## **Comments from Referees: J. M. Miras Avalos (Editor)**

The manuscript entitled "Fractal behavior of soil water storage at multiple depths" (Reference number NPG-2015-81) authored by W. Ji, M. Lin, A. Biswas, B.C. Si, H.W. Chau, and P. Cresswell presents results from a five-year study on the soil water storage from a transect in a hummocky landscape of central Canada. The authors applied multifractal and joint multifractal theories to this huge dataset in order to describe the fractal behavior of this variable at different depths along the transect.

I agree with the comments posted by reviewer1 and consider this manuscript very-well written and acceptable for publication after several modifications. Unfortunately, I have not received the comments from the second reviewer yet. Anyway, I carefully read the submitted manuscript and performed some comments and suggestions in order to improve its quality.

The reported work is interesting and fits perfectly well within the scope of the Special Issue "Multifractal analysis in soil systems" to be published in Nonlinear Processes in Geophysics. However, the manuscript is rather long and information can be condensed as well as reduced since it seems repetitive in some portions. Tables can be improved and, from my point of view, figure 9 is not needed and can be deleted. Finally, a few English mistakes must be corrected.

In the attached file (supplement), I provide the authors with some suggestions in order to improve their manuscript. Therefore, the authors must address these issues prior to the acceptance of their manuscript. They must correct them in order that this manuscript achieves the standard quality for being published in Nonlinear Processes in Geophysics.

Therefore, I recommend a moderate revision prior to its publication in this journal.

Please also note the supplement to this comment: http://www.nonlin-processes-geophys-discuss.net/npg-2015-81/npg-2015-81-EC1- supplement.pdf

-- Response: Thank you very much for your detailed comments. Your comments and suggestions have greatly help improve our manuscript. We have tried to condense the context by deleting some repetitive parts and combining the information by figures. The tables and figures have been revised and supplemented according to all the review comments. New figures are also added and figure sequence have been changed to improve the structure of manuscript. We have also worked carefully on the English.

We have also documented all the changes we made in the revised version and responded to each comment individually.

### Author's changes

Lines 28-30: Only for the dry period? This is somewhat unclear.

-- Response: Not only dry period, here it is just to discuss the dry period specifically as a comparison to wet period mentioned above. We changed the "in contrast" to "on the other hand", which may shows the logic better. (L26)

Lines 44-46: You used the word "scale" too many times in this sentence.

-- Response: "Scale" has been changed to "extent" in some sentences to increase the variability according your suggestions. (L40, L47, etc)

Lines 68-69: I am not sure that "indicating the superficial properties" is needed.

-- Response: We think it is required, for it acknowledges the achievement of previous studies. (L71)

#### **Materials and Methods:**

Line 87: Please, indicate the elevation above sea level of the study site.

-- Response: The elevation data included. (L89)

Line 96: "at every 20 cm depth", you should indicate down to what depth.

-- Response: Has added "down to 140cm" (L104)

Lines 135-138: This last sentence is not clear, please, re-phrase it

-- Response: The sentence has been rewritten (L150-152)

Lines 226-229: These values are not included in Table 1. Why did you mention this table here?

-- Response: Yes, that was a mistake. We have deleted this.

Lines 230-231: "The highest average SWS..." this is not true for all depths.

-- Response: The clause of "for the surface layer" has been added. (L257)

Line 231: "large amount of spring rainfall", data on rainfall are not shown.

-- Response: Data is added. (L258)

Line 245: The minimum is 6.71 cm according to table 1 and not 6.72 cm as you said in the text

-- Response: The text has been changed to 6.71cm as it was a typo. (1273)

Line 146: Define UM when first used, please.

-- Response: The UM is expanded during first use. (L160)

Lines 321-329: This is messy and unclear, even somewhat repetitive. Please, re-phrase.

-- Response: We have modified the paragraph and tried to make it clearer. (L347-359)

Line 371: "A very similar trend was observed in other years". These data are not shown. Indicate this and also briefly specify the similarity.

-- Response: We have added a new figure (Fig. 11) to explain the pattern.

Line 396: "average SWS in a year", only in one year?

-- Response: No, it was for other years too. This is a general observation. We have deleted the word 'in a year'. (L445)

Lines 271-273: This looks like materials and methods and not results.

-- Response: It reads like that as the result was generalized. This is necessary to main the flow of the results and discussion. So, we kept this section. However, we did modify a bit. (L484-496)

### Discussion

This section can be reduced since it seems repetitive and information can be condensed because some paragraphs look like materials and methods.

-- Response: We have reorganized the paragraphs and reinterpreted the figures to provide further information after the analysis in the result section.

Lines 451-457: Is this paragraph really needed? It repeats the former paragraphs.

-- Response: We think this summary is required to increase the readability. Therefore, we kept this paragraph.

Line 498: Is figure 9 really needed?

-- Response: We think the figure is a summary of the main conclusion which is needed for the ease of understanding. This also shows the general trend in the data and the analysis result. Therefore, we kept the figure in the revised manuscript.

Lines 504-506: The idea mentioned in this last sentence is not well developed throughout the text, 7 especially it is not discussed at all in the discussion section. However, it appeared in the abstract.

-- Response: Yes, it seemed little weak and we have deleted this sentence.

Lines 520-522: "Therefore, the observation completed...", I am not sure about this conclusion.

-- Response: Through this sentence, we mean to say the general pattern of the scaling indices. The relationship can be directly transferred to other field situations given the similar kind of landscape and climate condition.

Table 1: Please, include the five-year averages, since you refer to them in the text.

-- Response: Added.

Table 2: Please, indicate the number of data used for each correlation. Was it the same for all dates and depths?

-- Response: The number of data is same for all and is mentioned in the title.

Figure 1: Why not showing the Y-scale in all left graphs?

-- Response: We have added y-axes for all the plots.

Figure 2 and 3: It is very difficult to distinguish the points from each depth. Besides, the UM model is missing from the graphs.

-- Response: Yes, there were too many graphs. We have reduced to only three. All the graphs have the UM model but it is not visible due to the condition of the plots.

Figures 6 and 7: Some values are overlapped in the Y-axis.

-- Response: We have modified the Fig. 6 and Fig 7. These are assigned to new numbers.

Figure 9: Is this figure really needed?

-- Response: We think the figure is a summary of the main conclusion which is needed for the ease of understanding. This also shows the general trend in the data and the analysis result. Therefore, we kept the figure in the revised manuscript.

# **Comments from Referees: Anonymous Referee #1**

General Comments: This manuscript repeatedly evaluates soil water storage (SWS) across an transect consisting of 128 individual measurement points by multifractal and joint multifractal analysis. In each point SWS was determined at seven depth increments, and this several times per year during a five years period. Therefore the relationship between several multifractal parameters obtained from SWS transects as a function of depth and time were investigated. This study follows previous studies carried out with in the same site, with the same experimental design and using similar methods of analysis. The rationale and the objectives exposed in the Introduction are worthwhile and in general the work appears well justified and appealing for the international reader of this journal. The main findings, such as the usefulness of either multifractal or monofractal parameters to assess patters of heterogeneity and evenness of SWS transects with increasing soil depth and for different seasons of the year. In general, the paper is well written and organized, and represents an original contribution, even if it follows previous similar work. The results are based in robust data analysis. This study also is compatible with the aims Nonlinear Processes in Geophysics and may fit well into the scope of the current special section titled "Multifractal analysis in soil systems". In my opinion, it should be acceptable for publication following minor to moderate revisions. In my opinion the manuscript could be ameliorated by plotting selected multifractal parameters (for example, the amplitude of the singularity spectrum, ï, A, amax-ï, A, amin, or the information dimension D1) as a function of depth and time, or both, depth and time. Next I'm indicating two places where plots are recommended, but this is not exhaustive.

Response: Thank you very much for your detailed comments. It really helped modify the manuscript. We have addressed the comments individually and documented the responses below.

**Specific Comments** 1. Page 4, Lines 95-100. I recommend to briefly describe the methods used to measure soil water content and to evaluate soil water storage (SWS), even if they have been already detailed described before.

Response: We have included a brief description of the data collection in the materials an methods (L102-111).

2.- Page 9, Lines 226-243. I suggest to draw a graphic with these statistical information; then check if including this graph increases readability.

Response: We have included a new figure (Fig. 11) showing the joint multifractal spectra between two spatial series of soil water storage measure on 22 October 2008.

3.- Page 12 and 13, Lines 342-352. Again, I suggest to draw a graphic plotting (ï, A, amax-ï, A, amin) as a function of depth for several mesarument periods.

Response: Thanks for the suggestion. We have included two figures; Fig. 5 showing the  $\alpha_{max}$ - $\alpha_{min}$  values for all the measurements at all depths and Fig. 8 showing the D1 values for all the measurements at all depths.

4.- Page 23, Table 2. I suggest to include figures showing some multifractal spectra either in the main manuscript or as supplementary content.

Response: We have included a new figure (Fig. 11) as an example showing the joint multifractal spectra between two spatial series of soil water storage measure on 22 October 2008.

5.- Page 25, Figures 2 and 3. I recommend to show only two or four selected plots of mass exponent functions to increase visibility. (because of thee small size of the Figures, differences are hardly to vew).

Response: We have modified the figures. Now we have only included only 3 measurement dates for both the figures. The figure numbers have been changed. The new numbers are Fig. 3 and Fig. 4.

6.- Page 26, Figures 4 and 5. I suggest to take into account the shape of the singularity spectra and not only the amplitude in the and the Results and in the Discussion sections; also these shapes should provide valuable information, I guess.

Response: Thank you very much for the comments. We discussed about the shape of the spectra specifically the non-uniformity and the tails of the spectra and their meaning in terms of the distribution of scaling indices (L360-371).

7.- Page 28, Figure 8. I suggest to move Figure 8 (scheme of the vegetation growth patterns) either to the Material and Method section, or to the section 3.1 (Spatial pattern of soil water storage at different depths). Indeed this Figure is related to the Discussion section, but it is also pertinent to previous section.

Response: We have moved the figure into materials and methods section and first introduced in L 95. Now the new figure is marked as Fig. 1.

# **Comments from Referees: Anonymous Referee #2**

This work makes use of multifractal analysis and joint multifractal analysis to study the spatiotemporal behavior of soil water storage (SWW) at multiple depths. Several interested implications about the scaling nature of SWW that are relevant to transfer information from one scale to another, are shown. The manuscript is well structured and conclusions are drawn from sound mathematical theories applied to a rich enough database consistent with the algorithms used to estimate theoretical parameters. Therefore, I recommend acceptance following minor revisions.

My specific comments are itemized below: page 6, line 163 and page 6, line 167: I suggest to use Chhabra and Jensen (1989) as a reference instead of Everest and Mandelbrot (1992).

Response: The reference has been revised from Everest and Mandelbrot (1992) to Chhabra and Jensen (1989) (L187 and L223)

page 7, line 197 and page 17, line 478: This parameter was first introduced in Caniego, Martín and San José (2003) page 14, line 384: There are two points instead of one to the end of the line. Reference: Caniego, F.J., Martín, M.A. and San José, F., 2003. Rényi dimensions of soil pore size distribution. Geoderma 112 (2003) 205–216.

Response: Thanks. We have included the reference (L505).

# Fractal behavior of soil water storage at multiple depths

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- Abstract Spatio-temporal behavior of soil water is essential to understand the science of 12
- 13 hydrodynamics. Data intensive measurement of surface soil water using remote sensing has
- established that the spatial variability of soil water can be described using the principle of self-14
- similarity (scaling properties) or fractal theory. This information can be used in determining 15
- land management practices provided the surface scaling properties hold are kept at deep layer. 16
- 17 Current study examined the scaling properties of sub-surface soil water and its their
- relationship to surface soil water, thereby serving as the supporting information for the plant 18
- root and vadose zone models. Soil water storage (SWS) down to 1.4 m depth at seven equal 19
- intervals was measured along a transect of 576 m for 5 years in Saskatchewan. The surface 20
- SWS showed multifractal nature only during the wet period (from snowmelt until mid to late 21
- June-with large SWS) indicating the need of for multiple scaling indices in transferring soil 22
- 23 water variability information over multiple scales. However, with increasing depth, the SWS
- became monofractal in nature indicating the need of for a single scaling index to 24
- upscale/downscale soil water variability information. The dynamic nature made of the surface 25
  - layer soil water in the wet period is highly variable compared to the deep layers. In contrast,
  - all soil layers during the dry period (from late June to the end of the growing season in early
  - November with low SWS) were monofractal in nature, probably resulting from the high
- evapotranspirative demand of the growing vegetation that surpassed other effects. This strong 29
  - similarity between the scaling properties at the surface layer and deep layers provides the
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- 31 possibility of inferring about the whole profile soil water dynamics using the scaling properties

of the easy-to-measure surface SWS data.

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**Keywords** Scaling, sScale invariance, monofractal, multifractal, root zone, remote sensing

#### 1 Introduction

Knowledge on the spatial distribution of soil water over a range of spatial scales and time has important hydrologic applications including assessment of land-atmosphere interactions (Sivapalan, 1992), performance of various engineered covers, monitoring soil water balance and validating various climatic and hydrological models (Rodriguez-Iturbe et al., 1995;Koster et al., 2004). However, high variability in soil is a major challenge in hydrology (Quinn, 2004) as the distribution of soil water in the landscape is controlled by various factors and processes operating at different intensities over a variety of extentscales (Entin et al., 2000). The individual and/or combined influence of these physical factors (e.g. topography, soil properties) and environmental processes (e.g. runoff, evapotranspiration, and snowmelt) gives rise to complex and nested effects, which in turn evolve a signature in the spatial organization (Western et al., 1999) or patterns in soil water as a function of spatial scale (Kachanoski and Dejong, 1988;Kim and Barros, 2002;Biswas and Si, 2011a). This complexity makes the management decision difficult at a scale other than the scale of measurement. Therefore, it is necessary to transfer variability information from one extentscale (e.g. pedon scale) to another (e.g. large catchment scale), which is called scaling.

The scaling of soil water is possible if the distribution of some statistical parameters (e.g., variance) remain similar at all studied scopescales. This feature, known as scale-invariance, means that the spatial feature in the distribution of soil water will not change if the length scales are multiplied by a common factor (Hu et al., 1997). Generally, the soil water will have a typical size or scale, a value around which individual measurements are centered. So the probability of measuring a particular value will vary inversely as a power of that value, which is known as the power law decay, a typical principle of scaling process. Now, as the spatial distribution of soil water follows the power law decay (Hu et al., 1997;Kim and Barros, 2002;Mascaro et al., 2010), the spatial variability can be investigated and characterized quantitatively over a large range of measurement scales extents using the fractal theory (Mandelbrot, 1982). When the spatial distribution of soil water is the response of some linear processes, the scaling can be done using a single sealing coefficient over multiple scales and the distribution shows monofractal scaling behaviour behavior. However, the spatial distribution of soil water is the nonlinear response of multiple factors and processes acting over a variety of scales and therefore needs multiple scaling indices (multifractal-scalings) in-for quantifying spatial variability (Hu et al., 1997; Kim and Barros, 2002; Mascaro et al., 2010).

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The multifractal scaling behaviour of soil water has been used in developing models to downscale soil water estimate from remotely sensed measurements with a large foot print area. The multifractal behaviour behavior in the surface soil water as a result of temporal evolution of wetting and drying cycles haves been reported from a sub-humid environment of Oklahoma by Kim and Barros (2002). Mascaro et al. (2010) reported the multifractal behaviour behavior of soil water, which was ascribed as a signature of the rainfall spatial variability. Though these measurements can provide a quickn estimate of soil water over a large area-quickly, they are limited to very few centimeters of the soil profile. These studies reported the multifractal behaviour behavior of only the surface soil water indicating the superficial scaling properties. Surface soil layer is exposed to direct environmental forcing forces and are is the most dynamic in nature. The scaling properties of surface soil water can be used for land management practices provided the observed scaling properties holds remain the same characteristics for the deep layers such as vadose zone or the whole soil profile. Understanding overall hydrological dynamics in soil profile needs information on the scaling properties and the nature of the spatial variability of soil water over a range of scales at deep layers as well (Biswas et al., 2012b). The information on the similarity in the nature of the spatial variability of soil water between the surface layer and deep layers may also help inferring about the soil profile hydrological dynamics. Therefore, the objectives of this study were to examine over time the scaling properties of sub-surface layers and their relationship with surface layers at different initial soil water conditions over time. We have examined the scaling properties of soil water storage at multiple depth layerseach layer and their trendat soil layers with increasing depth from the surface (cumulative depth) over a 5-year period from a hummocky landscape from central Canada using the multifractal analysis. The relationship between the scaling properties of the surface layer and the subsurface layers was also examined using the joint multifractal analysis.

# 2 Materials and Methods

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### 2.1 Study site and data collection

A field experiment was carried out at St. Denis National Wildlife Area (52°12′N latlatitude-And, \_106°50′W longitude and ~549 m above sea level-), which is located 40 km east of Saskatoon, Saskatchewan, Canada. The landscape of the study area is hummocky with a complex sequence of slopes (10 to 15%) extending from differently sized rounded depressions to irregular complex knolls and knobs, a characteristic landscape of the North American Prairie pothole region encompassing approximately 780,000 km² from north-central United States to south-central Canada (National Wetlands Working Group, 1997). Some of these potholes are

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seasonal in nature meaning to store water in the spring (wet period) and drying out during later summer and in fall season (dry period) (Fig. 1). Variables water distribution within the landscape and in different landform elements such as side slopes, knolls, and depressions support vegetation differently. For example, the large amount of stored water in depressions provide a luxurious supply of water to growing plants compared to knolls (Fig. 1). A transect of 128 points (576 m long) extending in the north-south direction covering multiple knolldepression cycles was established in 2004 at the study site to examine the soil water variation at field scale. The sample points were selected at 4.5 m regular intervals along the transect to catch the systematic variability of soil water. Soil water measurements were carried out at every 20 cm depth down to 140cm along the transect over the period of 2007 to 2011, among which, the surface soil water (0 to 20 cm) was measured using vertically installed time domain reflectometry (TDR) probes and a metallic cable tester (Model 1502B, Tektronix, Beaverton, OR), while the rest deeper soil down to 140 cm depth was measured using a neutron probe (Model CPN 501 DR Depthprobe, CPN International Inc., Martinez, CA) (Biswas et al... 2012a). and were used in this study These measured data of soil water content from either the neutron probe or TDR were then multiplied with depth and added together to obtain the overall soil profile water storage so as -to examine the fractal behavior of SWS at different depths-of over time-A detailed description of the study site, development of the transect, measurement of soil water and the calibration of measurement instruments can be found in earlier publications from this project (e.g. Biswas et al. (2012a)).

### 2.2 Data analysis

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130 131 Various methods including geostatistics, spectral analysis, and wavelet analysis have been used to examine the scale-dependent spatial patterns of SWS. These methods generally deal with how the second moment of SWS changes with scales or frequencies. When the statistical distribution of SWS is normal, the second moment plus the average provide a complete description of the spatial series. However, for other distributions (e.g. left skewed distribution), higher-order moments are necessary for a complete description of the spatial series. For example, let's define the  $q^{th}$  moment of a spatial series z as  $z^q$ . In this situation, for a positive value of q, the  $q^{th}$  moment magnify the effect of larger numbers and diminish the effect of smaller numbers in z. While, on the other hand, for a negative value of q, the  $q^{th}$  moment magnify the effect of small numbers and diminish the effect of large numbers in the spatial series z. In this way, using variable moments, we can look at the effect of the magnitude of the data in a series and better characterize its spatial variability-better. There is a pressing need to

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summarize how these moments change with scales so that we can compare and simulate spatially variable SWS.

#### 2.2.1 Statistical self-similarity or scale invariance

Soil water is highly variable in space and time. If the variability in the spatial/temporal distribution remains statistically similar at all studied scales, the SWS is assumed to be self-similar (Evertsz and Mandelbrot, 1992). Self-similarity, also called scale invariance, is closely associated with the transfer of information from one scale to another—(sealing). We used the multifractal analysis to explore self-similarity or inherent differences in scaling properties of SWS in this study.

#### 2.2.2 Multifractal analysis

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On the spatial domain of the studied field, multifractal analysis was used to characterize the scaling property of SWS by statistically measuring the mass distribution (Zeleke and Si, 2004). The spatial domain or the data along the transect was successively divided into self-similar segments following the rule of the binomial multiplicative cascade (Evertsz and Mandelbrot, 1992). This method required that the two segments divided from a unit interval to be of equal length. With regards to a unit mass M (a normalized probability distribution of a variable or measured in a generalized case) relating to the unit interval, the weight was also partitioned into  $[h \times M]$  and  $[(1-h) \times M]$ , where h was a random variable  $(0 \le h \le 1)$  governed by a probability density function. Sequentially, the new subsets with theirits associated mass were equally divided into smaller parts. In this way, multifractal analysis was able to describe the scaling properties for the higher-order moments compared to semivariogram which can only measure the scaling properties of the second moment. In a special case, if the scaling properties do not change with q, the spatial series can be identified as monofractal, when one scaling coefficient is enough to characterize scaling property of SWS. Generally, the multifractal analysis is good at measuring the highly fluctuated mass (box size) within a scale interval. This also as well as providing provides physical insights at all scales regardless of any ad hoc parameterization or homogeneity assumptions in the analysis (Schertzer and Lovejoy, 1987).

For SWS spatial series, the scale-invariant mass exponent, was termed as  $\tau(q)$  (Liu and Molz (1997):

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$$\langle [\Delta z(x)]^q \rangle \propto x^{z(q)}$$
 [1]

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where z was the SWS spatial series, x was the lag distance and the symbol  $\infty$  indicated proportionality. The  $\tau(q)$  is widely used in multifractal analysis. If the plot of  $\tau(q)$  vs. q [or  $\tau(q)$ curve] has a single slope (i.e. a linear line), then the series is a simple scaling (monofractal) type. If  $\tau(q)$  curve is nonlinear and convex (facing downward), then the series is a multiscaling (multifractal) type. In this study, we used the universal multifractal (UM) model of Schertzer and Lovejoy (1987) to create a linear reference line that which represented the perfect monofractal type of scaling. Assuming the conservation in mean value of SWS, this model simulated a cascade process with a scaling function in an empirical moment. It is thus used here to compare and characterize the observed scaling properties with a reference to the monofractal behavior. The goodness-of-fit between the  $\tau(q)$  curves and the UM model was tested using the chi-square test. The sum of squared residuals (SSRs) between the  $\tau(q)$  curve and the UM model was also calculated to test the deviation. The  $\tau(q)$  curves over the range of q values (in this study -15 to 15 at 0.5 intervals) were fitted with a linear regression line (referred to as a single fit). The linear fitting of the  $\tau(q)$  curves with q<0 and q>0 (referred to as segmented fit) were was also completed. The difference between the mean of slopes and segmented fits (for positive and negative q values) was tested checked using the Student's t test.

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189 190 With similar manner to Eq. [1], the  $q^{th}$  order normalized probability measure of SWS,  $\mu(q,\varepsilon)$  (also known as the partition function), is prove<u>n</u>d to vary with the scale size, as below

$$\mu_{i}(q,\varepsilon) = \frac{\left[p_{i}(\varepsilon)\right]^{q}}{\sum_{i}\left[p_{i}(\varepsilon)\right]^{q}} \propto (\varepsilon/L)^{\tau(q)}$$
[2]

where  $\varepsilon$  is scale size in the  $i^{th}$  segment and  $p_i(\varepsilon)$  is the probability of a measure.  $p_i(\varepsilon)$  and measures the concentration of a variable of interest (e.g. SWS) by dividing the value of the variable in the segment to the whole support length(e.g. to the whole transect of length L units) (Meneveau et al., 1990; Chhabra and Jensen, 1989) Evertsz and Mandelbrot, 1992). The mass exponent  $\tau(q)$  was related to the probability of mass distribution of SWS.

Moreover, the fractal dimension of the subsets of segments in scale size  $\varepsilon$  was measured by the multifractal spectrum f(q). When a coarse Hölder exponent (local scaling indices) of  $\alpha$  was in the limit as  $\varepsilon \to 0$ , f(q) was calculated as below (Chhabra and Jensen, 1989 Evertsz and Mandelbrot, 1992):

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$$f(q) = \lim_{\varepsilon \to 0} \left( \log \left( \frac{\varepsilon}{L} \right) \right)^{-1} \sum_{i} \mu_{i}(q, \varepsilon) \log \mu_{i}(q, \varepsilon)$$
 [3]

and the local scaling indices,  $\alpha$ , were given by

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$$\alpha(q) = \lim_{\varepsilon \to 0} \left( \log \left( \frac{\varepsilon}{L} \right) \right)^{-1} \sum_{i} \mu_{i}(q, \varepsilon) \log p_{i}(\varepsilon)$$
 [4]

Noting that  $f(\alpha)$  was determined through the Legendre transform of the  $\tau(q)$  curve:

 $f(\alpha) = q\alpha(q) - \tau(q)$  (Chhabra and Jensen, 1989).

The multifractal spectrum is a powerful tool in portraying the similarity and/or differences between the scaling properties of the measures (e.g. SWS). This spectrum also enabled us to examine the local scaling property. The width of the spectrum ( $\alpha_{max}$  -  $\alpha_{min}$ ) was used to examine the heterogeneity in the local scaling indices. The wider the spectrum, the higher was the heterogeneity in the distribution of SWS and vice versa. Similarly, the height of the spectrum corresponded to the dimension of the scaling indices. The small f(q) values indicated rare events (extreme values in the distribution), whereas the largest value was the capacity dimension ( $D_0$ ) obtained at q=0.

In addition to the multifractal spectrum,  $[f(q) \text{ vs. } \alpha(q)]$ , for many practical applications, we used models to incorporate a few selected indicators to describe the scaling property and variability of a process. One of the widely used models for multifractal measure were the generalized dimensions, which was calculated as below:

$$D_{q} = \frac{1}{q-1} \lim_{\varepsilon \to 0} \frac{\log \sum_{i} p_{i}(\varepsilon)}{\log(\varepsilon)}$$
 [5]

when q = 1,  $D_1$  was referred to as the information dimension (also known as entropy dimension) which provided information about the degree of heterogeneity in the measure distribution in analogy to the entropy of an open system in thermodynamics (Voss, 1988). If the value of  $D_1$  is close to unity, it indicated the evenness of measures over the sets of cell size, while the value approaching 0 indicated a subset of scale in which the irregularities were concentrated. The  $D_2$ , known as the correlation dimension, was associated with the correlation function and measured the average distribution density of the SWS (Grassberger and Procaccia, 1983). For a monofractal distribution, the  $D_1$  and  $D_2$  tend to be equal to the  $D_0$ . The same value of  $D_0$ ,  $D_1$  and  $D_2$  indicates that the distribution exhibits perfect self-similarity and is homogeneous in nature. Contrarily, in multifractal type scaling, the  $D_1$  and  $D_2$  tend to be smaller than  $D_0$ ,

showing  $D_0 > D_1 > D_2$ . Accordingly, the  $D_1/D_0$  value can be used to describe the heterogeneity

in the distribution (Montero, 2005) Caniego, Martin and San José, 2003). The When this value

equals to 1, it indicated exact monoscaling of the distribution.

### 2.2.3 Joint multifractal analysis

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While the multifractal analysis characterized the distribution of a SWS spatial series along its

224 geometric support, the joint multifractal analysis was used to characterize the joint distribution

of two SWS spatial series along a common geometric support. As an extension of the

multifractal analysis, the length of the datasets was also divided into several segments of the size

227  $\epsilon$ . Two variables  $(P_i(\epsilon))$  and  $R_i(\epsilon)$  representing two spatial series of SWS) were used here to

measure the probability of the measure in the  $i^{\text{th}}$  segment, when  $P_i(\varepsilon) \infty (\varepsilon/L)^{\alpha}$  and  $R_i(\varepsilon) \infty (\varepsilon/L)^{\beta}$ 

229 . Among them,  $\alpha$  and  $\beta$  were the local singularity strength which respectively represented the

230 mean local exponents of  $P_i(arepsilon)$  and  $R_i(arepsilon)$  in the corresponding expressions above. The

partition function for the joint distribution of  $P_i(\varepsilon)$  and  $R_i(\varepsilon)$ , was calculated as below

232 (Chhabra and Jensen, 1989; Meneveau et al., 1990; Zeleke and Si, 2004):

233 
$$\mu_{i}(q,t,\varepsilon) = \frac{p_{i}(\varepsilon)^{q} \cdot r_{i}(\varepsilon)^{t}}{\sum_{j=1}^{N(\varepsilon)} \left[ p_{j}(\varepsilon)^{q} \cdot r_{j}(\varepsilon)^{t} \right]}.$$
 [6]

where the normalized  $\mu$  is the partition function, q and t were the real numbers for weighting.

And the aforementioned local singularity strength (coarse Hölder exponents)  $\alpha$  and  $\beta$  were the

236 function to q and t as well:

237 
$$\alpha(q,t) = -\left[\ln(N(\varepsilon))\right]^{-1} \sum_{i=1}^{N(\varepsilon)} \left[\mu_i(q,t,\varepsilon) \cdot \ln(p_i(\varepsilon))\right]$$
 [7]

$$\beta(q,t) = -\left[\ln(N(\varepsilon))\right]^{-1} \sum_{i=1}^{N(\varepsilon)} \left[\mu_i(q,t,\varepsilon) \cdot \ln(r_i(\varepsilon))\right]. \tag{8}$$

To indicate the dimension of the joint distribution, the multifractal spectra  $f(\alpha, \beta)$ , was given

240 by

241 
$$f(\alpha, \beta) = -\left[\ln(N(\varepsilon))\right]^{-1} \sum_{i=1}^{N(\varepsilon)} \left[\mu_i(q, t, \varepsilon) \cdot \ln(\mu_i(q, t, \varepsilon))\right].$$
 [9]

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In fact, the joint partition function in Eq. [6] can be simplified to Eq. [2] when q or t is equal to 0. In this case, the joint multifractal spectrum was transformed to the multifractal spectrum with a single measure. When both value of q and t were 0,  $f(\alpha, \beta)$  reached maximum and indicated box dimension of the geometric support of the measures. Pair value of  $\alpha$  and  $\beta$  were fluctuates determined by with the change of variable q and t. Therefore, it is possible to examine the distribution of high or low values (different intensity levels) of one variable with respect to another by varying the values of q or t. As the joint multifractal spectra  $f(\alpha, \beta)$  represents the frequency of the occurrence of certain values of  $\alpha$  and  $\beta$ , high values of  $f(\alpha, \beta)$  represents strong association between the values of  $\alpha$  and  $\beta$ . The Pearson correlation coefficient was used to quantitatively describe their relations across similar moment orders. In addition, correlation coefficients between the surface layer and subsurface layers were used as well to examine the similarity in the scaling properties. Additionally, a contour was used to represent the joint distribution of a pair of variables by permuting similar values (highs vs highs or lows vs lows) of q and t. The bottom left part of the contour graph presents the joint distribution of high data values of both variables while top right part represents the low data values of both variables. Therefore, a diagonal contour with low stretch indicate strong association between the variables in consideration (Biswas and Si, 2012b).

3 Results

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### 3.1 Spatial pattern of soil water storage at different depths

Average SWS for the surface 0-20 cm layer over five year period was 5.51 cm. A slight decrease in SWS was observed at the immediate deep layer (20-40 cm) and a gradual increase thereafter. Five-year average SWS was 5.45 cm, 5.48 cm, 5.56 cm, 5.61 cm, 5.69 cm and 5.77 cm for the 20-40 cm, 40-60 cm, 60-80 cm, 80-100 cm, 100-120 cm and 120-140 cm layers, respectively—(Table 1). Average SWS for a single measurement varied from 3.40 cm to 7.16 cm. The highest average SWS for the surface layer was observed on 29 June 2011. The study area received large amount of spring snowmelt (2010 received 642 mm, double the annual average precipitation) and rainfall during 2011 leading to the high SWS in the surface layer (Weather Canada historical report). The lowest average SWS for surface was observed on 23 August 2008, which was one of the driest summers within the five-year study period. The highest average SWS (on 29 June 2011) at the surface layer gradually decreased to 6.55 cm and the lowest average SWS (on 23 August 2008) at the surface layer gradually increased to 5.28 cm at the 120-140 cm layer (Table 1). These top and bottom boundaries formedia vielded

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a bigger-wider range (3.76 cm) in of the average SWS at the surface layer compared to that at the deepest layer (1.27 cm). A big range (2.00 cm) in the standard deviation (maximum=2.43 cm and minimum=0.43 cm) of the measurement at the surface layer (0-20 cm) was also observed compared to that at the deepest layer (120-140 cm; maximum=1.28 and minimum=0.76). This indicated large variations in SWS at the surface layer and gradually decreased at deeper layers. The coefficients of variations (CVs) at the surface layer (0-20 cm) varied from 10% to 43% and the deepest layer (120-140 cm) varied from 13% to 23% (Supplementary Table S.1).

 The maximum SWS at the surface layer also varied widely (maximum=13.96 cm and minimum=4.64 cm) compared to the deepest layer (maximum=9.81 cm and minimum=6.712 cm) (Table 1). There was a gradual decrease in the maximum value and increase in the minimum value from the surface to the deepest layer. A similar trend was also observed for the minimum SWS at different layers. The maximum SWS at different layers was much localized. For example, there was high SWS at different layers at the locations of 100 to 140 m and 225 to 250 m from the origin of the transect. These locations had very high SWS compared to the field-average and because they were situated in the depressions while low SWS was observed on the knolls.

The variations in SWS with time were evaluated within a year. There was little change in the average SWS over measurements within the years from 2007-2011 except 2008 (Table 1). For example, average SWS was 6.47 cm, 6.03 cm, 6.54 cm, and 6.33 cm on 6 April 2010, 19 May 2010, 14 June 2010 and 28 September 2010, respectively. However, the average SWS in 2008 drops from 6.28 cm on 2 May 2008 to 3.51 cm on 17 September 2008 in the surface 0-20 cm layer. This falling trend was even-observed at all soil layers. When compared between years, the trend over time and with depth was very similar in 2007 and 2009 while slightly different between 2010 and 2011 (Table 1). A decreasing trend of the variability was also observed with time. For example, the CV of the surface layer was around 28% on 2 May 2008, which gradually decreased to around 13% on 17 September 2008 (Supplementary Table S.1).

The average water storage for soil layers with increasing depth was also calculated by adding the individual layers together. The time-averaged values of SWS were 10.96 cm, 16.44 cm, 22.00 cm, 27.61 cm, 33.30 cm and 39.07 cm for the 0-40 cm, 0-60 cm, 0-80 cm, 0-100 cm, 0-120 cm and 0-140 cm, respectively (Supplementary Table S.2). The CV of the 0-20 cm layer was the highest during the wet period and gradually declined to the smallest during the dry

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period (Supplementary Table S.3). The variability also gradually increased with depth. This trend with depth and time has also been verified by the standard deviation of measurement.

#### 3.2 Statistical scale invariance

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The distribution of a statistical measure is considered as fractal (monofractal/multifractal) provided the moments obey the power law (Evertsz and Mandelbrot, 1992). The power law relationships and the statistical scale invariance were evaluated using a log-log plot of the aggregated variance of SWS spatial series at different depths of soil layers and the level of disaggregation (or scales) at different q values or statistical moments. The linear relationship of the logarithm of the variance with scale indicated the presence of statistical scale invariance (Fig.  $\pm 2$ ). The scale invariance was observed for all measurements and at all depths though only all depths of selected three measurements—dates were presented as example. The coefficient of determination ( $r^2$ ) for a linear fit (n=7) was between 0.99 and 1.00 (significant at P=0.001) for any measurement days and depths. The scale invariance was also observed for SWS trend at soil layers with cumulative increasing depths.

#### 3.3 Multifractal analysis

321 The  $\tau(q)$  curves for the surface layer displayed deviation from the UM model during the wet 322 period (Fig. 23). A high SSR value was observed between the  $\tau(q)$  curves and the UM model. 323 Nonlinearity in the  $\tau(q)$  curve was observed and the slopes of the segmented fit of the  $\tau(q)$ curves were significantly different from each other. For example, the SSR values between the 324  $\tau(q)$  curve and the UM model were 27.74 and 50.49 for the surface layer (0-20 cm) on 2 May 325 2008 and 31 May 2008, respectively. The slopes of the  $\tau(q)$  curve for (single fit) were 0.97 and 326 327 0.96, respectively for the surface layer of 2 May 2008 and 31 May 2008 (Fig. 23). The slopes 328 of the segmented fit for these measurements were 1.04 (q<0) and 0.87 (q>0) and, 1.06 (q<0)

and 0.82 (q>0), respectively (Fig. 23; Supplementary Table S.4).

With the maximum deviation at the surface layer, the  $\tau(q)$  curves gradually became very similar to the UM model with depth. The SSR value decreased considerably in the deep layers. The slopes of the  $\tau(q)$  curve (single fit) became almost unity with no significant difference with the UM model. There was no significant difference between the slopes of the segmented fit. For example, the SSR value was 6.17, 4.98, 8.80, 8.50, 8.86, and 6.16 respectively for the 20-40, 40-60, 60-80, 80-100, 100-120, and 120-140 cm layer of 2 May 2008 (Supplementary Table S.4). The slopes (single fit) for these layers were 0.99, 1.00, 1.01, 1.01, 1.00, and 0.99,

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respectively (Fig. 23). The slopes of the segmented fit were also very close to unity with no significant difference between them.

The SSR values gradually decreased and the slopes became almost unity with the increase of increasing depth of soil layers (Fig. 34). For example, the SSR values were 14.11, 9.31, 7.71, 6.86, 6.71 and 6.30 and the slopes (single fit) were 0.98, 0.99, 0.99, 1.00, 1.00, and 1.00, respectively for 0-40, 0-60, 0-80, 0-100, 0-120 and 0-140 cm layer (Supplementary Table S.5). The slopes of the segmented fit for the  $\tau(q)$  curve became almost the same as soil layers going went deeper (Fig. 34). The linearity of the  $\tau(q)$  curves was gradually strengthened and the SSR value gradually fell with the depth increase of soil layers at any time. A statically significant difference was observed between the slopes of the  $\tau(q)$  curves in segmented fitting at the surface layer of the first three measurements in 2007 (Supplementary Fig. S.1), two measurements in 2008 (Fig. 34), three measurements in 2009 (Supplementary Fig. S.2), and all measurements in 2010 and 2011 (Supplementary Fig. S.2) (Fig. 3).

A decreasing trend in the SSR value was also observed over time within a year. During the dry period, the slopes (single fit and segmented fit) became almost unity with no significant difference (Supplementary Table S.6). For example, the SSR value was 14.12, 8.25, 1.30, 1.46, and 0.52 and the slope was 0.99, 0.99, 1.00, 1.00, and 1.00, respectively for the surface layer (0-20 cm) of 21 June 2008, 16 July 2008, 23 August 2008, 17 September 2008 and 22 October 2008 (Fig. 23). Similarly, a small SSR value and consistent slope were also observed at the deepest layer (120-140 cm). The SSR values of the 120-140 cm were 2.47, 2.47, 3.31, 3.44 and 4.57, respectively for the measurements on 21 June 2008, 16 July 2008, 23 August 2008, 17 September 2008 and 22 October 2008 (Supplementary Table S.6). The slope (single fit) for all these measurements was equal to 1.01 (Fig. 23). There was very little difference in the slopes of the segmented fits.

A significant difference in the slopes of the segmented fit was observed for the surface layer (0-20 cm) of three measurements in 2007 (17 July, 7 August, and 1 September; Supplementary Fig. S.1), and three measurements in 2009 (21 April, 7 May, and 27 May) (Supplementary Table S.4; Supplementary Fig. S.2). The difference became non-significant with depth and during other measurement times. The trend in deep layers over time was very similar to that of 2008. However, the trend in the SSR values and the slopes with time was searcely-different between in 2010 and 2011 (Supplementary Table S6). There was very little difference in the SSR values at different times of the year. For example, the SSR value for the surface layer (0-20 cm) was 20.79, 27.18, 24.63 and 26.66 and the slope (single fit) was 0.97,

0.97, 0.97, and 0.97, respectively for the measurements on 6 April 2010, 19 May 2010, 14 June 2010, and 28 September 2010 (Fig. 23). The slope of the segmented fit of the surface layer (0-20 cm) was statistically significant for all measurements in 2010 and 2011 (Fig. 2). However, the trend with depth was similar to other years (Supplementary Table S.7).

The height of the multifractal spectrum at different depths of measurement over time-was very similar over time. The width of the spectrum ( $\alpha_{max}$ - $\alpha_{min}$ ) varied with depth and time (Fig. 5). Generally, a comparative large value of  $\alpha_{max}$ - $\alpha_{min}$  was observed at the surface layer during the wet period and the value gradually became smaller at with depths. For example, the value of  $\alpha_{max}$ - $\alpha_{min}$  for the surface soil layer (0-20 cm) was 0.23 and 0.31, respectively for the measurements of 2 May 2008 and 31 May 2008 (Fig. 5). Meanwhile, the value of  $\alpha_{max}$ - $\alpha_{min}$  for the soil layers of 20-140 cm with 20 cm increment was 0.15, 0.14, 0.19, 0.20, 0.20, and 0.18 for 2 May 2008 and 0.25, 0.19, 0.11, 0.14, 0.12, and 0.11 for 31 May 2008, respectively (Fig. 64). In the later part of the year, the width of the spectrum gradually decreased (Supplementary Table S.8). For example, the  $\alpha_{max}$ - $\alpha_{min}$  values were 0.19, 0.16, 0.07, 0.08, and 0.05, respectively for the surface layer measurement—one 21 June 2008, 16 July 2008, 23 August 2008, 17 September 2008 and 22 October 2008. Similar trend in values of  $\alpha_{max}$ - $\alpha_{min}$  was also observed at deep layers (Fig. 64).

The trend of the  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  values in 2007 and 2009 was very similar to that of 2008 (Supplementary Table S.8). A higher value of  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  was observed in the first three measurements of 2007 (Supplementary Fig. S.5) and three measurements of 2009 (Supplementary Fig. S.6). However, the values in the surface layer (0-20 cm) of measurements in 2010 and 2011 were always higher compared to the deep layers (Fig. 46). There was no decreasing trend in values for the surface layer over time. For example, the  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  value was 0.21, 0.24, 0.21, and 0.22, respectively for the measurements on 6 April 2010, 19 May 2010, 14 June 2010, and 28 September 2010 (Fig. 46). However, the trend in the  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  value of deep layers was similar to that of other years. A similar trend was observed for cumulative SWS with increasing depth over the years (Fig. 57). Generally, the value of  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  was also small with the highest in the 0-20 soil layers and gradually decreased with depth (Fig. 57; Supplementary Table S.9).

A very similar height of the f(q) curve for all depths and all periods indicated a consistent frequency distribution of the scaling indices (Fig. 6 and 7). Additionally, the position and the symmetry of the curve revealed the distribution of scaling exponents. A symmetric f(q) curve indicated uniform distribution of the scaling exponents. The left side of the spectrum

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corresponded to the large SWS that were amplified by the positive values of q while the right side indicated smaller SWS that were amplified by negative q values. Symmetry leaning towards the left side during the early spring and in the surface layers in 2008 clearly showed the wider distribution of scaling indices and multifractal nature of the SWS (Fig. 6). While the shifting of the symmetry towards right side clearly indicated less variable scaling indices and thus reduction of multifractal behavior. During the wet year of 2010 and 2011, the symmetry towards left side indicated the variability in the scaling indices. This also persisted with depth. A similar trend was observed for different years at all layers of cumulative depths (Fig. 7).

Generally, the  $D_1$  and  $D_2$  values for different depths of different measurements were very close to 1 (only varied at 3 decimal points; Fig. 8 and Supplementary Table S.10). In general, the D1 value of the surface layers gradually increased with depth. Similarly, at any depth, the D1 values gradually increased from spring to fall season through summer (Fig. 8). Highest variation in D values with q was observed in the surface layer and in the spring season and gradually decreased with depth and later part of the growing season. Specifically, the D values for the surface layer during the wet period increased at high q values. For example, the first three measurements in 2007 and 2009-all presented high D values at high q values (Supplementary Figs. S.9 and S.10). This high D value gradually decreased in the dry period of the year. For example, the D value with positive q was high in the surface layer of 2 May 2008 and 31 May 2008 (Fig. 69), whereas it gradually decreased at the later part of the year (e.g. 17 September 2008). The trend with time and depth in 2007 and 2009 was very similar to that of 2008 (Supplementary Tables S.10 and S.11). A consistent high D value was observed in the surface layer for all 2010 and 2011 measurements (Fig.  $\underline{69}$ ). The trend in D values with depth in 2010 and 2011 was also similar to other years. A high value of  $D_1$  and  $D_2$  were also observed at all layers of cumulative depths for all measurements (Fig. 710; Supplementary Table S.11).

### 3.4 Joint multifractal analysis

There were strong correlations between the scaling property of the joint distribution of the surface soil layer and the deep soil layers. The narrow width and the diagonally oriented contours between SWS measured on 22 October 2008 at 0-20 cm and 20-40 cm layers clearly demonstrates strong association between those two layers (Fig. 11). The correlation between the surface 0-20 cm and the deep layers on 2 May 2008 (wet period) was larger than 0.9 (significant at P=0.001; Table 2). The highest correlation was observed between the layers closest to each other. The correlations gradually increased over time and showed high

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consistency between different layers on 17 September 2008 (Table 2). A very similar trend was observed in other years.

### 4 Discussion

The amount of water stored in soil layersthe soil is the result of the dominant underlying hydrological processes. Located in semi-arid climate, the study area receives about 30% of the long term annual average precipitation as snowfall during winter months (Pomeroy et al., 2007). Generally, the depressions receive snow from surrounding uplands or knolls as redistributed by strong prairie wind (Pomeroy and Gray, 1995;Fang and Pomeroy, 2009). The snow melts within a short period of time during the early spring and contributes d-a large amount of water. The frozen ground restricts infiltration and redistributes excess water within the landscape with greater accumulation in depressions (Fig. §1) (Gray et al., 1985). Apart from the snowmelt, the spring rainfall also contributes to the water inflow in the landscape (Fig. §1). This created a spatial pattern of SWS that was almost a mirror image of the spatial distribution of relative elevation (Biswas and Si, 2011a, b;Biswas et al., 2012a).

In the spring, the sources of water loss were the deep drainage and the evaporation—. As the loss of water through deep drainage in the study area was as low as 2 to 40 mm per year, occurring mainly through the fractures and preferential flow paths (Hayashi et al., 1998;van der Kamp et al., 2003), the major loss occurred mainly through evaporation from the surface of the bare ground and standing water in depressions. These processes lose a very small amount of water compared to the input of the water in spring and early summer leaving the soil wet. Moreover, the surface soil with high organic matter content and low bulk density stored a larger amount of water than the deep layers where the organic matter gradually decreased and the bulk density increased. Reflecting the long-term history of vegetation growth in the landscape, the variability of organic matter content (CV=41%) may be one of the main factor of the high variability in surface layer SWS (Biswas and Si, 2011c).

As the vegetation developed in summer, strong evapotranspiration resulted in the lowest average SWS in a year. High amount of water in the depressions allowed grasses to grow faster and transpire more water compareding to the knolls (Fig. 81). For example, the aquatic vegetation growth within the depressions was as high as 2 m, while the grasses on the knolls grew to a maximum up to a meter tall. The uneven growth of vegetation and the high evapotranspirative demand in summer narrowed the range of SWS. In the soil where water is more available, evapotranspiration will be stronger while the less evapotranspirative demand

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will be shown in the relatively dry soil. As a result, the excessive water in the relatively wet soil will be offset by evapotranspiration, stronger-demand-extracted more water from the soil where available and comparative less water from the soil where the availability was restricted thus reducing the disparities between maximum and minimum values. This variable water uptake was visible in the growth of vegetation in the later part of the growing season as well (Fig. <u>81</u>). The reduction in the range of SWS was the largest in the surface layer and gradually decreased at deeper layers. This is because the surface layer was exposed to various environmental forcesing and was very dynamic in nature. For example, plants can take up more than 70% of the water they need from the top 50% of the root zone (Feddes et al., 1978). This dynamic behavior of the surface layer exhausted readily available water and finally reduced the range in water storage. This decrease in range also happened in the later part of the growing season.

 The multifractal and joint multifractal analyses explained the scaling behavior of SWS at different depths over time. The linearity in the log-log plot between the aggregated variance in SWS and the scale at all soil layers over time indicated the presence of that SWS behaved under scaling laws (Fig.  $\pm 2$ ). The mass exponent,  $\tau$  calculated over a range of moment orders (q) was used to examine the scaling behavior (monofractal and multifractal). The shape of the curve described the type of scaling involved. The curve with a single slope implied a monofractal scaling, while a convex downward curve with different slopes for negative and positive moment orders implied a multiple scaling (multifractal) (Evertsz and Mandelbrot, 1992). The deviation in the scaling property of SWS from the monofractal was also examined by comparing the  $\tau(q)$  curve with the theoretical UM model and the SSR between them (Fig. 2). The near unity slope of the  $\tau(q)$  curves and the insignificant difference from the UM model indicated a monofractal type scaling at all layers except the surface layer during the wet period (until mid to late June) where a multifractal behavior led to a slight convex downward curve (Fig.  $\pm 3$ ). This was also supported by a significant difference between the slope of single and segmented fit in the surface layer during the wet period.

Generally during the wet period, excess water fills and drains macropores quickly and creates variations in SWS. Variations in the evaporation due to uneven solar incidence over micro-topography also triggered SWS variability in the surface layer. Additionally, the snow melt and the release of water controlled by local (e.g. soil texture) and non-local (e.g. topography)factors also affected the spatial distribution of SWS, making it more heterogeneous in the wet period (Grayson et al., 1997;Biswas and Si, 2012). Contrarily, as depth increased,

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less impact of environmental forcing factors tended to create less variability in SWS and exhibited a monofractal behavior which was consistent with the uniform slope shown in Figure 23. During the dry period or later part of the growing season, the SWS storage variability at all depths was small and exhibited monofractal behavior (Fig. 23). Accordingly, the deeper layers in the wet period and all layers in the dry period can be accurately represented by only one scaling exponent while the surface layer in the wet period may require a hierarchy of exponents to describe scaling property. A similar trend was observed in SWS of cumulative depth layers (Fig. 34). Resulting from increasingly buffering capacity of the deeper soil layers, the variability of cumulative SWS overlaid the multifractal nature of the surface layer, and finally exhibited monofractal behavior in general.

The scaling patterns of SWS at different depths and different periods were further examined using multifractal spectrum  $[f(q) \text{ vs. } \alpha(q)]$  (Fig. 4-6 & Fig. 57). The degree of convexity was used to characterize the heterogeneity of scaling exponents or the degree of multifractality. Large value of  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  indicated stronger heterogeneity in the local scaling indices of SWS or cumulative SWS and vice versa. The largest value for the surface layer(s) in the wet period indicated the most multifractal behavior of SWS. However, the value decreased with depth and gradually converged in deep layers (Fig. 46). This decline manifested a conformity in the scaling behavior of SWS at deeper layers. Over time, the  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  value of the surface soil layer decreased and became very similar to that of deep layers. This indicated a reduction in the degree of multifractality for surface soil layers from the wet period to the dry period. A consistent  $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  value for all depths during the dry period suggested the homogeneity and least multifractal nature of SWS. A similar behavior was observed in the cumulative SWS (Fig. 57).

To sum up, both the unity slope of the  $\tau(q)$  curves (Fig. 2-3 and Fig. 3-4) and the degree of convexity of the f(q) spectrum (Fig. 4-6 & Fig. 5-7) jointly demonstrated that dynamic behavior of surface soil layers in the wet period made SWS highly variable and exhibited multifractal nature, while less environmental forcesing and increased buffering capacity of deep layers led to monofractal nature. As a result, multiple scaling exponents were required to characterize the variability of SWS in the surface layer during the wet period, while less number of exponents was necessary for deeper layers during wet period or all layers during dry period.

The height of the spectrum, f(q) revealed the dimension or frequency distribution of the scaling indices (Caniego, Martín, San José, 2003). -A low height of f(q) curve indicated rare events or extreme values in the distribution, while a high value represented uniform distribution in all

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segments. A very similar height of the f(q) curve for all depths and all periods indicated a consistent frequency distribution of the scaling indices. Additionally, the position and the symmetry of the curve revealed the distribution of scaling exponents. A symmetric f(q) curve indicated uniform distribution of the scaling exponents. The left side of the spectrum corresponded to the large SWS that were amplified by the positive values of q while the right side indicated smaller SWS that were amplified by negative q values.

Surface one or two layers The two upper soil layers during the wet period tended to exhibit longer tail of the curve on the left, showing more heterogeneity in the distribution of large values. However, when stepping into the dry period, the spectrum tended to display a longer tail on the right compared to the left side, suggesting more heterogeneity in the distribution of smaller values. A Few locations had with standing water leads to the spatial differences thus large SWS during the wet period while a compared to few points with very small SWS due to high evapotranspiration by growing vegetation during the dry period results in the heterogenic distribution in smaller values, owing to stronger demand by growing vegetation.

The generalized dimension,  $D_q$  was subsequently used to characterize the scaling property and variability in SWS (Fig. 6-9\_and Fig. 710). The largest value of f(q), referred to as the capacity dimension ( $D_0$ ) obtained at q=0, was close to unity for all layers at different times (Fig. 69). The information dimension ( $D_1$ ) obtained at q=1 was different from correlation dimension ( $D_2$ ), which is denoted as the average distribution density of the measurement for the surface layers in the wet period (Grassberger and Procaccia, 1983). In this case, the different values of  $D_0$ ,  $D_1$  and  $D_2$  indicated multifractal nature of the distribution of SWS. Similarly, a non-unity value of  $D_1/D_0$  (Montero, 2005) also indicated the multifractal nature of SWS at the surface layer(s) during the wet period. However, over the growing season, the  $D_1$  and  $D_2$  value approached eloser to  $D_0$  and indicated a monofractal type behavior. Similar values of  $D_0$ ,  $D_1$  and  $D_2$  during the dry period also indicated homogeneous distributions.

Joint multifractal distribution between the surface to various subsurface layers indicated the similarity in the scaling patterns (Table 2). Basically, the hydrological processes of shallower layers wereas more similar to those of the top layer, while deeper layers showed more observable disparities from the surface. The nearest subsurface (20-40 cm) layer showed generally the highest similarity with the surface (0-20 cm) layer. However, in the wet period, the subsurface layers displayed the smallest similarity to the surface layer, suggesting a higher dynamic nature of hydrological processes. In the dry period, a stronger effect of vegetation overwhelmed the effect of small variations of water distribution, thus creating a more uniform

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distribution of SWS at all soil layers and showed stronger similarity to the surface layers (Table 2).

Overall, our result revealed a multifractal behavior of surface soil layers during the wet period due to its dynamic nature of hydrological processes. This behavior gradually changed with depth and time (Fig. 912). In the deeper layers during the wet period, the behavior became less multifractal or nearly monofractal. Similarly, in the dry period, the vegetation development and its high evapotranspirative demand in the semi-arid climate of the study area increasingly buffered the variation of SWS, as a result, all the soil layers with less effect from environment factorsoreing showed uniform distribution or monofractal behavior (Fig. 912).

#### **5 Summary and Conclusions**

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The transformation of information on soil water variability from one scale to another requires knowledge on the scaling <a href="https://behavior.com/behavior">behavior.com/behavior</a> and the quantification of scaling indices. Surface soil water can be easily measured (e.g. remote sensing) and presents multi-scaling <a href="https://behavior.com/behavior">behavior.com/behavior</a> (requiring multiple scaling indices). However, land-management practices requires the understanding of the hydrological dynamics in the root zone and/or the whole soil profile. The scaling properties of the surface soil layer can be used in the decision making provided the similar behavior holds at the deep soil layer.

In this manuscript, the scaling properties of soil water storage at different soil layers measured over a five-year period were examined using multifractal and joint multifractal analysis. The scaling properties of soil water storage mainly suggested a monofractal scaling behavior. However, the surface layer in the wet period or with high soil water storage tended to be multifractal—in nature, which gradually became monofractal with depths. With the decrease in soil water storage, the scaling behavior became monofractal in nature at the later part of the year orduring the growing season. In The year with high annual precipitation, the soil stored more water in the surface layer throughout the growing period and displayed nearly multifractal scaling behavior. This multifractal nature indicated that the transformation of information from one scale to another at the surface layer during the wet period requires multiple scaling indices. On the contrary, the transformation requires a single scaling index during the dry period for the whole soil profile. The scaling properties of the surface layer were highly correlated with that of the deep layers, which indicated a highly similar scaling behaviour behaviour in the soil profile. The study was conducted in an undulating landscape from a semi-arid climate and the results were very persistence consistent over the years. Therefore,

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the observation completed at the field scale in this type of landscape and climate may be

600 generalized in similar landscapes and climatic situations, otherwise may need to be examined

601 thoroughly. The method used here can be transferred to examine the scaling properties in other

602 experimental situations.

#### 6 Acknowledgements

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- 722 Figure captions
- 723 Fig. 81: Conceptual schematics showing the vegetation growth patterns in the different section
- 724 of landscapes at different times of the year. The figure is developed based on field observations
- 725 and the scale is arbitrary.
- Fig. <u>42</u>. Log-log plot between the aggregated variance of the SWS spatial series and the scale.
- A linear relationship indicated the presence of scale invariance and scaling laws for three
- 728 <u>selected dates</u>.
- Fig. 23. Mass exponents for soil water storage spatial series measured at each selected 20 cm
- 730 soil layer down to 140 cm in 2008, and 2010 and 2011 for a range of q (-15 to 15 at 0.5
- 731 increments). The solid line is a linear reference created following the UM model of Schertzer
- and Lovejoy (1987) passing through (q = 0).
- 733 Fig. 34. Mass exponents for selected soil water storage spatial series from surface to different
- 734 soil layers (cumulative storage) at 20 cm increment down to 140 cm in 2008 and 2010 2008.
- 735 2010 and 2011 for a range of q (-15 to 15 at 0.5 increments). The solid line is a linear reference
- 736 created following the UM model of Schertzer and Lovejoy (1987) passing through (q = 0).
- Fig. 5. The width of the multifractal spectrum ( $\alpha_{\text{max}}$ - $\alpha_{\text{min}}$  value) for soil water storage at different depths
- 738 (20 cm increment) for all measurements completed during the study period.
- Fig. 46. Multifractal spectra of soil water storage spatial series measured at each 20 cm soil
- 740 layer down to 140 cm in 2008 and 2010 2008, 2010 and 2011 for a range of q (-15 to 15 at 0.5
- 741 increments).
- 742 Fig. <u>57</u>. Multifractal spectra of soil water storage spatial series from surface to different soil
- layers (cumulative storage) at 20 cm increment down to 140 cm in 2008 and 2010 2008, 2010
- 744 <u>and 2011</u> for a range of q (-15 to 15 at 0.5 increments).
- 745 Fig. 8. The information dimension (D1) for soil water storage at different depths (20 cm
- 746 <u>increment) over the whole measurement period.</u>

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748 cm soil layer down to 140 cm in 2008 and 20102008, 2010 and 2011 for a range of q (-15 to 749 15 at 0.5 increments). 750 Fig. 710. Generalized dimension spectra of soil water storage spatial series from surface to 751 different soil layers (cumulative storage) at 20 cm increment down to 140 cm in 2008 and 752 20102008, 2010 and 2011 for a range of q (-15 to 15 at 0.5 increments). 753 Fig. 8: Conceptual schematics showing the vegetation growth patterns in the different section 754 of landscapes at different times of the year. The figure is developed based on field observations 755 and the scale is arbitrary. 756 Fig. 11. Join multifractal spectra between surface (0-20 cm) and immediate (20-40 cm) 757 subsurface soil layer soil water storage measured on 22 October 2008. 758 Fig. 911: Conceptual schematics showing vegetation development over time, dominant water 759 loss processes and the scaling behavior of soil water storage at different depths. The figure is developed based on field observations and scaling analysis. The scale of the figure is arbitrary. 760 761 **Tables** 

Fig. 69. Generalized dimension spectra of soil water storage spatial series measured at each 20

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Table 1

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Table 1. Maximum, minimum, and average soil water storage at different depths (20 cm increment) over the whole measurement period.

	0-20 cm			20-40 cm				40-60 cm		60-80 cm		80-100 cm		100-120 cm		120-140 cm ◆					
	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)	Maximum (cm)	Minimum (cm)	Average (cm)
Jul 17 2007	13.96	3.25	5.65	11.55	3.09	5.63	9.43	2.59	5.73	9.06	3.34	5.90	9.51	3.22	5.89	9.81	3.55	6.05	9.81	3.54	6.14
Aug 7 2007	13.96	3.05	4.90	9.28	2.73	5.04	8.30	2.40	5.21	9.36	2.75	5.48	8.23	2.96	5.57	7.52	3.17	5.62	9.11	3.17	5.67
Sept 1 2007	13.96	2.26	5.29	9.28	3.00	5.08	8.08	2.42	5.23	6.98	2.75	5.38	7.17	2.92	5.52	8.08	3.20	5.64	9.07	3.23	5.73
Oct 12 2007	8.30	3.40	5.04	6.92	3.07	5.03	6.74	2.43	5.19	7.60	2.81	5.36	8.39	2.93	5.48	7.92	3.25	5.60	8.55	3.25	5.67
May 2 2008	13.96	4.49	6.28	9.96	4.09	6.03	9.43	3.69	5.80	8.83	3.16	5.74	9.51	2.90	5.66	9.81	3.26	5.70	9.81	3.30	5.75
May 31 2008	13.96	3.30	5.21	9.28	1.54	5.51	8.08	1.58	5.55	6.85	3.00	5.58	7.08	3.08	5.64	8.08	3.22	5.70	8.39	3.25	5.79
Jun 21 2008	8.77	3.06	4.70	7.84	3.43	5.25	6.86	2.80	5.38	6.78	2.77	5.52	7.08	3.04	5.61	7.73	3.28	5.69	8.48	3.23	5.77
July 16 2008	7.07	2.78	4.03	6.78	3.06	4.77	6.71	2.60	5.10	6.75	2.56	5.30	6.84	2.91	5.43	6.98	3.17	5.56	7.01	3.16	5.64
Aug 23 2008	4.96	2.44	3.40	5.66	2.73	4.11	6.02	2.37	4.59	6.44	2.36	4.90	6.56	2.63	5.12	6.85	3.04	5.30	6.81	2.99	5.42
Sept 17 2008	4.64	2.66	3.51	5.63	2.79	4.07	5.91	2.49	4.55	6.28	2.45	4.85	6.59	2.63	5.05	6.68	3.05	5.25	6.91	2.96	5.37
Oct 22 2008	6.11	3.83	4.96	6.03	3.10	4.37	5.92	2.52	4.53	6.13	2.46	4.79	6.55	2.63	5.00	6.61	3.00	5.18	6.73	1.22	5.28
April 20 2009	13.96	4.73	6.67	11.55	3.62	5.84	10.49	3.23	5.62	8.83	2.97	5.48	9.51	2.67	5.38	9.81	3.08	5.49	9.81	2.85	5.66
May 7 2009	13.96	4.45	5.97	9.51	3.68	5.70	8.08	3.26	5.49	8.30	3.00	5.36	7.85	2.73	5.35	9.81	3.01	5.43	8.91	2.84	5.51
May 27 2009	12.60	3.67	5.43	8.15	3.55	5.52	8.08	3.43	5.39	6.78	3.13	5.37	7.16	2.64	5.39	8.08	2.96	5.51	8.45	2.80	5.53
July 21 2009	6.92	3.16	4.56	7.24	3.16	4.83	6.55	2.91	5.00	6.72	2.95	5.23	6.77	2.58	5.24	6.91	3.02	5.34	6.89	3.24	5.43
Aug 27 2009	6.64	3.42	5.01	6.67	3.57	5.07	6.32	2.84	4.92	6.50	2.85	5.03	6.76	2.57	5.16	6.79	3.00	5.25	6.90	3.02	5.34
Oct 27 2009	6.65	3.89	5.30	6.44	3.44	4.90	6.04	2.74	4.80	6.36	2.68	4.91	6.55	2.60	5.05	6.71	3.05	5.17	6.71	2.79	5.29
April 6 2010	13.96	4.67	6.47	9.51	3.53	5.52	9.43	3.19	5.31	8.83	2.91	5.35	9.51	2.61	5.23	9.81	3.01	5.34	9.81	2.83	5.41
May 19 2010	13.96	4.08	6.04	11.32	4.28	5.94	10.49	4.46	5.94	8.75	4.08	5.93	8.60	3.55	5.90	9.81	4.03	5.91	9.81	3.96	5.85
June 14 2010	13.96	4.38	6.54	11.55	4.48	6.32	10.49	4.58	6.31	8.83	4.27	6.29	9.51	3.86	6.22	9.81	4.37	6.24	9.81	4.50	6.20
Sept 28, 2010	13.96	4.51	6.33	11.55	4.48	6.16	9.43	3.77	6.08	8.83	3.91	6.13	9.51	3.83	6.12	9.81	4.11	6.16	9.79	4.18	6.20
May 13, 2011	13.96	4.82	7.12	11.55	4.87	6.61	10.49	4.75	6.50	9.21	4.54	6.40	9.51	4.16	6.34	9.96	3.17	6.32	9.79	4.30	6.45
Jun 6, 2011	13.96	4.31	7.05	11.55	4.56	6.59	10.49	3.85	6.52	9.06	4.75	6.44	9.51	4.21	6.40	9.96	3.17	6.39	9.79	4.77	6.52
Jun 29, 2011	13.96	4.93	7.16	11.55	4.96	6.73	10.49	4.29	6.64	9.74	4.42	6.57	9.51	4.28	6.49	9.96	3.17	6.46	9.79	4.30	6.55
Sept 29, 2011	12.60	3.11	5.25	8.15	3.46	5.50	8.08	2.88	5.68	7.58	4.03	5.82	9.19	3.77	5.89	9.51	3.81	6.02	9.36	4.14	6.04
5 year average			<u>5.51</u>			<u>5.45</u>			5.48			5.56			5.61			5.69			5.77

**Commented [r4l35]:** Please include 5-year averages since the text is mentioned.

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Table 2: Correlation between joint multifractal coefficients of surface to different subsurface layers measured at 20 cm interval in 2008Correlation coefficients between joint multifractal indices ( $\alpha$  and  $\beta$ ) of the surface layer with those from subsurface layers at 20cm intervals in 2008. The number of data points are same for all the analysis.

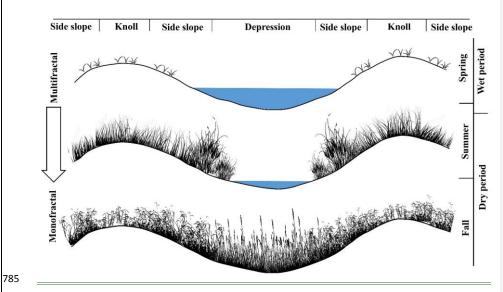
	2 May 2008	31 May 2008	21 Jun. 2008	16 Jul. 2008	23 Aug. 2008	17 Sep. 2008	22 Oct. 2008
0-20 cm vs. 20-40 cm	0.96	0.98	0.99	0.99	0.99	1.00	1.00
0-20 cm vs. 40-60 cm	0.93	0.96	0.96	0.97	0.97	1.00	1.00
0-20 cm vs. 60-80 cm	0.93	0.94	0.95	0.95	0.96	0.99	0.99
0-20 cm vs. 80-100 cm	0.92	0.92	0.93	0.94	0.94	0.98	0.99
0-20 cm vs. 100-120 cm	0.92	0.92	0.93	0.93	0.93	0.97	0.99
0-20 cm vs. 120-140 cm	0.93	0.94	0.95	0.94	0.94	1.00	1.00

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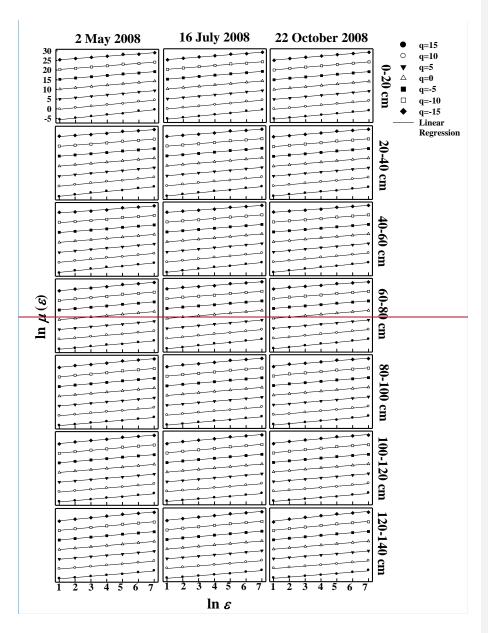
**Commented [r4l36]:** Please indicate the number of data used for each correlation, was it the same for all the dates and depths?

**Commented [r4137]:** Anonymous Referee #1: I suggest to include figures showing some multifractal spectra either in the main manuscript or as supplementary content.

# 784 Figures



786 <u>Figure 1</u>





Commented [r4l38]: Please show Y-scale in all left graphs

788 789

Figure 42

2 May 2008

16 July 2008

 $\ln \, \varepsilon$ 

22 October 2008

0-20 cm

20-40 cm

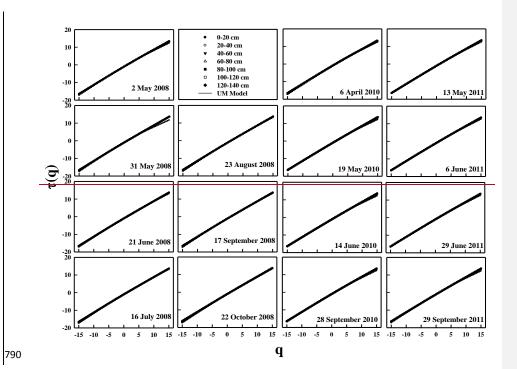
40-60 cm

60-80 cm

80-100 cm

100-120 cm 120-140 cm

**Commented [r4139]:** Anonymous Referee #1: I recommend to show only two or four selected plots of mass exponent functions to increase visibility. (because of thee small size of the Figures, differences are hardly to view).



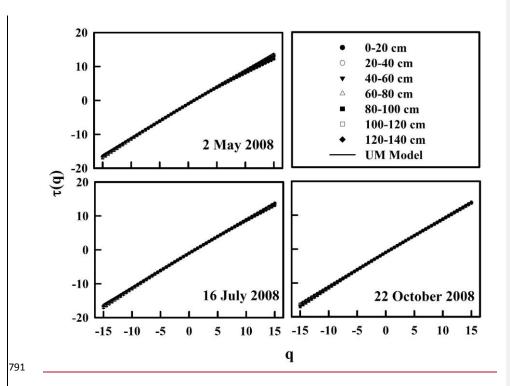
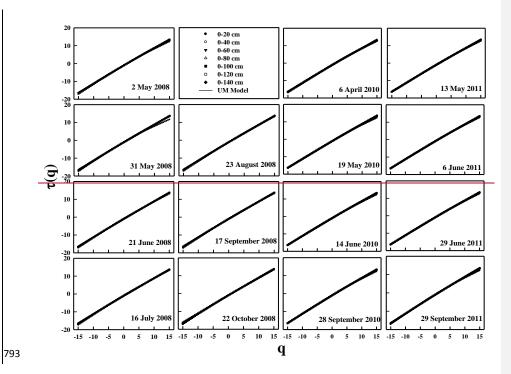


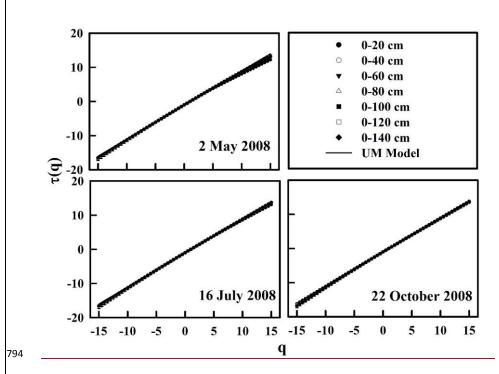
Figure 23

792

**Commented [r4l40]:** Very difficult to distinguish the points from each depth

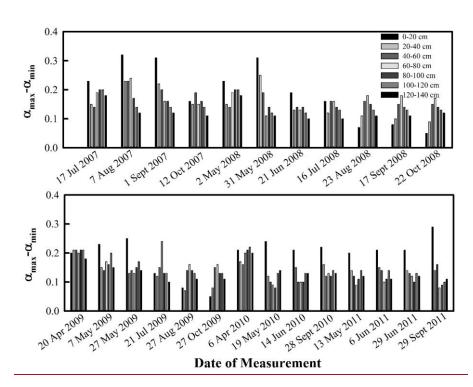
Commented [r4l41R40]:





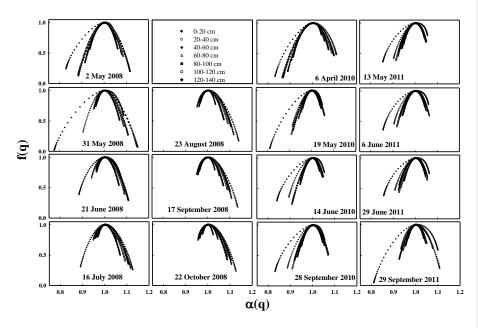
795 Figure <u>3</u>4

**Commented [r4l42]:** Very difficult to distinguish the points from each depth, UM models is missing from the graphs



797 <u>Figure 5</u>

796

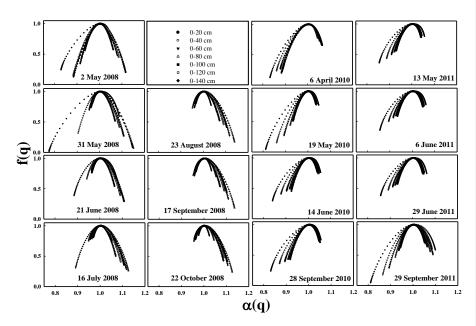


798 799

800

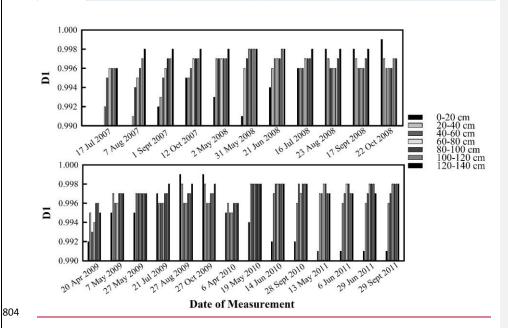
Figure 46

Commented [r4l43]: Anonymous Referee #1: I suggest to take Commenced [#44-3]: Anonymous Referee #1: I suggest to take into account the shape of the singularity spectra and not only the amplitude in ths and the Results and in the Discussion sections



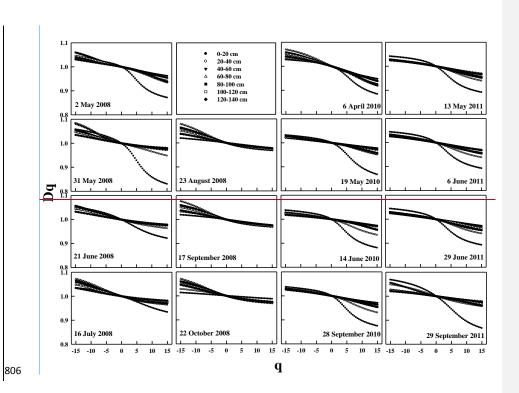


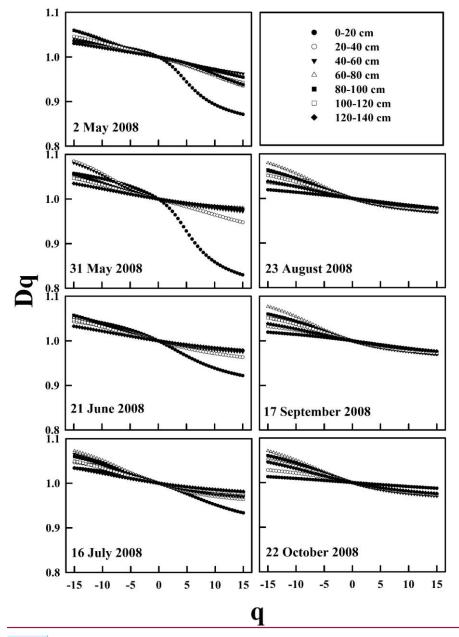




**Commented [r4l44]:** Anonymous Referee #1: I suggest to take into account the

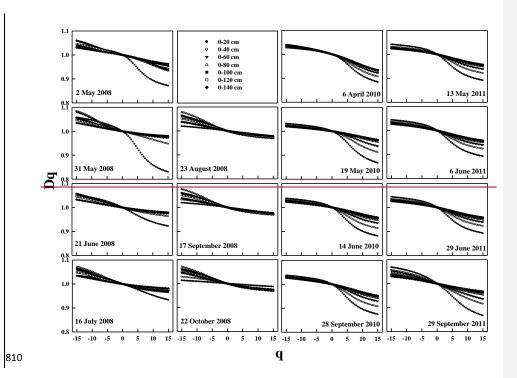
shape of the singularity spectra and not only the amplitude in the and the Results and in the Discussion sections, also these shapes should provide valuable information, I guess.

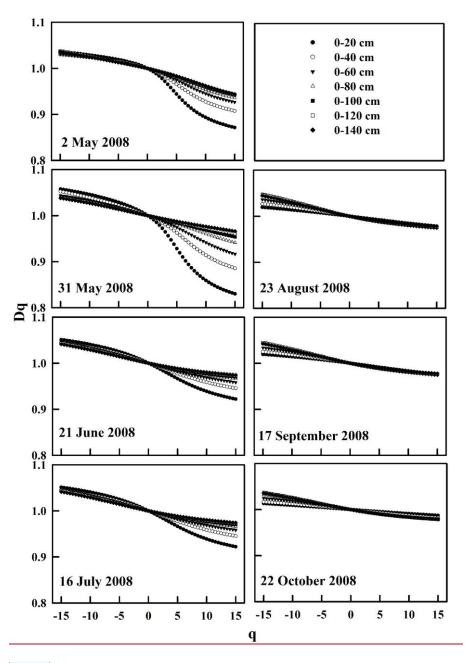




Commented [r4l45]: Some values are overlapped in the Y-axis

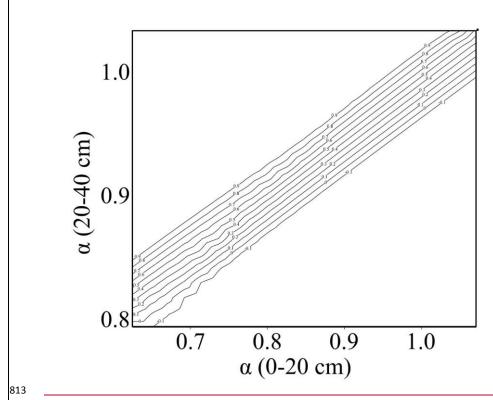
807 808



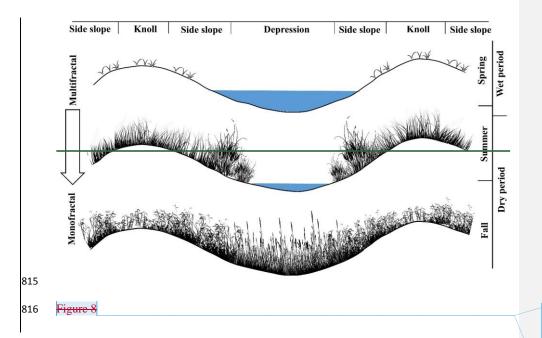


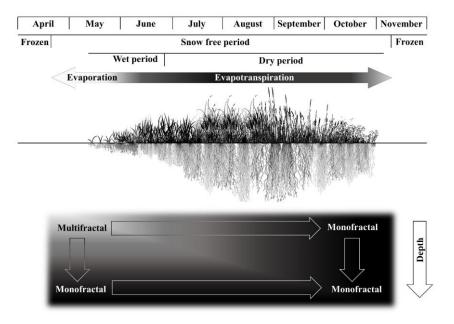
Commented [r4l46]: Some values are overlapped in the Y-axis

811



814 <u>Figure 11</u>





Commented [r4l47]: Anonymous Referee #1: I suggest to

move Figure 8 (scheme of the vegetation growth patterns) either to the Material and Method section, or to the section 3.1 (Spatial

pattern of soil water storage at different depths). Indeed this Figure is related to the Discussion section, but it is also pertinent to previous section.

Commented [r4l48R47]: Once confirmed, I can do the

Commented [r4l49]: The reviewer has asked for three times whether this figure is needed. I have answered in the text, however, maybe need to clarify again in the mail.