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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Optimal Supply Networks II 1 of 126 Metabolism and Truthicide

Death by fractions

The PoCSverse

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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The PoCSverse Optimal Supply Networks II 3 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Outline

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

The PoCSverse Optimal Supply Networks II 4 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Stories—The Fraction Assassin:





The PoCSverse Optimal Supply Networks II 5 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 6 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 7 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



 $P = c M^{\alpha}$

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

Birds39-41°CEutherian Mammals36-38°CMarsupials34-36°CMonotremes30-31°C

The PoCSverse Optimal Supply Networks II 8 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion





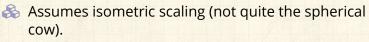


What one might expect:

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

Dimensional analysis suggests an energy balance surface law:

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



Lognormal fluctuations:

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

Stefan-Boltzmann law C for radiated energy:

$$\frac{\mathrm{d}E}{\mathrm{d}t} = \sigma\varepsilon ST^4 \propto S$$

The PoCSverse Optimal Supply Networks II 9 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The prevailing belief of the Church of Quarterology:

$$\alpha = 3/4$$

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

Huh?

The PoCSverse Optimal Supply Networks II 10 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 11 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Related putative scalings:

Wait! There's more!:

- $\ref{solution}$ number of capillaries $\propto M^{3/4}$
- $\ref{eq:main_star}$ time to reproductive maturity $\propto M^{1/4}$
- \clubsuit heart rate $\propto M^{-1/4}$
- $\ref{eq:main_star}$ cross-sectional area of aorta $\propto M^{3/4}$
- 3 population density $\propto M^{-3/4}$

The PoCSverse Optimal Supply Networks II 12 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The great 'law' of heartbeats:

Assuming:

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

Then:

Average number of heart beats in a lifespan \simeq (Average lifespan) \times (Average heart rate) $\propto M^{\beta-\beta}$ $\propto M^{0}$

Number of heartbeats per life time is independent of organism size!

 $\mathfrak{k} \approx 1.5$ billion

The PoCSverse Optimal Supply Networks II 13 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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]

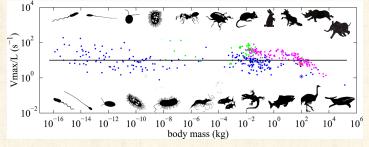


Fig. 1. Maximum relative speed versus body mass for 202 running species (157 mammals plotted in magenta and 45 non-mammals plotted in green), 127 swimming species and 91 micro-organisms (plotted in blue). The sources of the data are given in Ref. 16. The solid line is the maximum relative speed [Eq. (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 Francois Meyer). The PoCSverse Optimal Supply Networks II 14 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

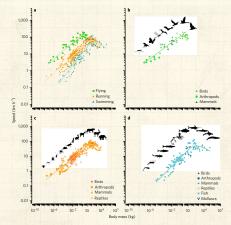


Figure 2 [Empirical data and time-dependent model fit for the allometric scaling of maximum speed. A. Comparison of scaling for the differences are illustrated separately for hyng (kn = 55), unmitty, be 4. Taxonomic differences are illustrated separately for hyng (kn = 55), unmitty, be 4. Taxonomic differences are illustrated separately for hyng (kn = 55), unmitty, be 4. Taxonomic (kn = 109) animats. Overall model fit: k^0 = 0.893. The residual variation does not exhibit a signature of taxonomy (only a weak effect of themreogulation; see Nethods).

The PoCSverse Optimal Supply Networks II 15 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

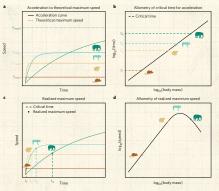
Geometric argument

Conclusion





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



The PoCSverse Optimal Supply Networks II 16 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



Figure 1 (Concept of time-dependent and mass-dependent realized maximum speed of animals. A Acceleration of animals follows a statustion (colid lines) approximating the theoretical maximum speed (dotted lines) depending on body mass (colou colod). It he time available for acceleration increases with body mass (ol). A status of the colid lines (dotted lines) depending on body mass (colid used). The time available for acceleration maximum speed with body mass (ol).

Theoretical story:

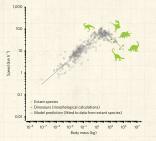


Figure 4 | Predicting the maximum speed of extinct species with the timedependent model. The model prediction (grey line) is fitted to data of extant species (grey circles) and extended to higher body masses. Speed data for dinosaurs (green triangles) come from detailed morphological model calculations (values in Table i) and were not used to obtain model parameters. Maximum speed increases with size: $v_{max} = aM^b$

- $\label{eq:kappa} \begin{cases} & k \sim F_{\max}/M \sim cM^{d-1} \\ & \text{Literature: } 0.75 \lesssim d \lesssim 0.94 \end{cases}$
- Acceleration time = depletion time for anaerobic energy: $\tau \sim f M^g$ Literature: $0.76 \leq g \leq 1.27$

$$v_{\max} = a M^b \left(1 - e^{-h M^i}\right)$$

i = d - 1 + gand h = cf

Literature search for for maximum speeds of running, flying and swimming animals.

2

Search terms: "maximum speed", "escape speed" and "sprint speed".

The PoCSverse Optimal Supply Networks II 17 of 126

Metabolism and Truthicide

Death by fractions

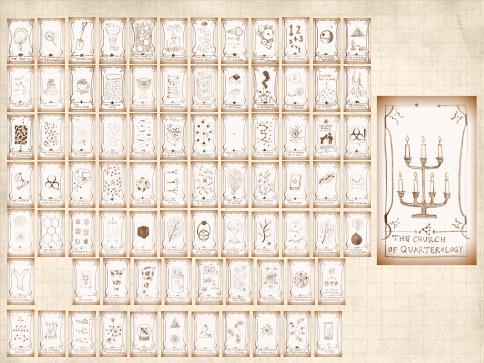
Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



A theory is born:

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



The PoCSverse Optimal Supply Networks II 19 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



A theory grows:

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



The PoCSverse Optimal Supply Networks II 20 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Theory meets a different 'truth':

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



The PoCSverse Optimal Supply Networks II 21 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Our hero faces a shadowy cabal:



The PoCSverse Optimal Supply Networks II 22 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

local Science analyzed 13 mammals. [25]

- So 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]



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 23 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Quarterology spreads throughout the land: The Cabal assassinates 2/3-scaling:

- 🚳 1964: Troon, Scotland.
- 🚳 3rd Symposium on Energy Metabolism.



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]

... 29 to zip.

The PoCSverse Optimal Supply Networks II 24 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

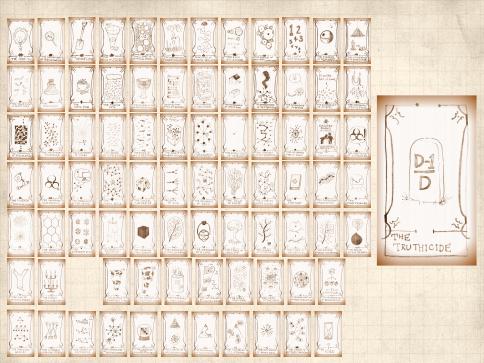
River networks

Earlier theories

Geometric argument

Conclusion





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 26 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

The PoCSverse Optimal Supply Networks II 27 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

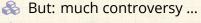
River networks

Earlier theories

Geometric argument

Conclusion

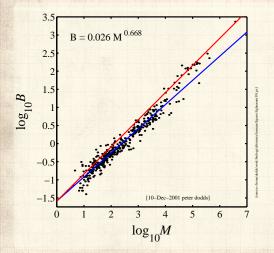
References



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



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 28 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

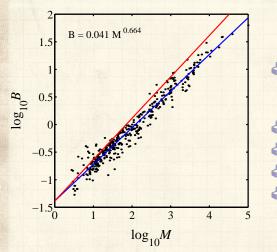
Earlier theories

Geometric argument

Conclusion



Some data on metabolic rates



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 29 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



Passerine vs. non-passerine issue ...

Linear regression

Important:

- Solution 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 30 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 31 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Measuring exponents

For Standardized Major Axis Linear Regression:

standard deviation of y data $slope_{sma} = \frac{standard}{standard} deviation of x data$



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 C.
- Attributed to Nobel Laureate economist Paul Samuelson **7**, ^[43] but discovered independently by others.



#somuchwin

The PoCSverse **Optimal Supply** Networks II 32 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument



Measuring exponents

Relationship to ordinary least squares regression is simple:

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

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 PoCSverse Optimal Supply Networks II 33 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

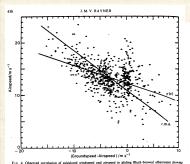
River networks

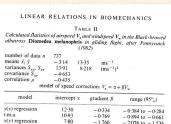
Earlier theories

Geometric argument

Conclusion







-0.855

-0.560

-0.431

-0.997 to -0.737

-0.648 to -0.479

-0.496 to -0.367

10-66

11.59

12:00

The PoCSverse Optimal Supply Networks II 34 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

Solution Disparity between slopes for y on x and x on y regressions is a factor of r^2 (r^{-2})

s.r. $b_{-} = 0.5$

 $b_{2} = 2$

 $b_r = 1$ or m.a.

 \mathfrak{R} (Rayner uses ρ for r.)

and r.m.u. lines. Figure altered from Pennycuick (1982), figure 5

Here:
$$r^2 = .435^2 = 0.189$$
, and $r^{-2} = .435^{-2} = 2.29^2 = 5.285$.

See also: LaBarbera ^[29] (who resigned ...)



Heusner's data, 1991 (391 Mammals)

range of M	N	$\hat{\alpha}$	Metabol
			Death by fractions
$\leq 0.1~{\rm kg}$	167	0.678 ± 0.038	Measuri
			exponer
$\leq 1 \text{ kg}$	276	0.662 ± 0.032	River net
_			Earlier th
$\leq 10 \text{ kg}$	357	0.668 ± 0.019	Geometri argumer
			Conclusi
$\leq 25~{\rm kg}$	366	0.669 ± 0.018	Reference
$\leq 35~{ m kg}$	371	0.675 ± 0.018	
$\leq 350 \text{ kg}$	389	0.706 ± 0.016	metabl
			0 70 6
$\leq 3670 \text{ kg}$	391	0.710 ± 0.021	1111111
	1001201000081250	는 한 것이 같이 있는 것이 같이 있는 것이 있는 것이 있는 것이 있다. 이 것이 있는 것이 있는 것이 있는 것이 있는 것이 있다. 이 것이 있는 것이 있는 것이 있는 것이 있는 것이 있는 것이 있는	6 1.5 1.4

The PoCSverse Optimal Supply Networks II 35 of 126

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Bennett and Harvey, 1987 (398 birds)

$M_{\sf max}$	$\mid N$	\hat{lpha}	
≤ 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 PoCSverse Optimal Supply Networks II 36 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

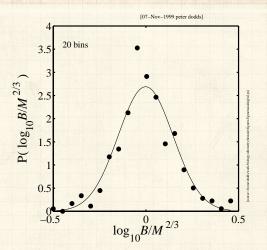
Earlier theories

Geometric argument

Conclusion



Fluctuations—Things look normal ...



The PoCSverse Optimal Supply Networks II 37 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



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

Hypothesis testing

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

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

- Solution Assume each **B**_i (now a random variable) is normally distributed about $\alpha' \log_{10} M_i + \log_{10} c$.
- Solution Follows that the measured α for one realization obeys a t distribution with N-2 degrees of freedom.
- Solution 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 PoCSverse Optimal Supply Networks II 38 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Revisiting the past—mammals

Full mass range:

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

The PoCSverse Optimal Supply Networks II 39 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Revisiting the past—mammals

$M \leq 10$ kg:

	N	\hat{lpha}	$p_{2/3}$	$p_{3/4}$	
Kleiber	5	0.667	0.99	0.088	
Brody	26	0.709	$< 10^{-3}$	$< 10^{-3}$	
Heusner	357	0.668	0.91	$< 10^{-15}$	
$M \ge 10 \text{ kg}$	g:				
	N	\hat{lpha}	$p_{2/3}$	$p_{3/4}$	
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 PoCSverse Optimal Supply Networks II 40 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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.
- Measure the correlations in the residuals and compute a *p*-value.

The PoCSverse Optimal Supply Networks II 41 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Analysis of residuals

We use the spiffing Spearman Rank-Order Correlation Coefficient

Basic idea:

2

Siven $\{(x_i, y_i)\}$, 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 :

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

Solution: x_i 's and y_i 's both increase monotonically.

The PoCSverse Optimal Supply Networks II 42 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Analysis of residuals

We assume all rank orderings are equally likely:

- r_s is distributed according to a Student's *t*-distribution \mathbb{C} 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 PoCSverse Optimal Supply Networks II 43 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

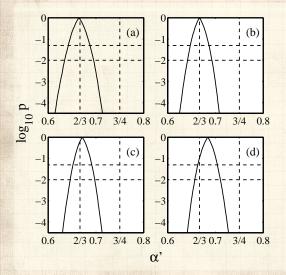
Earlier theories

Geometric argument

Conclusion



Analysis of residuals—mammals



The PoCSverse Optimal Supply Networks II 44 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

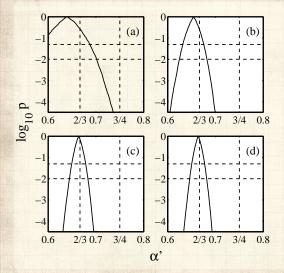
(a) M < 3.2 kg, (b) M < 10 kg, (c) M < 32 kg, (d) all mammals. Earlier theories

Geometric argument

Conclusion



Analysis of residuals—birds



The PoCSverse Optimal Supply Networks II 45 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



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

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 PoCSverse Optimal Supply Networks II 46 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 PoCSverse Optimal Supply Networks II 47 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The widening gyre:

Now we're really confused (empirically):

- Solution White and Seymour, 2005: unhappy with large herbivore measurements ^[56]. Pro 2/3: Find $\alpha \simeq 0.686 \pm 0.014$.
- 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 PoCSverse Optimal Supply Networks II 48 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

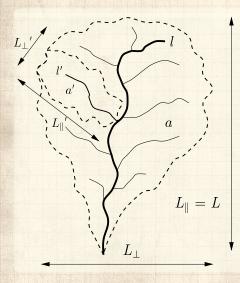
Earlier theories

Geometric argument

Conclusion



Somehow, optimal river networks are connected:



 a = drainage basin area
 length of longest (main) stream

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

The PoCSverse Optimal Supply Networks II 49 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Mysterious allometric scaling in river networks

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

 $h \sim 0.6$

 $\ell \sim a^h$

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

The PoCSverse Optimal Supply Networks II 50 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

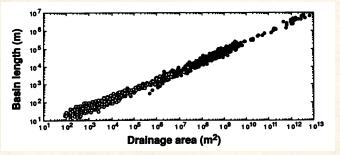
Earlier theories

Geometric argument

Conclusion



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 PoCSverse Optimal Supply Networks II 51 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

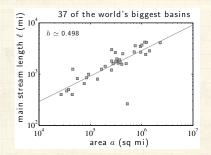
Earlier theories

Geometric argument

Conclusion



World's largest rivers only:



The PoCSverse Optimal Supply Networks II 52 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

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



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.

The PoCSverse Optimal Supply Networks II 53 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

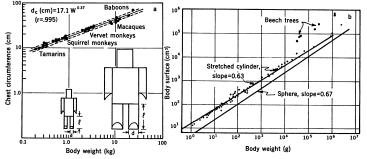


Fig. 3. (a) Chest circumference, d., plotted against body weight, W. for five species of primates. The broken lines represent the standard error in this least-squares fit [adapted from (21)]. The model proposed here, whereby each length, I, increases as the 3/ power of diameter, d, is illustrated for 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 (8)]. The PoCSverse Optimal Supply Networks II 54 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

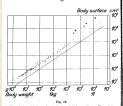
River networks

Earlier theories

Geometric argument

Conclusion





The relation of body surface to body weight in vertebrates. The points surrounded by a circle represent beech trees. The nuthorities of the data are in approximate order of hody sizes of organisms: Fishes Tinca, Esaz, Salaro, Pleuromeetes flesus, Anguilla, Grenilabrus, Lobrug: 0.88 g-2 kg), Jan Bokrus (unpublished). Frogs (3.5-32 g), lisards (3-13 g), Fay, 1914, p. 191. Rang excutence (23 and 50 g), Kenner, 1904, p. 404, Lizards (Locerta assessits and visidia, Augusta Ingelia: 5-26 g) and Ringed Snake (47-109 g), Isano, 1911, pp. 7-8. Teach (Tison: 211 g), frog (44 g), rabbit (3.6 kg), Very, 1930, no. 239, 244, 245, Dogs (7 and 20 kg), pigs, (3 and 160 kg), horses (175 and 900 kg), monkeys (2.5 and 5.5 kg), man (6 and 65 kg), Bacer, Convers and MATTREWS, 1928, pp. 8, 30, 33 and 51. Snakes (rattle-snake, small and large python, hos: 3.5-32 kg), Busineeur, 1932, p. 145. Rata (20 and 250 g), cattle (20 and 400 kg), Becov, 1945, pp. 360, 361. Giant shark (2.75 1), rhinoseres (1 1), HERRESORES, 1950, pp. 30 and 43. Beech trees without leaves and roots (30 kg-1.3 t), NaLLER, Nucl. sats and Mitage, 1954, tables 2-4 on pp. 277-281.

assuming a specific gravity of 1.0. Naturally, the inclination of this line corresponds to a proportionality power of 0.67.

Of the unicellular organisms represented in fig. 1 not a few are subtrical in shope (the bacterium Sarcella, Saccharomyces, marine erres); and most of the others have surfaces exceeding those of subcress of equal volume by rarely more than what corresponds to 0.1 decade in the log, ordinate system (Photobaclerium nhoushorenernz: 12 %, i.e. 0.05 decade, Escherichia coli: 34 %, i.e. 0.13 decade, the cilintes Colpidium and Paramaccium: 19-22 %, i.e. about 0.08-0.09 decade; calculated on the basis of data of Pörren, 1924, table 7 on p. 108, and Hanvey, 1928, table 1). Similar figures probably hold for other ciliates. Only the flagellates represented (Trypanosomidae, Astasia klebsii) and certain amorbae are likely to deviate by higher figures. The surface values of the unicellular organisms represented in fig. 1 will, therefore, fall either on, or in most other cases less than 0.1 decade above, a line representing the relation between surface and volume of spheres.

It will be seen from Fig. 10 that the points representing the host surfaces of the uncertain simulation in presenting are properiodic to the sphere inter; but is, does corresponding to a protect of the sphere inter; but is, does corresponding to a protect of the sphere inter; but is, does corresponding to a protect of the sphere inter in the sphere interval of the smaller interval interval of the sphere interval of the smaller interval of the sphere interval of the sphere shapes as the sphere (1994) and the lower here sphere lines abapts as the sphere of regular bards where the sphere interval in a sphere of regular bards where the sphere interval in the sphere of regular bards where the sphere interval in the sphere of regular bards where the bards formula is a sphere of regular bards where the sphere formula is a sphere of regular bards where the sphere interval is in the sphere of regular bards where the sphere formula is a sphere of regular bards where the sphere interval is in the sphere of the sphere in the sphere interval is in the sphere of regular bards where the sphere interval is a sphere of regular bards where the sphere interval is a sphere of regular bards where the sphere is a sphere interval in the sphere interval in the sphere is a sphere interval in the sphere interval in the sphere is a sphere interval in the interval int

body surface in $em^2 = k \cdot body$ weight^{0.0}

as labelacized by Bascauce (1985, p. 175) for various birds and mammals weighing $\delta_s = -4.4$ sk; heremue this is about double the value of k for sphere surface (4.83). The value of k (13.06) found by Rabcaux (1940) for Averaria is 22 Uines 4.63, and this corresponds well with the above mentioned figure 3 for the much larger python of similar shapes. The PoCSverse Optimal Supply Networks II 55 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

Hemmingsen's "fit" is for a 2/3 power, notes possible 10 kg transition. [?]

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."



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 $\alpha = 2/3$

$${\clubsuit} \ d=4$$
 gives $lpha=3/4$

🚳 So we need another dimension ...

line a bit silly... [46]

The PoCSverse Optimal Supply Networks II 56 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

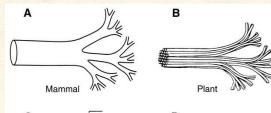
Geometric argument

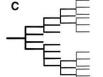
Conclusion

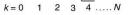


Nutrient delivering networks:

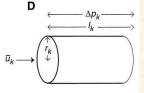
- 1960's: Rashevsky considers blood networks and finds a 2/3 scaling.
- 1997: West *et al.* ^[53] use a network story to find 3/4 scaling.











Parameters

The PoCSverse Optimal Supply Networks II 57 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

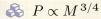


Nutrient delivering networks:

West et al.'s assumptions:

- 1. hierarchical network
- 2. capillaries (delivery units) invariant
- 3. network impedance is minimized via evolution

Claims:



🚳 networks are fractal

🚳 quarter powers everywhere

The PoCSverse Optimal Supply Networks II 58 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

Pulsatile calculation explodes into flames.

The PoCSverse **Optimal Supply** Networks II 59 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument



Not so fast ...

Actually, model shows:

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

Do find:

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 PoCSverse Optimal Supply Networks II 60 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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 $\propto P \propto M^{\alpha}$.

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

(also problematic due to prefactor issues)

Obliviously soldiering on, we could assert:

& area-preservingness: $R_r = R_n^{-1/2}$ & space-fillingness: $R_\ell = R_n^{-1/3}$

$$\Rightarrow \alpha = 3/4$$

The PoCSverse Optimal Supply Networks II 61 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Data from real networks:

 $\ln R_r$ $\ln R_{\ell}$ Network R_n R_r R_{ℓ} α $\overline{\ln R_n}$ Truthicide $\overline{\ln R}_n$ Death by fractions West et al. 1/2 1/33/4 Measuring exponents rat (PAT) 2.761.58 1.60 0.45 0.46 0.73 1.78 0.44 0.79 cat (PAT) 3.67 1.71 0.41 Geometric (Turcotte et al. [50]) argument dog (PAT) 3.69 1.52 0.39 0.32 0.90 1.67 References 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 0.94 human (PAT) 3.36 1.56 1.49 0.37 0.33

The PoCSverse **Optimal Supply** Networks II 62 of 126

Metabolism and

River networks

Earlier theories

Attempts to look at actual networks:



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.....

"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 PoCSverse Optimal Supply Networks II 63 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Some people understand it's truly a disaster:



"Power, Sex, Suicide: Mitochondria and the Meaning of Life" **3**, **2** 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 PoCSverse Optimal Supply Networks II 64 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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).
- 3 Buckingham π action.^[9]
- \bigotimes 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 PoCSverse Optimal Supply Networks II 65 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



"It was the epoch of belief, it was the epoch of incredulity"



eree him beau

"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 PoCSverse Optimal Supply Networks II 66 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Really, quite confused:

Whole 2004 issue of Functional Ecology addresses the problem:

- J. Kozlowski, 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. Kozlowski, M. Konarzewski. "West, Brown and Enquist's model of allometric scaling again: the same questions remain." Functional Ecology 19: 739–743, 2005. The PoCSverse Optimal Supply Networks II 67 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion





Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



"Curvature in metabolic scaling" Kolokotrones, Savage, Deeds, and Fontana. Nature, **464**, 753, 2010.^[27]

Let's try a quadratic:

 $\mathrm{log}_{10}P\sim \mathrm{log}_{10}c+\alpha_1\mathrm{log}_{10}M+\alpha_2\mathrm{log}_{10}M^2$

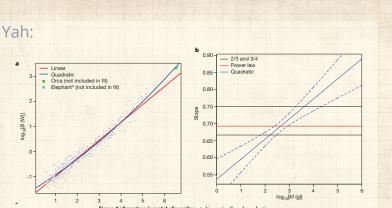


Figure 11 Curvature in metabolic scaling, a. J. Linear (red) and quadratic (blue) fits (not indinding temperature) of long, Bevess long, M. The orca (green square) and Asian elephant (ref. 4; tarquoise square at larger mass) are not included in the fit, but are predicted well. Differences in the quality of fit are best seen in terms of the conditional mean of the error, estimated by the lowess (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 '9% confidence intervals (bluc). The slope of the power-law fit (red) and models with fixed 23 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. Metabolism and Truthicide Death by fractions Measuring

The PoCSverse Optimal Supply Networks II 69 of 126

exponents

River networks

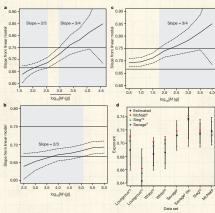
Earlier theories

Geometric argument

Conclusion



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



The PoCSverse Optimal Supply Networks II 70 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



Figure 3 [Scaling exponent depends on mass range, a. Slope estimated by linear repression within a three log-unit mass range (smaller near the boundaries). Values on the abscissa denote mean log_2M within the range. When the 95% confidence regions (abscillate) include the 250 or 341 incs, the local adopt is consistent with a 237 or 341 exponent, respectively. These regions is consistent with a 237 adopt and a pairs with M < 2. The shaded region is consistent with 257 adopt estimates, e. Stope estimated by using all dam pairs with M > 2. The shaded region is consistent with 347 adopt and pairs with M > 2. The shaded region is consistent with 347 adopt and pairs with M > 2. The shaded region is consistent with 347 adopt estimates. A Exponents estimated for eight bistorical data sets using linear preparison (black field cricely). Lorgençov⁺, White⁺, White⁺,

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

Evolution has generally made things bigger¹



"The Phantom Tollbooth" **3** C by Norton Juster (1961).^[24]

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

The PoCSverse Optimal Supply Networks II 71 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



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

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." The PoCSverse Optimal Supply Networks II 72 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Oh no:



"Scale: The Universal Laws of Growth, Innovation, Sustainability, and the Pace of Life in Organisms, Cities, Economies, and Companies" **3**, **2** by Geoffrey B. West (2017). ^[52]

The PoCSverse Optimal Supply Networks II 73 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

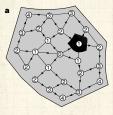
References

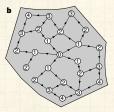


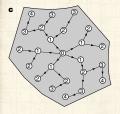
Amazon reviews excerpts (so, so not fair but ...):

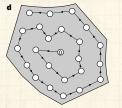
- "Full of intriguing, big ideas but amazingly sloppy both in details and exposition, especially considering the author is a theoretical physicist."
- "The beginning is terrible. He shows four graphs to illustrate scaling relationships, none of which have intelligible scales"
- "(he actually repeats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

Simple supply networks:









Banavar et al., 3 Nature, (1999)^[1]. 🖂 Flow rate argument. 8 Ignore impedance. \lambda Very general attempt to find most efficient transportation networks.

The PoCSverse Optimal Supply Networks II 74 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Simple supply networks

Banavar et al. find 'most efficient' networks with

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

🙈 ...but also find

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

d = 3:

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

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

The PoCSverse **Optimal Supply** Networks II 75 of 126

Metabolism and Truthicide

Death by fractions

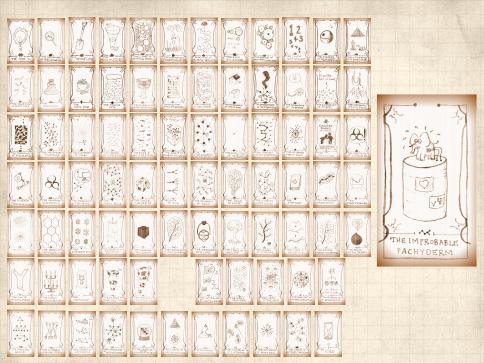
Measuring exponents

River networks

Earlier theories

Geometric argument

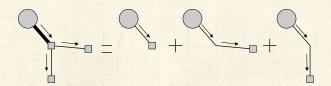






"Optimal Form of Branching Supply and Collection Networks" Peter Sheridan Dodds, Phys. Rev. Lett., **104**, 048702, 2010.^[12]

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



The PoCSverse Optimal Supply Networks II 77 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The PoCSverse Optimal Supply Networks II 78 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

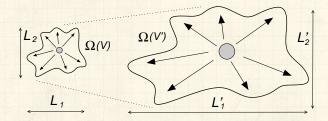
References



Q: how does the number of sustainable sinks N_{sinks} scale with volume V for the most efficient network design?

 \mathfrak{F} Or: what is the highest α for $N_{\mathsf{sinks}} \propto V^{\alpha}$?

Allometrically growing regions:



 \mathfrak{S} Have d length scales which scale as

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

For isometric growth, γ_i = 1/d.
 For allometric growth, we must have at least two of the {γ_i} being different

The PoCSverse Optimal Supply Networks II 79 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Spherical cows and pancake cows:

Assume an isometrically Scaling family of cows:

Extremes of allometry: The pancake cows-

L3= h

The PoCSverse Optimal Supply Networks II 80 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

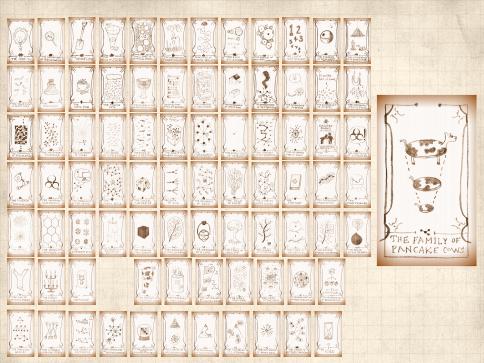
River networks

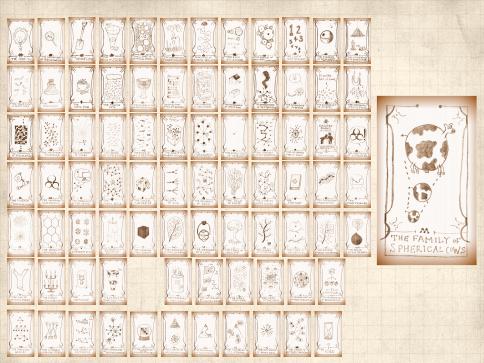
Earlier theories

Geometric argument

Conclusion







Spherical cows and pancake cows:

Solution: 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 C The PoCSverse Optimal Supply Networks II 83 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

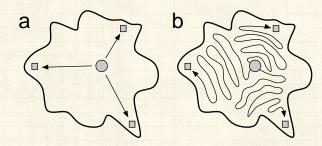
Earlier theories

Geometric argument

Conclusion



🚳 Best and worst configurations (Banavar et al.)



🗞 Rather obviously: $minV_{net} \propto \sum$ distances from source to sinks. The PoCSverse **Optimal Supply** Networks II 84 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument



Real supply networks are close to optimal:

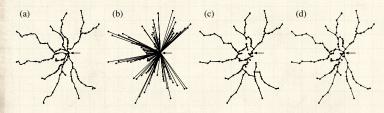


Figure 1. (a) Commuter rail network in the Boston area. The arrow marks the assumed root of the network. (b) Star graph. (c) Minimum spanning tree. (d) The model of equation (3) applied to the same set of stations.

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

The PoCSverse Optimal Supply Networks II 85 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

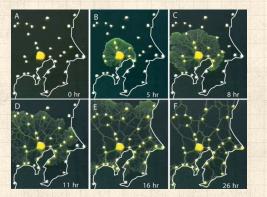
Geometric argument

Conclusion



Market Subjects

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



Urban deslime in action: https://www.youtube.com/watch?v=GwKuFREOgmo The PoCSverse Optimal Supply Networks II 86 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

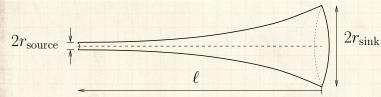
Earlier theories

Geometric argument

Conclusion



We add one more element:



The PoCSverse Optimal Supply Networks II 87 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

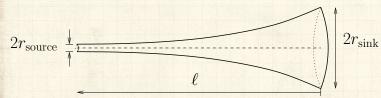
References

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.



Effecting scaling:



The PoCSverse Optimal Supply Networks II 88 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

Solution Consider vessel radius $r \propto (\ell + 1)^{-\epsilon}$, tapering from $r = r_{\max}$ where $\epsilon \ge 0$.

$$\ref{eq: starting of the set of$$

 \mathfrak{F} Gives $v \propto 1 - \ell^{-(2\epsilon-1)} \to 1$ for large ℓ if $\epsilon > 1/2$

 \clubsuit Previously, we looked at $\epsilon = 0$ only.



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

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

Insert assignment question

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

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

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

So if supply lines can taper fast enough and without limit, minimum network volume can be made negligible. The PoCSverse Optimal Supply Networks II 89 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

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

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

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

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

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

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

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

The PoCSverse Optimal Supply Networks II 90 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



For $\epsilon > 1/2$:



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

Network volume scaling is now independent of overall shape scaling.

Limits to scaling

- Can argue that
 empty 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.
 - le.g., blood velocity and blood cell size.

The PoCSverse Optimal Supply Networks II 91 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The PoCSverse Optimal Supply Networks II 92 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References



This is a really clean slide

Blood networks

- Solution Velocity at capillaries and aorta approximately constant across body size ^[51]: $\epsilon = 0$.
- So For cardiovascular networks, d = D = 3.
- Blood volume scales linearly with body volume [47], $V_{\rm net} \propto V$.
- 🚳 Sink density must 🛛 decrease as volume increases:

$$ho \propto V^{-1/d}$$

Density of suppliable sinks decreases with organism size.

The PoCSverse Optimal Supply Networks II 93 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Blood networks

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

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

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

 $rac{2}{8}$ For d = 3 dimensional organisms, we have

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

The PoCSverse Optimal Supply Networks II 94 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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

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

SarVI-Vmin

P of Nsinks of VI-Smax

The PoCSverse Optimal Supply Networks II 95 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

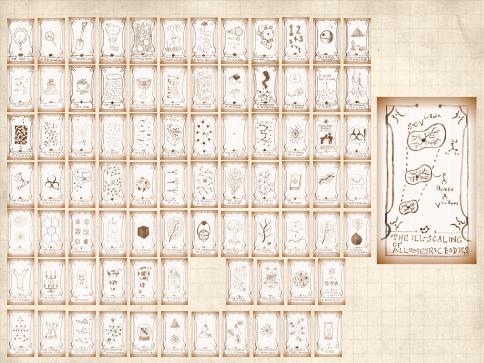
River networks

Earlier theories

Geometric argument

Conclusion





Recall:

The PoCSverse Optimal Supply Networks II 97 of 126

Metabolism and Truthicide

Death by fractions

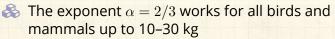
Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



- For mammals > 10–30 kg, maybe we have a new scaling regime
- Economos: limb length break in scaling around 20 kg
- Solution White and Seymour, 2005: unhappy with large herbivore measurements. Find $\alpha \simeq 0.686 \pm 0.014$



Prefactor:

2

Stefan-Boltzmann law: 🖸

$$\frac{\mathsf{d}E}{\mathsf{d}t} = \sigma ST^4$$

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:

 $B\simeq 10^5 M^{2/3} {\rm erg/sec.}$

 \bigotimes Measured for $M \leq 10$ kg:

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

The PoCSverse Optimal Supply Networks II 98 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



River networks

δ View river networks as collection networks.
 δ Many sources and one sink.
 δ ε?

Assume ρ is constant over time and $\epsilon = 0$:

 $V_{\rm net} \propto
ho V^{(d+1)/d} = {\rm constant} imes V^{3/2}$

Network volume grows faster than basin 'volume' (really area).

\lambda 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 PoCSverse Optimal Supply Networks II 99 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

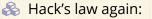
Conclusion



Hack's law

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

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



$$\ell \sim a^h$$

🚳 Can argue

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

$$h = 1/2$$

The PoCSverse Optimal Supply Networks II 100 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Real data:

The PoCSverse Optimal Supply Networks II 101 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

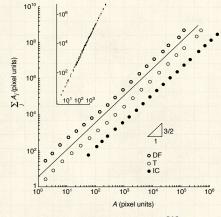
References

The CONSCHEME

Banavar et al.'s approach^[1] is okay because ρ really is constant.

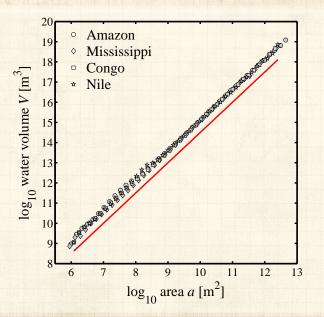
The irony: shows optimal basins are isometric

Solution Optimal Hack's law: $\ell \sim a^h$ with h = 1/2(Zzzz)



From Banavar et al. (1999)^[1]

Even better—prefactors match up:



The PoCSverse Optimal Supply Networks II 102 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The Cabal strikes back:

The PoCSverse Optimal Supply Networks II 103 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

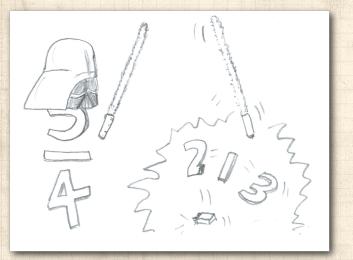
Banavar et al., 2010, PNAS: "A general basis for quarter-power scaling in animals."^[2]

 \circledast "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.



Stories—Darth Quarter:



The PoCSverse Optimal Supply Networks II 104 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



Some people understand it's truly a disaster:



Peter Sheridan Dodds, Theoretical Biology's Buzzkill

By Mark Changizi | February 9th 2010 03:24 PM | 1 comment | 🖴 Print | 🖾 E-mail | Track Comments

🚯 🕒 Share / Save 📑 🧲 💁 ... 😏 Tweet 📑 Like



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There is an apocryphal story about a graduate mathematics student at the University of Virginia studying the properties of certain mathematical objects. In his fifth year some killjoy bastard elsewhere published a paper proving that there are no such mathematical objects. He dropped out of the program, and I never did hear where

he is today. He's probably making my cappuccino right now.

This week, a professor named Peter Sheridan Dodds published a new paper in *Physical Review Letters* further fleshing out a theory concerning why a 2/3 power law may apply for metabolic rate. The 2/3 law says that metabolic rate in animals rises as the 2/3 power of body mass. It was in a 2001 *Journal of Theoretical Biology* paper that he first argued that perhaps a 2/3 law applies, and that paper – along with others such as the one that Just appeared — is what has put him in the Killjoy Hall of Fame. The University of Virginia's Killjoy was a mere amateur.

Mark Changizi

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ABOUT MARK

Mark Changizi is Director of Human Cognition at 2AI, and the author of *The Vision Revolution* (Benbella 2009) and *Harnessed: How...*

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The PoCSverse Optimal Supply Networks II 105 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



The unnecessary bafflement continues:

The PoCSverse Optimal Supply Networks II 106 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

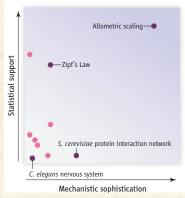


"Testing the metabolic theory of ecology"^[40]

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. Olff, and N. Swenson Ecology Letters, **15**, 1465–1474, 2012.

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: PLIPLO action.
 Summary: Wow. The PoCSverse Optimal Supply Networks II 107 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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.
- ling? Jury ruled a mistrial.
- 🗞 The truth will out. Maybe.

The PoCSverse Optimal Supply Networks II 108 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion References



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

References

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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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The PoCSverse Optimal Supply Networks II 123 of 126

Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion



References XVIII

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Metabolism and Truthicide

Death by fractions

Measuring exponents

River networks

Earlier theories

Geometric argument

Conclusion

