Branching Networks I

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 6701, 6713, & a pretend number, 2023–2024| @pocsvox

Prof. Peter Sheridan Dodds | @peterdodds

Computational Story Lab | Vermont Complex Systems Center Santa Fe Institute | University of Vermont



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ntroduction Definitions Allometry Laws

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Stream Ordering

Horton's Laws

Tokunaga's Law

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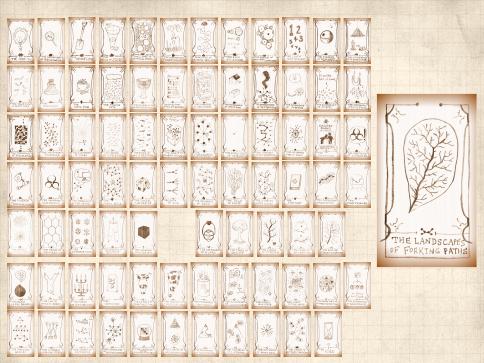
References

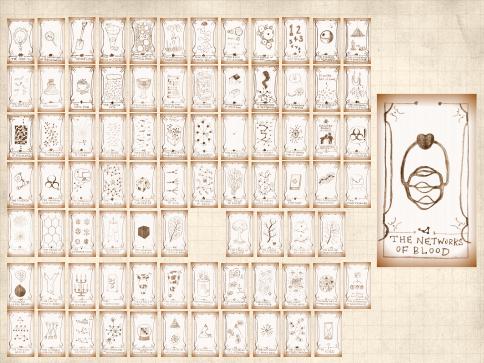
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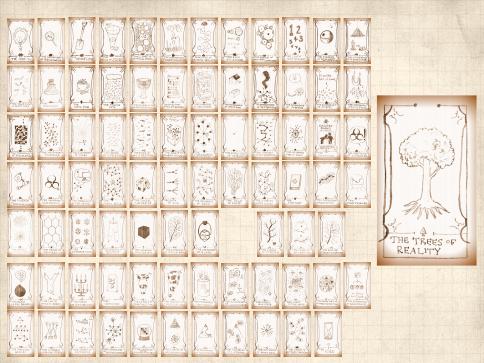
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A.







Branching networks are useful things:

Fundamental to material supply and collection

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Introduction Branching networks are useful things: Fundamental to material supply and collection Supply: From one source to many sinks in 2- or 3-d.

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Branching networks are useful things:

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Examples:

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Examples:

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River networks (our focus)
 Cardiovascular networks

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Examples:

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

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Branching networks are everywhere ...

HydroSHEDS Amazon Basin

River network derived from SRTM elevation data at 500 m resolution



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Only major rivers and streams are visualized

River line width proportional to upstream basin area

> 500 Kilometers

1000

http://hydrosheds.cr.usgs.gov/

Branching networks are everywhere ...



http://en.wikipedia.org/wiki/Image:Applebox.JPG

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An early thought piece: Extension and Integration



"The Development of Drainage Systems: A Synoptic View" Waldo S. Glock, The Geographical Review, **21**, 475–482, 1931.^[2]



Initiation, Elongation Elaboration, Piracy.

Abstraction, Absorption. Branching Networks I 11 of 56 Introduction Definitions Allometry Laws Stream Ordering Horton's Laws Tokunaga's Law Nutshell References

The PoCSverse

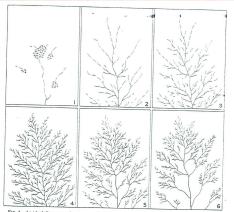


FIG. 3—An ideal diagrammatic summary of the development of a drainage system given for purposes of comparison only. The first four parts show extension, thus: 1, initiation; 2, elongation; 3, elaboration; and 4, maximum extension. Parts 3 and 6 represent steps during integration.

The sequential stages recognized in the evolution of a drainage system are "extension" and "integration"; the first, a stage of increasing complexity; the second, of simplification.

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Shaw and Magnasco's beautiful erosion simulations



Unpublished.
Though to be destroyed and lost.
The VHS.

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Definitions

Drainage basin for a point p is the complete region of land from which overland flow drains through p. The PoCSverse Branching Networks I 15 of 56

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Definitions

Solution \mathbb{R}^p Drainage basin for a point p is the complete region of land from which overland flow drains through p.

Definition most sensible for a point in a stream.

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Definitions

- Solution P is the complete region of land from which overland flow drains through p.
- Definition most sensible for a point in a stream.
- Recursive structure: Basins contain basins and so on.

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Definitions

- Solution P is the complete region of land from which overland flow drains through p.
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- In principle, a drainage basin is defined at every point on a landscape.

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- On flat hillslopes, drainage basins are effectively linear.

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- We treat subsurface and surface flow as following the gradient of the surface.

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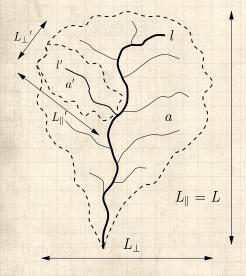
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- On flat hillslopes, drainage basins are effectively linear.
- We treat subsurface and surface flow as following the gradient of the surface.
- 🚳 Okay for large-scale networks ...

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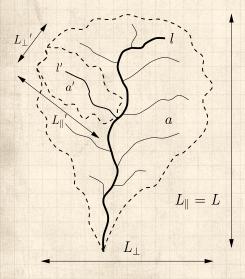
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a = drainage basin area

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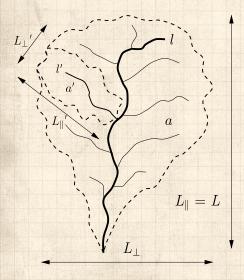
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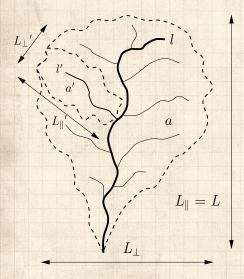


 a = drainage basin area
 length of longest (main) stream (which may be fractal) The PoCSverse Branching Networks I 16 of 56

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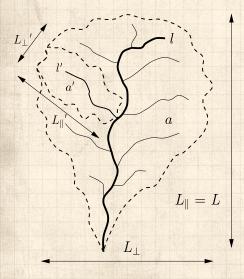
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 $\begin{array}{l} \textcircled{l} & L = L_{\parallel} = \\ & \text{longitudinal} \\ & \text{length of basin} \end{array}$

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 a = drainage basin area
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 $\begin{array}{l} \bigotimes \ L = L_{\parallel} = \\ \ \text{longitudinal} \\ \ \text{length of basin} \\ \end{array} \\ \\ \bigotimes \ L = L_{\perp} = \text{width of} \\ \\ \text{basin} \end{array}$

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Allometry

🗞 Isometry:

dimensions scale linearly with each other. The PoCSverse Branching Networks I 18 of 56

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Allometry

🚳 Isometry:

.....

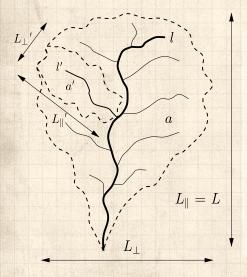
dimensions scale linearly with each other. Allometry: dimensions scale nonlinearly.

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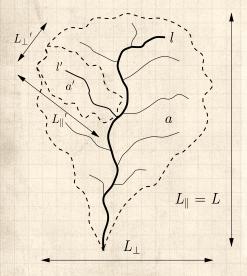
Allometric relationships:

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Allometric relationships:

2

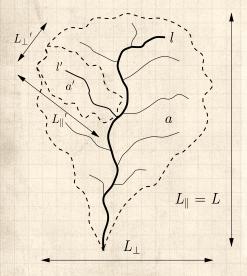
 $\ell \propto a^h$

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Allometric relationships:

2

8

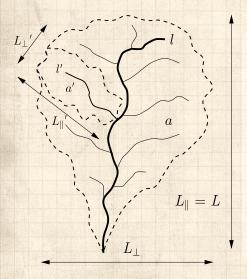
 $\ell \propto a^h$

 $\ell \propto L^d$

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Allometric relationships:

8

3

$$\ell \propto a^h$$

 $\ell \propto L^d$ solution &

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

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'Laws'

🖂 Hack's law (1957)^[3]:

 $\ell \propto a^h$

reportedly 0.5 < h < 0.7

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Scaling of main stream length with basin size:



reportedly 1.0 < d < 1.1

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Scaling of main stream length with basin size:

 $\ell \propto L^d_{\parallel}$

reportedly 1.0 < d < 1.1

🚳 Basin allometry:

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

 $D < 2 \rightarrow$ basins elongate.

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

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duction

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 Horton's law of basin areas $\bar{a}_{\omega+1}/\bar{a}_{\omega} = R_a$ Horton's law of stream segment lengths $\bar{s}_{\omega+1}/\bar{s}_{\omega} = R_s$ $L_{\perp} \sim L^H$ scaling of basin widths $P(a) \sim a^{-\tau}$ probability of basin areas probability of stream lengths $P(\ell) \sim \ell^{-\gamma}$ $\ell \sim a^h$ Hack's law $a \sim L^D$ scaling of basin areas $\Lambda \sim a^{\beta}$ Langbein's law variation of Langbein's law $\lambda \sim L^{\varphi}$

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rences

Reported parameter values: [1]

Parameter: Real networks:

R_n	3.0-5.0
R_a	3.0-6.0
$R_{\ell} = R_T$	1.5–3.0
T_1	1.0–1.5
d	1.1 ± 0.01
D	1.8 ± 0.1
h	0.50-0.70
au	1.43 ± 0.05
γ	1.8 ± 0.1
H	0.75-0.80
eta	0.50-0.70
φ	1.05 ± 0.05

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Order of business:

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Order of business:

1. Find out how these relationships are connected.

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Order of business:

- 1. Find out how these relationships are connected.
- 2. Determine most fundamental description.

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Order of business:

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

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Order of business:

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

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

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Method for describing network architecture:

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Method for describing network architecture:

lntroduced by Horton (1945)^[4]

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Method for describing network architecture:

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 Modified by Strahler (1957)^[7]



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- 🗞 Term: Horton-Strahler Stream Ordering [5]

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- 🚳 Modified by Strahler (1957)^[7]
- 🗞 Term: Horton-Strahler Stream Ordering [5]
- langle for the seen as iterative trimming of a network.

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Some definitions:

A channel head is a point in landscape where flow becomes focused enough to form a stream.

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Some definitions:

- A channel head is a point in landscape where flow becomes focused enough to form a stream.
- A source stream is defined as the stream that reaches from a channel head to a junction with another stream.

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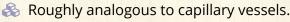
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Nutshell



Some definitions:

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

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1. Label all source streams as order $\omega = 1$ and remove.

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References

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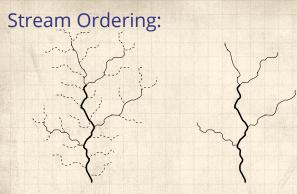
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- 2. Label all new source streams as order $\omega = 2$ and remove.





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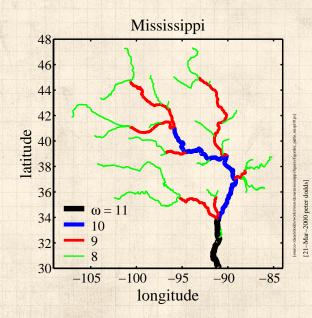


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- 3. Repeat until one stream is left (order = Ω)
- 4. Basin is said to be of the order of the last stream removed.



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- 2. Label all new source streams as order $\omega = 2$ and remove.
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- 4. Basin is said to be of the order of the last stream removed.
- 5. Example above is a basin of order $\Omega = 3$.

Stream Ordering—A large example:



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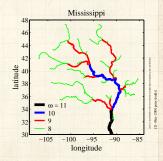
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As before, label all source streams as order $\omega = 1$.

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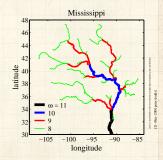
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As before, label all source streams as order $\omega = 1$.

🚳 Follow all labelled streams downstream

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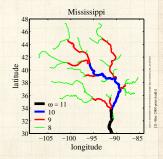
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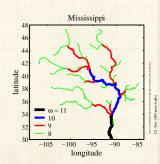
Tokunaga's Law

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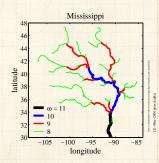
- As before, label all source streams as order $\omega = 1$.
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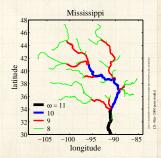


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\delta Simple rule:

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

where δ is the Kronecker delta.



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One problem:

Resolution of data messes with ordering

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may increase)

One problem:

Resolution of data messes with ordering
 Micro-description changes (e.g., order of a basin

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One problem:

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

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Nutshell



One problem:

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

Utility:

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Nutshell



One problem:

- Resolution of data messes with ordering
- Micro-description changes (e.g., order of a basin 1 may increase)
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Utility:



Stream ordering helpfully discretizes a network.

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Nutshell

One problem:

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

Utility:

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

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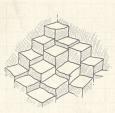
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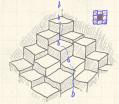
Nutshell



Basic algorithm for extracting networks from Digital Elevation Models (DEMs):







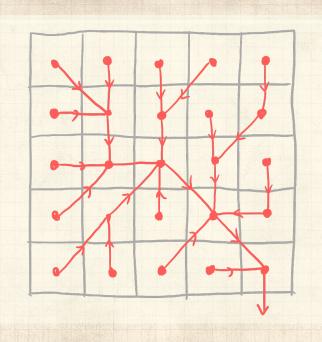


Also: /Users/dodds/work/rivers/1998dems/kevinlakewaster.c

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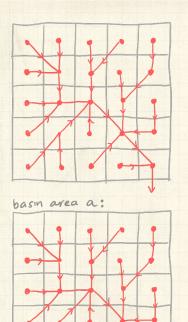


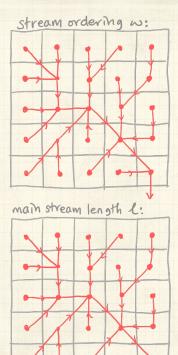


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Resultant definitions:

A basin of order Ω has n_{ω} streams (or sub-basins) of order ω .

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Resultant definitions:

A basin of order Ω has n_{ω} streams (or sub-basins) of order ω .

 $\bigcirc \ n_{\omega} > n_{\omega+1}$

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Resultant definitions:

A basin of order Ω has n_{ω} streams (or sub-basins) of order ω .

 $n_{\omega} > n_{\omega+1}$

 \mathfrak{S} An order ω basin has area a_{ω} .

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Resultant definitions:

- A basin of order Ω has n_{ω} streams (or sub-basins) of order ω .
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 - 1. an order ω stream segment is only that part of the stream which is actually of order ω

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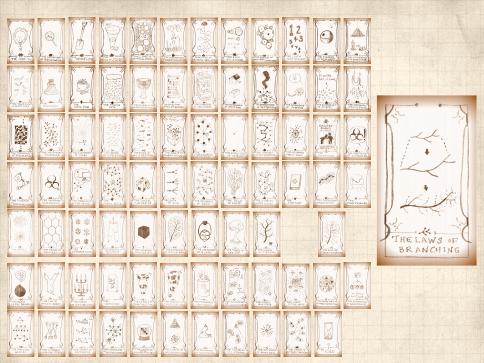
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Resultant definitions:

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

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Self-similarity of river networks

First quantified by Horton (1945)^[4], expanded by Schumm (1956)^[6] The PoCSverse Branching Networks I 37 of 56

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Nutshell



Self-similarity of river networks

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Three laws:

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First quantified by Horton (1945)^[4], expanded by Schumm (1956)^[6]

Three laws:

Horton's law of stream numbers:

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

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First quantified by Horton (1945)^[4], expanded by Schumm (1956)^[6]

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

Horton's law of stream lengths:

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A Horton's law of basin areas:

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

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Horton's Ratios:

🚳 So ...laws are defined by three ratios:

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



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Horton's laws Horton's Ratios: So ...laws are defined by three ratios: R_n, R_ℓ , and R_a .

r

Horton's laws describe exponential decay or growth:

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

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Similar story for area and length:

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Similar story for area and length:

$$\bar{a}_{\omega}=\bar{a}_{1}e^{(\omega-1)\mathrm{ln}R_{\mathrm{c}}}$$

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

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Similar story for area and length:

$$\bar{a}_{\omega}=\bar{a}_{1}e^{(\omega-1)\mathrm{ln}R_{\mathrm{c}}}$$

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

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

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A few more things:

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A few more things:

🚳 Horton's laws are laws of averages.

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A few more things:

Horton's laws are laws of averages.
 Averaging for number is across basins.

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A few more things:

- 🗞 Horton's laws are laws of averages.
- Averaging for number is across basins.
- Averaging for stream lengths and areas is within basins.

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A few more things:

- 🗞 Horton's laws are laws of averages.
- Averaging for number is across basins.
- Averaging for stream lengths and areas is within basins.
- Horton's ratios go a long way to defining a branching network ...

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A few more things:

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

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A bonus law:

🚓 Horton's law of stream segment lengths:

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

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A bonus law:

🚓 Horton's law of stream segment lengths:

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

 \clubsuit Can show that $R_s = R_\ell$.

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A bonus law:

Horton's law of stream segment lengths:

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



 \mathfrak{R} Can show that $R_s = R_{\ell}$. 🚳 Insert assignment question 🗹 The PoCSverse Branching Networks I 41 of 56

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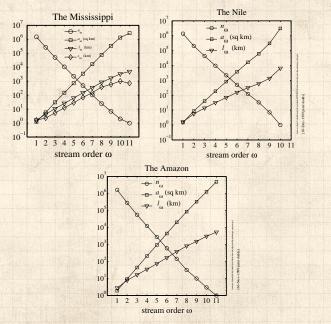
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Horton's laws in the real world:



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Blood networks:

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Blood networks:

Horton's laws hold for sections of cardiovascular networks The PoCSverse Branching Networks I 43 of 56

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Blood networks:

- Horton's laws hold for sections of cardiovascular networks
- 🙈 Measuring such networks is tricky and messy ...

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Blood networks:

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

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Data from real blood networks

 $\ln R_r$ $\ln R_{\ell}$ Network R_n R_r R_{ℓ} α $\ln R_{m}$ $\ln R_{r}$ Laws West et al. 3/41/21/3_ rat (PAT) 2.761.58 1.60 0.45 0.46 0.73 References cat (PAT)^[11] 1.78 0.41 0.79 3.67 1.71 0.44 dog (PAT) 3.69 1.67 1.52 0.39 0.32 0.90 pig (LCX) 3.57 1.89 2.20 0.50 0.62 0.62 pig (RCA) 3.50 2.12 0.60 1.81 0.47 0.65 pig (LAD) 3.51 1.84 2.02 0.49 0.56 0.65 human (PAT) 3.03 1.60 1.49 0.42 0.36 0.83 human (PAT) 3.36 1.56 1.49 0.37 0.33 0.94

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Observations:

🚳 Horton's ratios vary:

R_n	3.0-5.0
R_a	3.0-6.0
R_{ℓ}	1.5-3.0

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Observations:

🚳 Horton's ratios vary:

R_n	3.0-5.0
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R_{ℓ}	1.5–3.0

No accepted explanation for these values.

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No accepted explanation for these values.
 Horton's laws tell us how quantities vary from level to level ...

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Observations:

🚳 Horton's ratios vary:

R_n	3.0-5.0
R_a	3.0-6.0
R_ℓ	1.5–3.0

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

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Delving deeper into network architecture:

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Delving deeper into network architecture:

Tokunaga (1968) identified a clearer picture of network structure^[8, 9, 10] The PoCSverse Branching Networks I 46 of 56

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Delving deeper into network architecture:

- Tokunaga (1968) identified a clearer picture of network structure^[8, 9, 10]
- lacktriangler, and the stream ordering.

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Nutshell



Delving deeper into network architecture:

- Tokunaga (1968) identified a clearer picture of network structure^[8, 9, 10]
- 🗞 As per Horton-Strahler, use stream ordering.
- Focus: describe how streams of different orders connect to each other.

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Nutshell



Delving deeper into network architecture:

- Tokunaga (1968) identified a clearer picture of network structure^[8, 9, 10]
- 🚳 As per Horton-Strahler, use stream ordering.
- Focus: describe how streams of different orders connect to each other.
- 🙈 Tokunaga's law is also a law of averages.

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Definition:

 $T_{\mu,\nu} = \text{the average number of side streams of order } \nu \text{ that enter as tributaries to streams of order } \mu$

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Definition:

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Nutshell



Definition:

 $T_{\mu,\nu}$ = the average number of side streams of order ν that enter as tributaries to streams of order μ

$$\mu, \nu + 1, 2$$

 $\mu > \nu + 1$

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3, ...

Definition:

 $T_{\mu,\nu} = \text{the average number of side streams of order } \nu \text{ that enter as tributaries to streams of order } \mu$

$$\Leftrightarrow \mu \ge \nu + 1$$

Recall each stream segment of order μ is 'generated' by two streams of order $\mu - 1$

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Definition:

 $T_{\mu,\nu} = \text{the average number of side streams of order } \nu \text{ that enter as tributaries to streams of order } \mu$

$$\beta_{\mu}, \nu = 1, 2, 3,$$

$$\downarrow \mu \geq \nu + 1$$

Ś

Recall each stream segment of order μ is 'generated' by two streams of order $\mu - 1$

...

These generating streams are not considered side streams.

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Network Architecture Tokunaga's law^[8, 9, 10]

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Tokunaga's law^[8, 9, 10]



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

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Tokunaga's law^[8, 9, 10]



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

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

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Tokunaga's law^[8, 9, 10]



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

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

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

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Tokunaga's law^[8, 9, 10]



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

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

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

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

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Network Architecture Tokunaga's law^[8, 9, 10]

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

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

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

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

We usually write Tokunaga's law as:

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

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Tokunaga's law—an example:

$T_1\simeq 2$ $R_T\simeq 4$

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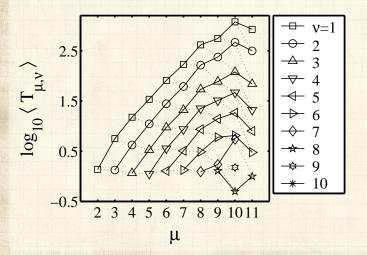
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The Mississippi

A Tokunaga graph:



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Nutshell:

Branching networks show remarkable self-similarity over many scales.

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Nutshell References



- Branching networks show remarkable self-similarity over many scales.
- There are many interrelated scaling laws.



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- Branching networks show remarkable self-similarity over many scales.
- There are many interrelated scaling laws.
- Horton-Strahler Stream ordering gives one useful way of getting at the architecture of branching networks.

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- Branching networks show remarkable self-similarity over many scales.
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🚳 Horton's laws reveal self-similarity.

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- Branching networks show remarkable self-similarity over many scales.
- There are many interrelated scaling laws.
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- laws reveal self-similarity.
- Horton's laws can be misinterpreted as suggesting a pure hierarchy.

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- Tokunaga's laws neatly describe network architecture.

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- Branching networks exhibit a mixed hierarchical structure.

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- Branching networks exhibit a mixed hierarchical structure.
- 🗞 Horton and Tokunaga can be connected analytically.

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- There are many interrelated scaling laws.
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- Horton's laws can be misinterpreted as suggesting a pure hierarchy.
- Tokunaga's laws neatly describe network architecture.
- Branching networks exhibit a mixed hierarchical structure.
- 🚷 Horton and Tokunaga can be connected analytically.
- 🚳 Surprisingly:

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

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Crafting landscapes—Far Lands or Bust C:







Helloocol My name is Kurt and I have a Let's Play series on <u>YouTube</u> where, since March 2011, I have been traveling on an expedition to reach the fabled Far Lands of Mincraft Beta 1.7.3, documenting every step of the way. Now featured in the <u>Guinness World Records 2016 Geamer's Edition</u>1

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