Branching Networks I Complex Networks, CSYS/MATH 303, Spring, 2010

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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...)

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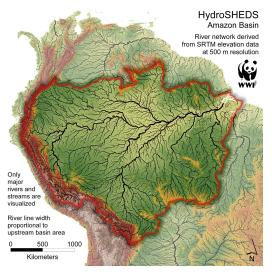
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Branching networks are everywhere...



 $http://hydrosheds.cr.usgs.gov/\ (\boxplus)$

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http://en.wikipedia.org/wiki/Image:Applebox.JPG (⊞)

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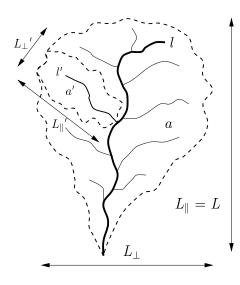
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Basic basin quantities: a, l, L_{\parallel} , L_{\perp} :



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

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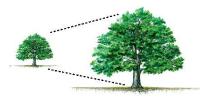
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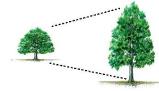
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Allometry

Isometry: dimensions scale linearly with each other.





Allometry: dimensions scale nonlinearly.

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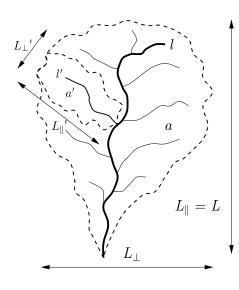
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Basin allometry



Allometric relationships:

 $\ell \propto a^h$

 $\ell \propto L^d$

▶ Combine above:

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

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► Hack's law (1957) [2]:

$$\ell \propto a^h$$

reportedly 0.5 < h < 0.7

Scaling of main stream length with basin size:

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

reportedly 1.0 < d < 1.1

► Basin allometry:

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

 $D < 2 \rightarrow$ basins elongate.

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

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

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Reported parameter values: [1]

| Parameter: | Real networks: |
|----------------|-----------------------------------|
| | |
| R_n | 3.0-5.0 |
| R_a | 3.0-6.0 |
| $R_\ell = R_T$ | 1.5-3.0 |
| T_1 | 1.0-1.5 |
| d | 1.1 ± 0.01 |
| D | 1.8 ± 0.1 |
| h | 0.50-0.70 |
| au | $\textbf{1.43} \pm \textbf{0.05}$ |
| γ | 1.8 ± 0.1 |
| Н | 0.75-0.80 |
| β | 0.50-0.70 |
| φ | $\textbf{1.05} \pm \textbf{0.05}$ |

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Order of business:

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

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

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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.

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Some definitions:

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

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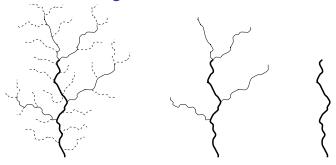
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Stream Ordering:



- 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 = Ω)
- 4. Basin is said to be of the order of the last stream removed.
- 5. Example above is a basin of order $\Omega = 3$.

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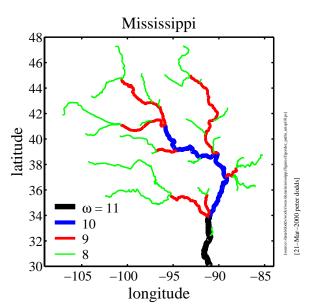
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Stream Ordering—A large example:



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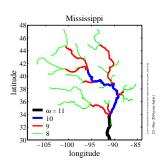
Stream Ordering:

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 (ω) meet, the resulting stream has order incremented by 1 $(\omega + 1)$.
- ▶ If streams of different orders ω_1 and ω_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 δ is the Kronecker delta.



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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.

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Utility:

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

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Stream Ordering:

Resultant definitions:

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

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Self-similarity of river networks

► First quantified by Horton (1945) [3], expanded by Schumm (1956) [5]

Three laws:

Horton's law of stream numbers:

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

Horton's law of stream lengths:

$$ar{\ell}_{\omega+1}/ar{\ell}_{\omega}=R_{\ell}>1$$

Horton's law of basin areas:

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

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Horton's Ratios:

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

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

Horton's laws describe exponential decay or growth:

$$n_{\omega} = n_{\omega-1}/R_n$$

$$= n_{\omega-2}/R_n^2$$

$$\vdots$$

$$= n_1/R_n^{\omega-1}$$

$$= n_1 e^{-(\omega-1)\ln R_n}$$

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

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

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

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

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A bonus law:

Horton's law of stream segment lengths:

$$ar{ar{s}_{\omega+1}}/ar{ar{s}_{\omega}}=R_{s}>1$$

Can show that R_s = R_ℓ. Insert question 2, assignment 2 (⊞) Introduction

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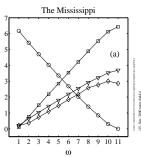
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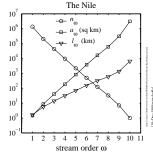
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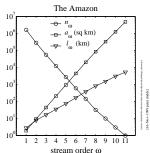
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Horton's laws in the real world:







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Blood networks:

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

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Horton's laws

Observations:

Horton's ratios vary:

$$R_n$$
 3.0–5.0 R_a 3.0–6.0 R_ℓ 1.5–3.0

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

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Delving deeper into network architecture:

- 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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Definition:

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

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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:

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

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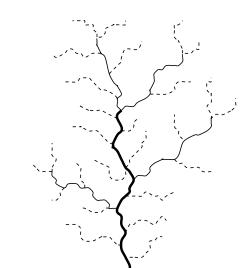
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Tokunaga's law—an example:

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



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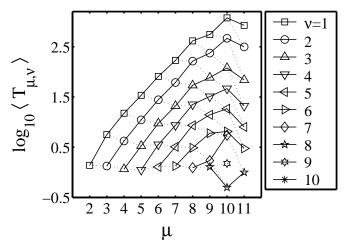
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The Mississippi

A Tokunaga graph:



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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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