The systematic effect of streambed conductivity heterogeneity on hyporheic flux and residence time

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A R T I C L E   I N F O

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A B S T R A C T

A systematic understanding of hyporheic (HF) and residence times (RT) is important as they are a major control of biogeochemical processing in streambeds. Previous studies addressing the effect of heterogeneity in streambed hydraulic conductivity (K) on HF and RT have come to deviating conclusions depending on the specific study design and the selection of heterogeneity cases being investigated. To more systematically evaluate the effects of conductivity heterogeneity on HF and RT, we simulated hyporheic exchange induced by idealized streambed ripples over a large range of heterogeneities. Conductivity heterogeneity was represented in the simulations in terms of 10,000 different heterogeneity realizations from a geostatistical model based on continuous Gaussian and discrete indicator random fields. We demonstrate that any isotropic homogeneous K-field, as an average of a heterogeneous K-field, can only match RT or HF of the respective heterogeneous K-field, but never both. We found exponential correlations of RT and HF with the variance of heterogeneous conductivity. Based on these correlations, an equivalent anisotropic homogeneous conductivity tensor K can be derived. This equivalent anisotropic K efficiently accounts for the effects of small scale heterogeneity on HF and RT. It can be calculated from the median and variance of the hydraulic conductivity distribution of the targeted heterogeneous sediment, without explicitly characterizing the sediment texture.

1. Introduction

River networks play an important role in the processing of nutrients and pollutants (Battin et al., 2008; Seitzinger et al., 2006). Advection transport of solutes into the riverbed fuels this biogeochemical processing (e.g. Newcomer et al., 2018; Triska et al., 1989). Such advective transport is facilitated where pressure variations at the surface water-sediment interface occur (Elliott and Brooks, 1997). The bedform induced flow of surface water through the sediments is called hyporheic exchange and the zone the surface water flows through the hyporheic zone (HZ) which fundamentally controls stream ecosystem functions such as the processing of solutes (see for example Boano et al. (2014) and references therein). Bedform-driven hyporheic exchange occurs along a continuum of scales of geomorphic features ranging from mm to dm sized ripples, dunes (dm to m), pool-riffle-structures (m to tens of m) and across meanders (tens to hundreds of m) (Boano et al., 2014). The spatial scale of features controls flow path lengths, the volume of the hyporheic zone and the residence time in the hyporheic zone (Stonedahl et al., 2013). Existing studies on effects of morphology on hyporheic exchange have either focused on understanding the effects of individual features (e.g. Cardenas et al., 2008; Hester et al., 2013; Truthal et al., 2013) or the combined effects of multiscale morphological structures (e.g. Azizian et al., 2017; Morén et al., 2017; Stonedahl et al., 2010; Worman et al., 2006). Many studies that analyze hyporheic exchange have assumed homogeneous sediments either for simplicity or to isolate the effects of morphology and hydraulic conditions from effects of sediment heterogeneity. The hydraulic properties of the sediment however, exert a strong control on hyporheic exchange. Hydraulic conductivity(K) can vary over orders of magnitude and in turn controls the magnitude of hyporheic exchange flux (HF). Natural sediments are practically never homogeneous. Heterogeneity has been shown to affect HF and hyporheic RT (Bardini et al., 2013; Cardenas et al., 2004; Gomez-Velez et al., 2014; Hester et al., 2013; Liu and Chui, 2017; Pryshlak et al., 2015; Salehin et al., 2004; Sawyer and Cardenas, 2009; Tonina et al., 2016; Zhou et al., 2013) and the geometry of hyporheic flowpaths (Bardini et al., 2013; Cardenas et al., 2004; Fox et al., 2016; Salehin et al., 2004; Sawyer and Cardenas, 2009). Understanding how heterogeneity affects HF, RT or both is particularly important because a full characterization of sediment heterogeneity is hardly possible, especially in complex field settings. Thus accounting for the effects of heterogeneity can help to reduce uncertainties in quantifying HF and RT arising from the assumption of homogeneity.

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Previous studies, which have analyzed the effects of heterogeneity mostly reported increased HF and decreased RT with increasing heterogeneity, which translates into an increased homogeneous equivalent K (Bardini et al., 2013; Cardenas et al., 2004; Fox et al., 2016; Hester et al., 2013; Liu and Chui, 2017; Pryshlak et al., 2015; Salehin et al., 2004; Sawyer and Cardenas, 2009; Zhou et al., 2013). This general observation was independent of the underlying heterogeneity representation used in the studies, whether discrete or continuous, random or stratified. The magnitude of the reported effect varied from dominant (e.g. Zhou et al., 2013) to negligible (e.g. Salehin et al., 2004). In a few cases also opposing effects have been reported with heterogeneity causing a decrease in HF and an increase in RT (e.g. HF and median RT in Tonina et al. (2016) and the weakly heterogeneous “Massillon” case in Sawyer and Cardenas (2009)). Different from other studies with randomized heterogeneity, Sawyer and Cardenas (2009) looked at one specific case of heterogeneity based on an outcrop analog with a low log(K) variance ("Massillon": \( \sigma^2_{\ln K} = 0.148 \)) and a thoughtfully placed dependence between bedform morphology and depositional structures. Tonina et al. (2016) used different realizations of one multigaussian heterogeneity model, but did not systematically evaluate other non-gaussian heterogeneity models. This highlights the importance of evaluating a larger variety of different heterogeneity types as well as different realizations to also account for potential anomalies in the results.

The assessment of effects of heterogeneity potentially also depends on the choice of an appropriate homogeneous reference case, which the heterogeneous case can be compared to (e.g. Pryshlak et al., 2015; Sawyer and Cardenas, 2009). It is commonly taken from an equivalent homogeneous representation of hydraulic conductivity, which aims to reflect the effective conductivity of the heterogeneous domain. Simple statistical averages such as the arithmetic, geometric, or harmonic mean, or variants of these statistical measures have been applied to estimate an effective hydraulic conductivity based on stochastic flow theory (e.g. Salehin et al., 2004; Zhang et al., 2006). To account for structural anisotropy, an anisotropic equivalent K has been used (Durufløsky, 1991; Salehin et al., 2004; Sawyer and Cardenas, 2009). However, the true equivalent hydraulic conductivity can be quite different from those statistical measures particularly for strongly heterogenous, structured conductivity fields (e.g. Fleckenstein and Fogg, 2008). Furthermore, equivalent hydraulic conductivities derived on the basis of heads and bulk flow may be quite different from those derived based on transport characteristics such as water residence times or solute arrival times (Knudby and Carrera, 2005; Scheibe and Yabusaki, 1998).

In homogeneous media, mass continuity requires that bedform driven hyporheic flux and mean RT are inversely proportional as long as the shape of the morphological features does not change (Elliott and Brooks, 1997). Higher hydraulic conductivity generally promotes higher HF and shorter RT. In heterogeneous sediments, however, hyporheic zone volume and the geometry of flow paths can vary significantly with sediment structure, which differently affects RT and HF and hence the relationship between the two. Finding an equivalent homogeneous case based on statistics of the heterogeneity field, which adequately accounts for heterogeneity effects on both HF and RT would therefore be helpful for an improved evaluation of HF and RT in complex field settings. This paper contributes to this effort.

Streambed heterogeneity has been characterized using different techniques ranging from deterministic representations based on detailed field assessments (Chen, 2000; Generaux et al., 2008) or outcrop analogs (Sawyer and Cardenas, 2009), over geophysical techniques (Crook et al., 2008; McLachlan et al., 2017) to geostatistical representations using smoothly or more discretly varying continuous or indicator random fields (Fleckenstein et al., 2006; Hester et al., 2013; Irvine et al., 2012; Tonina et al., 2016) or more complex geostatistical models that account for explicit structural elements in the sediments (Zhou et al., 2013).

All of these methods have their specific merits, but given the vast range of different field conditions, it is beyond the scope of this paper, to evaluate which ones are best suited to represent a specific type of streambed. Geostatistical simulations are generally well suited to systematically evaluate sediment heterogeneities in a Monte Carlo framework as they allow to create multiple realizations of heterogeneity as well as different types. This approach is chosen here as we want to systematically evaluate the combined effects of sediment heterogeneity on HF and RT.

We focus on streambed ripples as these smaller morphological features are the most relevant for total hyporheic exchange (Pryshlak et al., 2015; Stonedahl et al., 2013). Bedform-driven hyporheic exchange with stochastically generated hydraulic conductivity fields is numerically simulated. The model setup is intentionally kept simple (2D domain, idealized bedforms and pressure variations at the streambed surface) in order to allow for a large number of scenarios and comparability to analytical solutions, which is in line with other systematic investigations on hyporheic exchange and residence times (Boano et al., 2009; Cardenas and Wilson, 2006; Hester et al., 2013; Tonina et al., 2016). In total 10,000 different geostatistical realizations of heterogeneous K fields where simulated with a 2D model setup representing a segment of a streambed with ripple-induced pressure variations at the sediment water interface. An analytical solution of hyporheic exchange fluxes and hyporheic residence time is derived for an anisotropic homogeneous sediment. In this way the effects of heterogeneity on HF and RT can be evaluated against a set of homogeneous reference cases. Statistical analysis of these effects and systematic evaluation of the closed-form solution of anisotropy allow for the development of an equivalent anisotropic K tensor. We show an equivalent K tensor that is estimated from statistical moments without specific knowledge of the heterogeneous texture and imitates its heterogeneous target with respect to HF and median RT.

2. Methods

2.1. Representation of heterogeneous sediments

The streambed conductivity heterogeneity is represented by multiple realizations of different types of random fields and their transformations, all based on sequential Gaussian simulations (SGSIM). All fields were calculated by the Stanford Geostatistical Modeling Software (SGeMS, Remy et al. (2011)). The five methods differ in the variogram model (Exponential, Gaussian, Spherical) and in the distribution transformation applied to it (Binary, Log-Normal, Zinn-Harvey). More specifically, the combinations Gaussian – Log-Normal, Exponential – Log-Normal, Spherical – Log-Normal, Gaussian – Binary and Gaussian – Zinn-Harvey were used as shown in Fig. 1. The distribution transformations aim to change the conductivity distribution of the random fields from Gaussian, as provided by SGSIM, to a specified distribution, while preserving the original spatial correlation and visual appearance.

The Binary transformation assigns a predefined high or low conductivity value to the cells using their median as threshold. This creates a representation of two discrete hydrofacies with independent deposits and thus non-continuous K distributions. Such independent hydrofacies can be formed by channel and bedform migration (Lunt et al., 2004).

The Log-Normal transformation is commonly known as score transformation (Knudby and Carrera, 2005) or histogram transformation (Remy et al., 2011) targeting a log-normal distribution. More specifically, the cells are ranked by their conductivity values. Based on these ranks, corresponding conductivity values are calculated from the quantile function of a log-normal distribution. This transformation ensures that all fields adhere to the same statistical distribution (Fig. 1 lower right panel), a prerequisite for comparison between different fields.

The Zinn-Harvey transformation, also known as absolute-value transformation, was developed by Zinn and Harvey (2003) and successfully used by Knudby and Carrera (2005) in order to obtain a better connected random field than the regular Gaussian random field. It was based on the idea that Gaussian random fields usually consist of poorly connected high/low conductivity areas embedded in a highly connected medium value matrix. Consequently, Zinn and Harvey developed a transforma-
tion that turns medium values into high values. More technically, the negative absolute values are taken from a normally distributed Gaussian random field, hence turning high values to low values. This transform shifts the values, which had previously been in the medium range to higher values at the upper end of the new distribution. A Log-Normal transformation transforms this distribution to the targeted log-normal distribution of conductivity values. See (Knudby and Carrera, 2005) Fig. 5 for an illustration of the method. The resulting fields have enhanced high-K connectivity, which is common in many natural geologic media, e.g. alluvial sediments (Zheng and Gorelick, 2003).

The random fields are parametrized by the mean ($\mu_{lnK}$) of the natural logarithm of the hydraulic conductivity ($K$), its standard deviation ($\sigma_{lnK}$), the two correlation lengths ($\lambda_x$, $\lambda_y$), i.e. the ranges of the underlying variograms and the azimuth of the variogram ($\phi$), which allows the creation of cross-bedding structures. Note that some of the aforementioned transformations alter the correlation lengths of the random fields (Gong et al., 2013; Zinn and Harvey, 2003). Therefore, $\lambda_x$ and $\lambda_y$ can not directly be compared between different transformations but only between fields transformed with the same method.

For each of the five random field methods, 2000 realizations were created, each with an individual randomized set of $\sigma_{lnK}^2$, $\lambda_x$, $\lambda_y$, and $\phi$ which sums up to the total of 10,000 different heterogeneity fields being modeled. The parameter ranges were selected to cover the range of values reported in the literature. $\mu_{lnK}$ was kept constant in all realizations at $-8.9548$. $\sigma_{lnK}^2$ was sampled from $0 < \sigma_{lnK}^2 < 6.76$ according to the values provided by $\sigma_{lnK}^2 = 0.148$ and $\sigma_{lnK}^2 = 0.937$ (Bardini et al., 2013; Sawyer and Cardenas, 2009), $\sigma_{lnK}^2 = 1.0$ and $\sigma_{lnK}^2 = 2.0$ (Salehin et al., 2004) up to $\sigma_{lnK}^2 = 6.65$ (Zhou et al., 2013). The case with the highest $\sigma_{lnK}^2 = 6.76$ corresponds roughly to a binary composition of silty loam ($K \approx 10^{-5}$ m/s) and medium to coarse gravel ($K \approx 1.7 \cdot 10^{-3}$ m/s). Gelhar (1993) reported $0.24 < \sigma_{lnK}^2 < 4.6$ to be commonly found in glacial groundwater bodies formed by fluvial or alluvial processes. The intervals of the remaining randomized parameters can be found in Table S1 in the supporting information.

2.2. Hydraulic model

The subsurface model was set up as a 2D rectangular grid and discretized into 2001 x 501 cells in horizontal and vertical direction, respectively. A sinusoidal hydraulic head distribution was applied at the sediment-water interface representing a rippled riverbed (Fig. 2). The fully saturated steady state flow field within the domain was calculated using the finite volume model MIN3P (Mayer et al., 2002).

The hydraulic head distribution at the interface and at the up- and downstream boundary is calculated as

$$h_{\text{up}} = 0.28 \frac{U^2}{2g} \left( \frac{H}{0.34d} \right)^{\frac{1}{2}} \sin \left( \frac{2\pi x}{\lambda} \right) - sx$$

(1)

according to Elliott and Brooks (1997), where U is the stream velocity, g is the gravity, H is the bedform height, d is the stream depth, $\lambda$ is the length of a virtual bedform, s is the slope and x is the coordinate in flow direction, starting at the upstream boundary of the domain. Eq. (1) was originally developed from experimental data of dunes ($\lambda = 3$ ft, Fehliman, 1985) but has since then successfully been used to model also head distributions of shorter wavelengths (e.g. $\lambda = 15$ cm, Fox et al., 2014). In order to minimize effects of the upstream and downstream boundaries, the head distribution of P=10 bedforms was applied to the domain of 2 m length and 0.5 m depth. All other hydraulic and geometric parameters representing the stream and the bedforms were selected based upon the “Massillon”-case from Sawyer and Cardenas (2009) and can be found in Table S2 in the supporting information. As restrictions to the depth of the streambed were not part of this study, an infinite depth domain was desirable. Such an infinite domain depth was used in the analytical solution (Section 2.3). The simulation domain, however, needs a bottom boundary. We chose a no flow boundary at a depth of 0.5 m, which we tested to be sufficiently deep to avoid boundary effects.

All random field realizations were simulated using the same model setup. For further information on the parameterization see the source code and MIN3P input file template in the supporting information.

2.3. Analytical solution for anisotropic homogeneous conductivity

The effects of heterogeneity are evaluated with respect to both isotropic and anisotropic homogeneous sediments. In order to effectively generate the homogeneous reference cases, an analytical solution is developed to solve the flow field for an anisotropic homogeneous case. Isotropic homogeneity is a special case of this general anisotropic solution. The residence time and hyporheic flux are derived using the method of Elliott and Brooks (1997) as shown in Appendix A. The most simple case of anisotropy with a diagonal conductivity tensor

$$K = \begin{bmatrix} K_{xx} & 0 \\ 0 & K_{zz} \end{bmatrix}$$

(2)

and an anisotropy ratio of

$$r = \frac{K_{xx}}{K_{zz}}$$

(3)

is used to compare homogeneous anisotropic, homogeneous isotropic ($r = 1$) and heterogeneous sediments.

It is shown in Eq. (A.3) that for a semi-infinite domain without slope, the head field

$$h(x, z) = h_0 e^{-\sqrt{\frac{2z}{\lambda}} \sin \left( \frac{2\pi x}{\lambda} \right)}$$

(4)
develops with the maximum boundary head amplitude \( h_0 \). It can be seen, that anisotropy affects the vertical expansion of the hyporheic zone, i.e. a lower vertical conductivity leads to a shallower hyporheic zone.

From this head field, the seepage velocity \( u_x \) of a hyporheic streamtrace infiltrating the sediment at point \((x_0, z_0 = 0)\) is derived in Eq. (A.12) as

\[
u_x(x_0) = -h_0 \frac{2\pi}{\sqrt{\xi}} \sin \left( \frac{2\pi}{L} x_0 \right).
\] (5)

The magnitude of the volumetric flow is inversely proportional to the square root of the anisotropy ratio \(\sqrt{\xi}\).

The exfiltration time \( t_e \) of a single particle infiltrating the sediment at \((x_0, z_0 = 0)\) is derived in (A.11) as

\[
t_e(x_0) = \frac{\Phi \lambda}{K_{xx} h_0} \frac{\lambda}{\sqrt{\xi}} \sin \left( \frac{2\pi}{\lambda} x_0 \right).
\] (6)

with the porosity \( \Phi \), \( t_e \) is independent from \( r \), which allows for the choice of arbitrary \( u_x \) to \( t_e \) ratios through changes in \( r \). The calculation of anisotropic \( Q_\xi \) and flux-weighted \( RT \) from Eqs. (5) and (6) yields rather complex equations without generating any more insight towards the general behavior of anisotropic hyporheic flux and residence time that could not be derived from Eqs. (5) and (6).

For a mutual validation of both the analytical solution and the numerical simulations, selected homogeneous cases were calculated and simulated to test for equal behavior with respect to changes in \( K_{xx} \) and \( K_{zz} \), by calculating and simulating three homogeneous cases with \( \ln K = [-8.95, -8.95] \), \( \ln K = [-8.95, -10.95] \) and \( \ln K = [-10.95, -10.95] \) to check for equal behavior with regard to changes in overall conductivity and anisotropy.

2.4. Post-processing

Hyporheic residence times were evaluated using stream traces, calculated from the steady state flow field using ParaView (Ayachit and Avila, 2015). Seeds of the stream traces were placed in the cell centers of the uppermost layer. In the analysis were considered only those stream traces that both enter and exit the domain via the sediment-water interface, hence ignoring flow over the up- and downstream boundaries of the domain. Hyporheic fluxes were calculated from the seepage velocity at the infiltration points of the hyporheic stream traces.

The flux weighted median of the travel times of the stream traces (\( RT \)) and the total hyporheic volumetric flow rate \( Q_H \) were used as dependent variables to evaluate the influence of heterogeneity on hyporheic exchange. Additionally, to evaluate the heterogeneity-induced variations of hyporheic flowpaths, the equivalent Volume \( V_{eq} \) was calculated from \( RT \) and \( Q_H \). The underlying idea of \( V_{eq} \) is based on the fact that volume conservation requires

\[
V = QRT
\] (7)

for an arbitrary streamtube, where \( V \) is the volume enclosed by the tube, \( Q \) is the volumetric flow rate and \( RT \) is the residence time. Similarly, the equivalent volume is calculated as

\[
V_{eq} = Q_H RT\tilde{\xi}.
\] (8)

If the flowpath geometries were invariant between different realizations, \( Q_H \) and \( RT \) would be related inversely proportional and thus \( V_{eq} \) stayed constant. In contrast, if a constant volumetric flow was focused on a decreasing volume fraction of the domain, the \( RT \) distribution (and thus \( V_{eq} \)) shifted towards shorter residence times, independent from \( Q_H \). Consequently, \( V_{eq} \) decreased.

In studies that have targeted aquifer heterogeneity in the context of stream-aquifer exchange, the importance of the uppermost sediment layer (represented by the top layer of the modeling domain) has been emphasized (Kalbus et al., 2009). Similarly for hyporheic exchange, hydraulic conductivities in the uppermost sediment layers are more decisive for net hyporheic flux \( Q_H \) and median residence time \( (\bar{RT}) \) as head gradients \( (\bar{V} h) \) are largest there and decline exponentially with depth \( z \) according to Eq. (4)

\[
\bar{V} h = h_0 \frac{2\pi}{\lambda} \cos \left( \frac{2\pi}{\lambda} x_0 \right) + \sqrt{\xi} \sin \left( \frac{2\pi}{\lambda} x_0 \right).
\] (9b)

To evaluate this effect, the conductivity parameters \( \mu_{ln K} \) and \( \sigma_{ln K} \) were additionally calculated for the upper layer of \( (1, 2, 4, 6, 8, 10, 20, 40, 100, 400) \) mm thickness measured from the interface. For scale independent comparability, those sections of the uppermost layers were named by fractions of the bedform wavelength \( \lambda \), i.e. \( n = \{0.5, 1, 2, 3, 4, 5, 10, 20, 50, 100, 200\}\% \lambda \). Those upper-layer statistics have merely been recorded in post-processing, not modified in pre-processing, because the large variety of random fields provided sufficient variations in these upper-layer statistics.

With the additional upper layer statistics, the influence of a total of 29 different predictor variables, namely \( \mu_{ln K}^{0.5}, \mu_{ln K}^{0.1} \), and \( \mu_{ln K}^{0.05} \), \( \sigma_{ln K}^{0.5}, \sigma_{ln K}^{0.1}, \sigma_{ln K}^{0.05}, \) and \( \mu_{ln K}^{0.1} \), \( \sigma_{ln K}^{0.1} \), \( \mu_{ln K}^{0.05} \) and \( \sigma_{ln K}^{0.05} \) on the three response variables \( RT \), \( Q_H \) and \( V_{eq} \) can be evaluated. In order to sort those predictors by their relative importance, a forward stepwise regression model was used (James et al., 2013). Such a model starts with a linear regression without any predictors and then, one at a time, adds the predictor that improves the model most. This method ultimately yields 30 linear regressions per response variable based on 0, 1, 2, ..., 29 predictors. By the nature of this method, each additional predictor improves the fit to the

Fig. 2. Simulated domain with a heterogeneous conductivity (red-white-blue) realization of the Gaussian method. Streamtraces were analyzed for their hyporheic residence time (rainbow). A sloping sinusoidal head boundary was applied at the top, which represents a rippled streambed.
training data set but not necessarily to an unseen validation data set. This leads to an overfit of the training data with additional predictor variables that are irrelevant when used with an unseen data set. This raises the need for an evaluation of the regressions on a test data set. We performed such an evaluation via cross-validation, which divides the data set in several combinations of training and test sets and calculates the actual improvement of the regressions on unseen data, allowing the selection of the most important predictors and omitting the less important ones.

3. Results

Streambed heterogeneity generally increased \( Q_H \) and decreased \( RT \) compared to an isotropic homogeneous streambed of equal \( H_{lnK} \). We found a decaying exponential relationship between \( RT \) and \( \sigma_{lnK}^2 \), and a positive exponential correlation between \( Q_H \) and \( \sigma_{lnK}^2 \). A linear regression between \( RT \) and \( \ln Q_H \) with \( \sigma_{lnK}^2 \) yielded

\[
\begin{align*}
RT_{H,\text{eq}} &= \begin{cases} 
\text{for log-normal distributed K} \\
\text{for binary distributed K}
\end{cases} \\
&= \begin{cases} 
\exp[-0.89\ln K] \cdot \exp[-0.47\ln K] \\
\exp[-0.36\ln K] \cdot \exp[-0.24\ln K]
\end{cases} \\
R^2 &= \begin{cases} 
0.75; \\
0.89;
\end{cases}
\end{align*}
\]

and

\[
\begin{align*}
Q_{H,\text{eq}} &= \begin{cases} 
\text{for log-normal distributed K} \\
\text{for binary distributed K}
\end{cases} \\
&= \begin{cases} 
\exp[0.36\ln K] \cdot \exp[0.24\ln K] \\
\exp[0.36\ln K] \cdot \exp[0.24\ln K]
\end{cases} \\
R^2 &= \begin{cases} 
0.67; \\
0.79;
\end{cases}
\end{align*}
\]

which results in the linear dependencies shown in log-linear space in Fig. 3A and B. The coefficients of determination \((R^2)\) in Eqs. (10) and (11) were calculated from logarithmic data as shown in Fig. 3.

We found a decreasing relationship between \( V_q \) and \( \sigma_{lnK}^2 \) (Fig. 3 C), which indicates changes in the geometry of flowpaths between different scenarios. More specifically, in sediments characterized by strong heterogeneity, the volumetric flow is restricted to a smaller portion of the domain at higher flow velocities. This does not necessarily imply that the flowpaths are shallower, instead a visual inspection of the flow fields (e.g. Fig. 2) suggests that the hyporheic flux is focused on highly conductive zones, which provide efficient preferential flow paths (e.g. Chen and Zeng, 2015; Fox et al., 2016; Salehin et al., 2004; Scheibe and Yabusaki, 1998). In homogeneous sediments \( V_q \) (obtained from Eqs. (5) and (6)) does not change with conductivity but only is sensitive to changes in anisotropy. That means, anisotropic homogeneous sediments would have the same \( V_q \) as long as the ratio \( r = K_{xz}/K_{zz} \) is constant, because the hyporheic flowpaths are equally long and deep. With changes in \( r \), flowpaths are deeper \((r < r_0)\) or shallower \((r > r_0)\) than the original \( r_0 \) flowpaths and thus, \( V_q \) increases or decreases with \( V_q \) increasing or decreasing with \( V_q \).

Fig. 3C is color coded by the different random field methods and indicates that all methods but the Binary showed similar behavior of \( V_q \), which was also found for \( RT \) and \( Q_H \) (not shown here). Scenarios with the Binary random field method showed a similar trend but a lower exponential coefficient between \( RT \), \( Q_H \) and \( V_q \) and \( \sigma_{lnK}^2 \).

Another perspective on this data is shown in Fig. 4, where \( RT \) is plotted over \( Q_H \) in log-log space for both heterogeneous and homogeneous realizations. We found that

\[
\begin{align*}
\tilde{RT} &\propto \begin{cases} 
Q_H^{1.1} \\
Q_H^{-1.31}
\end{cases} \\
&\text{for homogeneous K of constant anisotropy r} \\
&\text{for heterogeneous K}
\end{align*}
\]

i.e. \( \tilde{RT} \) tended to be significantly lower for a given \( Q_H \) under heterogeneous conditions than under isotropic homogeneous conditions, which, again, shows that a large part of the HF is restricted to a smaller part of the domain in heterogeneous sediments. On the same figure, a family of curves describing various anisotropic homogeneous scenarios is plotted. It should be noted from Eq. (6) that the exfiltration time and thus the median residence time \( \tilde{RT} \) depends solely on the horizontal conductivity \( K_{xx} \), not on the vertical conductivity \( K_{zz} \) and thus not on the anisotropy of the homogeneous conductivity. This allows the design of any desired \( Q_H \) to \( \tilde{RT} \) ratio by changing either \( K_{xx} \) for changes in both \( Q_H \) and \( \tilde{RT} \) or \( K_{zz} \) for adjustments in \( Q_H \) only. Weighting the residence time by the volumetric flow of the streamtraces, as it is done in Section 2.4, will not affect this independence of the residence time of the vertical conductivity, because only the magnitude of the flow is affected by \( r \) which therefore will be canceled out in the weighting process. This independence of \( RT \) of \( K_{zz} \) is shown by the horizontal dotted lines in 4, which show the \( RT \) to \( Q_H \) ratios for homogeneous sediments of equal \( K_{xx} \) but varying \( K_{zz} \).

We have tested the importance of the hydraulic conductivity of the upper sediment layer, because it is known to have a strong influence on exchange processes (see Section 2.4). As expected from Eq. (9), the results of the stepwise regression model suggest that both \( RT \) and \( Q_H \) were mainly controlled by conductivity properties of the uppermost zone. To be precise, the model selected \( \sigma_{lnK}^2 \) and \( \sigma_{lnK}^2 \) to be the two most important predictors for \( RT \) and \( Q_H \), respectively. Further predictors, such as random field method, \( L_x, L_y \) or \( a \) had almost no relevance regarding model prediction performance (Table S3 & S4, supporting information). The importance of the upper layer is illustrated by Fig. 5, which shows the prediction performance of various models for \( RT \) and \( Q_H \) given the conductivity metrics \( \mu_{lnK} \) and \( \sigma_{lnK}^2 \) of upper layers of different thicknesses. The figure shows, that calculating \( \mu_{lnK} \) and \( \sigma_{lnK}^2 \) from very thick layers reduces model performance by averaging the effect of the important upper layer conductivity information with less important lower layer information. Similarly, calculating those metrics from very thin layers drops too much information and again decreases model performance, although the decline in model performance was not as strong as for large layers within the boundaries of our investigations. The best prediction of \( RT \) and \( Q_H \) is obtained from conductivity metrics calculated from an average of 1...5% of a range equivalent to 2...10 mm or 2...10 cells in this case. Finally, it has to be noted that the upper layer of a Gaussian random field is not independent of the layer underneath, which raises the need for further investigations on the importance of the upper layer of the HZ.

4. Discussion

The exponential relationship between \( RT \), \( Q_H \) and \( \sigma_{lnK}^2 \) as shown in Eqs. (10) and (11) is in good agreement with prior studies that investigated a variety of heterogeneity scenarios (Fig. 6). For example, Zhou et al. (2013) reported an increase of \( Q_H \) of almost one order of magnitude \((x 9.2)\) in a bimodally distributed heterogeneous streambed of \( \sigma_{lnK}^2 \) as compared to a homogeneous streambed of equal \( \mu_{lnK}^2 \). Similarly, Eq. (11) yields an increase of \( Q_H \) of \( 11.0 \) for a homogeneous streambed of equal \( \mu_{lnK}^2 \).

In contrast to this strongly heterogeneous case, Sawyer and Cardenas (2009) and Bardini et al. (2013) assumed much lower variances of \( K \left( \sigma_{lnK}^2 = 0.148 \right) \) and \( \sigma_{lnK}^2 = 0.937 \) for the streambeds they investigated. They argued that their streambeds were part of one depositional facies for which hydraulic conductivity tends to vary less than for sediments consisting of different depositional facies. Sawyer and Cardenas (2009) concluded that heterogeneity had a minor effect due to small changes in \( RT \) and \( Q_H \). \( Q_H \) was found to vary only by factors of 0.8 and 1.2 compared to the homogeneous case, which is in good agreement with the factor 1.05 and 1.4 calculated from Eq. (11) \( \sigma_{lnK}^2 = 0.148 \) and \( \sigma_{lnK}^2 = 0.937 \) respectively. Similarly, \( \tilde{RT} \) was found to vary by factors of 1.36 and 0.47, which is an acceptable agreement with the factor 0.88 and 0.43 calculated from Eq. (10). Note that Sawyer and Cardenas (2009) used an advanced anisotropic equivalent homogeneous case based on flux simulations rather than a simple statistical equivalent like the geometric mean. This and the fact that Sawyer and Cardenas (2009) simulated only one selectively placed heterogeneous field
might explain the anomaly of the weakly heterogeneous “Massilon” case. In addition to these studies, Salehin et al. (2004) investigated both $RT$ and $Q_H$ in discrete heterogeneous streambeds with $\sigma_{\ln K}^2 = 1.0$ and $\sigma_{\ln K}^2 = 2.0$. For $\sigma_{\ln K}^2 = 1.0$, Salehin et al. (2004) found $RT$ to decrease in heterogeneous sediments by a factor $\approx 0.65$, which agrees well with $RT_{Het} = 0.63RT_{HHom}$ and $RT_{Het} = 0.41RT_{HHom}$ from Eq. (10) for binary and log-normal distributed conductivity respectively. However, the ratio between $RT$ for the heterogeneous and homogeneous cases was found to be almost equal ($\approx 0.64$) under $\sigma_{\ln K}^2 = 2.0$, which is contradictory to our general findings but a good example of how variable $Q_H$ and $RT$ may be for single experiments. This variability is indicated by the increase in $Q_H$ and $RT$-variance with $\sigma_{\ln K}^2$ in Fig. 3 and emphasizes that our findings are most useful for large scale or upscaling techniques, whereas single small domains that do not behave ergodic may show a different behavior. The importance of the uppermost layer, which is shown in Fig. 5 and was previously reported by Kalbus et al. (2009) is a possible explanation for the unexpected similarity between the two heterogeneous experiments by Salehin et al. (2004). In both experiments, a layer of homogeneous sand was added to the top of the heterogeneous sediment to shape the bedforms. Consequently, both experiments had equal hydraulic conductivity of the uppermost zone, which might have overruled the effects of the different heterogeneous structures underneath.

Pryshlak et al. (2015) investigated hyporheic exchange comparing a large variety of both high contrast ($7.6 < \sigma_{\ln K}^2 < 11.9$) and low contrast ($0.84 < \sigma_{\ln K}^2 < 1.32$) binary heterogeneous sediments to homogeneous sediments of equal $\mu_{\ln K}$. Pryshlak et al. (2015) provides a data set of 20 RTDs and HP for different heterogeneous and homogeneous scenarios, which allowed the evaluation of Eqs. (11) and (10) on a relatively large data basis. We found the data to be in good agreement with our model, given that the variance of both $RT$ and $Q_H$ tends to increase with vari-
ance in K. Note that the original article was corrected for an erratum concerning the relevant data in April 2018.

Similar to our approach, Tonina et al. (2016) conducted Monte-Carlo simulations of heterogeneous hyporheic sediments but their results do not agree with our findings. Contrary to our findings, they predicted weakly declining $Q_{hi}$ and increasing median $RT$ with $\sigma_{nx K}$. The data basis of both our study and (Tonina et al., 2016) is large enough to rule out stochastic deviations, i.e. the difference of their results must be systematically based on the different study design. One potential reason for the different results is the effect of gaining groundwater flux, which has been included in Tonina et al. (2016). However, Fox et al. (2016) conducted similar simulations including both gaining and losing conditions without finding such an effect. Other than that, the domain size and shape, the stream trace analysis or the random field generation might play a role but we could not identify the most decisive factor for the observed discrepancies with absolute certainty.

Finally, Fox et al. (2016) investigated the effect of ternary-clustered heterogeneity and concluded that the isotropic homogeneous geometric mean conductivity needs to be corrected by a factor of $e^{0.13e^2}$ to match heterogeneous $Q_{hi}$ which is close to the factor of $e^{0.24e^2}$ for binary fields in Eq. (11).

Cardenas et al. (2004) introduced the dimensionless number $N_{hi}$ to quantify the influence of heterogeneity compared to external forcing mechanisms, denoted as $N_{hi}$, on the geometry of the HZ. $N_{hi}$ was defined
as
\[
N_H = \frac{\sigma^2_{\ln K} I_p}{\sigma^2_{H Z}}
\]
and \(N_H\) was defined as
\[
N_H = \frac{4N_0}{\beta^2}
\]
with the vertical extend of the homogeneous HZ \(2z_{HZ}\) and the vertical correlation length \(I_p\), which is calculated from \(I_p = I_p(a)\) and \(a\) in this case. \(N_H\) was used in studies that focused on HF and hyporheic RT (e.g. Sawyer and Cardenas, 2009; Zhou et al., 2013), however, both Cardenas et al. (2004) and Zhou et al. (2013) emphasized the need for confirmation of its definition and significance. Because of the weak influence of correlation lengths and angles on hyporheic processes found in this study, we suggest cutting the geometric variables from the dimensionless number and use
\[
N_{H, new} = e^\beta \ln \kappa,
\]
instead of the original \(N_H\). \(N_{H, new}\) is linearly correlated with \(\ln (RT)\), \(\ln (Q_H)\) and \(\ln (V_{eq})\). We found that \(N_{H, new}\) shows a significantly stronger correlation than \(N_H\), when used to predict any of the aforementioned HF measures. In fact, a linear regression of our data using \(N_H\) as a predictor yielded the coefficients of determination \(R^2_{\ln Q_H} = 0.53\), \(R^2_{\ln RT} = 0.49\) and \(R^2_{\ln V_{eq}} = 0.39\), compared to \(R^2_{\ln Q_H} = 0.66\), \(R^2_{\ln RT} = 0.71\) and \(R^2_{\ln V_{eq}} = 0.64\) when using \(N_{H, new}\).

Eq. (12) and Fig. 4 demonstrate that there is no isotropic homogeneous sediment that represents a heterogeneous sediment with respect to both \(RT\) and \(Q_H\), be it on the geometric mean, the arithmetic mean or any other isotropic conductivity. When fitting an isotropic homogeneous conductivity to match \(Q_H\), the homogeneous \(RT\) will be overestimating the corresponding \(RT\) of a heterogeneous sediment and vice versa. The strength of this deviation depends on \(\sigma^2_{\ln K}\), as shown by the color scale in Fig. 4 and by \(V_{eq} = Q_H RT\) in Fig. 3 C. For example, a homogeneous model that was fitted to match \(Q_H\) of a moderately heterogeneous sediment with \(\sigma^2_{\ln K} = 1\) would show a \(RT\) that is about 1.7 times longer than the corresponding homogeneous one. However, an isotropic homogeneous model that was fitted to \(Q_H\) of a heterogeneous sediment with \(\sigma^2_{\ln K} = 6.65\) as in (Zhou et al., 2013) would overestimate \(RT\) by about a factor of 36.

An equivalent homogeneous case can be obtained by choosing an anisotropic homogeneous conductivity tensor that generates equivalent results in both residence times and hyporheic exchange. Such an equivalent anisotropic conductivity tensor can be obtained from Eqs. (5), (6), (10) and (11):
\[
RT_{H,iso} = e^{\beta \ln \kappa} RT_{Hom,iso} = \frac{\mu_{H K}}{K_{iso}} \frac{RT_{Hom,iso}}{Q_H,iso}
\]
and
\[
Q_{H,iso} = e^{2\beta \ln \kappa} Q_{H,iso} = \frac{\sigma_{\kappa}}{\mu_{H K}} \frac{K_{22,iso}}{e^{\beta \ln \kappa}} \frac{Q_{H,iso}}{\mu_{H K}}
\]
with \(a = -0.89\), \(b = 0.36\) for log-normal distributed heterogeneity and \(a = -0.47\), \(b = 0.24\) for binary distributed heterogeneity.

As an example, Eqs. (16b) and (17b) can be used to calculate equivalent anisotropic conductivity vectors for the moderate and the extreme heterogeneous cases of Sawyer and Cardenas (2009) and Zhou et al. (2013). The equivalent anisotropic conductivity vector for the moderate log-normal distributed heterogeneity of \(\mu_{\ln K} = -8.95\) and \(\sigma^2_{\ln K} = 1.0\) yields \(ln(K_{x,x}) = -8.06\) and \(ln(K_{x,z}) = -9.12\) or an anisotropy ratio of \(r = 2.9\). For the more extreme binary heterogeneity of equal \(\mu_{\ln K}\) but higher variance \(\sigma^2_{\ln K} = 6.65\), the equivalent anisotropic conductivity yields \(ln(K_{x,x}) = -5.82\) and \(ln(K_{x,z}) = -8.88\) or an anisotropy ratio \(r = 21.3\). To give an additional field study based example, Pryor (1973) reported a conductivity distribution of \(\mu_{H K} = -7.195\) and \(\sigma^2_{\ln K} = 0.39\) from measurements on the Whitewater River Bar. Assuming a lognormal conductivity distribution, we expect \(RT\) to decrease by 29% and \(Q_H\) to increase by 15% due to heterogeneity. The river bar could be represented by an anisotropic sediment of \(ln(K_{x,x}) = -6.85\) and \(ln(K_{x,z}) = -7.26\), i.e. an anisotropy ratio of \(r = 1.5\).

It should be noted that these equivalent anisotropic homogeneous cases do not reflect the actual anisotropy of the heterogeneous fields. In fact, the independence of the heterogeneous results of correlation lengths and correlation angles indicates, that the heterogeneous fields chosen in this study have little local anisotropy at all, which is most likely due to the fact that the integral scales of the fields are of similar dimension as the hyporheic flow cells. Instead, the hyporheic flow cells of the heterogeneous and the equivalent anisotropic homogeneous cases might have completely different shape but a similar equivalent volume. The heterogeneous flow cells evolve along highly conductive areas that might be deep or shallow, whereas the anisotropic flow cells develop in shallower areas. However, this uniform reduction of flow cell depths adequately reflects the behavior of heterogeneous fields with respect to hyporheic \(RT\) and \(Q_H\). This simplification is useful if the sediment is treated as an ideal reactor that is solely controlled by reaction times and concentrations, neglecting the potential need for spatial information like reaction volume or exchange depth. The fact that it can be easily calculated from just the variance and median of the heterogeneous conductivity distribution makes it an ideal tool for combined field and simulation studies. As spatial information is difficult to obtain, point wise conductivity measurements could be used to calculate the required statistical metrics and improve an accompanying numerical model by using an equivalent anisotropic conductivity to simulate HF and RT.

5. Conclusions
Our results demonstrate that there is no unique, but yet a systematic effect of heterogeneity on hyporheic flux (HF) and residence times (RT). Thus we conclude that heterogeneity is neither generally important (Zhou et al., 2013) nor negligible (Bardini et al., 2013). The effect of heterogeneity on HF and RT depends mainly on the variance of \(K\). In fact, \(RT\) decreases exponentially while \(Q_H\) increases exponentially with \(\sigma^2_{\ln K}\). This exponential relationship can be seen in both discrete and continuous heterogeneity fields, yet exponential coefficients vary slightly between the two types.

HF is focused on smaller, high conductive, well connected fractions of the domain in heterogeneous sediments. This reduction of effective seepage volume promotes faster, focused flow and hence lower RT compared to homogeneous sediment of equal HF. As a consequence of this focusing of flow paths, there exists no equivalent isotropic homogeneous sediment that matches both HF and RT of the respective heterogeneous one. Anisotropic homogeneous sediments, however, reduce the seepage volume in a similar fashion and consequently affect HF and RT in a similar way compared to heterogeneous sediments. The anisotropic conductivity tensor presented can be used to account for the effects of heterogeneity on HF and RT without detailed knowledge of the spatial arrangement of hydrofacies and purely on the basis of statistical moments of the conductivity distribution. Both numerical and analytical models that target hyporheic exchange may benefit from this simplification, which removes the necessity to characterize the full complexity of heterogeneity and instead allows to quantify the integral impact of heterogeneity on HF and RT by means of the moments of the heterogeneity distribution.

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Preprocessed simulation data and the source code that was used to generate and process the data can be found in the supporting information.
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**Appendix A. Anisotropic hyporheic exchange**

The method shown in this section was developed by Elliott and Brooks (1997). Here, it is expanded to describe also anisotropic conductivities, which has been done in a similar fashion by Zlotnik et al. (2011).

For a closed form solution of hyporheic exchange in an anisotropic medium, the domain of Fig. 2 is simplified to a 2D semi-infinite plane. Furthermore, the head boundary condition of Eq. (1) is simplified to a sinusoidal head without slope, yielding

\[ h_{z=0} = h_0 \sin(x^*), \]  
\[ h_{z=-\infty} = 0, \]  
\[ h_{z} = h_{z=x^*+z} \]  
(A.1a)  
(A.1b)  
(A.1c)

with \( x^* = \frac{2\pi}{\alpha} x \) and \( z^* = \frac{2\pi}{\alpha} z \). Both of these simplifications allow an easier solution of the flow field and are believed to have minor effects on the conclusions drawn from the results. On this domain, the anisotropic laplace equation

\[ \frac{\partial^2 h}{\partial x^2} + K_{zz} \frac{\partial^2 h}{\partial z^2} = 0 \]  
(A.2)

with a diagonal conductivity tensor is solved with respect to the boundary conditions in Eq. (A.1) by

\[ h(x, z) = h_0 e^{\sqrt{\pi^2 \alpha^2}} \sin(x^*). \]  
(A.3)

Thus, Darcy’s law \( \mathbf{u} = [u_x, u_z]^T = -K \mathbf{V} h \) results in the vertical and horizontal seepage velocities

\[ u_x = \frac{\Phi \frac{d x}{d t}}{\alpha} = -K_{xx} h_0 \frac{2\pi}{\alpha} e^{\sqrt{\pi^2 \alpha^2}} \cos(x^*), \]  
(A.4a)  
\[ u_z = \frac{\Phi \frac{d z}{d t}}{\alpha} = -K_{zz} h_0 \frac{2\pi}{\alpha} e^{\sqrt{\pi^2 \alpha^2}} \sin(x^*), \]  
(A.4b)

with porosity \( \Phi \) and time \( t \). Defining \( u_0 = K_{xx} h_0 \frac{2\pi}{\alpha} \) yields

\[ u_x = -u_0 e^{\sqrt{\pi^2 \alpha^2}} \cos(x^*), \]  
(A.5a)  
\[ u_z = -u_0 e^{\sqrt{\pi^2 \alpha^2}} \sin(x^*). \]  
(A.5b)

From this velocity field, streamtraces can be defined by the set of points with dimensionless coordinates \( X^* \) and \( Z^* \) that follow the velocity field

\[ \frac{d Z^*}{d X^*} = \frac{u_z}{u_x} = \frac{1}{\sqrt{\pi}} \tan X^* \]  
(A.6)

and thus for a given infiltration point \( 0 \leq X^*_0 < \pi/2, Z^*_0 = 0, t = 0 \)

\[ Z^* = -\frac{1}{\sqrt{\pi}} \ln \left( \frac{\cos(X^*_0)}{\cos(X^*_0)} \right). \]  
(A.7)

From A.4, A.5 and A.7 we can derive the respective \( X^* \) coordinate via

\[ \Phi \frac{\lambda}{2\pi} \left( \frac{d X^*}{d t} \right) = -u_0 \exp \left( -\ln \left( \frac{\cos(X^*_0)}{\cos(X^*_0)} \right) \right) \frac{\cos(X^*_0)}{\cos(X^*_0)} \]  
(A.8a)

⇒ \[ \Phi \frac{\lambda}{2\pi} \left( \frac{d X^*}{d t} \right) = -u_0 \cos(X^*_0) \]  
(A.8b)

\[ \Rightarrow X^* = X^*_0 - \frac{u_0}{\Phi} \frac{2\pi}{\lambda} \cos(X^*_0). \]  
(A.8c)

For completeness, but not used here, the Z-coordinate of a streamtrace can be derived via

\[ Z^* = -\frac{1}{\sqrt{\pi}} \ln \left( \frac{\cos(X^*_0 - \frac{u_0}{\Phi} \frac{2\pi}{\lambda} \cos(X^*_0))}{\cos(X^*_0)} \right) \]  
(A.9)

From the symmetry of the problem we know that a streamtrace that infiltrates at \( X^*_0 \) exits at \( -X^*_0 \). The respective exfiltration time \( t_{ex}(X^*_0) \) can be calculated by Eq. (A.8) as

\[ t_{ex}(X^*_0) = \frac{\Phi \lambda}{u_0 \pi} \frac{X^*_0}{\cos(2\pi X^*_0)} \]  
(A.10)

or

\[ t_{ex}(X^*_0) = \frac{\Phi \lambda}{K_{zz} h_0 \pi} \frac{X^*_0}{\cos(2\pi X^*_0)} \]  
(A.11)

The volumetric flow of a hyporheic streamtrace can simply be derived by its vertical seepage velocity in Eq. (A.4) at its infiltration point

\[ u_x(z=-0) = -u_0 \frac{K_{xx}}{\pi} \sin \left( \frac{2\pi}{\lambda} X^*_0 \right). \]  
(A.12)

**Supplementary material**

Supplementary material associated with this article can be found in the online version, at doi:10.1016/j.advwatres.2018.10.003.

**References**


