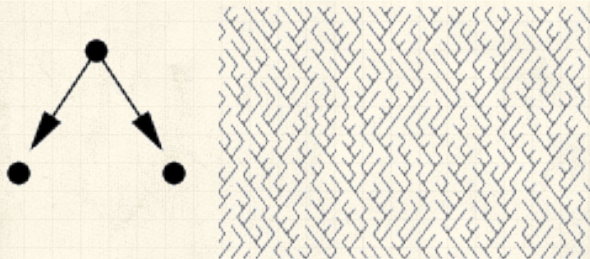


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-  But Bethe lattices unconnected with surfaces.
-  In fact, Bethe lattices \simeq infinite dimensional spaces (oops).
-  So let's move on ...



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]



Optimal channel networks

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

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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]



Theoretical networks

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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).



Branching networks II Key Points:

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- 🧱 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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