

Entropy and optimality in river deltas

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The form and function of river deltas is intricately linked to the evolving structure of their channel networks, which controls how effectively deltas are nourished with sediments and nutrients. Understanding the coevolution of deltaic channels and their flux organization is crucial for guiding maintenance strategies of these highly stressed systems from a range of anthropogenic activities. To date, however, a unified theory explaining how deltas self-organize to distribute water and sediment up to the shoreline remains elusive. Here, we provide evidence for an optimality principle underlying the self-organized partition of fluxes in delta channel networks. By introducing a suitable nonlocal entropy rate (nER) and by analyzing field and simulated deltas, we suggest that delta networks achieve configurations that maximize the diversity of water and sediment flux delivery to the shoreline. We thus suggest that prograding deltas attain dynamically accessible optima of flux distributions on their channel network topologies, thus effectively decoupling evolutionary time scales of geomorphology and hydrology. When interpreted in terms of delta resilience, high nER configurations reflect an increased ability to withstand perturbations. However, the distributive mechanism responsible for both diversifying flux delivery to the shoreline and dampening possible perturbations might lead to catastrophic events when those perturbations exceed certain intensity thresholds.

spectral graph theory | information theory | self-organization | resilient deltas

River deltas are depositional landforms forming downstream of major rivers, often home to large populations and important natural resources (1–10). In the last decades, many deltas of the world have been under threat from a range of stressors, including sea-level rise, upstream dam development, and local exploration (2, 4, 5, 11–17). Deltas are nourished by channel networks whose connectivity constrains, if not drives, the evolution, functionality, and resilience of these systems. Remarkably, the properties of delta channel networks differ substantially from the tree-like topology of the rivers that feed them (18). Tree-like networks, defined by the absence of loops, are characteristic of tributary river networks and are found abundantly in nature across different systems and scales (e.g., botanical trees, veins of leaves, blood vessels, lightning, and river networks). The propensity of nature in choosing tree-like configurations has been grounded as an optimality principle. Specifically, tributary river channel networks achieve minimal total energy dissipation, that is, minimal loss of potential energy as water and sediment flow downstream, albeit often manifesting as feasible optimality, that is, a dynamically accessible local minimum due to initial conditions and other constraints (19–22). Similar to river networks, vascular networks in biological systems (e.g., animals, plants, insects, etc.), which transport materials through space filling fractal networks of branching tubes, achieve states of minimal energy dissipation (23, 24). Analogous optimality principles have also been suggested to constrain processes as diverse as root water uptake in plants (minimization of internal dissipation) (25) and

land surface energy and water balance (maximization of power) (26–28).

Despite the importance of deltaic systems and the recent advances in quantifying their connectivity properties (18, 29–34), an optimality principle for the organization of their distributary channel networks, akin to that existing for the tributary networks, remains elusive. A recent framework based on spectral graph theory (29, 30, 32) sheds light on the topologic and steady-state flux partitioning characteristics of delta channel networks and their relationship to underlying morphodynamic controls (e.g., sediment composition and tidal and wave energy), paving the way for quantitative delta classification and inference of process from form. However, the diversity of topologic structures of channel networks across a broad spectrum of deltas, and the fact that deltas are highly dynamic systems within which topology and flux partition coevolve, make it challenging to find a universal first-order optimality principle (e.g., minimization of energy, maximization of entropy, or minimization of free energy) governing their formation.

We are physically motivated by the foundational principle that deltas build land by spreading their fluxes on their delta top, as opposed to creating single pathways to the ocean which would diminish the formation of islands that retain sediment and nutrients and reduce land-building potential. This notion resonates with previous results applied to tidal deltas showing that tidal channels self-organize to uniformly distribute the tidal prism across the delta (35). Under this premise, we postulate the

Significance

River deltas are critically important Earthscapes at the land-water interface, supporting dense populations and diverse ecosystems while also providing disproportionately large food and energy resources. Deltas exhibit complex channel networks that dictate how water, sediment, and nutrients are spread over the delta surface. By adapting concepts from information theory, we show that a range of field and numerically generated deltas obey an optimality principle that suggests that deltas self-organize to increase the diversity of sediment transport pathways across the delta channels to the shoreline. We suggest that optimal delta configurations are also more resilient because the same mechanism that diversifies the delivery of fluxes to the shoreline also enhances the dampening of possible perturbations.

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sediment from any point of the network to the shoreline are equally probable would have the highest entropy. This uncertainty in delivery would have the stabilizing effect of spreading sediment evenly across the shoreline. Notice that maximizing the uncertainty of water and sediment flux delivery to the shoreline does not necessarily imply networks that proportion fluxes equally at every single bifurcation. In fact, this would be inconsistent with morphodynamic theories (45, 46) which showed that asymmetric flux partition at a junction is a requirement for stability.

Conceptualizing delta channel networks as graphs, where nodes correspond to junctions or bifurcations, and links represent channels (*Materials and Methods*), we define a metric of uncertainty of water and sediment flux pathways from the node i to the shoreline as

$$h_i^{NL} = - \sum_k p_{ik} \log p_{ik}, \quad [2]$$

where p_{ik} is the transition probability from node i to outlet node k . Alternatively, p_{ik} represents the fraction of water and sediment flux from node i that eventually drains to outlet k (see *Materials and Methods* for details on the computation of p_{ik}). We refer to h_i^{NL} as the nonlocal entropy for node i , to emphasize that the transition probabilities are between nodes i and the shoreline nodes k as opposed to among neighboring nodes (local). This notion acknowledges important nonlocal effects on delta dynamics, such as the hydrodynamic backwater where the water surface slope is dependent on the water depth at the shoreline and the local slope between subsequent bifurcations (36, 44).

By weighing h_i^{NL} with the normalized steady-state flux at each node π_i ($\sum_i \pi_i = 1$), we define the nER of the complete delta channel network:

$$nER = \sum_i \pi_i \frac{h_i^{NL}}{h_{i,max}^{NL}} = \sum_i \pi_i \frac{\sum_k p_{ik} \log p_{ik}}{\log \frac{1}{N_i}}, \quad [3]$$

where $h_{i,max}^{NL} = -\log \frac{1}{N_i}$ is a normalization factor computed for each node i and N_i represents the number of outlet nodes that can be reached from node i . The normalized nER admits values in the interval $[0,1]$.

Results and Discussion

We hypothesize that deltas distribute the flux at each bifurcation to maximize the uncertainty in the delivery of fluxes from any point of the delta to the shoreline, that is, to achieve a dynamically accessible maximum of nER . We computed the nER for 10 deltas with diverse morphodynamic environments and channel complexity (Fig. 1; see [SI Appendix](#) for the extracted channel networks and physical information about the deltas). We compared the computed nER for each field delta (based on the actual flow partitions) against 10^5 randomizations of the flux partition at each bifurcation [sampled from a uniform distribution in the interval $(0, 1)$] holding the network structure constant. Despite the broad range of climate, discharge, and sediment influencing these deltas, all but one (the Niger delta) have flux configurations that exhibit extreme values of nER , that is, 9 of 10 field deltas have nER above the 90th percentile of the random distribution (probability of exceedance $P_E < 0.1$) (Fig. 2). The fact that the computed value of nER does not correspond to the absolute maximum of the distribution is not surprising. Natural systems have been argued to achieve stationary configurations that do not correspond to the absolute optimum of the functional describing their organizational principle but to local optima that are accessible given the initial conditions, constraints, and the system dynamics, known as the feasible optimality principle (19–22). Beyond field deltas, we also applied the nER analysis to numerically simulated deltas that formed under varying incoming sediment grain sizes (32,

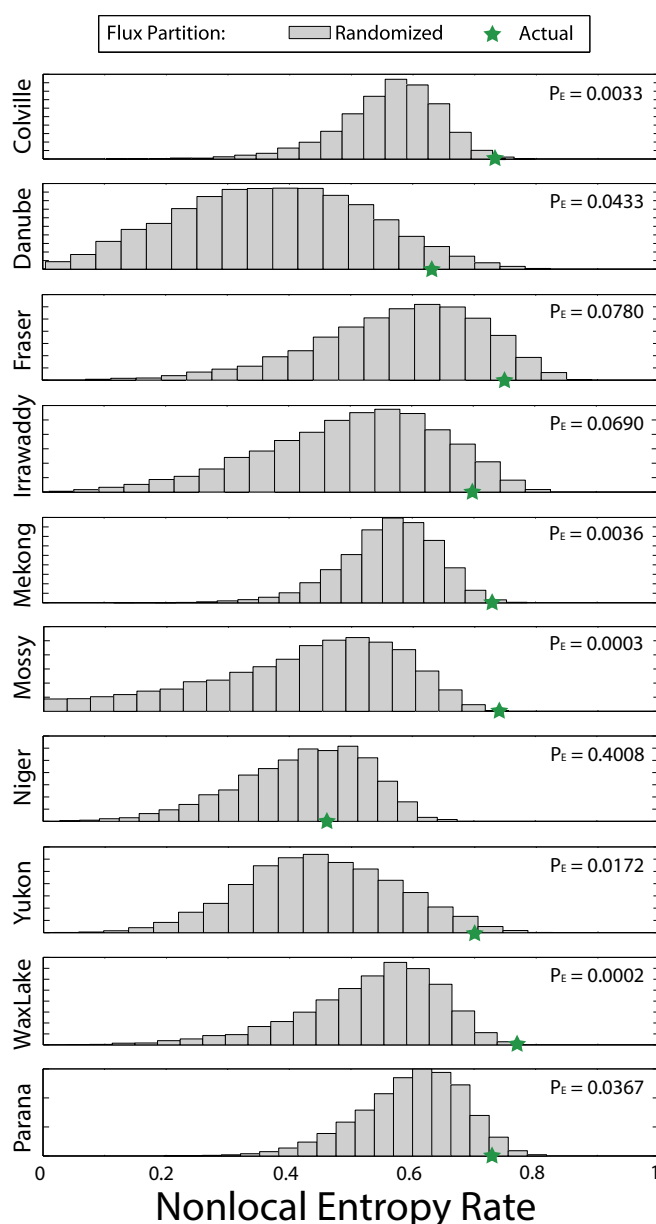


Fig. 2. nER for 10 field deltas. Green stars represent the values of nER computed for each field delta, using channel width (extracted from Landsat) as proxy for flux partition in bifurcations. We compared the values of nER for each delta with 10^5 randomizations of flux partitions (histograms). Nine out of the 10 deltas analyzed exhibit a maximal value of nER , defining maximal as a value where the probability of exceedance, P_E , by a random realization is less than 0.1.

47, 48) using the physically based hydromorphodynamic model Delft3D (see [SI Appendix](#) for further details). The results show that five of the six numerical deltas exhibit extreme values of nER with probability of exceedance $P_E < 0.1$ (Fig. 3), further supporting our optimality hypothesis. Note that the simulated delta ($D_{50} = 0.01$ mm) that does not satisfy the optimality of nER is an extreme case, in terms of cohesiveness, for field deltas. Very cohesive banks are harder to erode and form levee breaches infrequently, delaying the triggering mechanism of avulsions. As a result, the system maintains itself at states at which the fluxes are not at equilibrium with its underlying channel network topology. This is reflected in suboptimal states of flux distribution and thus nER .

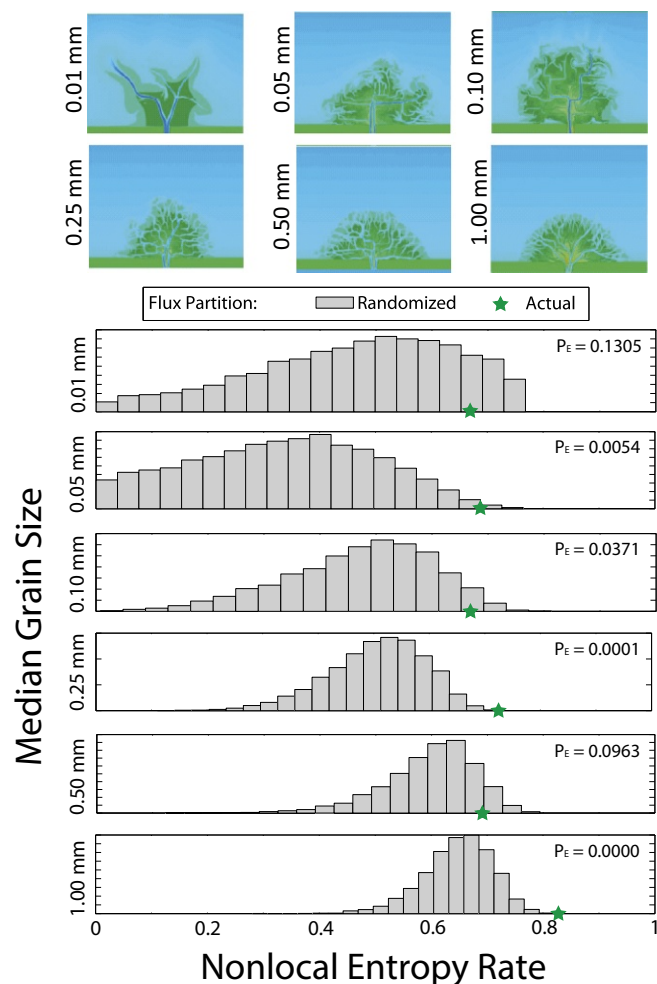


Fig. 3. nER for simulated deltas. We examine the nER of numerically simulated deltas obtained by the Delft3D model. The simulated deltas are river-dominated, with no vegetation, and with a lognormal distribution of incoming sediment size with median grain size D_{50} varying from 0.01 to 1.0 mm and the same variance in the log space (for more details see [SI Appendix](#)). These deltas exhibit a wide variety of channel network topologies as shown in ref. 32. Similar to the analysis conducted for the field deltas, green stars represent the values of nER using channel width (extracted from simulations) as proxy for flux partition in each bifurcation. Compared with 10^5 randomizations of flux partition (histogram), five out of six deltas analyzed exhibit a maximal value of nER , defining maximal as a value where the probability of exceedance by a random realization is less than 0.1.

Our results suggest that the flux partitions at each bifurcation, which have evolved naturally, are not random but rather follow a rule that optimizes the delta system as a whole. In fact, an interesting paradox arises from our analysis. Although the entropy introduced locally by each bifurcation, considered as an insulated unit, is suboptimal [the maximum would correspond to a symmetric bifurcation which is not consistent with stability theory of delta bifurcations that requires asymmetric local flux partition (45)], the specific assemblage of those bifurcations forming the delta network as a system is optimal (in terms of nER) and consistent with maximization of the diversity of fluxes delivered to the shoreline.

Turning attention to delta dynamics, we further hypothesize that during an avulsion the delta nER would decrease (see schematic in Fig. 4A). This is because during this phase of topologic reorganization the flux distribution inherited from the previous channel network structure is in general suboptimal with

respect to the incipient channel network reworked by the avulsion (i.e., the new channel structure created during the avulsion received a disproportionately small share of the flux, creating an asymmetry in the flux delivery to the shoreline and thus reducing the value of nER). Testing this hypothesis in field deltas is challenging because avulsions occur infrequently. However, using numerical models we can observe that during an avulsion cycle the nER drops significantly at the onset of a new flow path and following the abandonment of the old channel (Fig. 4B). Since the time scale of the avulsion itself is negligible in comparison with the lifespan of the topologies before and following the avulsion, it is observed that the flux partition is able to self-organize to achieve a configuration that maximizes nER . This supports our assumption that the time scale of the flux reorganization is several orders of magnitude smaller than the characteristic time scale of topologic reorganization which is set by the time lapse between avulsion cycles.

An important implication of this optimality principle can be interpreted in terms of the resilience of deltas to withstand perturbations. Intuitively, if a perturbation (e.g., flux reduction) is applied to a delta during its high- nER state, the perturbation will be damped as it will spread through the diverse pathways connecting the delta top to the shoreline. However, if the same perturbation is applied to a delta in a low- nER state, the perturbation will be more confined to a localized part of the delta but will exert a more severe disturbance. As revealed by our analysis, river deltas operate in configurations characterized by high values of nER , supporting the idea that deltas self-organize to achieve resilient morphologies priming self-maintenance. As a word of caution, especially relevant in the current scenario where deltas are subjected to increasing anthropogenic stresses, this distributive mechanism that dampens the intensity of perturbations can also lead to delta-wide catastrophic disturbances and tipping points when those perturbations exceed certain thresholds.

Conclusions

Deltas are highly productive regions supporting extensive agriculture and aquaculture and diverse ecosystems and containing natural resources such as hydrocarbon deposits. Climate change and human actions, both in the upstream basins and locally, act as stressors on these landscapes, calling for a thorough understanding of these complex systems and their response to perturbations. We examined the existence of an optimality principle that governs the self-organization of water and sediment fluxes on delta channel networks. Specifically, (i) we put forth the hypothesis that maximizing nER , which quantifies the diversity in flux delivery to the shoreline, is a selective criterion in the evolutionary dynamics of delta networks; (ii) we tested this hypothesis by analyzing 10 field deltas of diverse complexity, age, and environmental settings and showed that all but one, the Niger delta, exhibited maximum nER ; (iii) we further supported the existence of an optimality principle by analysis of Delft3D simulated deltas; (iv) we showed that during major reorganization, such as avulsions, nER exhibits suboptimal values and increases back to high rates (maximum values) when the flux distribution self-adjusts to the new delta channel network topology; and, finally, (v) we discussed the relation between entropy and resilience, arguing that delta flux configurations characterized by maximal nER are more resilient in the face of random perturbations. In the anthropocene where human activities have become a major agent of geomorphic change, understanding delta self-organization within an optimality perspective offers new ways of thinking about delta dynamics and disturbances that might hinder self-maintenance.

Materials and Methods

Deltas as Directed Graphs. Tejedor et al. (29, 30) presented a rigorous framework based on graph theory within which a delta channel network is

That is, the entry of the vector γ_k corresponding to outlet k is one, and zero at all other outlets.

iii) The value $\gamma_k(i)$ represents the portion of flux at the vertex i that drains to the outlet k , that is, p_{ik} .

Thus, if we define a matrix T , whose columns form the basis of the null space of $L_W^0(G^R)$, $\{\gamma\}$, then the i -th row corresponds to the probability distribution $\{p_{ik}\}$.

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