

Optimal Supply Networks II: Blood, Water, and Truthicide

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

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- The PoCSverse Optimal Supply Networks II 1 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Outline

- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Stories—The Fraction Assassin:



- The PoCSverse Optimal Supply Networks II 3 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Law and Order, Special Science Edition: Truthicide Department

“In the scientific integrity system known as peer review, the people are represented by two highly overlapping yet equally important groups: the independent scientists who review papers and the scientists who punish those who publish garbage. This is one of their stories.”

- The PoCSverse Optimal Supply Networks II 4 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Animal power

Fundamental biological and ecological constraint:

$$P = c M^\alpha$$

P = basal metabolic rate

M = organismal body mass



- The PoCSverse Optimal Supply Networks II 5 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

The prevailing belief of the Church of Quarterology:

$$\alpha = 3/4$$

$$P \propto M^{3/4}$$

Huh?

- The PoCSverse Optimal Supply Networks II 7 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

$$P = c M^\alpha$$

Prefactor c depends on **body plan** and **body temperature**:

Birds	39–41 °C
Eutherian Mammals	36–38 °C
Marsupials	34–36 °C
Monotremes	30–31 °C



- The PoCSverse Optimal Supply Networks II 6 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

The prevailing belief of the Church of Quarterology:

Most obvious concern:

$$3/4 - 2/3 = 1/12$$

- An exponent higher than 2/3 points suggests a fundamental inefficiency in biology.
- Organisms must somehow be running ‘hotter’ than they need to balance heat loss.

- The PoCSverse Optimal Supply Networks II 9 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

What one might expect:

$\alpha = 2/3$ because ...

- Dimensional analysis suggests an energy balance surface law:

$$P \propto S \propto V^{2/3} \propto M^{2/3}$$

- Assumes isometric scaling (not quite the spherical cow).

- Lognormal fluctuations:** Gaussian fluctuations in $\log_{10} P$ around $\log_{10} c M^\alpha$.

- Stefan-Boltzmann law** for radiated energy:

$$\frac{dE}{dt} = \sigma \epsilon S T^4 \propto S$$

- The PoCSverse Optimal Supply Networks II 8 of 124
- Metabolism and Truthicide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Related putative scalings:

Wait! There's more!:

- ☞ number of capillaries $\propto M^{3/4}$
- ☞ time to reproductive maturity $\propto M^{1/4}$
- ☞ heart rate $\propto M^{-1/4}$
- ☞ cross-sectional area of aorta $\propto M^{3/4}$
- ☞ population density $\propto M^{-3/4}$

The great 'law' of heartbeats:

Assuming:

- ☞ Average lifespan $\propto M^\beta$
- ☞ Average heart rate $\propto M^{-\beta}$
- ☞ Irrelevant but perhaps $\beta = 1/4$.

Then:

$$\begin{aligned} \text{Average number of heart beats in a lifespan} \\ \approx (\text{Average lifespan}) \times (\text{Average heart rate}) \\ \propto M^{\beta-\beta} \\ \propto M^0 \end{aligned}$$

- ☞ Number of heartbeats per life time is independent of organism size!
- ☞ ≈ 1.5 billion ...

From PoCS, the Prequel to CocoNuTs:

"How fast do living organisms move:

Maximum speeds from bacteria to elephants and whales"

Meyer-Vernet and Rospars, American Journal of Physics, **83**, 719–722, 2015. [35]

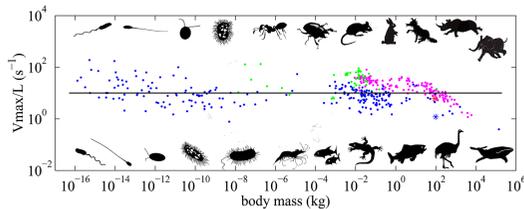


Fig. 1. Maximum relative speed versus body mass for 202 running species (157 mammals plotted in magenta and 45 non-mammals plotted in green), 127 swimming species and 91 micro-organisms (plotted in blue). The sources of the data are given in Ref. 16. The solid line is the maximum relative speed (Eq. (13)) estimated in Sec. III. The human world records are plotted as asterisks (upper for running and lower for swimming). Some examples of organisms of various masses are sketched in black (drawings by François Meyer).

The PoCSverse
Optimal Supply
Networks II
10 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References



"A general scaling law reveals why the largest animals are not the fastest"
Hirt et al.,
Nature Ecology & Evolution, **1**, 1116, 2017. [23]

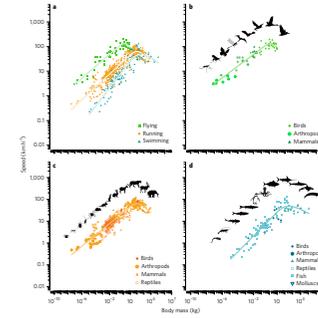


Figure 2 | Empirical data and time-dependent model fits for the allometric scaling of maximum speed. a. Comparison of scaling for the different locomotion modes (flying, running, swimming). b–d. Taxonomic differences are illustrated separately for flying (b, n=55), running (c, n=45) and swimming (d, n=32) animals. Overall model fit: $R^2=0.893$. The residual variation does not exhibit a signature of taxonomy (only a weak effect of thermoregulation, see Methods).

The PoCSverse
Optimal Supply
Networks II
11 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References



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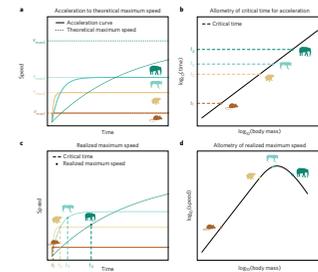


Figure 3 | Concept of time-dependent and mass-dependent realized maximum speed of animals. a. Acceleration of animals follows a saturation curve (solid lines) approaching the theoretical maximum speed (dotted lines) depending on body mass (color code). b. The time available for acceleration increases with body mass following a power law. c, d. The critical time determines the realized maximum speed (c), yielding a hump-shaped increase of maximum speed with body mass (d).

The PoCSverse
Optimal Supply
Networks II
12 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

Theoretical story:

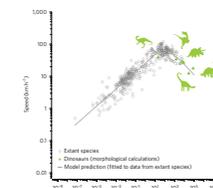


Figure 4 | Predicting the maximum speed of outlier species with the time-dependent model. The model prediction (grey line) is fitted to data of extant species (grey circles) and extended to higher body masses. Speed data for dinosaurs (green triangles) come from detailed morphological model calculations (values in Table 1) and were not used to obtain model parameters.

- ☞ Maximum speed increases with size: $v_{\max} = aM^b$
- ☞ Takes a while to get going: $v(t) = v_{\max}(1 - e^{-kt})$
- ☞ $k \sim F_{\max}/M \sim cM^{d-1}$
Literature: $0.75 \lesssim d \lesssim 0.94$
- ☞ Acceleration time = depletion time for anaerobic energy: $\tau \sim fM^g$ Literature: $0.76 \lesssim g \lesssim 1.27$
- ☞ $v_{\max} = aM^b(1 - e^{-hM^i})$
- ☞ $i = d - 1 + g$ and $h = cf$

- ☞ Literature search for for maximum speeds of running, flying and swimming animals.
- ☞ Search terms: "maximum speed", "escape speed" and "sprint speed".

A theory is born:

1840's: Sarrus and Rameaux^[44] first suggested $\alpha = 2/3$.



A theory grows:

1883: Rubner^[42] found $\alpha \approx 2/3$.



Theory meets a different 'truth':

1930's: Brody, Benedict study mammals. [6]
Found $\alpha \approx 0.73$ (standard).



The PoCSverse
Optimal Supply
Networks II
13 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

The PoCSverse
Optimal Supply
Networks II
17 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

The PoCSverse
Optimal Supply
Networks II
14 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

The PoCSverse
Optimal Supply
Networks II
18 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

The PoCSverse
Optimal Supply
Networks II
15 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

Earlier theories

Geometric
argument

Conclusion

References

The PoCSverse
Optimal Supply
Networks II
19 of 124

Metabolism and
Truticide

Death by
fractions

Measuring
exponents

River networks

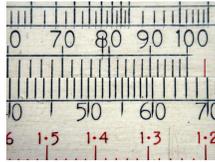
Earlier theories

Geometric
argument

Conclusion

References

Our hero faces a shadowy cabal:



- 1932: Kleiber analyzed 13 mammals. [25]
- Found $\alpha = 0.76$ and suggested $\alpha = 3/4$.
- Scaling law of Metabolism became known as [Kleiber's Law](#) (2011 Wikipedia entry is embarrassing).
- 1961 book: "The Fire of Life. An Introduction to Animal Energetics". [26]

The PoCSverse
Optimal Supply
Networks II
20 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

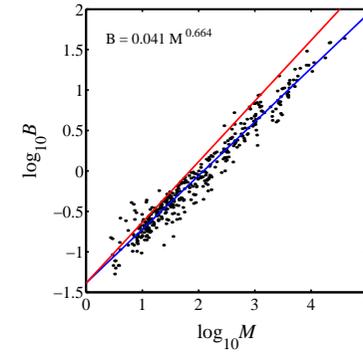
An unsolved truthicide:

So many questions ...

- Did the truth kill a theory? Or did a theory kill the truth?
- Or was the truth killed by just a lone, lowly hypothesis?
- Does this go all the way to the top? To the National Academies of Science?
- Is 2/3-scaling really dead?
- Could 2/3-scaling have faked its own death?
- What kind of people would vote on scientific facts?

The PoCSverse
Optimal Supply
Networks II
24 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Some data on metabolic rates



Passerine vs. non-passerine issue ...

- Bennett and Harvey's data (1987) [3]
- 398 birds
- blue line: 2/3
- red line: 3/4.
- $(B = P)$

The PoCSverse
Optimal Supply
Networks II
27 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

When a cult becomes a religion:

1950/1960: Hemmingsen [20, 21]
Extension to unicellular organisms.
 $\alpha = 3/4$ assumed true.



The PoCSverse
Optimal Supply
Networks II
21 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Modern Quarterology, Post Truthicide

3/4 is held by many to be the one true exponent.



In the Beat of a Heart: Life, Energy, and the Unity of Nature—by John Whitfield

- But: much controversy ...
- See 'Re-examination of the "3/4-law" of metabolism' by the Heretical Unbelievers Dodds, Rothman, and Weitz [14], and ensuing madness ...

The PoCSverse
Optimal Supply
Networks II
25 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Linear regression

Important:

- Ordinary Least Squares (OLS) Linear regression is only appropriate for analyzing a dataset $\{(x_i, y_i)\}$ when we know the x_i are measured without error.
- Here we assume that measurements of mass M have less error than measurements of metabolic rate B .
- Linear regression assumes Gaussian errors.

The PoCSverse
Optimal Supply
Networks II
28 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Quarterology spreads throughout the land:

The Cabal assassinates 2/3-scaling:

- 1964: Troon, Scotland.
- 3rd Symposium on Energy Metabolism.
- $\alpha = 3/4$ made official ...

... 29 to zip.

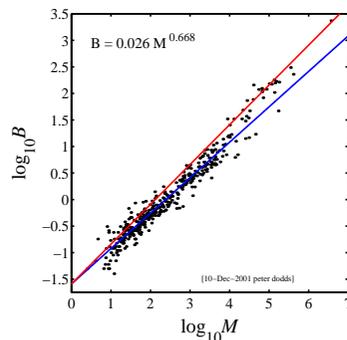


But the Cabal slipped up by publishing the conference proceedings ...

"Energy Metabolism; Proceedings of the 3rd symposium held at Troon, Scotland, May 1964," Ed. Sir Kenneth Blaxter [4]

The PoCSverse
Optimal Supply
Networks II
22 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Some data on metabolic rates



- Heusner's data (1991) [22]
- 391 Mammals
- blue line: 2/3
- red line: 3/4.
- $(B = P)$

The PoCSverse
Optimal Supply
Networks II
26 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Measuring exponents

More on regression:

If (a) we don't know what the errors of either variable are,
or (b) no variable can be considered independent,
then we need to use Standardized Major Axis Linear Regression. [43, 41]
(aka Reduced Major Axis = RMA.)

The PoCSverse
Optimal Supply
Networks II
29 of 124
Metabolism and
Truthicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Measuring exponents

For Standardized Major Axis Linear Regression:

$$\text{slope}_{\text{SMA}} = \frac{\text{standard deviation of } y \text{ data}}{\text{standard deviation of } x \text{ data}}$$

- Very simple!
- Minimization of sum of areas of triangles induced by vertical and horizontal residuals with best fit line.
- The only linear regression that is Scale invariant.
- Attributed to Nobel Laureate economist Paul Samuelson, but discovered independently by others.
- #somuchwin

The PoCVerse Optimal Supply Networks II 30 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Heusner's data, 1991 (391 Mammals)

range of M	N	$\hat{\alpha}$
≤ 0.1 kg	167	0.678 ± 0.038
≤ 1 kg	276	0.662 ± 0.032
≤ 10 kg	357	0.668 ± 0.019
≤ 25 kg	366	0.669 ± 0.018
≤ 35 kg	371	0.675 ± 0.018
≤ 350 kg	389	0.706 ± 0.016
≤ 3670 kg	391	0.710 ± 0.021

The PoCVerse Optimal Supply Networks II 33 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Hypothesis testing

Test to see if α' is consistent with our data $\{(M_i, B_i)\}$:

$$H_0 : \alpha = \alpha' \text{ and } H_1 : \alpha \neq \alpha'$$

- Assume each B_i (now a random variable) is normally distributed about $\alpha' \log_{10} M_i + \log_{10} c$.
- Follows that the measured α for one realization of freedom.
- Calculate a p -value: probability that the measured α is as least as different to our hypothesized α' as we observe.
- See, for example, DeGroot and Scherish, "Probability and Statistics."^[11]

The PoCVerse Optimal Supply Networks II 36 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Measuring exponents

Relationship to ordinary least squares regression is simple:

$$\begin{aligned} \text{slope}_{\text{SMA}} &= r^{-1} \times \text{slope}_{\text{OLS } y \text{ on } x} \\ &= r \times \text{slope}_{\text{OLS } x \text{ on } y} \end{aligned}$$

where r = standard correlation coefficient:

$$r = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2} \sqrt{\sum_{i=1}^n (y_i - \bar{y})^2}}$$

- Groovy upshot: If (1) a paper uses OLS regression when RMA would be appropriate, and (2) r is reported, we can figure out the RMA slope.^[41, 29]

The PoCVerse Optimal Supply Networks II 31 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Bennett and Harvey, 1987 (398 birds)

M_{max}	N	$\hat{\alpha}$
≤ 0.032	162	0.636 ± 0.103
≤ 0.1	236	0.602 ± 0.060
≤ 0.32	290	0.607 ± 0.039
≤ 1	334	0.652 ± 0.030
≤ 3.2	371	0.655 ± 0.023
≤ 10	391	0.664 ± 0.020
≤ 32	396	0.665 ± 0.019
≤ 100	398	0.664 ± 0.019

The PoCVerse Optimal Supply Networks II 34 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

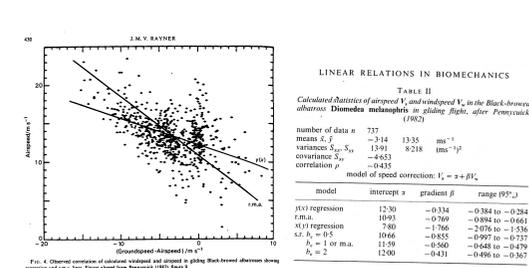
Revisiting the past—mammals

Full mass range:

	N	$\hat{\alpha}$	$p_{2/3}$	$p_{3/4}$
Kleiber	13	0.738	$< 10^{-6}$	0.11
Brody	35	0.718	$< 10^{-4}$	$< 10^{-2}$
Heusner	391	0.710	$< 10^{-6}$	$< 10^{-5}$
Bennett and Harvey	398	0.664	0.69	$< 10^{-15}$

The PoCVerse Optimal Supply Networks II 37 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

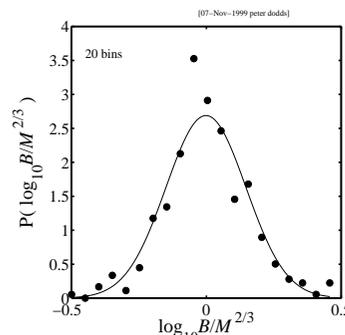


- Disparity between slopes for y on x and x on y regressions is a factor of r^2 (r^{-2})
- (Rayner uses ρ for r .)
- Here: $r^2 = .435^2 = 0.189$, and $r^{-2} = .435^{-2} = 2.29^2 = 5.285$.
- See also: LaBarbera^[29] (who resigned ...)

The PoCVerse Optimal Supply Networks II 32 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Fluctuations—Things look normal ...



- $P(B|M) = 1/M^{2/3} f(B/M^{2/3})$
- Use a Kolmogorov-Smirnov test.

The PoCVerse Optimal Supply Networks II 35 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Revisiting the past—mammals

$M \leq 10$ kg:

	N	$\hat{\alpha}$	$p_{2/3}$	$p_{3/4}$
Kleiber	5	0.667	0.99	0.088
Brody	26	0.709	$< 10^{-3}$	$< 10^{-3}$
Heusner	357	0.668	0.91	$< 10^{-15}$

$M \geq 10$ kg:

	N	$\hat{\alpha}$	$p_{2/3}$	$p_{3/4}$
Kleiber	8	0.754	$< 10^{-4}$	0.66
Brody	9	0.760	$< 10^{-3}$	0.56
Heusner	34	0.877	$< 10^{-12}$	$< 10^{-7}$

The PoCVerse Optimal Supply Networks II 38 of 124

- Metabolism and Truthticide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Analysis of residuals

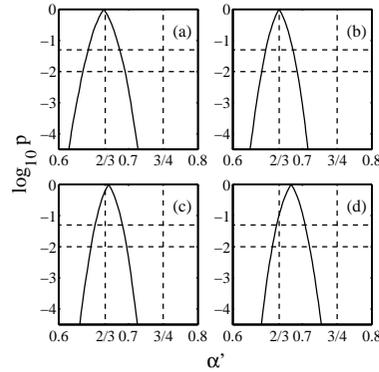
1. Presume an exponent of your choice: 2/3 or 3/4.
2. Fit the prefactor ($\log_{10} c$) and then examine the residuals:

$$r_i = \log_{10} B_i - (\alpha' \log_{10} M_i - \log_{10} c).$$

3. H_0 : residuals are uncorrelated
 H_1 : residuals are correlated.
4. Measure the correlations in the residuals and compute a p -value.

The PoCVerse
Optimal Supply
Networks II
39 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Analysis of residuals—mammals



- (a) $M < 3.2$ kg,
- (b) $M < 10$ kg,
- (c) $M < 32$ kg,
- (d) all mammals.

The PoCVerse
Optimal Supply
Networks II
42 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Impure scaling?:

- So: The exponent $\alpha = 2/3$ works for all birds and mammals up to 10–30 kg
- For mammals > 10–30 kg, maybe we have a new scaling regime
- Possible connection?: Economos (1983)—limb length break in scaling around 20 kg^[15]
- But see later: non-isometric growth leads to lower metabolic scaling. Oops.

The PoCVerse
Optimal Supply
Networks II
45 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Analysis of residuals

We use the spiffing [Spearman Rank-Order Correlation Coefficient](#)

Basic idea:

- Given $\{(x_i, y_i)\}$, rank the $\{x_i\}$ and $\{y_i\}$ separately from smallest to largest. Call these ranks R_i and S_i .

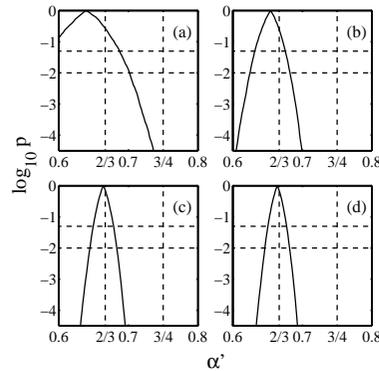
- Now calculate correlation coefficient for ranks, r_s :

$$r_s = \frac{\sum_{i=1}^n (R_i - \bar{R})(S_i - \bar{S})}{\sqrt{\sum_{i=1}^n (R_i - \bar{R})^2} \sqrt{\sum_{i=1}^n (S_i - \bar{S})^2}}$$

- Perfect correlation: x_i 's and y_i 's both increase monotonically.

The PoCVerse
Optimal Supply
Networks II
40 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Analysis of residuals—birds



- (a) $M < 0.1$ kg,
- (b) $M < 1$ kg,
- (c) $M < 10$ kg,
- (d) all birds.

The PoCVerse
Optimal Supply
Networks II
43 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The widening gyre:

Now we're really confused (empirically):

- White and Seymour, 2005: unhappy with large herbivore measurements^[56]. Pro 2/3: Find $\alpha \approx 0.686 \pm 0.014$.
- Glazier, BioScience (2006)^[18]: "The 3/4-Power Law Is Not Universal: Evolution of Isometric, Ontogenetic Metabolic Scaling in Pelagic Animals."
- Glazier, Biol. Rev. (2005)^[17]: "Beyond the 3/4-power law': variation in the intra- and interspecific scaling of metabolic rate in animals."
- Savage et al., PLoS Biology (2008)^[45]: "Sizing up allometric scaling theory" Pro 3/4: problems claimed to be finite-size scaling.

The PoCVerse
Optimal Supply
Networks II
46 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Analysis of residuals

We assume all rank orderings are equally likely:

- r_s is distributed according to a Student's t -distribution with $N - 2$ degrees of freedom.
- Excellent feature: Non-parametric—real distribution of x 's and y 's doesn't matter.
- Bonus: works for non-linear monotonic relationships as well.
- See Numerical Recipes in C/Fortran which contains many good things.^[39]

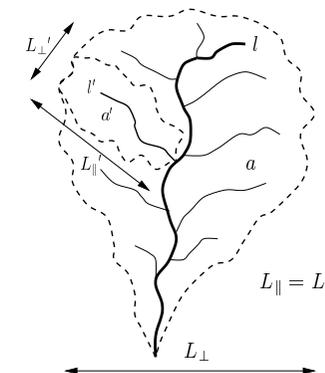
The PoCVerse
Optimal Supply
Networks II
41 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Other approaches to measuring exponents:

- Clauset, Shalizi, Newman: "Power-law distributions in empirical data"^[10] SIAM Review, 2009.
- See Clauset's page on [measuring power law exponents](#) (code, other goodies).
- See [this collection of tweets](#) for related amusement.

The PoCVerse
Optimal Supply
Networks II
44 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Somehow, optimal river networks are connected:



- a = drainage basin area
- l = length of longest (main) stream
- $L = L_{||} =$ longitudinal length of basin

The PoCVerse
Optimal Supply
Networks II
47 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Mysterious allometric scaling in river networks

1957: J. T. Hack [19]
 "Studies of Longitudinal Stream Profiles in Virginia and Maryland"

$$l \sim a^h$$

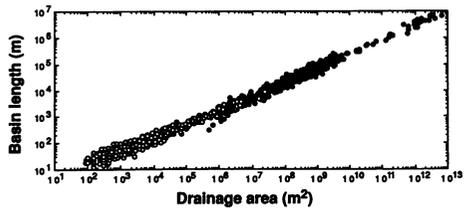
$$h \sim 0.6$$

- Anomalous scaling: we would expect $h = 1/2$...
- Subsequent studies: $0.5 \lesssim h \lesssim 0.6$
- Another quest to find **universality/god** ...
- A catch**: studies done on small scales.

- The PoCServe Optimal Supply Networks II 46 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Large-scale networks:

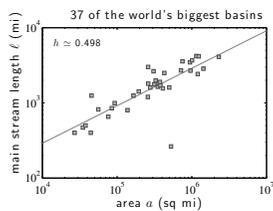
(1992) Montgomery and Dietrich [36]:



- Composite data set: includes everything from unchanneled valleys up to world's largest rivers.
- Estimated fit: $L \simeq 1.78a^{0.49}$
- Mixture of basin and main stream lengths.

- The PoCServe Optimal Supply Networks II 49 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

World's largest rivers only:



- Data from Leopold (1994) [31, 13]
- Estimate of Hack exponent: $h = 0.50 \pm 0.06$

- The PoCServe Optimal Supply Networks II 50 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Earlier theories (1973-):

Building on the surface area idea:

- McMahon (70's, 80's): Elastic Similarity [32, 34]
- Idea is that organismal shapes scale allometrically with 1/4 powers (like trees ...)
- Disastrously, cites Hemmingsen [21] for surface area data.
- Appears to be true for ungulate legs ... [33]
- Metabolism and shape never properly connected.



"Size and shape in biology"
 T. McMahon,
 Science, **179**, 1201-1204, 1973. [32]

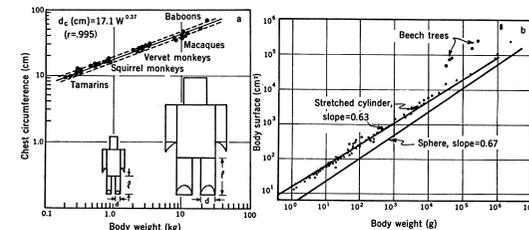
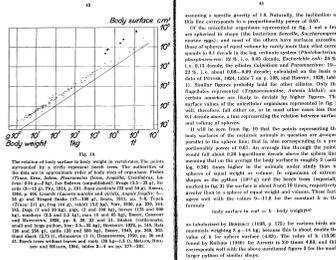


Fig. 3. (a) Chest circumference, d_c , plotted against body weight, W , for five species of primates. The broken lines represent the standard error in this least-squares fit (adapted from [27]). The model proposed here (whereby each length, l , increases as the 3/4 power of diameter, d , is illustrated for two weights differing by a factor of 16. (b) Body surface area plotted against weight for vertebrates. The animal data are reasonably well fitted by the stretched cylinder model (adapted from [49]).



- Hemmingsen's "fit" is for a 2/3 power, notes possible 10 kg transition. [7]
- p 46: "The energy metabolism thus definitely varies interspecifically over similar wide weight ranges with a higher power of the body weight than the body surface."

- The PoCServe Optimal Supply Networks II 51 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Earlier theories (1977):

Building on the surface area idea ...

Blum (1977) [5] speculates on four-dimensional biology:

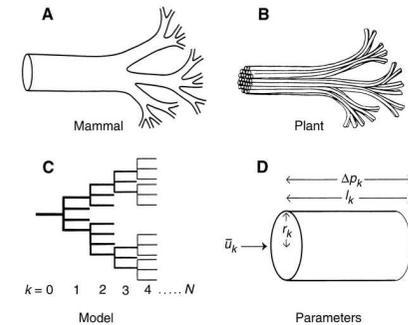
$$P \propto M^{(d-1)/d}$$

- $d = 3$ gives $\alpha = 2/3$
- $d = 4$ gives $\alpha = 3/4$
- So we need another dimension ...
- Obviously, a bit silly... [46]

- The PoCServe Optimal Supply Networks II 52 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Nutrient delivering networks:

- 1960's: Rashevsky considers blood networks and finds a 2/3 scaling.
- 1997: West *et al.* [53] use a network story to find 3/4 scaling.



- The PoCServe Optimal Supply Networks II 53 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Nutrient delivering networks:

West et al.'s assumptions:

- hierarchical network
- capillaries (delivery units) invariant
- network impedance is minimized via evolution

Claims:

- $P \propto M^{3/4}$
- networks are fractal
- quarter powers everywhere

- The PoCServe Optimal Supply Networks II 54 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

- The PoCServe Optimal Supply Networks II 55 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

- The PoCServe Optimal Supply Networks II 56 of 124
- Metabolism and Truthticde
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Impedance measures:

☞ Poiseuille flow (outer branches):

$$Z = \frac{8\mu}{\pi} \sum_{k=0}^N \frac{\ell_k}{r_k^4 N_k}$$

☞ Pulsatile flow (main branches):

$$Z \propto \sum_{k=0}^N \frac{h_k^{1/2}}{r_k^{5/2} N_k}$$

☞ Wheel out Lagrange multipliers ...

☞ Poiseuille gives $P \propto M^1$ with a logarithmic correction.

☞ Pulsatile calculation explodes into flames.

The PoCServe
Optimal Supply
Networks II
57 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Data from real networks:

Network	R_n	R_r	R_ℓ	$-\frac{\ln R_n}{\ln R_n}$	$-\frac{\ln R_\ell}{\ln R_n}$	α
West <i>et al.</i>	-	-	-	1/2	1/3	3/4
rat (PAT)	2.76	1.58	1.60	0.45	0.46	0.73
cat (PAT) (Turcotte <i>et al.</i> [50])	3.67	1.71	1.78	0.41	0.44	0.79
dog (PAT)	3.69	1.67	1.52	0.39	0.32	0.90
pig (LCX)	3.57	1.89	2.20	0.50	0.62	0.62
pig (RCA)	3.50	1.81	2.12	0.47	0.60	0.65
pig (LAD)	3.51	1.84	2.02	0.49	0.56	0.65
human (PAT)	3.03	1.60	1.49	0.42	0.36	0.83
human (PAT)	3.36	1.56	1.49	0.37	0.33	0.94

The PoCServe
Optimal Supply
Networks II
60 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Let's never talk about this again:



“The fourth dimension of life: Fractal geometry and allometric scaling of organisms”
West, Brown, and Enquist,
Science, **284**, 1677–1679, 1999. [54]

☞ No networks: Scaling argument for energy exchange area a .

☞ Distinguish between biological and physical length scales (distance between mitochondria versus cell radius).

☞ Buckingham π action. [9]

☞ Arrive at $a \propto M^{D/D+1}$ and $\ell \propto M^{1/D}$.

☞ New disaster: after going on about fractality of a , then state $v \propto a\ell$ in general.

The PoCServe
Optimal Supply
Networks II
63 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Not so fast ...

Actually, model shows:

☞ $P \propto M^{3/4}$ does not follow for pulsatile flow networks are not necessarily fractal.

Do find:

☞ Murray's cube law (1927) for outer branches: [37]

$$r_0^3 = r_1^3 + r_2^3$$

☞ Impedance is distributed evenly.

☞ Can still assume networks are fractal.

The PoCServe
Optimal Supply
Networks II
58 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Attempts to look at actual networks:



“Testing foundations of biological scaling theory using automated measurements of vascular networks”
Newberry, Newberry, and Newberry,
PLoS Comput Biol, **11**, e1004455, 2015. [38]



“”
Newberry *et al.*,
PLoS Comput Biol, **11**, e1004455, . [?]]

The PoCServe
Optimal Supply
Networks II
61 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

“It was the epoch of belief, it was the epoch of incredulity”



“A General Model for the Origin of Allometric Scaling Laws in Biology”
West, Brown, and Enquist,
Science, **276**, 122–126, 1997. [53]



“Nature”
West, Brown, and Enquist,
Nature, **400**, 664–667, 1999. [55]



“The fourth dimension of life: Fractal geometry and allometric scaling of organisms”
West, Brown, and Enquist,
Science, **284**, 1677–1679, 1999. [54]

The PoCServe
Optimal Supply
Networks II
64 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Connecting network structure to α

1. Ratios of network parameters:

$$R_n = \frac{n_{k+1}}{n_k}, R_\ell = \frac{\ell_{k+1}}{\ell_k}, R_r = \frac{r_{k+1}}{r_k}$$

Note: $R_\ell, R_r < 1$, inverse of stream ordering definition.

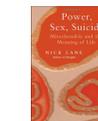
2. Number of capillaries $\propto P \propto M^\alpha$.

$$\Rightarrow \alpha = -\frac{\ln R_n}{\ln R_r^2 R_\ell}$$

(also problematic due to prefactor issues)

The PoCServe
Optimal Supply
Networks II
59 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Some people understand it's truly a disaster:



“Power, Sex, Suicide: Mitochondria and the Meaning of Life”
by Nick Lane (2005). [30]

“As so often happens in science, the apparently solid foundations of a field turned to rubble on closer inspection.”

The PoCServe
Optimal Supply
Networks II
62 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Really, quite confused:

Whole 2004 issue of Functional Ecology addresses the problem:

☞ J. Kozłowski, M. Konrzewski. “Is West, Brown and Enquist's model of allometric scaling mathematically correct and biologically relevant?” Functional Ecology 18: 283–9, 2004. [28]

☞ J. H. Brown, G. B. West, and B. J. Enquist. “Yes, West, Brown and Enquist's model of allometric scaling is both mathematically correct and biologically relevant.” Functional Ecology 19: 735–738, 2005. [7]

☞ J. Kozłowski, M. Konrzewski. “West, Brown and Enquist's model of allometric scaling again: the same questions remain.” Functional Ecology 19: 739–743, 2005.

The PoCServe
Optimal Supply
Networks II
65 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Obliviously soldiering on, we could assert:

☞ area-preservingness: $R_r = R_n^{-1/2}$

☞ space-fillingness: $R_\ell = R_n^{-1/3}$

$\Rightarrow \alpha = 3/4$



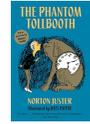
“Curvature in metabolic scaling”
Kolokotronis, Savage, Deeds, and Fontana.
Nature, **464**, 753, 2010. [27]

Let's try a quadratic:

$$\log_{10} P \sim \log_{10} c + \alpha_1 \log_{10} M + \alpha_2 \log_{10} M^2$$

- The PoCVerse Optimal Supply Networks II 66 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Evolution has generally made things bigger¹



“The Phantom Tollbooth”
by Norton Juster (1961). [24]

- Regression starting at low M makes sense
- Regression starting at high M makes ...no sense

¹Yes, yes, yes: insular dwarfism with the shrinkage

Yah:

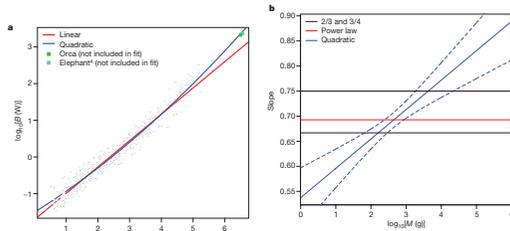


Figure 1 | Curvature in metabolic scaling. a. Linear (red) and quadratic (blue) fits (not including temperature). The orca (green square) and Asian elephant (ref. 4, turquoise square at larger mass) are not included in the fit, but are predicted well. Differences in the quality of fit are best seen in terms of the conditional mean of the error, estimated by the lowest (locally-weighted scatterplot smoothing) fit of the residuals (Supplementary Information). See Table 1 for the values of the coefficients obtained from the fit. b. Slope of the quadratic fit (including temperature) with pointwise 90% confidence intervals (black). The slope of the power law fit (red) and models with fixed 2/3 and 3/4 exponents (black) are included for comparison. This panel suggests that exponents estimated by assuming a power law will be highly sensitive to the mass range of the data set used, as shown in Fig. 2.

- The PoCVerse Optimal Supply Networks II 67 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Still going:



“A general model for metabolic scaling in self-similar asymmetric networks”
Brummer, Brummer, and Enquist,
PLoS Comput Biol, **13**, e1005394, 2017. [8]

Wut?:

“Most importantly, we show that the 3/4 metabolic scaling exponent from Kleiber’s Law can still be attained within many asymmetric networks.”

“This raises the question of whether the theory can be adapted to agree with the data”¹

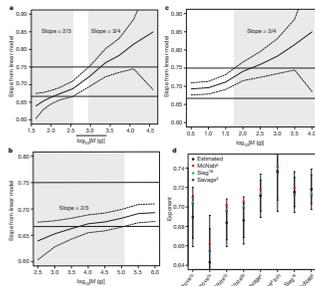
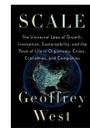


Figure 2 | Scaling exponent depends on mass range. a. Slope estimated by linear regression within a fixed log and mass range (indicated near the boundaries). Values on the absolute distance scales $\log_{10} M$ within the range. When the 90% confidence regions (dashed lines) include the 2/3 and 3/4 slopes, the local slope is consistent with a 2/3 or 3/4 exponent, respectively. These cases are indicated by the shaded regions (2/3 on the left and 3/4 on the right). b. Slope estimated by using all data points with $M < c$. The shaded region is consistent with 2/3 slope estimates. c. Slope estimated by using all data points with $M > c$. The shaded region is consistent with 3/4 slope estimates. d. Exponents estimated for eight historical data sets using linear regression (think *Bill* and/or *Lorenz*). Lorenz: “Lorenz”, Whelan: “Whelan”, Slog: “McM”, and Savage: “Savage” using species average data (“Savage”) and historical data (“Slog”). Exponents predicted using coefficients from quadratic fits to McM data (red), Slog (green), or Savage’s (black) data and the first three moments of $\log_{10} M$ (Supplementary Information). Thick lines represent uncorrected 90% confidence intervals. Thin lines are multiplicity corrected intervals.

- The PoCVerse Optimal Supply Networks II 68 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Oh no:

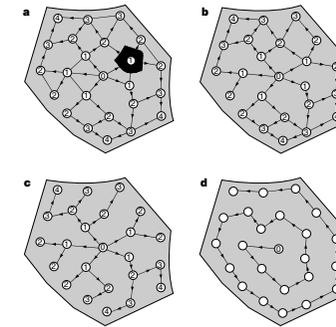


“Scale: The Universal Laws of Growth, Innovation, Sustainability, and the Pace of Life in Organisms, Cities, Economies, and Companies”
by Geoffrey B. West (2017). [52]

Amazon reviews excerpts (so, so not fair but ...):

- “Full of intriguing, big ideas but amazingly sloppy both in details and exposition, especially considering the author is a theoretical physicist.”
- “The beginning is terrible. He shows four graphs to illustrate scaling relationships, none of which have intelligible scales”
- “(he actually repeats several times that businesses can die but are not really an animal - O RLY?)”

Simple supply networks:



- Banavar et al., Nature, (1999) [1].
- Flow rate argument.
- Ignore impedance.
- Very general attempt to find most efficient transportation networks.

- The PoCVerse Optimal Supply Networks II 70 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

Simple supply networks

- Banavar et al. find ‘most efficient’ networks with

$$P \propto M^{d/(d+1)}$$

- ...but also find

$$V_{\text{network}} \propto M^{(d+1)/d}$$

- $d = 3$:

$$V_{\text{blood}} \propto M^{4/3}$$

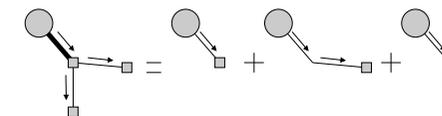
- Consider a 3 g shrew with $V_{\text{blood}} = 0.1 V_{\text{body}}$
- \Rightarrow 3000 kg elephant with $V_{\text{blood}} = 10 V_{\text{body}}$

Geometric argument



“Optimal Form of Branching Supply and Collection Networks”
Peter Sheridan Dodds,
Phys. Rev. Lett., **104**, 048702, 2010. [12]

- Consider **one source** supplying **many sinks** in a d -dim. volume in a D -dim. ambient space.
- Assume sinks are invariant.
- Assume sink density $\rho = \rho(V)$.
- Assume some cap on flow speed of material.
- See network as a bundle of virtual vessels:



- The PoCVerse Optimal Supply Networks II 72 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

- The PoCVerse Optimal Supply Networks II 73 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

- The PoCVerse Optimal Supply Networks II 75 of 124
- Metabolism and Trutichide
- Death by fractions
- Measuring exponents
- River networks
- Earlier theories
- Geometric argument
- Conclusion
- References

¹Already raised and fully established 9 years earlier. [14]

Geometric argument

- Q:** how does the number of sustainable sinks N_{sinks} scale with volume V for the most efficient network design?
- Or:** what is the highest α for $N_{\text{sinks}} \propto V^\alpha$?

The PoCServe Optimal Supply Networks II 76 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

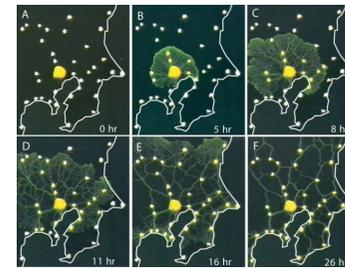
Spherical cows and pancake cows:

- Question:** How does the surface area S_{cow} of our two types of cows scale with cow volume V_{cow} ?
[Insert assignment question](#)
- Question:** For general families of regions, how does surface area S scale with volume V ?
[Insert assignment question](#)

The PoCServe Optimal Supply Networks II 81 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References



"Rules for Biologically Inspired Adaptive Network Design"
 Tero et al.,
 Science, **327**, 439-442, 2010. [49]



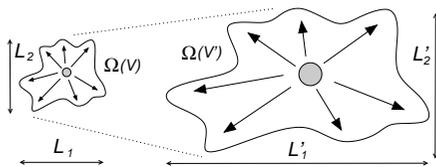
The PoCServe Optimal Supply Networks II 84 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Urban deslime in action:

<https://www.youtube.com/watch?v=GwKuFREOgmo>

Geometric argument

Allometrically growing regions:



Have d length scales which scale as

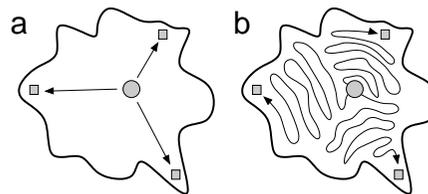
$$L_i \propto V^{\gamma_i} \text{ where } \gamma_1 + \gamma_2 + \dots + \gamma_d = 1.$$

- For **isometric** growth, $\gamma_i = 1/d$.
- For **allometric** growth, we must have at least two of the $\{\gamma_i\}$ being different

The PoCServe Optimal Supply Networks II 77 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Geometric argument

Best and worst configurations (Banavar et al.)

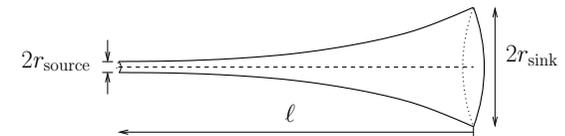


Rather obviously:
 $\min V_{\text{net}} \propto \sum \text{distances from source to sinks.}$

The PoCServe Optimal Supply Networks II 82 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Minimal network volume:

We add one more element:



- Vessel cross-sectional area may vary with distance from the source.
- Flow rate increases as cross-sectional area decreases.
- e.g., a collection network may have vessels tapering as they approach the central sink.
- Find that vessel volume v must scale with vessel length ℓ to affect overall system scalings.

The PoCServe Optimal Supply Networks II 85 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Spherical cows and pancake cows:

Assume an isometrically scaling family of cows:



Extremes of allometry:
 The pancake cows-



The PoCServe Optimal Supply Networks II 78 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Minimal network volume:

Real supply networks are close to optimal:

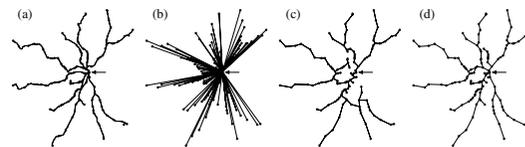


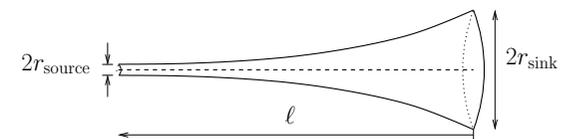
Figure 1. (a) Commuter rail network in the Boston area. The arrow marks the assumed root of the network. (b) Star graph. (c) Minimum spanning tree. (d) The model of equation (3) applied to the same set of stations.

Gastner and Newman (2006): "Shape and efficiency in spatial distribution networks" [16]

The PoCServe Optimal Supply Networks II 83 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Minimal network volume:

Effecting scaling:



- Consider vessel radius $r \propto (\ell + 1)^{-\epsilon}$, tapering from $r = r_{\text{max}}$ where $\epsilon \geq 0$.
- Gives $v \propto \ell^{1-2\epsilon}$ if $\epsilon < 1/2$
- Gives $v \propto 1 - \ell^{-(2\epsilon-1)} \rightarrow 1$ for large ℓ if $\epsilon > 1/2$
- Previously, we looked at $\epsilon = 0$ only.

The PoCServe Optimal Supply Networks II 86 of 124
 Metabolism and Truthicide
 Death by fractions
 Measuring exponents
 River networks
 Earlier theories
 Geometric argument
 Conclusion
 References

Minimal network volume:

For $0 \leq \epsilon < 1/2$, approximate network volume by integral over region:

$$\min V_{\text{net}} \propto \int_{\Omega_{d,B}(V)} \rho \|\vec{x}\|^{1-2\epsilon} d\vec{x}$$

Insert assignment question

$$\propto \rho V^{1+\gamma_{\max}(1-2\epsilon)} \text{ where } \gamma_{\max} = \max_i \gamma_i.$$

For $\epsilon > 1/2$, find simply that

$$\min V_{\text{net}} \propto \rho V$$

- So if supply lines can taper fast enough and without limit, minimum network volume can be made negligible.

For $0 \leq \epsilon < 1/2$:

$$\min V_{\text{net}} \propto \rho V^{1+\gamma_{\max}(1-2\epsilon)}$$

- If scaling is isometric, we have $\gamma_{\max} = 1/d$:

$$\min V_{\text{net/iso}} \propto \rho V^{1+(1-2\epsilon)/d}$$

- If scaling is allometric, we have $\gamma_{\max} = \gamma_{\text{allo}} > 1/d$: and

$$\min V_{\text{net/allo}} \propto \rho V^{1+(1-2\epsilon)\gamma_{\text{allo}}}$$

- Isometrically growing volumes **require less network volume** than allometrically growing volumes:

$$\frac{\min V_{\text{net/iso}}}{\min V_{\text{net/allo}}} \rightarrow 0 \text{ as } V \rightarrow \infty$$

For $\epsilon > 1/2$:

$$\min V_{\text{net}} \propto \rho V$$

- Network volume scaling is now independent of overall shape scaling.

Limits to scaling

- Can argue that ϵ must effectively be 0 for real networks over large enough scales.
- Limit to how fast material can move, and how small material packages can be.
- e.g., blood velocity and blood cell size.

The PoCServe
Optimal Supply
Networks II
87 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCServe
Optimal Supply
Networks II
88 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Blood networks

- Velocity at capillaries and aorta approximately constant across body size [51]: $\epsilon = 0$.
- Material costly** \Rightarrow expect lower optimal bound of $V_{\text{net}} \propto \rho V^{(d+1)/d}$ to be followed closely.
- For cardiovascular networks, $d = D = 3$.
- Blood volume scales linearly with body volume [47], $V_{\text{net}} \propto V$.
- Sink density must \therefore decrease as volume increases:

$$\rho \propto V^{-1/d}.$$

- Density of suppliable sinks **decreases** with organism size.

The PoCServe
Optimal Supply
Networks II
89 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Blood networks

- Then P , the rate of overall energy use in Ω , can at most scale with volume as

$$P \propto \rho V \propto \rho M \propto M^{(d-1)/d}$$

- For $d = 3$ dimensional organisms, we have

$$P \propto M^{2/3}$$

- Including other constraints may raise scaling exponent to a higher, less efficient value.

The PoCServe
Optimal Supply
Networks II
90 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCServe
Optimal Supply
Networks II
91 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Recall:

- The exponent $\alpha = 2/3$ works for all birds and mammals up to 10-30 kg
- For mammals $> 10-30$ kg, maybe we have a new scaling regime
- Economos: limb length break in scaling around 20 kg
- White and Seymour, 2005: unhappy with large herbivore measurements. Find $\alpha \approx 0.686 \pm 0.014$

Prefactor:

Stefan-Boltzmann law:

-

$$\frac{dE}{dt} = \sigma S T^4$$

where S is surface and T is temperature.

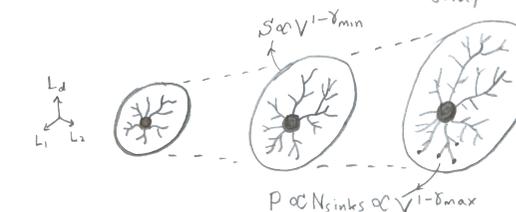
- Very rough estimate of prefactor based on scaling of normal mammalian body temperature and surface area S :

$$B \approx 10^5 M^{2/3} \text{ erg/sec.}$$

- Measured for $M \leq 10$ kg:

$$B = 2.57 \times 10^5 M^{2/3} \text{ erg/sec.}$$

The surface area-supply network mismatch for allometrically growing shapes:



Exciting bonus: Scaling obtained by the supply network story and the surface-area law **only match** for isometrically growing shapes.
Insert assignment question

The PoCServe
Optimal Supply
Networks II
93 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCServe
Optimal Supply
Networks II
95 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCServe
Optimal Supply
Networks II
96 of 124
Metabolism and
Truticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

River networks

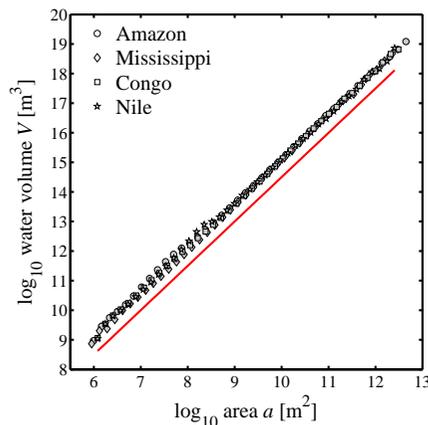
- View river networks as collection networks.
- Many sources and one sink.
- ϵ ?
- Assume ρ is constant over time and $\epsilon = 0$:

$$V_{\text{net}} \propto \rho V^{(d+1)/d} = \text{constant} \times V^{3/2}$$

- Network volume grows faster than basin 'volume' (really area).
- It's all okay:** Landscapes are $d=2$ surfaces living in $D=3$ dimensions.
- Streams can grow not just in width but in depth ...
- If $\epsilon > 0$, V_{net} will grow more slowly but $3/2$ appears to be confirmed from real data.

The PoCServe
Optimal Supply
Networks II
97 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Even better—prefactors match up:



The PoCServe
Optimal Supply
Networks II
100 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Some people understand it's truly a disaster:

Hack's law

- Volume of water in river network can be calculated by adding up basin areas
- Flows sum in such a way that

$$V_{\text{net}} = \sum_{\text{all pixels } i} a_{\text{pixel } i}$$

- Hack's law again:

$$\ell \sim a^h$$

- Can argue

$$V_{\text{net}} \propto V_{\text{basin}}^{1+h} = a_{\text{basin}}^{1+h}$$

where h is Hack's exponent.

- ∴ minimal volume calculations gives

$$h = 1/2$$

The PoCServe
Optimal Supply
Networks II
98 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The Cabal strikes back:

- Banavar et al., 2010, PNAS: "A general basis for quarter-power scaling in animals." [2]
- "It has been known for decades that the metabolic rate of animals scales with body mass with an exponent that is almost always < 1 , $> 2/3$, and often very close to $3/4$."
- Cough, cough, cough, hack, wheeze, cough.

The PoCServe
Optimal Supply
Networks II
101 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The unnecessary bafflement continues:

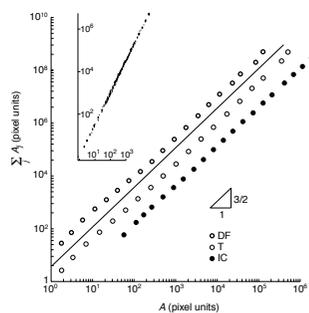
"Testing the metabolic theory of ecology" [40]

C. Price, J. S. Weitz, V. Savage, J. Stegen, A. Clarke, D. Coomes, P. S. Dodds, R. Etienne, A. Kerkhoff, K. McCulloh, K. Niklas, H. Olf, and N. Swenson
Ecology Letters, **15**, 1465–1474, 2012.

The PoCServe
Optimal Supply
Networks II
103 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Real data:

- Banavar et al.'s approach [1] is okay because ρ really is constant.
- The irony:** shows optimal basins are isometric
- Optimal Hack's law: $\ell \sim a^h$ with $h = 1/2$
- (Zzzzz)



From Banavar et al. (1999) [1]

The PoCServe
Optimal Supply
Networks II
99 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Stories—Darth Quarter:

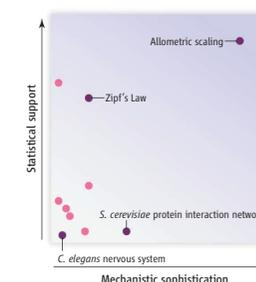


The PoCServe
Optimal Supply
Networks II
102 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Artisanal, handcrafted silliness:

"Critical truths about power laws" [48]

Stumpf and Porter, *Science*, 2012



How good is your power law? The chart reflects the level of statistical support—as measured in (16, 21)—and our opinion about the mechanistic sophistication underlying hypothetical generative models for various reported power laws. Some relationships are identified by name; the others reflect the general characteristics of a wide range of reported power laws. Allometric scaling stands out from the other power laws reported for complex systems.

- Call generalization of Central Limit Theorem, stable distributions. Also: PLIPL0 action.
- Summary: Wow.

The PoCServe
Optimal Supply
Networks II
105 of 124
Metabolism and
Truthticide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

Conclusion

- Supply network story consistent with dimensional analysis.
- Isometrically growing regions can be more efficiently supplied than allometrically growing ones.
- Ambient and region dimensions matter ($D = d$ versus $D > d$).
- Deviations from optimal scaling suggest inefficiency (e.g., gravity for organisms, geological boundaries).
- Actual details of branching networks not that important.
- Exact nature of self-similarity varies.
- 2/3-scaling lives on, largely in hiding.
- 3/4-scaling? Jury ruled a mistrial.
- The truth will out. Maybe.

The PoCSverse
Optimal Supply
Networks II
106 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCSverse
Optimal Supply
Networks II
107 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCSverse
Optimal Supply
Networks II
108 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCSverse
Optimal Supply
Networks II
109 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCSverse
Optimal Supply
Networks II
110 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCSverse
Optimal Supply
Networks II
112 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCSverse
Optimal Supply
Networks II
113 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

The PoCSverse
Optimal Supply
Networks II
114 of 124
Metabolism and
Trutichide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
References

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The PoCSverse
Optimal Supply
Networks II
115 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

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The PoCSverse
Optimal Supply
Networks II
116 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

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The PoCSverse
Optimal Supply
Networks II
117 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XII

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The PoCSverse
Optimal Supply
Networks II
118 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XIII

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The PoCSverse
Optimal Supply
Networks II
119 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XIV

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The PoCSverse
Optimal Supply
Networks II
120 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XV

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The PoCSverse
Optimal Supply
Networks II
121 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XVI

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The PoCSverse
Optimal Supply
Networks II
122 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

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The PoCSverse
Optimal Supply
Networks II
123 of 124
Metabolism and
Truithicide
Death by
fractions
Measuring
exponents
River networks
Earlier theories
Geometric
argument
Conclusion
[References](#)

References XVIII

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