

Self-similar Network Approach to Modeling Complex Geophysical Systems

Ilya Zaliapin

Department of Mathematics and Statistics
University of Nevada, Reno

October 1, 2012 (Princeton)

Co-authors: Efi Foufoula-Georgiou, Michael Ghil, Yevgeniy Kovchegov



Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- We propose a sustained research effort with the focus on **Tokunaga self-similar structure of the observed geophysical networks** and predictive understanding of **dynamical processes on networks**
- The research will have direct impact on
 - ▶ **Hydrology**: environmental transport on river and hillslope networks, scaling of river discharge peaks, variability of discharge for basins of a given size, connection between geographic/climatic characteristics of a basin and its geometric and transport properties
 - ▶ **Seismology**: objective detection and analysis of seismic clustering, its relations to the physical characteristics of the lithosphere, and ultimately improving seismic hazard assessment and forecast techniques
- The analytic methods to be developed are from the probability theory and statistics (branching and coalescent processes, time series analysis, complex networks), applied mathematics (delay equations, Boolean delay equations), mathematical physics (recursive systems of ODEs, PDEs)

Brief summary

- **Feasibility** of the project is supported by the ongoing collaboration of the PIs, with concrete results in each of the above areas
- **Intellectual merit** is in novel theoretical framework quite distinct from that addresses by the bulk of the mathematical theory to date, and in the respective applied methodology
- **Broader impact** is in immediate applicability of the results to a wide variety of processes described by tree graphs and dynamical processes on networks: biology, aerosols, chemical reactions, transport, social interactions, etc.

Brief summary

- **Feasibility** of the project is supported by the ongoing collaboration of the PIs, with concrete results in each of the above areas
- **Intellectual merit** is in novel theoretical framework quite distinct from that addresses by the bulk of the mathematical theory to date, and in the respective applied methodology
- **Broader impact** is in immediate applicability of the results to a wide variety of processes described by tree graphs and dynamical processes on networks: biology, aerosols, chemical reactions, transport, social interactions, etc.

Brief summary

- **Feasibility** of the project is supported by the ongoing collaboration of the PIs, with concrete results in each of the above areas
- **Intellectual merit** is in novel theoretical framework quite distinct from that addresses by the bulk of the mathematical theory to date, and in the respective applied methodology
- **Broader impact** is in immediate applicability of the results to a wide variety of processes described by tree graphs and dynamical processes on networks: biology, aerosols, chemical reactions, transport, social interactions, etc.

Brief summary

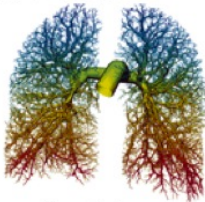
- **Feasibility** of the project is supported by the ongoing collaboration of the PIs, with concrete results in each of the above areas
- **Intellectual merit** is in novel theoretical framework quite distinct from that addresses by the bulk of the mathematical theory to date, and in the respective applied methodology
- **Broader impact** is in immediate applicability of the results to a wide variety of processes described by tree graphs and dynamical processes on networks: biology, aerosols, chemical reactions, transport, social interactions, etc.

Trees are ubiquitous in Nature

Botanical trees



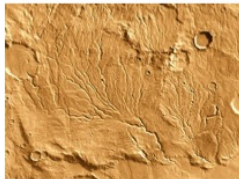
Blood/Lungs systems



River basins



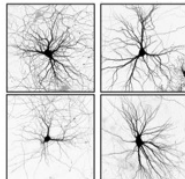
Valleys on Mars



Snowflakes



Neurons



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Dynamic process as a tree

If one focuses on **cluster formation**, a dynamic processes on networks (graphs) can be represented as a tree



Self-similar trees

- A surprising variety of trees in observed and modeled systems can be closely approximated by a two-parametric class of *Tokunaga self-similar trees* [Tokunaga, 1978; Peckham, 1995; Newman et al., 1997]
- Tokunaga self-similarity ensures existence of the *Horton laws*, heavily used in hydrology since the 60-s
- Informally, Tokunaga self-similarity implies that the statistical structure of a random tree remains the same at each level of the hierarchy

Self-similar trees

- A surprising variety of trees in observed and modeled systems can be closely approximated by a two-parametric class of *Tokunaga self-similar trees* [Tokunaga, 1978; Peckham, 1995; Newman et al., 1997]
- Tokunaga self-similarity ensures existence of the *Horton laws*, heavily used in hydrology since the 60-s
- Informally, Tokunaga self-similarity implies that the statistical structure of a random tree remains the same at each level of the hierarchy

Self-similar trees

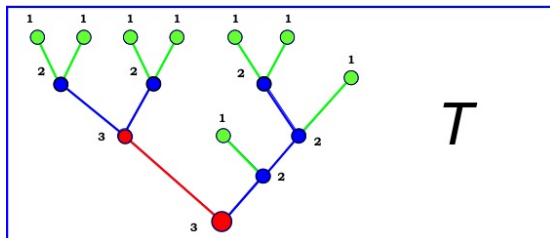
- A surprising variety of trees in observed and modeled systems can be closely approximated by a two-parametric class of *Tokunaga self-similar trees* [Tokunaga, 1978; Peckham, 1995; Newman et al., 1997]
- Tokunaga self-similarity ensures existence of the *Horton laws*, heavily used in hydrology since the 60-s
- Informally, Tokunaga self-similarity implies that the statistical structure of a random tree remains the same at each level of the hierarchy

Self-similar trees

- A surprising variety of trees in observed and modeled systems can be closely approximated by a two-parametric class of *Tokunaga self-similar trees* [Tokunaga, 1978; Peckham, 1995; Newman et al., 1997]
- Tokunaga self-similarity ensures existence of the *Horton laws*, heavily used in hydrology since the 60-s
- Informally, Tokunaga self-similarity implies that the statistical structure of a random tree remains the same at each level of the hierarchy

Tokunaga self-similarity: Pruning

- Formally,
 - Pruning $\mathcal{R}(T)$ of a finite tree T cuts leaf-branches.



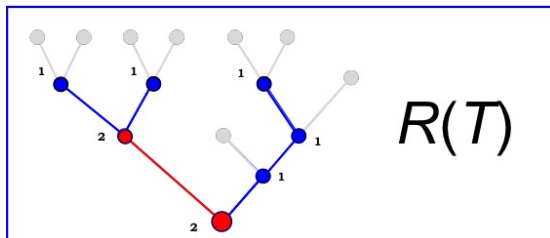
Definition (Burd et al., Bernoulli, 2000)

A random tree T with distribution P on a space of finite trees is self-similar if P is invariant with respect to the pruning operation \mathcal{R} :

$$P(\cdot | T \neq \emptyset) \circ \mathcal{R}^{-1} = P(\cdot)$$

Tokunaga self-similarity: Pruning

- Formally,
 - Pruning $\mathcal{R}(T)$ of a finite tree T cuts leaf-branches.



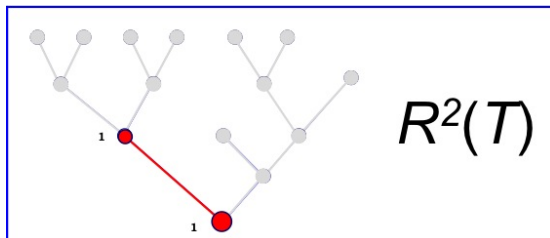
Definition (Burd et al., Bernoulli, 2000)

A random tree T with distribution P on a space of finite trees is self-similar if P is invariant with respect to the pruning operation \mathcal{R} :

$$P(\cdot | T \neq \emptyset) \circ \mathcal{R}^{-1} = P(\cdot)$$

Tokunaga self-similarity: Pruning

- Formally,
 - Pruning $\mathcal{R}(T)$ of a finite tree T cuts leaf-branches.



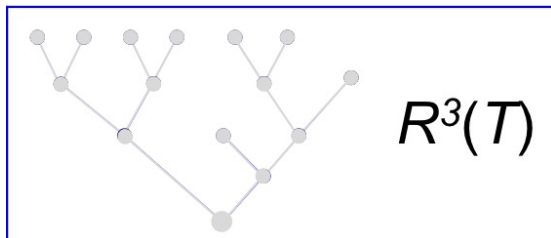
Definition (Burd et al., Bernoulli, 2000)

A random tree T with distribution P on a space of finite trees is self-similar if P is invariant with respect to the pruning operation \mathcal{R} :

$$P(\cdot | T \neq \emptyset) \circ \mathcal{R}^{-1} = P(\cdot)$$

Tokunaga self-similarity: Pruning

- Formally,
 - Pruning $\mathcal{R}(T)$ of a finite tree T cuts leaf-branches.



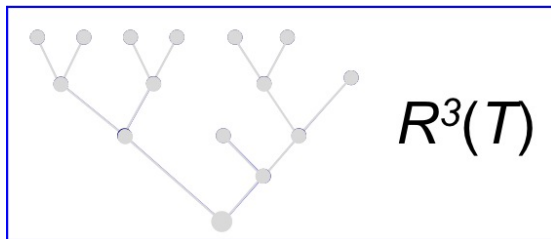
Definition (Burd et al., Bernoulli, 2000)

A random tree T with distribution P on a space of finite trees is self-similar if P is invariant with respect to the pruning operation \mathcal{R} :

$$P(\cdot | T \neq \emptyset) \circ \mathcal{R}^{-1} = P(\cdot)$$

Tokunaga self-similarity: Pruning

- Formally,
 - Pruning $\mathcal{R}(T)$ of a finite tree T cuts leaf-branches.



Definition (Burd et al., *Bernoulli*, 2000)

A random tree T with distribution P on a space of finite trees is self-similar if P is invariant with respect to the pruning operation \mathcal{R} :

$$P(\cdot | T \neq \emptyset) \circ \mathcal{R}^{-1} = P(\cdot)$$

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- River networks: static and dynamic
[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]
- Hillslope drainage networks: static and dynamic
[Zaliapin et al., 2009]
- Vein structure of botanical leaves
[Newman et al., 1997; Turcotte et al., 1998]
- Earthquake aftershock clusters
- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- River networks: static and dynamic

[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]

- Hillslope drainage networks: static and dynamic

[Zaliapin et al., 2009]

- Vein structure of botanical leaves

[Newman et al., 1997; Turcotte et al., 1998]

- Earthquake aftershock clusters

- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- River networks: static and dynamic
[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]
- Hillslope drainage networks: static and dynamic
[Zaliapin et al., 2009]
- Vein structure of botanical leaves
[Newman et al., 1997; Turcotte et al., 1998]
- Earthquake aftershock clusters
- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- **River networks: static and dynamic**
[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]
- **Hillslope drainage networks: static and dynamic**
[Zaliapin et al., 2009]
- **Vein structure of botanical leaves**
[Newman et al., 1997; Turcotte et al., 1998]
- Earthquake aftershock clusters
- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- River networks: static and dynamic
[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]
- Hillslope drainage networks: static and dynamic
[Zaliapin et al., 2009]
- Vein structure of botanical leaves
[Newman et al., 1997; Turcotte et al., 1998]
- Earthquake aftershock clusters
- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

Horton and Tokunaga self-similarity, with a broad range of respective parameters, have been empirically or rigorously established in numerous observed and modeled systems:

- River networks: static and dynamic
[Shreve 1966, 1969; Tokunaga, 1978; Peckham, 1995; Burd et al., 2000; Zaliapin et al., 2009; Zanardo et al., 2012]
- Hillslope drainage networks: static and dynamic
[Zaliapin et al., 2009]
- Vein structure of botanical leaves
[Newman et al., 1997; Turcotte et al., 1998]
- Earthquake aftershock clusters
- Jump function of conservative Boolean delay equations

Tokunaga trees everywhere

cont-d...

- **Diffusion limited aggregation**

[Ossadnik, 1992; Masek and Turcotte, 1993]

- Two dimensional site percolation

[Turcotte et al., 1999; Yakovlev et al., 2005; Zaliapin et al., 2006]

- Dynamics of billiards

[Gabrielov et al., 2008]

- A hierarchical SOC-type coagulation model

[Gabrielov et al., 1995]

- Random self-similar model of river networks

[Veitzer and Gupta, 2000]

Tokunaga trees everywhere

cont-d...

- **Diffusion limited aggregation**
[Ossadnik, 1992; Masek and Turcotte, 1993]
- **Two dimensional site percolation**
[Turcotte et al., 1999; Yakovlev et al., 2005; Zaliapin et al., 2006]
- Dynamics of billiards
[Gabrielov et al., 2008]
- A hierarchical SOC-type coagulation model
[Gabrielov et al., 1995]
- Random self-similar model of river networks
[Veitzer and Gupta, 2000]

Tokunaga trees everywhere

cont-d...

- Diffusion limited aggregation
[Ossadnik, 1992; Masek and Turcotte, 1993]
- Two dimensional site percolation
[Turcotte et al., 1999; Yakovlev et al., 2005; Zaliapin et al., 2006]
- Dynamics of billiards
[Gabrielov et al., 2008]
- A hierarchical SOC-type coagulation model
[Gabrielov et al., 1995]
- Random self-similar model of river networks
[Veitzer and Gupta, 2000]

Tokunaga trees everywhere

cont-d...

- Diffusion limited aggregation
[Ossadnik, 1992; Masek and Turcotte, 1993]
- Two dimensional site percolation
[Turcotte et al., 1999; Yakovlev et al., 2005; Zaliapin et al., 2006]
- Dynamics of billiards
[Gabrielov et al., 2008]
- A hierarchical SOC-type coagulation model
[Gabrielov et al., 1995]
- Random self-similar model of river networks
[Veitzer and Gupta, 2000]

Tokunaga trees everywhere

cont-d...

- Diffusion limited aggregation
[Ossadnik, 1992; Masek and Turcotte, 1993]
- Two dimensional site percolation
[Turcotte et al., 1999; Yakovlev et al., 2005; Zaliapin et al., 2006]
- Dynamics of billiards
[Gabrielov et al., 2008]
- A hierarchical SOC-type coagulation model
[Gabrielov et al., 1995]
- Random self-similar model of river networks
[Veitzer and Gupta, 2000]

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

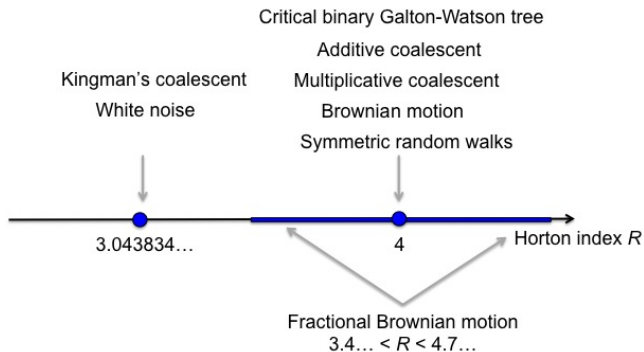
Models of Tokunaga trees

The PI's research of the last 3 years has significantly expanded the range of models that produce self-similar trees, with a range of parameters:

- Branching process
 - ▶ Critical binary Galton-Watson process [Shreve, 1969; Burd et al., 2000]
- Coalescent processes [Kovchegov and Zaliapin, 2012; Tejedor and Zaliapin, 2012]
 - ▶ Kingman's coalescent
 - ▶ Additive coalescent*
 - ▶ Multiplicative coalescent*
- Time series [Zaliapin and Kovchegov, 2012]
 - ▶ White noise
 - ▶ Symmetric random walk
 - ▶ regular Brownian motion
 - ▶ fractional Brownian motion*

* – numerical conjecture

Summary of SS results



Existing results: The point of departure

- Tokunaga and Horton self-similarity in essential probability models: branching, coalescence, time series
[Zaliapin and Kovchegov 2012, Kovchegov and Zaliapin, 2012, Tejedor and Zaliapin, 2012]
- Statistical inference: self-similar tests, parameter estimation
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Large scale validation of Tokunaga self-similarity in hydrology
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Establishing correlation between Tokunaga parameters and climatic characteristics of a basin in continental US
[Zanardo et al., 2012]

Existing results: The point of departure

- Tokunaga and Horton self-similarity in essential probability models: branching, coalescence, time series
[Zaliapin and Kovchegov 2012, Kovchegov and Zaliapin, 2012, Tejedor and Zaliapin, 2012]
- Statistical inference: self-similar tests, parameter estimation
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Large scale validation of Tokunaga self-similarity in hydrology
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Establishing correlation between Tokunaga parameters and climatic characteristics of a basin in continental US
[Zanardo et al., 2012]

Existing results: The point of departure

- Tokunaga and Horton self-similarity in essential probability models: branching, coalescence, time series
[Zaliapin and Kovchegov 2012, Kovchegov and Zaliapin, 2012, Tejedor and Zaliapin, 2012]
- **Statistical inference: self-similar tests, parameter estimation**
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Large scale validation of Tokunaga self-similarity in hydrology
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Establishing correlation between Tokunaga parameters and climatic characteristics of a basin in continental US
[Zanardo et al., 2012]

Existing results: The point of departure

- Tokunaga and Horton self-similarity in essential probability models: branching, coalescence, time series
[Zaliapin and Kovchegov 2012, Kovchegov and Zaliapin, 2012, Tejedor and Zaliapin, 2012]
- Statistical inference: self-similar tests, parameter estimation
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Large scale validation of Tokunaga self-similarity in hydrology
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Establishing correlation between Tokunaga parameters and climatic characteristics of a basin in continental US
[Zanardo et al., 2012]

Existing results: The point of departure

- Tokunaga and Horton self-similarity in essential probability models: branching, coalescence, time series
[Zaliapin and Kovchegov 2012, Kovchegov and Zaliapin, 2012, Tejedor and Zaliapin, 2012]
- Statistical inference: self-similar tests, parameter estimation
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Large scale validation of Tokunaga self-similarity in hydrology
[Zaliapin et al., 2009, Zanardo et al., 2012]
- Establishing correlation between Tokunaga parameters and climatic characteristics of a basin in continental US
[Zanardo et al., 2012]

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...

Immediate future problems

- Time series analysis
 - ▶ Tree representation for exploratory analysis
 - ▶ Self-similar analysis (alternative to conventional self-affine analysis)
- Boolean delay equations
 - ▶ Characterization of universality types
 - ▶ Reconstruction and inversion (estimation)
- ODEs, PDEs: Horton-Smoluchowski equations
- Larger picture
 - ▶ Using Tokunaga universality classes for cross-application of various techniques. For instance, using the existence of gelation phase (phase transition) in multiplicative cascade to establish similar phenomena in other Tokunaga trees from the same class.
- Applications...