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

Prof. Peter Dodds

Department of Mathematics & Statistics Center for Complex Systems Vermont Advanced Computing Center University of Vermont









Branching Networks |

Introduction Definitions Allometry Stream Ordering References

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Outline

Introduction

Definitions

Allometry

Laws

Stream Ordering

Horton's Laws

Tokunaga's Law

Nutshell

References

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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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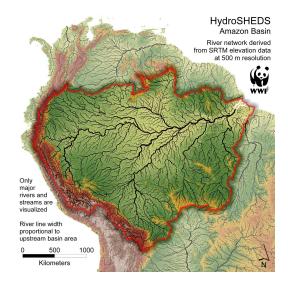
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Branching networks are everywhere...



http://hydrosheds.cr.usgs.gov/ (III)

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Branching networks are everywhere...



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

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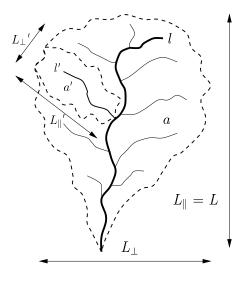
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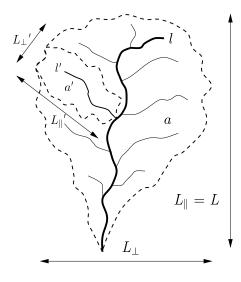
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- a = drainage
 basin area
- length of longest (main) stream (which may be fractal)
- L = L_{||} = longitudinal length of basin
- $L = L_{\perp} =$ width of basin

Branching Networks I

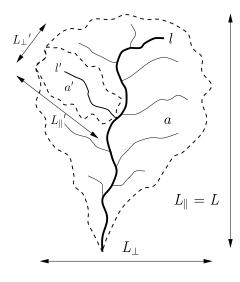


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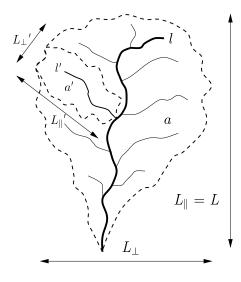
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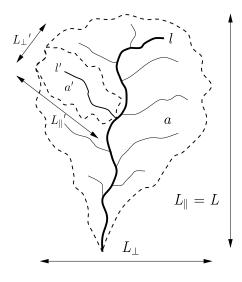
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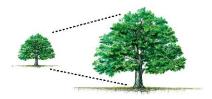
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Allometry

Isometry: dimensions scale linearly with each other.



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Allometry

Isometry: dimensions scale linearly with each other.



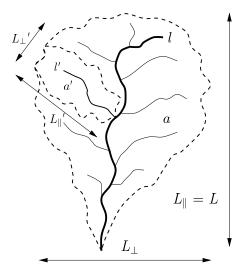
Allometry: dimensions scale nonlinearly.

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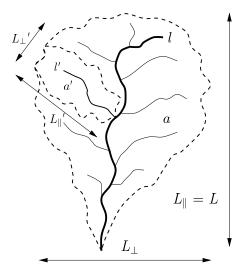
Allometric relationships:

- $\ell \propto L^{c}$
- Combine above:

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

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Allometric relationships:

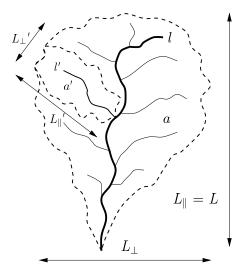


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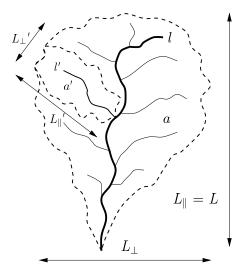
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'Laws'

Hack's law (1957)^[2]:

 $\ell \propto a^h$

reportedly 0.5 < h < 0.7

Scaling of main stream length with basin size:

eportedly 1.0 < d < 1.7

► 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: Introduction $T_k = T_1 (R_T)^k$ Tokunaga's law Laws $\ell \sim I^d$ self-affinity of single channels $n_{\omega}/n_{\omega+1}=R_n$ Horton's law of stream numbers $\bar{\ell}_{\omega,\pm 1}/\bar{\ell}_{\omega} = R_{\ell}$ Horton's law of main stream lengths $\bar{a}_{\omega+1}/\bar{a}_{\omega}=R_a$ Horton's law of basin areas $\bar{\mathbf{s}}_{\omega+1}/\bar{\mathbf{s}}_{\omega} = R_{\mathbf{s}}$ 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 $\Lambda \sim a^{eta}$ Langbein's law $\lambda \sim I^{\varphi}$ 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	1.43 ± 0.05
γ	1.8 ± 0.1
Н	0.75–0.80
β	0.50-0.70
arphi	1.05 ± 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

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

Branching Networks I

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 $\omega = 1, 2, 3, \dots$ for stream order.

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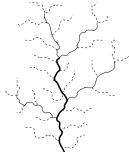
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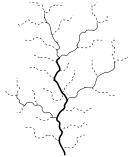


- 1. Label all source streams as order $\omega = 1$ and remove
- 2. Label all new source streams as order $\omega = 2$ and remove.
- 3. Repeat until one stream is left (order = Ω)
- 4. Basin is said to be of the order of the last stream removed.
- 5. Example above is a basin of order $\Omega = 3$.

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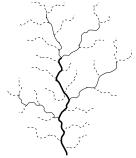
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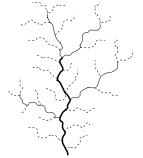


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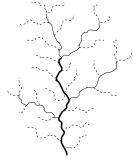


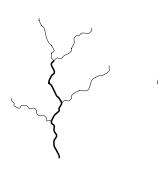


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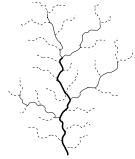


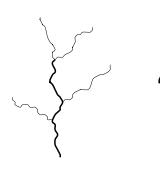


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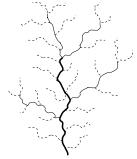


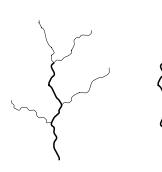


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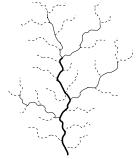


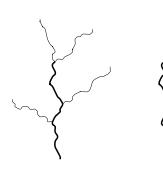
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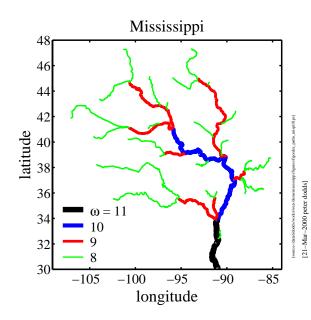
1. Label all source streams as order $\omega = 1$ and remove.

- 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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Stream Ordering—A large example:



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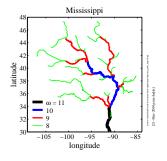
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Another way to define ordering:

- 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 (ω + 1).
- Simple rule:

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

where δ is the Kronecker delta.



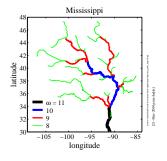
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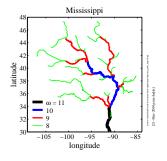
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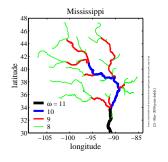
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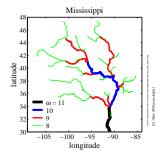
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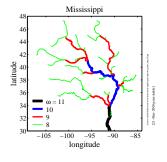
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One problem:

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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- Resolution of data messes with ordering
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- Resolution of data messes with ordering
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Utility:

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

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Resultant definitions:

- A basin of order Ω has n_ω streams (or sub-basins) of order ω.
 - $n_{\omega} > n_{\omega+1}$
- 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
 - an order ω stream segment runs from the basin outlet up to the junction of two order ω – 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:

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

Horton's law of basin areas:

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

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Horton's law of stream lengths:

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Horton's law of basin areas:

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Horton's Ratios:

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

 R_n , R_ℓ , and R_a .

Horton's laws describe exponential decay or growth:

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

= $n_{\omega-2}/R_n^2$
:
= $n_1/R_n^{\omega-1}$
= $n_1 e^{-(\omega-1)\ln R}$

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

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

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Similar story for area and length:

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

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

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

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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...

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A bonus law:

Horton's law of stream segment lengths:

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

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



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A bonus law:

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

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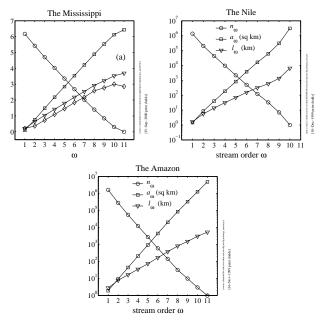
References

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Laws

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

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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Observations:

Horton's ratios vary:

R _n	3.0–5.0
Ra	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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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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Definition:

*T*_{μ,ν} = the average number of side streams of order
 ν that enter as tributaries to streams of order μ

- ▶ $\mu \ge \nu + 1$
- ► Recall each stream segment of order µ is 'generated' by two streams of order µ − 1
- These generating streams are not considered side streams.

Branching Networks I

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- ► Recall each stream segment of order µ is 'generated' by two streams of order µ − 1
- These generating streams are not considered side streams.

Branching Networks I

Network Architecture Tokunaga's law

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

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

▶ We usually write Tokunaga's law as:

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

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Tokunaga's law

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

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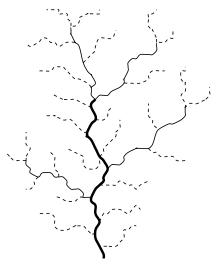
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Tokunaga's law—an example:





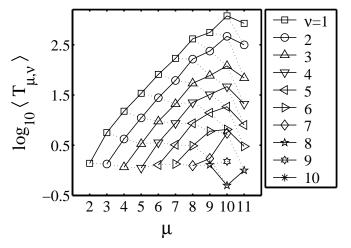
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The Mississippi

A Tokunaga graph:



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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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