



On the propagation of diel signals in river networks using analytic solutions

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# On the propagation of diel signals in river networks using analytic solutions of flow equations

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## Abstract

Two hypotheses have been put forth to explain the magnitude and timing of diel streamflow oscillations during low flow conditions. The first suggests that delays between the peaks and troughs of streamflow and daily evapotranspiration are due to processes occurring in the soil as water moves toward the channels in the river network. The second posits that they are due to the propagation of the signal through the channels as water makes its way to the outlet of the basin. In this paper, we design and implement a theoretical experiment to test these hypotheses. We impose a baseflow signal entering the river network and use a linear transport equation to represent flow along the network. We develop analytic streamflow solutions for two cases: uniform and nonuniform velocities in space over all river links. We then use our analytic solutions to simulate streamflows along a self-similar river network for different flow velocities. Our results show that the amplitude and time delay of the streamflow solution are heavily influenced by transport in the river network. Moreover, our equations show that the geomorphology and topology of the river network play important roles in determining how amplitude and signal delay are reflected in streamflow signals. Finally, our results are consistent with empirical observations that delays are more significant as low flow decreases.

## 1 Introduction

Many authors have observed daily fluctuations in streamflow during periods of little or no rain (e.g., Bond et al., 2002; Graham et al., 2013; Gribovszki et al., 2008; Wondzell et al., 2007). These fluctuations have been attributed to various causes, especially to those driven by temperature, which undergo a daily cycle. Temperature affects several hydrological processes, including freeze/thaw rates, evaporation rates, viscosity of water, and transpiration rates. Although many factors may contribute to the daily cycle of streamflow, evapotranspiration seems to be dominant (Gribovszki et al., 2010). Hydro-

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of Fig. 1). Note that in this setup, the runoff oscillations are supposed to be driven by evapotranspiration, which is synchronized over all hillslopes at the catchment scale. For this reason, synchronized timing of the forcing seems an acceptable hypothesis.

A sample baseflow pattern with parameter values  $A = 0.003 \text{ [h}^{-1}\text{]}$ ,  $B = 0.08 \text{ [L s}^{-1}\text{]}$ ,  $C = 0.008 \text{ [L s}^{-1}\text{]}$ , and  $\nu = \frac{1}{24} \text{ [h}^{-1}\text{]}$  is illustrated in the right panel of Fig. 1. We chose the value of  $\nu$  so that the frequency of the oscillations corresponds to a period of 24 hours, representing a diurnal signal. If we assume that the baseflow is linearly related to the amount of water in the soil, then  $A$  corresponds to the linear rate of water movement through the soil.

In this paper, the streamflow at the outlet of a river link is defined by the transport equation, which has been derived from the conservation of mass in the associated river link

$$\frac{dq_i(t)}{dt} = K(q_i)(R(t) + q_{i1}(t) + q_{i2}(t) - q_i(t)). \quad (2)$$

The input to the link comes from runoff in adjacent hillslopes and from the streamflow of upstream tributary links. Therefore, the only method for water to exit the link is as streamflow at the link outlet. Here,  $q_{i1}$  and  $q_{i2}$  are the flows from the upstream tributary links. If a link  $i$  has more than two tributaries at its upstream node, more terms can be added in Eq. (2), accordingly. For our calculation, we assume the function  $K(q_i)$  to be constant,  $K(q_i) = v_i/l$ , where  $v_i$  is the velocity of link  $i$  and  $l$  is the length of the link, which is assumed to be uniform over all links in the network (Mantilla et al., 2011). For simplicity,  $K(q_i)$  will be called  $k_i$ .

To determine the streamflow at the river network outlet, we first consider the influence of runoff on a single hillslope and how that runoff signal propagates downstream; see Sect. 2.1.1 and Fig. 2. Then, in Sect. 2.1.2, we will assemble the information derived for all links of the river network into one comprehensive solution by applying the superposition principle. Until this point, our calculations will cover only the case involving uniform conditions on the links in the river network (assuming that all links share a velocity and the same transport constant  $k$ ). In Sect. 2.2 we generalize the solution for

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and

$$\begin{aligned}\sin(2\pi\nu\theta) &= \frac{2\pi\nu}{\sqrt{(k-A)^2 + 4\pi^2\nu^2}} \\ \cos(2\pi\nu\theta) &= \frac{k-A}{\sqrt{(k-A)^2 + 4\pi^2\nu^2}}.\end{aligned}\quad (6)$$

Note that  $\theta \in (0, \frac{1}{4\nu})$  is the resulting time delay for the fluctuating pattern  $q_1(t)$  of frequency  $\nu$  compared to the input signal  $R(t)$ .

At Step 2, when the runoff has traversed *two* river links, we need to compute  $q_2(t)$  by taking into account the solution  $q_1(t)$  from Step 1 (see Fig. 2, second panel). Since we assumed for the moment that  $q_1(t)$  has been transmitted downstream via the next link (link 2), with no additional runoff, the streamflow at the end of link 2 is given by

$$\begin{aligned}q_2 &= [(q_2(0) - \mathcal{J}_2 + \mathcal{K}_2 \sin(2\pi\nu\theta_2)) + kt(q_1(0) - \mathcal{J}_1 + \mathcal{K}_1 \sin(2\pi\nu\theta_1))]e^{-kt} \\ &\quad + (\mathcal{J}_2 + \mathcal{K}_2 \sin(2\pi\nu(t - \theta_2)))e^{-At}\end{aligned}$$

with  $\theta_1 = \theta$ ,  $\theta_2 = 2\theta$ , and

$$\begin{aligned}\mathcal{K}_2 &= \frac{Ck^2}{(k-A)^2 + 4\pi^2\nu^2} \\ \mathcal{J}_2 &= \frac{Bk^2}{(k-A)^2}.\end{aligned}$$

By mathematical induction, we then compute the solution  $q_n(t)$ ,  $n \geq 1$  of flow measured downstream at the exit from link  $n$ . This takes the form:

$$q_n(t) = e^{-At} [\mathcal{J}_n + \mathcal{K}_n \sin(2\pi\nu(t - \theta_n))] + e^{-kt} \sum_{j=0}^{n-1} \mathcal{L}_{n-j} \frac{(kt)^j}{j!}\quad (7)$$

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with coefficients

$$\begin{aligned} \mathcal{K}_n &= C \prod_{j=1}^n \frac{k}{\sqrt{(k-A)^2 + 4\pi^2 v^2}} = C \left( \frac{k}{\sqrt{(k-A)^2 + 4\pi^2 v^2}} \right)^n, & n \geq 1 \\ \mathcal{J}_n &= B \prod_{j=1}^n \frac{k}{k-A} = B \left( \frac{k}{k-A} \right)^n, & n \geq 1 \\ \theta_n &= \sum_{i=1}^n \theta = n\theta, & n \geq 1 \end{aligned} \quad (8)$$

5 and

$$\mathcal{L}_j = q_j(0) - \mathcal{J}_j + \mathcal{K}_j \sin(2\pi v \theta_j), \quad j = 1, 2, \dots, n. \quad (9)$$

Here,  $q_j(0)$  represents the initial condition for the flow in link  $j$ . For clarity, we included the details of this algorithmic proof in Appendix A.

### 2.1.2 Assembling the complete solution for streamflow at the outlet

10 The goal of this section is to determine the equation for the streamflow at a given point of calculation along the river network, in particular at the network outlet. We take the parameters representing properties of each river link to be uniform over all links in the network (i.e., same parameter  $k$ ) so that the influence of two links that are equidistant (topologically speaking) from the outlet will be the same. The solution determined in Sect. 2.1.1, however, shows only the *partial contribution* of link  $i$  to the streamflow, as it propagates downstream without considering any additional runoff. Therefore, in order to determine the *complete* streamflow solution, one must sum the overall contributions from runoff on each upstream link. This can be done if the topological representation of the river network is known or if the topological width function upstream of the outlet is used. The width function for a given link  $i$  and distance  $n$  (denoted  $W_n^{(i)}$ ) is an integer

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representing the number of river links of topological distance  $n$  upstream of link  $i$ , where  $W_1^{(i)} = 1$  and corresponds to link  $i$  itself. For a fixed location in the river network, the width function can be written as a vector whose length is the diameter (i.e., the longest path) upstream of link  $i$ . The network depicted in Fig. 3 further illustrates this process.

First, we will focus on the outlet of link  $a$  (before the streamflow from  $a$  combines with that of link  $b$ ); see Fig. 3. We recognize one link upstream of this point: link  $a$ . Then, the only contribution to the streamflow at this point is from the runoff to link  $a$  that has traversed *one* link. The width function at this point has only one element and there is only one link of distance 1, so the width function, a 1-dimensional vector, is given by  $W^{(a)} = [1]$ , and the streamflow is simply

$$q_a = 1 \times q_1 = q_1 = \mathcal{L}_1 e^{-kt} + e^{-At} [\mathcal{J}_1 + \mathcal{K}_1 \sin(2\pi\nu(t - \theta_1))]. \quad (10)$$

On the other hand, if we compute streamflow at the outlet of link  $e$  (prior to joining link  $f$ ; see Fig. 3), we have one link of topological distance 1 (link  $e$ ) and two links of topological distance 2 (links  $a$  and  $b$ ). Then, the width function is given by the vector  $W^{(e)} = [1 \ 2]$ . This means that the runoff from link  $e$  has only traversed one link to get to the outlet, but the runoff from either of the links  $a$  or  $b$  has traversed two links. The total flow at the outlet of link  $e$  is

$$q_e = 1 \times q_1 + 2 \times q_2 = q_1 + 2q_2. \quad (11)$$

After applying the formulas for  $q_1$  and  $q_2$ , similar terms can be collected in the following way

$$\begin{aligned} q_e &= \mathcal{L}_1 e^{-kt} + e^{-At} [\mathcal{J}_1 + \mathcal{K}_1 \sin(2\pi\nu(t - \theta_1))] \\ &\quad + 2[\mathcal{L}_2 + kt\mathcal{L}_1] e^{-kt} + 2[\mathcal{J}_2 + \mathcal{K}_2 \sin(2\pi\nu(t - \theta_2))] e^{-At} \\ &= e^{-At} (\mathcal{J}_1 + 2\mathcal{J}_2 + \mathcal{K}_1 \sin(2\pi\nu(t - \theta_1)) + 2\mathcal{K}_2 \sin(2\pi\nu(t - \theta_2))) \\ &\quad + e^{-kt} (\mathcal{L}_1 + 2[\mathcal{L}_2 + kt\mathcal{L}_1]). \end{aligned} \quad (12)$$

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To complete this example, let us now consider the width function at the outlet of the network in Fig. 3, which is  $W^{(i)} = [1 \ 2 \ 2 \ 4]$ . The first element of  $W^{(i)}$  corresponds to link  $i$ ; the second element ( $W_2^{(i)} = 2$ ) corresponds to links  $g$  and  $h$ ; the third element ( $W_3^{(i)} = 2$ ) corresponds to links  $e$  and  $f$ ; and the last component ( $W_4^{(i)} = 4$ ) corresponds to links  $a$ – $d$ . The diameter of this network is  $D_i = \text{length}(W^{(i)}) = 4$ . Note that the total number of links in the network is also the sum of the elements of the width function, since each link has a corresponding distance from the outlet. For this, we can use the notation:  $|W^{(i)}| = \sum_{n=1}^{D_i} W_n^{(i)} = 9$ . For more details about the width function, see Mantilla et al. (2011). The flow at the outlet of link  $i$  is

$$q_i = 1 \times q_1 + 2 \times q_2 + 2 \times q_3 + 4 \times q_4 = \sum_{n=1}^{D_i} W_n^{(i)} q_n. \quad (13)$$

$$\begin{aligned} &= e^{-At} (\mathcal{J}_1 + 2\mathcal{J}_2 + 2\mathcal{J}_3 + 4\mathcal{J}_4) \\ &+ e^{-At} (\mathcal{K}_1 \sin(2\pi\nu(t - \theta_1)) + 2\mathcal{K}_2 \sin(2\pi\nu(t - \theta_2)) + 2\mathcal{K}_3 \sin(2\pi\nu(t - \theta_3)) \\ &+ 4\mathcal{K}_4 \sin(2\pi\nu(t - \theta_4))) \\ &+ e^{-kt} (\mathcal{L}_1 + 2[\mathcal{L}_2 + kt\mathcal{L}_1] \\ &+ 2 \left[ \mathcal{L}_3 + kt\mathcal{L}_2 + \frac{(kt)^2 \mathcal{L}_1}{2!} \right] + 4 \left[ \mathcal{L}_4 + kt\mathcal{L}_3 + \frac{(kt)^2 \mathcal{L}_2}{2!} + \frac{(kt)^3 \mathcal{L}_1}{3!} \right]) \end{aligned} \quad (14)$$

For a general network whose width function is given by  $W^{(i)}$ , the solution can be rearranged as in Eqs. (12) and (14) to get the complete solution for streamflow at the outlet  $i$ . Assuming that  $D_i$  is the diameter of the network upstream of link  $i$ , the solution at the outlet  $i$  is:

$$q_i = e^{-At} \sum_{n=1}^{D_i} W_n^{(i)} [\mathcal{J}_n + \mathcal{K}_n \sin(2\pi\nu(t - \theta_n))] + e^{-kt} \sum_{n=1}^{D_i} W_n^{(i)} \sum_{j=0}^{n-1} \mathcal{L}_{n-j} \frac{(kt)^j}{j!}. \quad (15)$$



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It is apparent that the second sum of Eq. (16) that includes exponential decay at the rate of water movement through the river link is the transient term. The first sum of Eq. (16) is the asymptotic solution and includes the sum of constant terms from each hillslope and the sum of amplitudes of the sine waves from each hillslope. Following a similar approach in the case of  $A > 0$  and using the fact that  $A \ll k$ , we again find that the second term in Eq. (15) decays much faster and, consequently,  $e^{-At} \sum_{n=1}^{D_i} W_n^{(i)} [\mathcal{J}_n + \mathcal{K}_n \sin(2\pi v(t - \theta_n))]$  can be interpreted as being the asymptotic solution of  $q_i$ . Due to interference from sinusoidal waves that can be in or out of phase, the amplitude of the asymptotic solution in  $q_i$  can change depending on the phase shift. We investigate this dependence in Sect. 3.2.

### 2.2 Analytic solution extended to nonuniform $k$ in the river network

In order to apply this work to river networks of different scales, we must consider the case in which each link is permitted to differ significantly from other links nearby or along the same path to the network outlet. The physical properties that represent these differences are the river link-length and stream velocity. River links of large magnitude tend to have higher velocities but can have a small link-length compared to river links with small magnitudes (and subsequent low velocities). Certainly, the magnitudes along any path are strictly increasing, so the velocity is expected to strictly increase as we trace a path from any river link to the river network outlet.

The transport equation given by Eq. (2) contains the constant rate,  $k_n$ , which is different for each link. Using the given baseflow pattern from Eq. (1)–which has been selected based on observed streamflow (Wondzell et al., 2007)–the transport equation can be written as

$$\frac{dq_n}{dt} = k_n \left[ q_{in_1} + q_{in_2} + B e^{-At} + C e^{-At} \sin(2\pi vt) - q_n \right]$$



where  $f_1(t) = Be^{-At} + Ce^{-At} \sin(2\pi\nu t)$  is a representation of baseflow runoff at the hillslope scale. As in the uniform  $k$  case, Eq. (18) is solved using integration by parts, and the resulting flow at the outlet of the first link is:

$$q_1(t) = \left( q_1(0) + \frac{k_1}{\sqrt{(k_1 - A)^2 + 4\pi^2\nu^2}} C \sin(2\pi\nu\theta_1) \right) e^{-k_1 t} + k_1 B \frac{e^{-At} - e^{-k_1 t}}{k_1 - A} + \frac{k_1}{\sqrt{(k_1 - A)^2 + 4\pi^2\nu^2}} C \sin(2\pi\nu(t - \theta_1)) e^{-At}.$$

Each term above is well defined due to physical restrictions on each parameter. Since  $\nu$  represents the frequency of the daily cycle of evapotranspiration, this frequency is fixed to correspond to a period of 24 h. The values of  $k_1$  and  $A$  represent the inverse of the residence time in river link 1 and in the hillslope adjacent to link 1, respectively. Since water moves significantly more slowly through the hillslope subsurface than along the stream, we expect the value of  $k_1$  to be significantly larger than  $A$ . This means that the value of  $\frac{k_1}{k_1 - A}$  is slightly greater than 1, while the value of  $\frac{k_1}{\sqrt{(k_1 - A)^2 + 4\pi^2\nu^2}}$  is smaller than 1.

Let us now define the following quantities:  $\mathcal{K}_n = C \prod_{j=1}^n \frac{k_j}{\sqrt{(k_j - A)^2 + 4\pi^2\nu^2}}$ ,

$$\mathcal{L}_n = q_n(0) + \mathcal{K}_n \sin(2\pi\nu\Phi_n), \quad \Phi_n = \sum_{j=1}^n \theta_j \quad \text{with } \theta_j \quad (j \geq 1) \text{ defined by}$$

$$\begin{aligned} \sin(2\pi\nu\theta_j) &= \frac{2\pi\nu}{\sqrt{(k_j - A)^2 + 4\pi^2\nu^2}} \\ \cos(2\pi\nu\theta_j) &= \frac{k_j - A}{\sqrt{(k_j - A)^2 + 4\pi^2\nu^2}}. \end{aligned} \quad (19)$$

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In addition, if we consider the runoff to be the “zero step” along the path, then the “streamflow” there can be defined as  $q_0(t) = Be^{-At} + Ce^{-At} \sin(2\pi\nu t)$ . Then, for  $q_0$ , we define  $\mathcal{K}_0$ ,  $\Phi_0$  and  $\mathcal{L}_0$  by convention as:  $\mathcal{K}_0 = B$ ,  $\Phi_0 = \theta_0 = 0$ , and  $\mathcal{L}_0 = B$ , as well as  $q_0(0) = B$ ,  $k_0 = A$ . Then, the streamflows  $q_0$  and  $q_1$  can be rewritten as:

$$q_0(t) = \mathcal{K}_0 \sin(2\pi\nu(t - \Phi_0)) e^{-At} + \mathcal{L}_0 e^{-k_0 t} \quad (20)$$

$$q_1(t) = \mathcal{K}_1 \sin(2\pi\nu(t - \Phi_1)) e^{-At} + \mathcal{L}_1 e^{-k_1 t} - k_1 \mathcal{L}_0 \frac{e^{-k_1 t} - e^{-k_0 t}}{k_1 - k_0}. \quad (21)$$

The time delay and coefficients  $\mathcal{K}_n$  can be defined recursively by formulas

$$\Phi_{n+1} = \Phi_n + \theta_{n+1}$$

$$\mathcal{K}_{n+1} = \mathcal{K}_n \frac{k_{n+1}}{\sqrt{(k_{n+1} - A)^2 + 4\pi^2\nu^2}}.$$

## 2.2.2 Propagating oscillations through multiple river links

To propagate the volume of water downstream, the streamflow  $q_1$  enters the *second link* as upstream input with no additional input from runoff in link 2. Because the  $k$  values are different for the two links, the resulting flow contains the distinct values  $k_1$  and  $k_2$ , and the resulting streamflow solution after two links is

$$q_2(t) = \mathcal{K}_2 \sin(2\pi\nu(t - \Phi_2)) e^{-At} + \mathcal{L}_2 e^{-k_2 t} - k_2 \mathcal{L}_1 \left( \frac{e^{-k_2 t} - e^{-k_1 t}}{k_2 - k_1} \right) + k_1 k_2 \mathcal{L}_0 \frac{\left( \frac{e^{-k_2 t} - e^{-k_1 t}}{k_2 - k_1} \right) - \left( \frac{e^{-k_2 t} - e^{-k_0 t}}{k_2 - k_0} \right)}{k_1 - k_0}. \quad (22)$$

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Notice the number of terms in the streamflow solution at each level. The preliminary flow,  $q_0(t)$ , given in Eq. (20), contains two terms: one with an exponential function and one with a sinusoidal wave multiplied by an exponential function. The flow after one link,  $q_1(t)$  from Eq. (21), contains a total of four terms: the exponentially decaying sinusoid and the other 3 exponential terms. (We count each exponential function separately,  $e^{-k_2t}$ ,  $e^{-k_1t}$ , and  $e^{-k_0t}$ .) Then, the streamflow after two links,  $q_2$ , contains eight terms total. Therefore, we expect this trend to continue so that the streamflow after  $n$  links would contain  $2^{n+1}$  terms.

To confirm this, let us calculate

$$q_3(t) = q_3(0)e^{-k_3t} + k_3e^{-k_3t} \int_0^t q_2(s)e^{k_3s} ds,$$

and obtain

$$\begin{aligned} q_3(t) = & \mathcal{K}_3 \sin(2\pi\nu(t - \Phi_3))e^{-At} + \mathcal{L}_3e^{-k_3t} \\ & - k_3\mathcal{L}_2 \frac{e^{-k_3t} - e^{-k_2t}}{k_3 - k_2} \\ & + \frac{\mathcal{L}_1 k_2 k_3}{k_2 - k_1} \left( \frac{e^{-k_3t} - e^{-k_2t}}{k_3 - k_2} - \frac{e^{-k_3t} - e^{-k_1t}}{k_3 - k_1} \right) \\ & - \frac{\mathcal{L}_0 k_1 k_2 k_3}{k_1 - k_0} \frac{1}{k_2 - k_1} \left( \frac{e^{k_3t} - e^{-k_2t}}{k_3 - k_2} - \frac{e^{-k_3t} - e^{-k_1t}}{k_3 - k_1} \right) \\ & + \frac{\mathcal{L}_0 k_1 k_2 k_3}{k_1 - k_0} \frac{1}{k_2 - k_0} \left( \frac{e^{-k_3t} - e^{-k_2t}}{k_3 - k_2} - \frac{e^{-k_3t} - e^{-k_0t}}{k_3 - k_0} \right) \end{aligned}$$

which, indeed has sixteen terms and therefore confirms the pattern.

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By collecting like terms, an algorithmic description of the solution emerges:

$$q_0(t) = \mathcal{K}_0 \sin(2\pi\nu(t - \Phi_0)) e^{-At} + \mathcal{L}_0 e^{-k_0 t}$$

$$q_1(t) = \mathcal{K}_1 \sin(2\pi\nu(t - \Phi_1)) e^{-At} + \mathcal{L}_1 e^{-k_1 t} - k_1 \mathcal{L}_0 \left( \frac{e^{-k_1 t} - e^{-k_0 t}}{k_1 - k_0} \right)$$

$$q_2(t) = \mathcal{K}_2 \sin(2\pi\nu(t - \Phi_2)) e^{-At} + \mathcal{L}_2 e^{-k_2 t} - k_2 \mathcal{L}_1 \left( \frac{e^{-k_2 t} - e^{-k_1 t}}{k_2 - k_1} \right)$$

$$+ k_2 k_1 \mathcal{L}_0 \left( \frac{\left( \frac{e^{-k_2 t} - e^{-k_1 t}}{k_2 - k_1} \right) - \left( \frac{e^{-k_2 t} - e^{-k_0 t}}{k_2 - k_0} \right)}{k_1 - k_0} \right)$$

$$q_3(t) = \mathcal{K}_3 \sin(2\pi\nu(t - \Phi_3)) e^{-At} + \mathcal{L}_3 e^{-k_3 t} - k_3 \mathcal{L}_2 \left( \frac{e^{-k_3 t} - e^{-k_2 t}}{k_3 - k_2} \right)$$

$$+ k_3 k_2 \mathcal{L}_1 \left( \frac{\left( \frac{e^{-k_3 t} - e^{-k_2 t}}{k_3 - k_2} \right) - \left( \frac{e^{-k_3 t} - e^{-k_1 t}}{k_3 - k_1} \right)}{k_2 - k_1} \right)$$

$$- k_3 k_2 k_1 \mathcal{L}_0 \left( \frac{\left( \left( \frac{e^{-k_3 t} - e^{-k_2 t}}{k_3 - k_2} \right) - \left( \frac{e^{-k_3 t} - e^{-k_1 t}}{k_3 - k_1} \right) \right) - \left( \left( \frac{e^{-k_3 t} - e^{-k_2 t}}{k_3 - k_2} \right) - \left( \frac{e^{-k_3 t} - e^{-k_0 t}}{k_3 - k_0} \right) \right)}{k_1 - k_0} \right)$$

Based on the above observations, we are able to generalize and determine the  $n$ th term in the solution-sequence,  $q_n(t)$ , which is defined by the contribution from a hillslope of flow distance  $n$  upstream. This is the streamflow

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where

$$\begin{aligned}
 \text{For } j = 0: & \text{ take } l = \overline{0, n} \text{ and: } f_l(t) = e^{-k_l t} \\
 \text{For } j = 1: & \text{ take } l = \overline{0, n-1} \text{ and: } f_{l,n}(t) = \frac{e^{-k_l t} - e^{-k_n t}}{k_l - k_n} \\
 \text{For } j = 2: & \text{ take } l = \overline{0, n-2} \text{ and: } f_{l,n-1,n}(t) = \frac{f_{l,n}(t) - f_{n-1,n}(t)}{k_l - k_{n-1}} \\
 \text{For } j = 3: & \text{ take } l = \overline{0, n-3} \text{ and: } f_{l,n-2,n-1,n}(t) = \frac{f_{l,n-1,n}(t) - f_{n-2,n-1,n}(t)}{k_l - k_{n-2}} \\
 \text{For } j = 4: & \text{ take } l = \overline{0, n-4} \text{ and: } f_{l,n-3,n-2,n-1,n}(t) = \frac{f_{l,n-2,n-1,n}(t) - f_{n-3,n-2,n-1,n}(t)}{k_l - k_{n-3}} \\
 & \vdots \\
 \text{For } j = n: & l = 0 \qquad f_{0,1,2,\dots,n}(t) = \frac{f_{0,2,\dots,n} - f_{1,2,\dots,n}}{k_0 - k_1}.
 \end{aligned}$$

Therefore, we can rewrite  $q_0$ ,  $q_1$ ,  $q_2$ , and  $q_3$  as

$$\begin{aligned}
 q_0 &= \mathcal{K}_0 \sin(2\pi\nu(t - \Phi_0)) e^{-At} + \mathcal{L}_0 f_0 \\
 q_1 &= \mathcal{K}_1 \sin(2\pi\nu(t - \Phi_1)) e^{-At} + \mathcal{L}_1 f_1 - \mathcal{L}_0 k_1 f_{01} \\
 q_2 &= \mathcal{K}_2 \sin(2\pi\nu(t - \Phi_2)) e^{-At} + \mathcal{L}_2 f_2 - \mathcal{L}_1 k_2 f_{12} + \mathcal{L}_0 k_1 k_2 f_{012} \\
 q_3 &= \mathcal{K}_3 \sin(2\pi\nu(t - \Phi_3)) e^{-At} + \mathcal{L}_3 f_3 - \mathcal{L}_2 k_3 f_{23} + \mathcal{L}_1 k_2 k_3 f_{123} - \mathcal{L}_0 k_1 k_2 k_3 f_{0123}.
 \end{aligned}$$

Applying the algorithmic tree to our streamflow at link 4 (for example) at this point, we recognize that

$$\begin{aligned}
 q_4(t) &= \mathcal{K}_4 \sin(2\pi\nu(t - \Phi_4)) e^{-At} + \mathcal{L}_4 f_4 - \mathcal{L}_3 k_4 f_{34} + \mathcal{L}_2 k_3 k_4 f_{234} - \mathcal{L}_1 k_2 k_3 k_4 f_{1234} \\
 &\quad + \mathcal{L}_0 k_1 k_2 k_3 k_4 f_{01234}.
 \end{aligned}$$

While the algorithm may seem complicated to follow, it has a very easy coding implementation. In Appendix B, we include the Matlab code lines that describe the algorithm.

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### 3 Results

#### 3.1 Experimental setup: testing the effects of velocity on streamflow amplitude and time delay downstream

In order to test the competing hypotheses by Wondzell et al. (2007) and those presented in Graham et al. (2013), we will demonstrate the amplification and damping of the oscillatory streamflow signal that are caused by superposition. We consider a sample network and compute the streamflow solution at different locations in the river network when the velocity and its corresponding time delay are varied. We will consider both the uniform (with  $v_i = v$  for all links  $i$ ) and the variable velocity cases.

We compute the streamflow solution for the Mandelbrot-Vicsek tree of magnitude 14, as shown in Fig. 5. The Mandelbrot-Vicsek tree is self-similar (Mandelbrot and Vicsek, 1989) and has been used to demonstrate hydrologic properties at different scales (Mantilla et al., 2006; Peckham, 1995), for example. In this figure, the label next to each link represents the magnitude of the link, which is determined by the sum of the magnitudes of the two immediate upstream ‘parent’ links where external links have magnitude 1. The constant parameter values used in this example are  $A = 1.2 \times 10^{-4}$  [ $\text{h}^{-1}$ ],  $B = 0.08$  [ $\text{L s}^{-1}$ ],  $C = 0.008$  [ $\text{L s}^{-1}$ ],  $q_0 = 0.08$  [ $\text{L s}^{-1}$ ], and  $v = \frac{1}{24}$  [ $\text{h}^{-1}$ ] and are uniform over each link in the network. To test the effects of superposition on streamflow, we will simulate streamflow for different transport constants  $k$ . Figure 6 shows the simulation runoff pattern (top) along with the sample streamflow solution at the outlet of the network in the uniform case (bottom). To distinguish among the different simulations, we will narrow our view to a few oscillations, which are highlighted by a box in the panels in Fig. 6.

#### 3.2 Uniform velocity over the river network

In the case of uniform velocities, the streamflow at the outlet is given by the solution to Eq. (15). The time delay depends upon parameters that have physically-based val-

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ues (see Eq. 6), so a realistic range for the time delay and phase shift can be found. These parameters,  $k$  and  $A$ , are incorporated in other parts of the solution (see Eq. 8). Therefore, changing their values impacts the solution in more ways than just the superposition of sinusoidal functions. The physical value represented by  $A$  is expected to remain constant for a given region. On the other hand,  $k$  represents the inverse of the residence time in each river link and is not necessarily uniform or fixed.

Recall that  $k$  is given by  $\frac{v}{l}$ , where  $v$  is the stream velocity and  $l$  is the stream length. The length of each river link in a real river network would be different, as would the velocity. In addition, the velocity may change over time, since velocity increases with flow. Consequently, the realistic value of  $k$  is expected to be different for each link in the network, and the uncertainty of  $k$  is a possible source for different time delays and phase shifts.

While the effect of varying  $k$  is not limited to the time delay, the value of  $k$  also affects  $\mathcal{K}_n$  and  $\mathcal{J}_n$  (see Eq. 8). Note that the coefficient  $\mathcal{J}_n$  determines the average value of the streamflow solutions, while the coefficient  $\mathcal{K}_n$  determines the amplitude of the oscillation in each step of the streamflow solution (see Eq. 15 – first term). Changing  $k$ , then, impacts the amplitude downstream more significantly than simply altering the time delay and subsequent phase shift.

The results of simulating streamflow in the Madelbrot–Viscek tree using different values of  $k$  can be found in Fig. 7. The values of  $k$  used in simulations are [0.38, 0.7, 1.02, 1.34, 1.66, 1.98, and 2.30] with resultant time delays of [2.30, 1.36, 0.95, 0.73, 0.59, 0.5, and 0.43] hours. The corresponding graph-solutions from Fig. 7 are drawn in the following colors: black, blue, green, cyan, orange, red, and purple, respectively. Each panel in Fig. 7 represents the solution at a different location along the network (refer to Fig. 5 for sample locations). We chose the timing of the plots so that a cyclic pseudo-equilibrium has been reached and the effects of time delay can be distinguished. For comparison among the different locations, we have normalized the flows about the average flow. The average flows at a link of each magnitude are plotted in Fig. 8 and, as

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expected, the values depend upon the number of links upstream, which is related to the magnitude of the link.

From Fig. 7, we see that the magnitude of the oscillations can be significantly decreased as velocity and  $k$  decrease, because this represents a volume of water spending more time in any one link. This causes a greater time delay, which means that two links will combine their flows out of phase, and superposition dictates that the amplitude of the resulting oscillations is decreased. Furthermore, a lower velocity leads to significant attenuation of the streamflow along each link in the network. The greatest amplitudes occur when the velocity is highest, which moves a volume of water very quickly through each link and leads to very little loss of streamflow intensity. Notice also that the timing of the peak streamflow is increasingly delayed as velocity slows (see Fig. 7 for  $k = 0.38, 1.02,$  and  $1.66,$  for example). This can explain the increasing time delay that has been observed between maximum evapotranspiration and minimum streamflow as the dry season progresses. These results also indicate that the time delay increases continuously as the velocity decreases continuously over time so that the time delay can be predictable depending upon stream velocity.

At the link of magnitude 1, the phase shift has little influence on the amplitude and only has an influence on the timing of the wave. At the outlet of a magnitude-2 link, the two upstream links are “in phase”, meaning they have the same time delay as each other since they are the same topological distance from the point at which we compute streamflow. Therefore, these two will exhibit constructive interference. When they are combined with the downstream link, however, the different values of phase shift can result in constructive or destructive interference, although they never completely destroy the oscillations. The phase shift that produces the maximum streamflow is zero because this represents the fact that all three streamflows that feed into this outlet are completely in phase.

As we examine the streamflows in links with greater magnitude, the shape of the network (described by the width function) becomes important because the flows from all links of a given distance will reach the outlet at the same time. Being out of phase with

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river network. In order to include the geomorphology of the river network, we use the width function to compute the complete streamflow solution. We have also extended the streamflow solution to include nonuniform links in the river network.

The solution for streamflow contains a collection of sine functions, each of which exhibits a phase shift determined by the topological distance of the corresponding hillslope from the outlet. We have shown that the physical parameters that determine the phase shift have a great impact on the streamflow as it propagates downstream. The streamflows computed using different physical parameters demonstrate that the decreasing amplitude and increasing time delay in observed streamflows can be attributed to the decreasing velocity in the river network during dry conditions, and they are not necessarily due to soil-water processes, as was previously thought, which supports the hypothesis of Wondzell et al. (2007). Furthermore, the structure of the analytic solution indicates that the time delay increases continuously as the river network velocity continuously decreases, so that the time delay can be predictable depending on stream velocity. The results are consistent in both the uniform and nonuniform parameter cases. We also observe consistent results with the streamflow amplitude and timing at links of different orders in a more complex and realistic network. Our results, however, do not disprove the hypothesis that delays can come from subsurface flow processes.

As a next step, we propose to test the analytic solutions herein on networks with different geomorphological structures in order to compare the resulting streamflow amplitudes and emphasize the dependence upon network geometry. We suggest subsequently comparing our analytic solutions with the numerical results obtained using nonlinear transport equations, which will demonstrate the relationship between link propagation at the hillslope scale and streamflow at the catchment scale. Careful field experiments would be necessary to provide a definitive conclusion about the attribution of time delays.

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$$\begin{aligned}
 q_1(t) &= q_1(0)e^{-kt} + ke^{-kt} \int_0^t \left[ Be^{(k-A)s} + Ce^{(k-A)s} \sin(\omega s) \right] ds \\
 &= q_1(0)e^{-kt} + Bke^{-kt} \left( \frac{e^{(k-A)t}}{k-A} - \frac{1}{k-A} \right) + Cke^{-kt} \int_0^t e^{(k-A)s} \sin(\omega s) ds. \tag{A4}
 \end{aligned}$$

The solution to the latter integral is

$$\int_0^t e^{(k-A)s} \sin(\omega s) ds = \frac{e^{(k-A)t}}{\sqrt{(k-A)^2 + \omega^2}} \sin(\omega t - \varphi) + \frac{\sin(\varphi)}{\sqrt{(k-A)^2 + \omega^2}},$$

5 and  $\varphi$  is defined by its sine and cosine functions

$$\begin{aligned}
 \sin(\varphi) &= \frac{\omega}{\sqrt{(k-A)^2 + \omega^2}} \\
 \cos(\varphi) &= \frac{k-A}{\sqrt{(k-A)^2 + \omega^2}}.
 \end{aligned}$$

Substituting this integral back into Eq. (A4), we obtain

$$\begin{aligned}
 q_1(t) &= \left( q_1(0) - \frac{k}{k-A} B + \frac{k}{\sqrt{(k-A)^2 + \omega^2}} C \sin \varphi \right) e^{-kt} \\
 &+ \left( \frac{k}{k-A} B + \frac{k}{\sqrt{(k-A)^2 + \omega^2}} C \sin(\omega t - \varphi) \right) e^{-At}. \tag{A5}
 \end{aligned}$$

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To find an algorithmic method to compute the coefficients of the solution  $q_n(t)$  for  $n \geq 1$ , we define the following:

$$\mathcal{K}_n := C \prod_{j=1}^n \frac{k}{\sqrt{(k-A)^2 + \omega^2}} \quad n \geq 1 \quad (\text{A6})$$

$$\mathcal{J}_n := B \prod_{j=1}^n \frac{k}{k-A} \quad n \geq 1 \quad (\text{A7})$$

$$\Phi_n := \sum_{j=1}^n \varphi \quad n \geq 1 \quad (\text{A8})$$

$$\mathcal{L}_j := q_j(0) - \mathcal{J}_j + \mathcal{K}_j \sin(\Phi_j) \quad j = 1, \dots, n. \quad (\text{A9})$$

Using these newly defined quantities from Eqs. (A6)–(A9), the flow at the outlet of link 1 can be rewritten as

$$q_1 = \mathcal{L}_1 e^{-kt} + e^{-At} [\mathcal{J}_1 + \mathcal{K}_1 \sin(\omega t - \Phi_1)]. \quad (\text{A10})$$

To find the solution for the next link downstream (link 2), the flow from link 1, given by Eq. (A10), is included as  $q_{in_1}$  as the transport Eq. (2) is applied to link 2. Integration by parts will again be used to find the solution to

$$\frac{dq_2}{dt} = k(q_1 - q_2).$$

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Using Eq. (A3),

$$\begin{aligned}
 q_2(t) &= q_2(0)e^{-kt} + ke^{-kt} \int_0^t q_1(s)e^{ks} ds \\
 &= q_2(0)e^{-kt} + ke^{-kt} \mathcal{L}_1 t + ke^{-kt} \mathcal{J}_1 \left( \frac{e^{(k-A)t}}{k-A} - \frac{1}{k-A} \right) \\
 &\quad + ke^{-kt} \mathcal{K}_1 \int_0^t e^{(k-A)s} \sin(\omega s - \Phi_1) ds.
 \end{aligned} \tag{A11}$$

5 The integral in Eq. (A11) is very similar to that in Eq. (A4), with the only differences being the argument of the sine function in the initial integral. After integration by parts, the equation for streamflow  $q_2(t)$  becomes

$$\begin{aligned}
 q_2 &= q_2(0)e^{-kt} + ke^{-kt} \mathcal{L}_1 t + ke^{-kt} \mathcal{J}_1 \left( \frac{e^{(k-A)t}}{k-A} - \frac{1}{k-A} \right) \\
 &\quad + ke^{-kt} \mathcal{K}_1 \left( \frac{1}{\sqrt{(k-A)^2 + \omega^2}} \left( e^{(k-A)t} \sin(\omega t - \Phi_2) + \sin(\Phi_2) \right) \right)
 \end{aligned}$$

10 or, equivalently,

$$q_2 = [\mathcal{L}_2 + kt\mathcal{L}_1]e^{-kt} + [\mathcal{J}_2 + \mathcal{K}_2 \sin(\omega t - \Phi_2)]e^{-At}. \tag{A12}$$

By mathematical induction, using the same strategy for calculations along the path to the river network outlet, we can compute the contribution of runoff from any river link on flow at the outlet. For a given link that is at topological distance  $n$  from the outlet (or an alternative location from which flow is observed), its contribution to the flow at the outlet is:

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$$q_n(t) = e^{-At} [\mathcal{J}_n + \mathcal{K}_n \sin(\omega t - \Phi_n)] + e^{-kt} \sum_{j=0}^{n-1} \mathcal{L}_{n-j} \frac{(kt)^j}{j!}. \quad (\text{A13})$$

Given that  $\omega = 2\pi\nu$  and using the notation  $\varphi = 2\pi\nu\theta$ , Eqs. (6)–(9) immediately will result.

## Appendix B: Matlab code to compute $\mathcal{F}_{jn}(t)$

```

5 % In the following code, we use the convention: t is a column vector of p-time values
% t=[t1, t2, ..., tp]T
% and kV is a row vector of (n+1) values [k0, k1, k2, ..., kn]
%%
% Create a matrix with p rows and (n+1) columns by repeating a copy of kV
10 % k=[ k0 k1 k2... kn
%      k0 k1 k2... kn
%      ...
%      k0 k1 k2... kn]
%
15 % and another matrix with p rows and (n+1) columns of time values by repeating a
% copy of t
% time=[t1 t1 ... t1
%        t2 t2 ... t2
%        ...
20 %        tp tp ... tp]
% The resulting coefficient is the matrix with p rows and (n+1) columns given by:
% [F_nn(t1) F_(n-1)n(t1) ... F_0n(t1)
%   F_nn(t2) F_(n-1)n(t2) ... F_0n(t2)
%   ...

```

```
% F_nn(tp) F_(n-1)n(tp) ... F_0n(tp)]
```

```
function coeffMatrix=computeF(t,kV)
```

```
coeffMatrix=[];
```

```
5 k= repmat(kV,length(t),1);
```

```
time=repmat(t,1,length(kV));
```

```
f=exp(-time.*k);
```

```
fLast=f(:,end);
```

```
10 kLast=k(:,end);
```

```
coeffMatrix=[fLast coeffMatrix];
```

```
while size(f,2)>=2
```

```
f=f(:,1:end-1);
```

```
k=k(:,1:end-1);
```

```
15 f=(f-repmat(fLast,1,size(f,2)))/(k-repmat(kLast,1,size(f,2)));
```

```
fLast=f(:,end);
```

```
kLast=k(:,end);
```

```
coeffMatrix=[fLast coeffMatrix];
```

```
end
```

```
20
```

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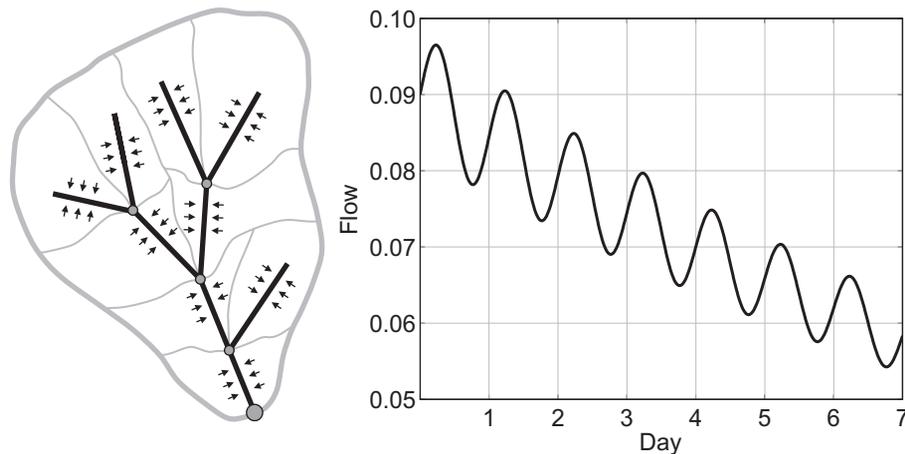


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**Figure 1.** The left panel shows how runoff enters the river network as lateral flow from each hillslope to its adjacent link. The right panel shows a sample baseflow pattern given by Eq. (1) using  $A = 0.003$  [ $\text{h}^{-1}$ ],  $B = 0.08$  [ $\text{L s}^{-1}$ ],  $C = 0.008$  [ $\text{L s}^{-1}$ ], and  $\nu = \frac{1}{24}$  [ $\text{h}^{-1}$ ].

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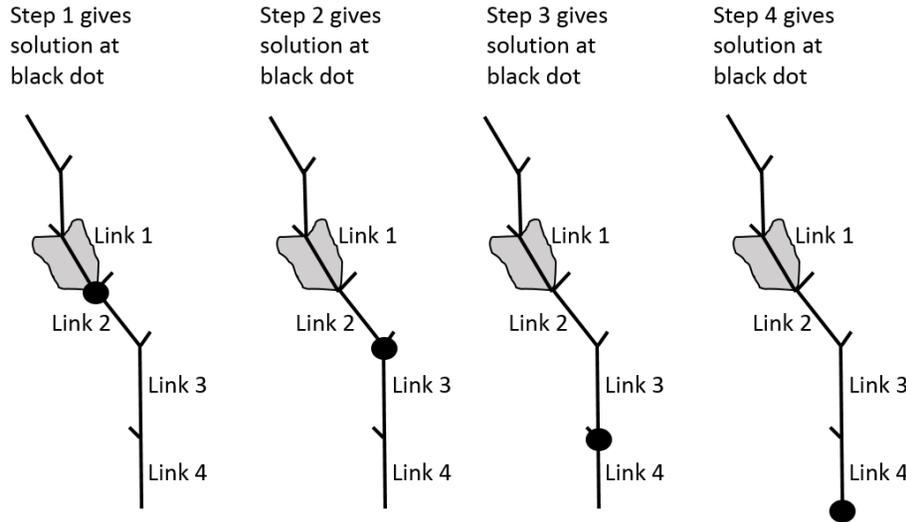


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**Figure 2.** To determine the solution at any point, we consider runoff on only one hillslope (adjacent to link 1 in this case), and we trace the effects of that runoff downstream with no additional runoff from any subsequent hillslopes.

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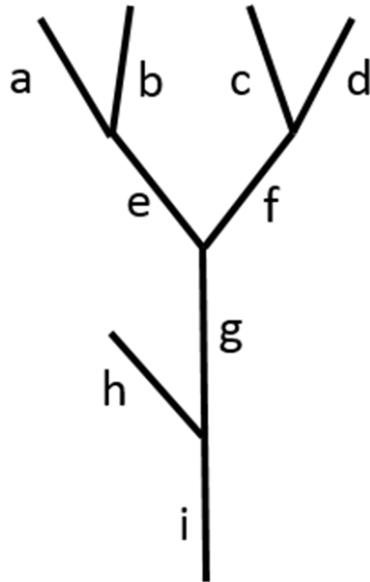
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**Figure 3.** A small sample network to describe how total streamflow is computed.

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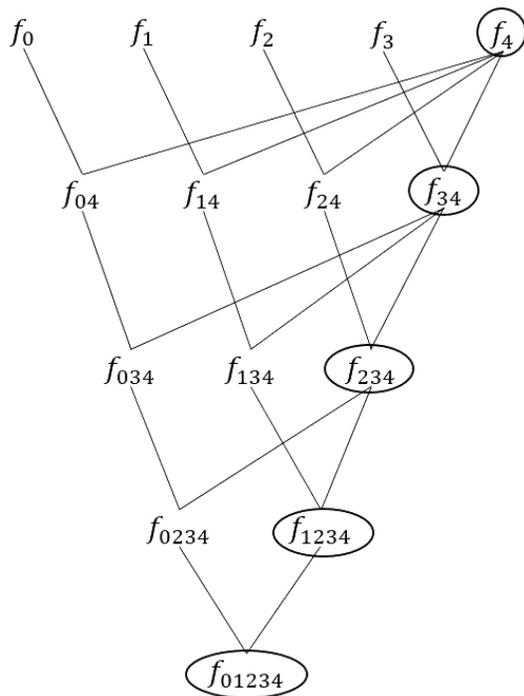
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**Figure 4.** A visual representation of the computation of  $\mathcal{F}_{jn}$  for the case  $n = 4$ .

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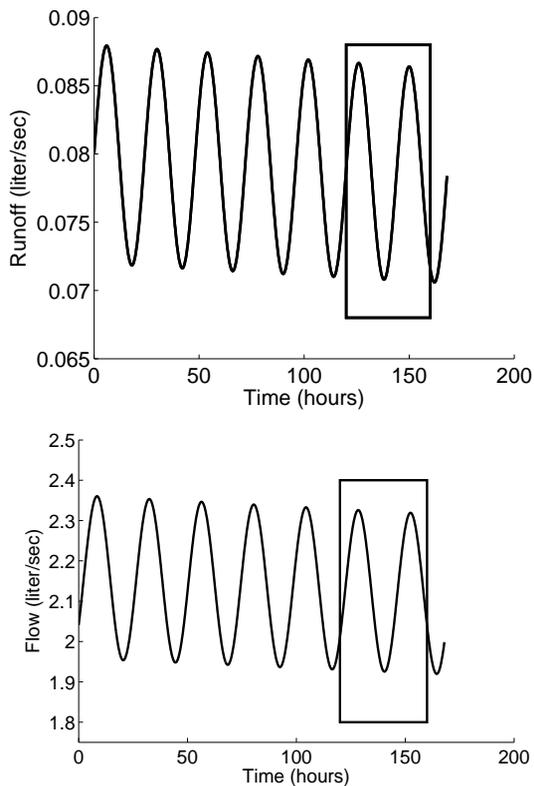
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**Figure 6.** Sample runoff pattern (top panel) and resulting streamflow solution at the outlet in the uniform case (bottom panel) for  $k = \frac{1}{7}$ . To examine the oscillations more closely for different velocities, we will focus on a small section of the solution (highlighted by a box in each panel).

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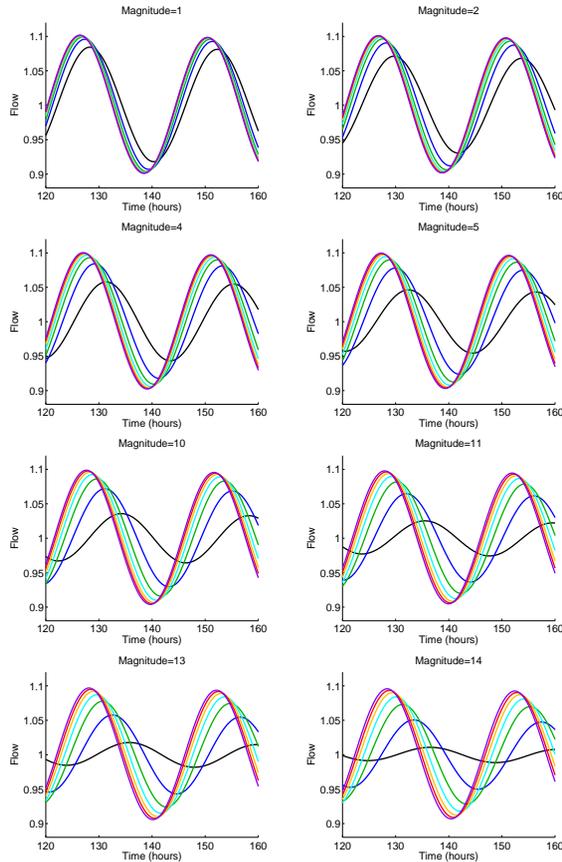
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**Figure 7.** Flows at the outlet of each magnitude link using different  $k$  in each river simulation. The  $k$  values (with units of  $[h^{-1}]$ ) are [0.38, 0.7, 1.02, 1.34, 1.66, 1.98, and 2.30] and are colored [black, blue, green, cyan, orange, red, and purple], respectively. The flows are normalized about the average flow.

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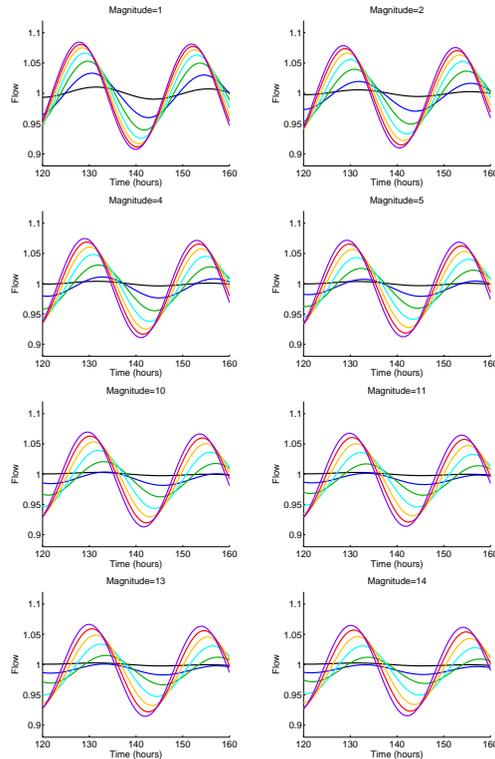
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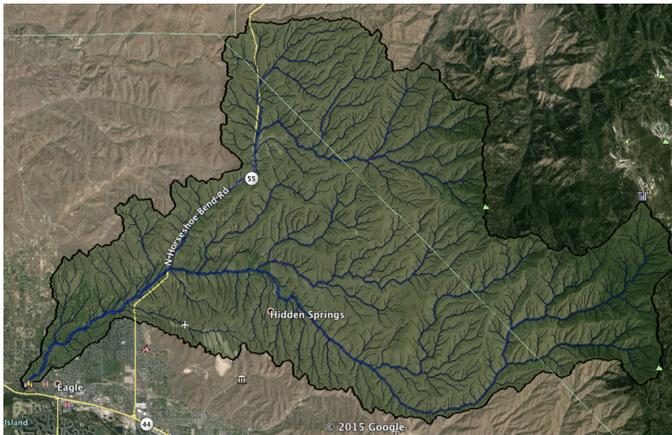
**Figure 10.** Flows at the outlet of each magnitude link using a different maximum velocity in the river network. Each link of the network has a different velocity and, thus, a different  $k$  value. The maximum velocity values are [0.016, 0.066, 0.12, 0.17, 0.22, 0.27, and 0.32], and they have corresponding  $k$  values (with units of  $[h^{-1}]$ ) of [0.11, 0.47, 0.84, 1.20, 1.56, 1.92, and 2.28]. They are colored [black, blue, green, cyan, orange, red, and purple], respectively. The flows are normalized about the average flow.

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**Figure 11.** The Dry Creek watershed in Idaho.

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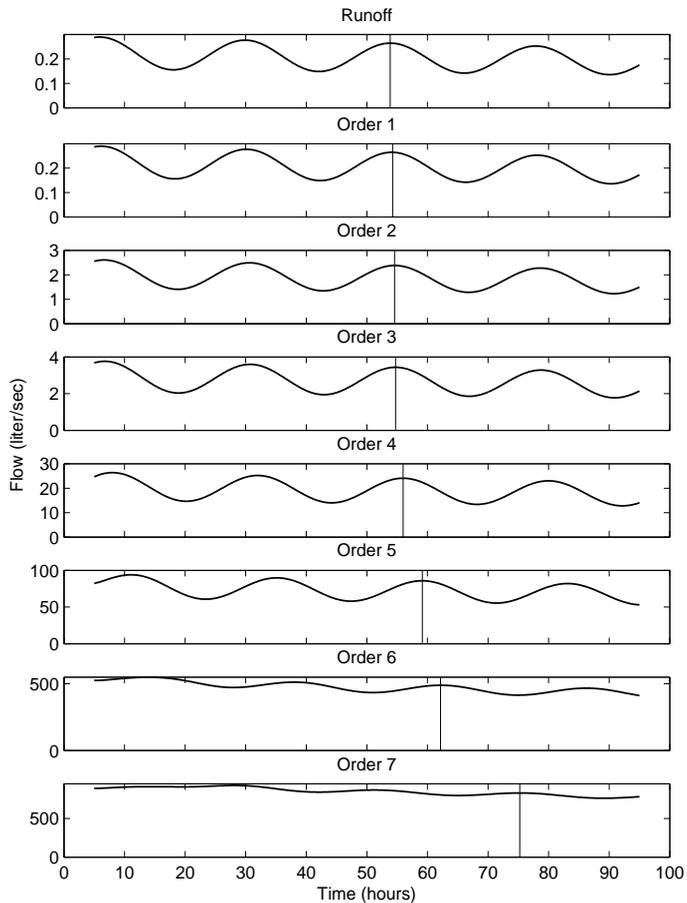
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**Figure 12.** Runoff (top panel) and subsequent flows exiting links of different orders along the Dry Creek watershed. The vertical line in each panel highlights the time to a corresponding peak.