

# Scheidegger Networks—A Bonus Calculation

Complex Networks, Course 295A, Spring, 2008

Prof. Peter Dodds

Department of Mathematics & Statistics  
University of Vermont



Licensed under the *Creative Commons Attribution-NonCommercial-ShareAlike 3.0 License*.

First return  
random walk

References

Frame 1/11



First return  
random walk

References

First return random walk

First return  
random walk

References

First return random walk

References

- ▶ We've seen that Scheidegger networks have random walk boundaries <sup>[1, 2]</sup>

- ▶ We've seen that Scheidegger networks have random walk boundaries <sup>[1, 2]</sup>
- ▶ Determining expected shape of a 'basin' becomes a problem of finding the probability that a 1-d random walk returns to the origin after  $t$  time steps

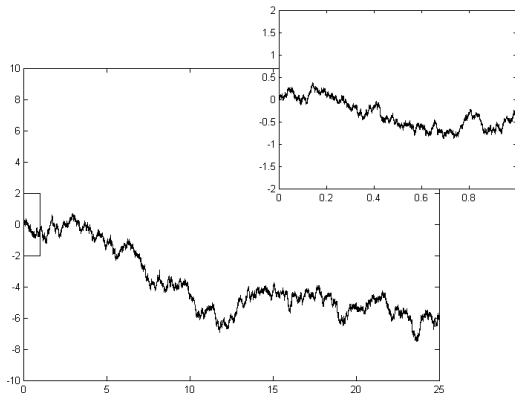
- ▶ We've seen that Scheidegger networks have random walk boundaries <sup>[1, 2]</sup>
- ▶ Determining expected shape of a 'basin' becomes a problem of finding the probability that a 1-d random walk returns to the origin after  $t$  time steps
- ▶ We solved this with a counting argument for the discrete random walk the preceding Complex Systems course

- ▶ We've seen that Scheidegger networks have random walk boundaries <sup>[1, 2]</sup>
- ▶ Determining expected shape of a 'basin' becomes a problem of finding the probability that a 1-d random walk returns to the origin after  $t$  time steps
- ▶ We solved this with a counting argument for the discrete random walk the preceding Complex Systems course
- ▶ For fun and the constitution, let's work on the continuous time Wiener process version

- ▶ We've seen that Scheidegger networks have random walk boundaries <sup>[1, 2]</sup>
- ▶ Determining expected shape of a 'basin' becomes a problem of finding the probability that a 1-d random walk returns to the origin after  $t$  time steps
- ▶ We solved this with a counting argument for the discrete random walk the preceding Complex Systems course
- ▶ For fun and the constitution, let's work on the continuous time Wiener process version
- ▶ A classic, delightful problem



# Random walks



The Wiener process (⊕)

# Random walking on a sphere...



The Wiener process (田)

First return  
random walk

References

Frame 5/11

- ▶ Wiener process = Brownian motion

- ▶ Wiener process = Brownian motion



$$x(t_2) - x(t_1) \sim \mathcal{N}(0, t_2 - t_1)$$

where

$$\mathcal{N}(x, t) = \frac{1}{\sqrt{2\pi t}} e^{-x^2/2t}$$

- ▶ Wiener process = Brownian motion



$$x(t_2) - x(t_1) \sim \mathcal{N}(0, t_2 - t_1)$$

where

$$\mathcal{N}(x, t) = \frac{1}{\sqrt{2\pi t}} e^{-x^2/2t}$$

- ▶ Continuous but nowhere differentiable

- ▶ **Objective:** find  $g(t)$ , the probability that Wiener process first returns to the origin at time  $t$ .

# First return

- ▶ **Objective:** find  $g(t)$ , the probability that Wiener process first returns to the origin at time  $t$ .
- ▶ Use what we know: the probability density for a **return** (not necessarily the first) at time  $t$  is

$$f(t) = \frac{1}{\sqrt{2\pi t}} e^{-0/2t} = \frac{1}{\sqrt{2\pi t}}$$

# First return

- ▶ **Objective:** find  $g(t)$ , the probability that Wiener process first returns to the origin at time  $t$ .
- ▶ Use what we know: the probability density for a **return** (not necessarily the first) at time  $t$  is

$$f(t) = \frac{1}{\sqrt{2\pi t}} e^{-0/2t} = \frac{1}{\sqrt{2\pi t}}$$

- ▶ Observe that  $f$  and  $g$  are connected like this:

$$f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \underbrace{\delta(t)}_{\text{Dirac delta function}}$$



# First return

- ▶ **Objective:** find  $g(t)$ , the probability that Wiener process first returns to the origin at time  $t$ .
- ▶ Use what we know: the probability density for a **return** (not necessarily the first) at time  $t$  is

$$f(t) = \frac{1}{\sqrt{2\pi t}} e^{-0/2t} = \frac{1}{\sqrt{2\pi t}}$$

- ▶ Observe that  $f$  and  $g$  are connected like this:

$$f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \underbrace{\delta(t)}_{\text{Dirac delta function}}$$

- ▶ In words: Probability of returning at time  $t$  equals the integral of the probability of returning at time  $\tau$  and then not returning until exactly  $t - \tau$  time units later.

- ▶ Next see that right hand side of  $f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \delta(t)$  is a juicy convolution.

# First return

- ▶ Next see that right hand side of  $f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \delta(t)$  is a juicy convolution.
- ▶ So we take the Laplace transform:

$$\mathcal{L}[f(t)] = F(s) = \int_{t=0^-}^{\infty} f(t)e^{-st}dt$$

# First return

- ▶ Next see that right hand side of  $f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \delta(t)$  is a juicy convolution.
- ▶ So we take the Laplace transform:

$$\mathcal{L}[f(t)] = F(s) = \int_{t=0^-}^{\infty} f(t)e^{-st}dt$$

- ▶ and obtain

$$F(s) = F(s)G(s) + 1$$

# First return

- ▶ Next see that right hand side of  $f(t) = \int_{\tau=0}^t f(\tau)g(t-\tau)d\tau + \delta(t)$  is a juicy convolution.
- ▶ So we take the Laplace transform:

$$\mathcal{L}[f(t)] = F(s) = \int_{t=0^-}^{\infty} f(t)e^{-st}dt$$

- ▶ and obtain

$$F(s) = F(s)G(s) + 1$$

- ▶ Rearrange:

$$G(s) = 1 - 1/F(s)$$

- ▶ We are here:  $G(s) = 1 - 1/F(s)$

- ▶ We are here:  $G(s) = 1 - 1/F(s)$
- ▶ Now we want to invert  $G(s)$  to find  $g(t)$

- ▶ We are here:  $G(s) = 1 - 1/F(s)$
- ▶ Now we want to invert  $G(s)$  to find  $g(t)$
- ▶ Use calculation that  $F(s) = (2s)^{-1/2}$



- ▶ We are here:  $G(s) = 1 - 1/F(s)$
- ▶ Now we want to invert  $G(s)$  to find  $g(t)$
- ▶ Use calculation that  $F(s) = (2s)^{-1/2}$



$$G(s) = 1 - (2s)^{1/2}$$

- ▶ We are here:  $G(s) = 1 - 1/F(s)$
- ▶ Now we want to invert  $G(s)$  to find  $g(t)$
- ▶ Use calculation that  $F(s) = (2s)^{-1/2}$



$$G(s) = 1 - (2s)^{1/2} \simeq e^{-(2s)^{1/2}}$$

Groovy aspects of  $g(t) \sim t^{-3/2}$ :

Groovy aspects of  $g(t) \sim t^{-3/2}$ :

- ▶ Variance is infinite (weird but okay...)

Groovy aspects of  $g(t) \sim t^{-3/2}$ :

- ▶ Variance is infinite (weird but okay...)
- ▶ Mean is also infinite (just plain crazy...)


Groovy aspects of  $g(t) \sim t^{-3/2}$ :

- ▶ Variance is infinite (weird but okay...)
- ▶ Mean is also infinite (just plain crazy...)
- ▶ Distribution is normalizable so process always returns to 0.

# First return

Groovy aspects of  $g(t) \sim t^{-3/2}$ :

- ▶ Variance is infinite (weird but okay...)
- ▶ Mean is also infinite (just plain crazy...)
- ▶ Distribution is normalizable so process always returns to 0.
- ▶ For river networks:  $P(\ell) \sim \ell^{-\gamma}$  so  $\gamma = 3/2$  for Scheidegger networks.

 A. E. Scheidegger.  
A stochastic model for drainage patterns into an  
intramontane trench.  
*Bull. Int. Assoc. Sci. Hydrol.*, 12(1):15–20, 1967.

.

 A. E. Scheidegger.  
*Theoretical Geomorphology*.  
Springer-Verlag, New York, third edition, 1991.

.