Lecture 13, October 5, 2010 (Key Points)

Tokunaga Model, Horton Laws, Fractal Dimension and Hack's Law

13.1 Tokunaga Model and the Horton Law of Link Numbers

Let us introduce another very important topologic quantity called the link number, C_{ω}^{Ω} in a stream of order ω within a network of order Ω . It is intimately tied to the length of a stream of order ω . The number of links in a stream of order ω is one greater than the number of side tributaries, $T_{\omega,\omega-k}=T_k$, $k=1,2,...,\omega-1$. Therefore,

$$C_{\omega}^{\Omega} = 1 + \sum_{k=1}^{\omega - 1} T_k = 1 + \sum_{k=1}^{\omega - 1} ac^{k-1} = \frac{a(c^{\omega} - 1)}{c - 1}$$
(13.1)

It follows from Eq. (13.1) that the link numbers satisfy a Horton law given by,

$$\lim_{\omega \to \infty} \frac{C_{\omega+1}}{C_{\omega}} = \frac{c^{\omega+1} - 1}{c^{\omega} - 1} = c = R_c$$
 (13.2)

Here R_C denotes the *Horton link-number ratio*. For the average Shreve tree, c=2, and R_C =2.

13.2 Topologic Fractal Dimension of Mean Self-Similar Networks

La Barbera and Rosso (1989) introduced the notion of the topologic fractal dimension of a network in terms of Horton numbers in the hydrology literature. Many others have investigated this concept quite extensively since that time. Typically, the empirical values of topologic fractal dimension for many river networks have been observed to lie between 1.7 and 1.8. Its physical significance is explained at the end of this section.

Dimension is a 'spatial concept', but the topologic description of a network does not need a spatial context. The 'topologic dimension', D_T for a network can be formally defined in a similar manner as the box counting dimension of a fractal object (Lecture 8),

$$D_T = \lim_{k \to \infty} \frac{\log n_k}{-\log \delta_k} \quad , \tag{13.3}$$

where n_k is the total number of links (segments), and δ_k is the link length at the kth stage of construction of a network.

Let Ω denote the Strahler order of a network. A mean self-similar network can be constructed in the same manner as any fractal geometrical object. Let k=1,2,3,... denote various stages of construction. Let $N_j^{(k)}, j=1,2,...,k$ denote Strahler streams of different orders j at the k-th stage of construction. Note that at each stage of construction the network order, $\Omega=k$, as we always begin the construction with

 $\Omega = k = 1$. As the construction proceeds to higher stages, the network order increases. Let $N_1^{(k)}$, denote the total number of source streams, or magnitude, at the k-th stage of construction of a network. All binary branching trees have a topologic property that the total number of links in a network, n_k is related to the magnitude as (Shreve, 1967). The Horton law of stream numbers can be used to compute $N_1^{(k)}$ for large k for a mean self-similar network, and in particular for a Tokunaga network.

$$n_k = 2N_1^{(k)} - 1 \approx 2N_1^{(k)} = 2R_{\mathbf{B}}N_2^{(k)} = 2R_{\mathbf{B}}^2N_3^{(k)} = \dots = 2R_{\mathbf{B}}^{(k-1)}N_k^{(k)} = 2R_{\mathbf{B}}^{(k-1)}$$
(13.4)

Next, let us consider δ_k , the divider length scale. At each stage of construction of a mean self-similar network, number of links in the trunk stream of given Straher order, Ω =k increases and the length scale decreases. This property holds all lower order streams, Physically this decrease in the length scale is similar to an increase in the map resolution at which the network is being extracted. We assume that each of the side stream equally divides the trunk stream of unit length. Moreover, in assigning length to smaller order streams, we assume that each link throughout the network has the same length as the link length in the trunk stream. The natural length scale at the kth stage of construction is determined by the total number of links in the trunk stream. For a Tokunaga tree, in view of Eq. (13.1), it is given by,

$$\lim_{k \to \infty} \delta_k = \frac{1}{1 + T_1 + T_2 + \dots + T_{k-1}} = \frac{(c-1)}{ac^k} \approx \frac{1}{ac^{(k-1)}} = \frac{1}{aR_C^{(k-1)}}$$
(13.5)

The length scale decreases as k increases, which is a property of all fractals.

As an example, let us specialize the computation of D_T to Tokunaga networks, We have already obtained expressions for $N_j^{(k)}$ and δ_k , in terms of Horton laws of stream numbers and link numbers. These expressions are given by Eq. (13.4) and eq. (13.5) respectively. Substituting these expressions into Eq. (13.3) gives the topological fractal dimension of self-similar Tokunaga networks as,

$$D_T = \lim_{k \to \infty} \frac{\log n_k}{-\log \delta_k} = \frac{\log R_B}{\log R_C}$$
 (13.6)

or,

$$R_B = (R_C)^{D_T} \tag{13.7}$$

This is an important result because it shows that the two Horton ratios for Tokunaga networks are mutually related through the topologic fractal dimension.

For the average Shreve tree, $R_B = 4$, $R_C = 2$, and $D_T = 2$. This result is intriguing, because it says a Shreve network embedded in the 2-dimensional plane would essentially "fill" the entire space. It is referred at as the *space-filling* property of a network. This result is physically quite insightful. Recall that a very important function of river networks is to drain water, sediments, nutrients, and bio-geochemical variables such as carbon and nitrogen, from small to large basins from terrains into the oceans. A

network with dimension D_T =1 would do this job rather poorly, because a geometric object with a line-like structure would either leave empty a large region of two dimensional space, or the water would have to take a circuitous route to the outlet rather than taking a direct path. Stevens (1972) discusses this physical issue in a rather insightful but qualitative manner. He compares three patterns, spiral, radial, and branching. A spiral has the shortest total length but the largest mean length to the outlet. A radial pattern by contrast has the shortest mean length but the largest total length. A branching pattern combines the best of the two worlds, as it has the shortest total length but its mean length is not much greater than that of a radial pattern. One can try to make this illustration more quantitative by relating the total length and the mean length of Stevens to the Horton branching numbers. But we would not stop to explore this issue any further, because how the self-similar networks fill space remains an important unsolved problem. It is called the problem of 'spatial embedding' (Jarvis and Woldenberg, Part-III, 1984).

13.3 Hack's law and Tail Probability Exponent of Basin Areas

Two important empirical results for river networks have been obtained for the Tokunaga trees. First is the Hack's law discovered by Hack (1957). It says that the longest channel length from the basin outlet, L is related to the upstream drainage area A as,

$$L = cA^{\beta} \tag{13.8}$$

For river networks, the Hack exponent $\beta \approx 0.56$ rather than 0.5 as one would expect for regular geometrical objects (Mueller, 1973). A large literature has grown around the attempts to exhibit the Hack's law within the context of different models of river networks. For example, it has been shown analytically that the random model predicts $\beta = 0.5$, which does not agree with data. A derivation of this result is a bit technical, and is outside the scope of this course.

The second result concerns the probability distribution of basin areas upstream of any location on a network,

$$P(A > a) \sim a^{-\alpha} \tag{13.9}$$

where the 'tail probability exponent' $\alpha \approx 0.44$. Rodriguez-Iturbe et al. (1992) first published this result. Several theoretical models of channel networks have tried to obtain this result from their respective constructions. For example, the random model predicts, , which does not agree with data.

Our main objective in this section is to point out that the above two empirical results are mutually related, and it has been have shown for the class of Tokunaga networks. In particular, the probability distribution of link magnitude M obeys,

$$P(M \ge m) \sim m^{-\alpha} \tag{13.10}$$

where,

$$\alpha = 1 - \frac{\log R_C}{\log R_R} = 1 - \frac{1}{D_T} \tag{13.11}$$

Here we have used Eq. (13.6). Similarly, Tokunaga networks obey the Hack's law, where the Hack exponent is related to the fractal dimension as,

$$\beta = 1 / D_T \tag{13.12}$$

Eqs. (13.11) and (13.12) show an important result that for Tokunaga networks that,

$$\alpha + \beta = 1 \tag{13.13}$$

We will not stop to derive these two results. But the derivations are algebraic in nature and are not difficult to understand (Peckham and Gupta 1999). Most importantly, the above calculations show how various empirical geomorphic parameters are mutually connected with each other through topologic fractal dimension.

References

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