

# Branching Networks I

Complex Networks, Course 303A, Spring, 2009

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## Introduction

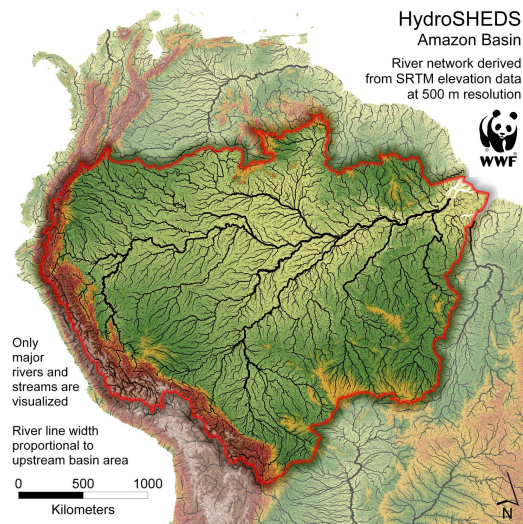
Branching networks are useful things:

- ▶ Fundamental to material **supply and collection**
- ▶ **Supply**: From one source to many sinks in 2- or 3-d.
- ▶ **Collection**: From many sources to one sink in 2- or 3-d.
- ▶ Typically observe hierarchical, recursive self-similar structure

Examples:

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

## Branching networks are everywhere...



<http://hydrosheds.cr.usgs.gov/> (田)

## Branching networks are everywhere...



<http://en.wikipedia.org/wiki/Image:Applebox.JPG> (田)

# Geomorphological networks

## Definitions

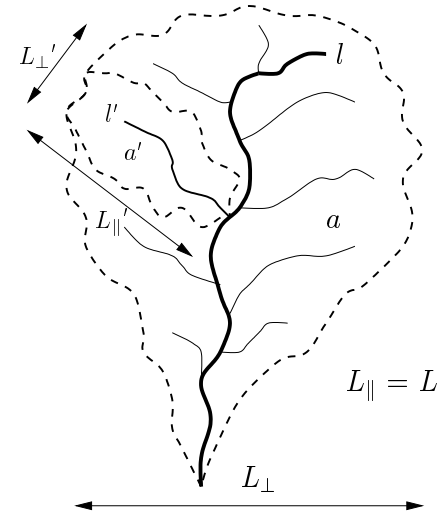
- ▶ **Drainage basin** for a point  $p$  is the complete region of land from which overland flow drains through  $p$ .
- ▶ Definition most sensible for a point in a stream.
- ▶ **Recursive structure**: Basins contain basins and so on.
- ▶ In principle, a drainage basin is defined at every point on a landscape.
- ▶ On flat hillslopes, drainage basins are effectively linear.
- ▶ We treat subsurface and surface flow as following the gradient of the surface.
- ▶ Okay for large-scale networks...

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# Basic basin quantities: $a$ , $l$ , $L_{\parallel}$ , $L_{\perp}$ :



- ▶  $a$  = drainage basin area
- ▶  $l$  = length of longest (main) stream (which may be fractal)
- ▶  $L = L_{\parallel}$  = longitudinal length of basin
- ▶  $L = L_{\perp}$  = width of basin

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# Allometry

**Isometry**: dimensions scale linearly with each other.



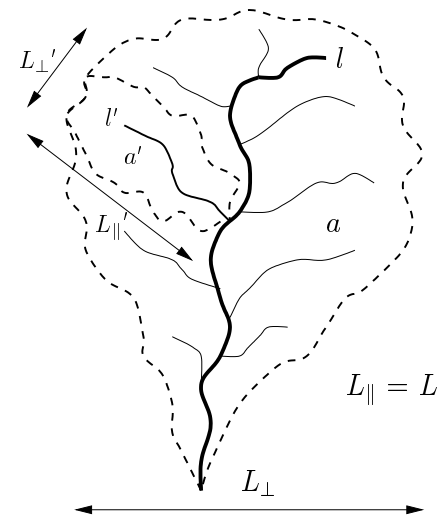
**Allometry**: dimensions scale nonlinearly.

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# Basin allometry



## Allometric relationships:

- ▶  $l \propto a^h$
- ▶  $l \propto L^d$
- ▶ Combine above:  
 $a \propto L^{d/h} \equiv L^D$

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## 'Laws'

- ▶ Hack's law (1957) [2]:

$$\ell \propto a^h$$

reportedly  $0.5 < h < 0.7$

- ▶ Scaling of main stream length with basin size:

$$L_{\parallel} \propto L_{\parallel}^d$$

reportedly  $1.0 < d < 1.1$

- ▶ Basin allometry:

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

$D < 2 \rightarrow$  basins elongate.

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

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

## Reported parameter values: [1]

Parameter:	Real networks:
$R_n$	3.0–5.0
$R_a$	3.0–6.0
$R_{\ell} = R_T$	1.5–3.0
$T_1$	1.0–1.5
$d$	$1.1 \pm 0.01$
$D$	$1.8 \pm 0.1$
$h$	0.50–0.70
$\tau$	$1.43 \pm 0.05$
$\gamma$	$1.8 \pm 0.1$
$H$	0.75–0.80
$\beta$	0.50–0.70
$\varphi$	$1.05 \pm 0.05$

## Kind of a mess...

### Order of business:

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

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

## Stream Ordering:

### Method for describing network architecture:

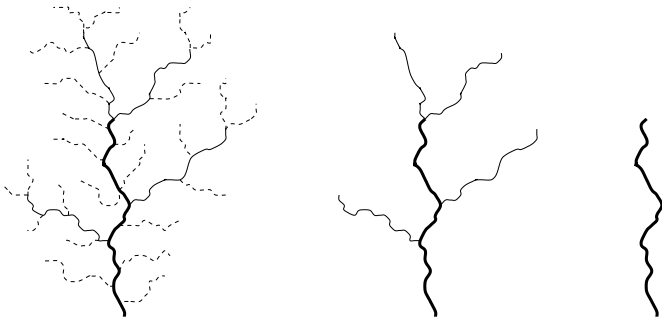
- ▶ Introduced by Horton (1945) [3]
- ▶ Modified by Strahler (1957) [6]
- ▶ Term: Horton-Strahler Stream Ordering [4]
- ▶ Can be seen as **iterative trimming** of a network.

## Stream Ordering:

### Some definitions:

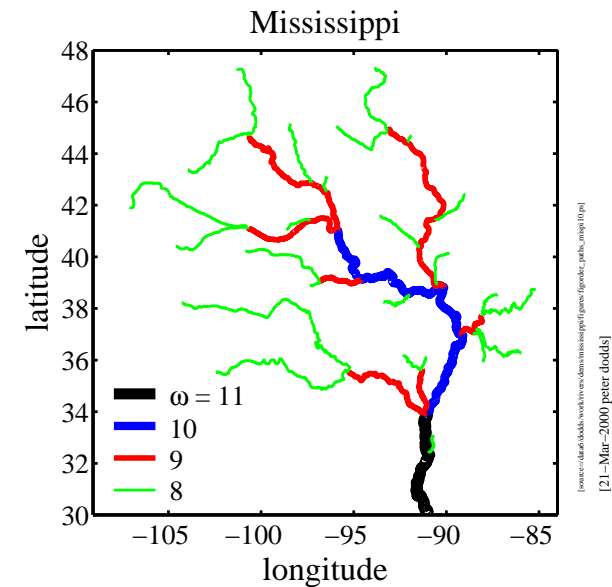
- ▶ A **channel head** is a point in landscape where flow becomes focused enough to form a stream.
- ▶ A **source stream** is defined as the stream that reaches from a channel head to a junction with another stream.
- ▶ Roughly analogous to capillary vessels.
- ▶ Use symbol  $\omega = 1, 2, 3, \dots$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

## Stream Ordering:



1. Label all **source streams** as **order  $\omega = 1$**  and remove.
2. Label all **new** source streams as **order  $\omega = 2$**  and remove.
3. Repeat until one stream is left (order =  $\Omega$ )
4. Basin is said to be of the order of the last stream removed.
5. Example above is a basin of order  $\Omega = 3$ .

## Stream Ordering—A large example:



## Stream Ordering:

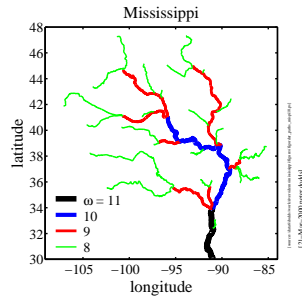
### Another way to define ordering:

- ▶ As before, label all **source streams** as **order  $\omega = 1$** .
- ▶ Follow all labelled streams downstream
- ▶ Whenever two streams of the same order ( $\omega$ ) meet, the resulting stream has order incremented by 1 ( $\omega + 1$ ).

- ▶ If streams of different orders  $\omega_1$  and  $\omega_2$  meet, then the resultant stream has order equal to the largest of the two.
- ▶ Simple rule:

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

where  $\delta$  is the Kronecker delta.



## Stream Ordering:

### One problem:

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

## Stream Ordering:

### Utility:

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

## Stream Ordering:

### Resultant definitions:

- ▶ A basin of order  $\Omega$  has  $n_\omega$  streams (or sub-basins) of order  $\omega$ .
  - ▶  $n_\omega > n_{\omega+1}$
- ▶ An order  $\omega$  basin has **area  $a_\omega$** .
- ▶ An order  $\omega$  basin has a **main stream length  $l_\omega$** .
- ▶ An order  $\omega$  basin has a **stream segment length  $s_\omega$** 
  1. an order  $\omega$  stream segment is only that part of the stream which is actually of order  $\omega$
  2. an order  $\omega$  stream segment runs from the basin outlet up to the junction of two order  $\omega - 1$  streams

# Horton's laws

## Self-similarity of river networks

- ▶ First quantified by Horton (1945)<sup>[3]</sup>, expanded by Schumm (1956)<sup>[5]</sup>

## Three laws:

- ▶ Horton's law of stream numbers:

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

- ▶ Horton's law of stream lengths:

$$\bar{l}_{\omega+1} / \bar{l}_\omega = R_l > 1$$

- ▶ Horton's law of basin areas:

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

# Horton's laws

## Horton's Ratios:

- ▶ So... Horton's laws are defined by three ratios:

$$R_n, R_l, \text{ and } R_a.$$

- ▶ Horton's laws describe exponential decay or growth:

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

# Horton's laws

## Similar story for area and length:

- ▶  $\bar{a}_\omega = \bar{a}_1 e^{(\omega-1) \ln R_a}$

- ▶  $\bar{l}_\omega = \bar{l}_1 e^{(\omega-1) \ln R_l}$

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

# Horton's laws

## A few more things:

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

# Horton's laws

## A bonus law:

- ▶ Horton's law of stream segment lengths:

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

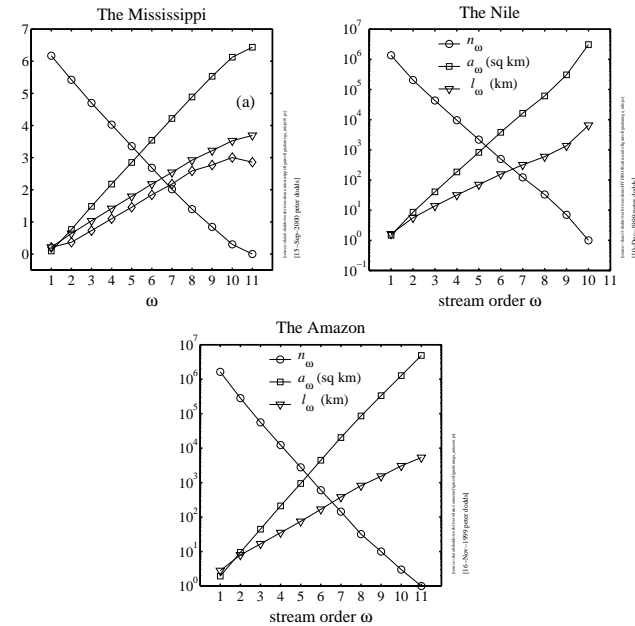
- ▶ Can show that  $R_s = R_{\ell}$ .

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# Horton's laws in the real world:



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# Horton's laws-at-large

## Blood networks:

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

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# Horton's laws

## Observations:

- ▶ Horton's ratios vary:

$R_n$	3.0–5.0
$R_a$	3.0–6.0
$R_{\ell}$	1.5–3.0

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

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# Tokunaga's law

## Delving deeper into network architecture:

- ▶ Tokunaga (1968) identified a clearer picture of network structure [7, 8, 9]
- ▶ As per Horton-Strahler, use **stream ordering**.
- ▶ **Focus:** describe how streams of different orders connect to each other.
- ▶ Tokunaga's law is also a law of averages.

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# Network Architecture

## Definition:

- ▶  $T_{\mu,\nu}$  = the average number of **side streams of order  $\nu$**  that enter as tributaries to streams of **order  $\mu$**
- ▶  $\mu, \nu = 1, 2, 3, \dots$
- ▶  $\mu \geq \nu + 1$
- ▶ Recall each stream segment of order  $\mu$  is 'generated' by two streams of order  $\mu - 1$
- ▶ These generating streams are not considered side streams.

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# Network Architecture

## Tokunaga's law

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

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

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

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

- ▶ We usually write Tokunaga's law as:

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

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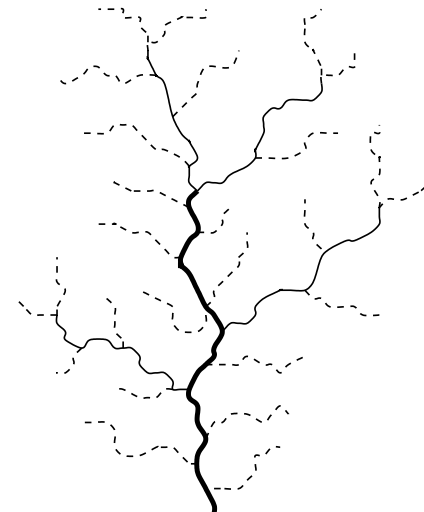
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## Tokunaga's law—an example:

$$T_1 \simeq 2$$

$$R_T \simeq 4$$



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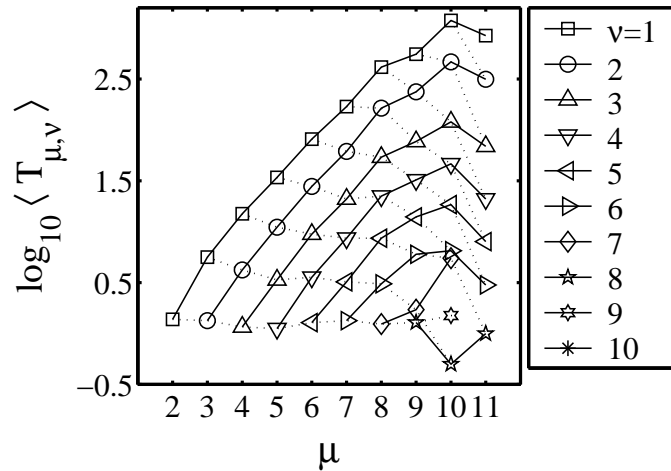
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# The Mississippi

## A Tokunaga graph:



## References I

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## Nutshell:

### Branching networks I:

- ▶ Show remarkable **self-similarity** over many scales.
- ▶ There are many interrelated scaling laws.
- ▶ Horton-Strahler **Stream ordering** gives one useful way of getting at the architecture of branching networks.
- ▶ **Horton's laws** reveal self-similarity.
- ▶ Horton's laws can be misinterpreted as suggesting a pure hierarchy.
- ▶ **Tokunaga's laws** neatly describe network architecture.
- ▶ Branching networks exhibit a mixed hierarchical structure.
- ▶ Horton and Tokunaga can be connected analytically (next up).

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