<b>Comparison of Negative Skewed Space Fractional Models</b>
with Time Nonlocal Approaches for Stream Solute Transport
Modeling
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Abstract
Continuous time random walks (CTRW), multi-rate mass transfer (MRMT), and
fractional advection-dispersion equations (FADEs) are three promising models of
anomalous transport as commonly found in natural streams. Although these paradigms are
mathematically related, understanding their advantages and limitations poses a challenge
for model selection. In this paper, we quantitatively evaluate the advection-dispersion

25 equation (ADE), fractional-mobile-immobile (FMIM), fractional-in-space (sFADE),

26 fractional in space transient storage (FSTS), truncated time-fractional model (TTFM), and

27 CTRW models with truncated power-law waiting time distribution (CTRW-TPL) by fitting

28 them first to synthetic data. We then applied these models to observations from tracer

29 experiments conducted in several rivers. Based on the extensive analysis, we conclude that

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30 the FSTS model  $\beta = -1$  ) is comparable, if not superior, to the other nonlocal models 31 evaluated in the paper; therefore, the model represents an alternative to existing models for 32 simulating stream solute transport for spatially-homogeneous flows.

## 33 Keywords:

34 transient storage; fractional derivative; hyporheic zone; continuous time random walk

## 35 1. Introduction

36 Anomalous or non-Fickian transport of solutes is often found in streams at all scales 37 (Burnell et al., 2017; Edery et al., 2010; Liu et al., 2017; Shen and Phanikumar, 2009; 38 Vishal and Leung, 2015). Exchange of water and solutes with the hyporheic zone produces 39 delays in transport relative to the mainstream flow, often leading to long (or heavy) tails in 40 concentration breakthrough curves (BTCs) (Boano et al., 2007). After decades of effort, 41 modeling of non-Fickian transport of tracers continues to be a challenging problem. 42 Beyond being a purely academic problem, observed heavy tails play a critical role in the 43 transport of toxic chemicals where underestimation poses more risk, while overestimation 44 can increase cleanup costs (de Barros et al., 2013).

Among many others, three anomalous nonlocal models are most widely used in hydrology; these are continuous time random walks (CTRW), multi-rate mass transfer (MRMT), and fractional advection dispersion equations (FADE). These models are mathematically interrelated as reviewed in the supplementary material (SI). For example, an analytical relationship between MRMT and CTRW is established in *Dentz and*  50 Berkowitz (2003); the fractional-in-time and fractional-in-space ADEs are limit forms of 51 CTRWs (Metzler and Klafter, 2000; Schumer et al., 2009). The fractional-in-time ADE 52 can be shown to be mathematically equivalent to the fractional-in-space ADE via space-53 time duality (Kelly and Meerschaert, 2017; 2019). In addition, the fractional 54 mobile/immobile model (FMIM) is derived from the MRMT (with a special memory 55 function (Schumer and Benson, 2003)). While the overarching frameworks are related, 56 choices of special memory functions or residence time distributions (RTDs) have resulted 57 in particularly popular sub-models, such as the CTRW with a truncated power law waiting time distribution function (CTRW-TPL), the single rate MRMT model (MRMT-1 58 59 hereafter), the lognormal diffusion rate MRMT (MRMT-2 hereafter), and the power-law 60 distribution of mass exchange rates MRMT model (MRMT-3 hereafter). In addition, new 61 forms of FADEs were introduced in hydrology such as the fractional mobile/immobile 62 (FMIM) model, the truncated time fractional model (TTFM), and the fractional in space 63 transient storage model (FSTS). The governing equations and non-local characteristics of 64 the above models are summarized in Table 1.

65 The models in Table 1 are based on different underlying physical assumptions. Most 66 obviously, they have different parameters each of which has a different physical 67 interpretation and ranges of values. Despite significant progress in application of these 68 models to describe solute transport in streams, the wide range of available sub-models and 69 the complex relationships among them can be sources of confusion for selecting the best 70 model for a given situation (e.g., solute transport in a river with significant hyporheic effect 71 (SHE) that follows either a power-law or an exponential RTD). In particular, models with 72 a large number of parameters also present the problem that they are difficult to optimize

73 and could suffer from equifinality. Therefore, one of the objectives of this work was to 74 address the following question: taking the number of model parameters into account, which 75 model best captures BTCs with heavy tails? To address this question, we briefly review the 76 interrelations between the different models first (see SI). Then, we generate synthetic data 77 corresponding to different residence time distributions using the MRMT-1, MRMT-2, and 78 MRMT-3 models and test the ability of the other non-local models to reproduce the 79 synthetic data; finally we further evaluate all the models using tracer data from rivers with 80 and without SHE.

81 This paper further explores the connection between space-fractional equations and other 82 (CTRW and MRMT) approaches using numerical simulations and fits to observed tracer 83 data to provide a clear physical and stochastic interpretation for space-fractional models in 84 river flow hydrology. The FSTS model considered in our work is essentially the well-85 known transient storage (TS) model (Bencala and Walters, 1983; Runkel, 1993) with the 86 second-order dispersion term in the TS model replaced with a more general fractional 87 derivative term that includes positive and negative skewness terms. The TS model was 88 applied extensively to address questions involving conservative and reactive transport in 89 streams and rivers in the past. A major advantage of the model is that its parameters can be 90 directly measured in the field using detailed velocity measurements or tracer studies or 91 both (Carr and Rehmann, 2007, Shen et al., 2010; Phanikumar et al., 2007). The second-92 order dispersion term has been a source of some confusion in the TS modeling literature as 93 some researchers found that a dispersion term was not needed to describe solute transport 94 in some stream reaches (Gupta and Cvetkovic, 2000l; Worman, 1998). The analytical 95 solution of the TS model (De Smedt et al., 2005) follows an exponential residence time

96 distribution representing solute retention in either surface storage zones or shallow 97 hyporheic regions but not in deep hyporheic zones. This separation of surface and deep 98 hyporheic storage contributions is important for biogeochemical processes within streams 99 (e.g., denitrification) and has been the focus of previous research (e.g., Briggs et al., 2009). 100 One of the objectives of the paper is to further evaluate the FSTS model for its ability to 101 represent both surface and hyporheic storages within a stream reach and to compare the 102 performance of this model with other nonlocal approaches.

103 In section 2, we describe the different models considered in this paper. To understand 104 the physical meaning of different parameters in the models, we evaluate the models using 105 synthetic data generated using the three synthetic MRMT cases. In addition, we also 106 compare parameter estimates based on the sFADE, FSTS, FMIM, TTFM, CTRW-TPL, 107 MRMT-1, and MRMT-3 models with rhodamine WT (RWT) and sodium chloride tracer 108 data collected in a total of 17 reaches in 4 different rivers. We also examine the physical 109 interpretation of the backward dispersion term in the FSTS and sFADE models, given there 110 is a debate related to previous studies as to whether this reflects a true physical process or 111 an unphysical mathematical representation (Zhang et al., 2009). In addition, we compare 112 the sFADE and FSTS models to understand if there is any advantage of FSTS over sFADE 113 and other time non-local models. Finally, we summarize our results and findings in the 114 Conclusion section.

## 115 **2. Methods**

## 116 **2.1 The FSTS and sFADE Model**

117	The FSTS model (Deng et al., 2006; Shen and Phanikumar, 2009) assumes a first-order
118	mass exchange between the main channel and a storage zones (Eqs. (t1) and (t2) in Table
119	1). C is the solute concentration in the main channel $(ML^{-3})$ (L is the unit of distance), $C_s$
120	is the concentration in the storage zone $(ML^{-3})$ , v is the average water velocity $(LT^{-1})$ ,
121	D is the coefficient of longitudinal dispersion $(L^{\alpha}T^{-1})$ , x is the space coordinate in the
122	flow direction (L), t is time (T), $\varepsilon$ is a first-order exchange coefficient (T <sup>-1</sup> ), A is the
123	main channel cross-sectional area $(L^2)$ , $A_s$ is the size of the storage zones $(L^2)$ ; $C_L$ is the
124	concentration associated with lateral inflow, and $q_L$ $(L^3T^{-1}L^{-1})$ is the lateral inflow rate.
125	The order of the fractional Riemann-Liouville (RL) derivative in (1) is $\alpha \in (1,2]$ , while the
126	parameter $\beta \in [-1,1]$ controls the skewness. When $\beta = 0$ dispersion in the main channel
127	is symmetric. When $\beta < 0$ , the solution of the FSTS is skewed backward, while when
128	$\beta > 0$ the solution is skewed forward ( <i>Zhang et al.</i> , 2005). When $\alpha = 2$ the FSTS reduces
129	to the classical TS model for any choice of skewness $\beta$ .

130 The fractional-in-space advection dispersion equation (sFADE) is a special case of the 131 FSTS (with  $\varepsilon = q_L = 0$ ), which only includes the mobile channel concentration (Eq. (t3) in 132 Table 1). The analytical solution for sFADE with a pulse injection in an infinite domain 133 (i.e. no boundary condition) (*Benson et al.*, 2000) is used in this study. Since the RL 134 derivative of a constant is not zero, specifying boundary conditions for the continuous slug

135 release and pulse injection of a tracer of a known constant concentration in a stream is 136 problematic (Baeumer et al. 2018; Zhang et al, 2019). To mitigate this, in this work, the FSTS model is formulated by using the Caputo definition. The FSTS models were 137 implemented using a mass conserving control volume method based on the Caputo 138 139 fractional derivative as described in Zhang et al. (2005) and Zhang et al. (2007b). Boundary conditions for the FSTS model at the inlet and outlet correspond to a specified 140 141 concentration and free drainage/zero-flux conditions, respectively (see Eq. (18) in Zhang 142 et al., 2007b). Computational domain lengths of each case are summarized in Table S1 (supplementary material). 143

#### 144 **2.2 FMIM Model**

145 To explicitly model the mobile (main channel) and immobile (storage) zones using fractional calculus, Schumer et al. (2003) developed the fractional mobile immobile 146 (FMIM) model (Eq. (t4) in Table 1).  $C_m$  is the main channel (mobile zone) concentration; 147  $\gamma$  is the fractional derivative order; and  $\beta_s$  ( $T^{\gamma}$ ) is the fractional capacity coefficient. The 148 term  $\frac{\partial^{\gamma}}{\partial t^{\gamma}}$  is the fractional RL derivative on the half-axis, v is velocity  $(LT^{-1})$ , and D 149  $(L^2T^{-1})$  is the dispersion coefficient. When  $\gamma = 1$ , the FMIM reduces to the classic ADE 150 with a retardation factor  $1 + \beta_s$ . An analytical solution to (5) with a pulse initial condition 151 152 on an unbounded domain can be computed using a stable subordinator density (Schumer et 153 al., 2003) and is implemented in FracFit (Kelly et al., 2017). The FMIM is a different model from the fractional-in-time ADE (FTADE,  $\frac{\partial^{\gamma} p}{\partial t^{\gamma}} = -v \frac{\partial p}{\partial r} + D \frac{\partial^2 p}{\partial r^2}$ ), which is a limit 154

form the CTRW (*Metzler and Klafter*, 2000). The stochastic process of the FMIM can be
viewed as a power-law resident time (immobile state) among the mobile process (mobile
state) (*Benson and Meerschaert*, 2009).

#### **2.3 The TTFM model**

159 Exponentially tempering heavy tailed power-law distributions in FMIM produces a

160 waiting time distribution with a finite mean yielding a truncated time fractional ADE, i.e.

161 the TTFM (*Meerschaert et al.*, 2008); see Eq. (t5) in Table 1. In TTFM,  $\gamma$  is functionally

162 equivalent to that in FMIM;  $\lambda \ge 0$  is the truncation parameter that controls the RTD

163 transition from a power-law to an exponential. When  $t \Box \frac{1}{\lambda}$ , the mobile zone concentration

164 decays as power-law as in FMIM; at later times  $t \Box \frac{1}{\lambda}$  the tail of the mobile-phase BTC 165 decays exponentially.

#### 166 **2.4 MRMT Model**

167 The basic-form of MRMT can be expressed as (*Haggerty and Gorelick*, 1995):

168 
$$\frac{\partial C_m}{\partial t} + \sum_{i=1}^n \beta_i \frac{\partial C_{im,i}}{\partial t} = -\nu \frac{\partial C_m}{\partial x} + D \frac{\partial^2 C_m}{\partial x^2}$$
(1)

169 
$$\frac{\partial C_{im,i}}{\partial t} = \mathcal{E}_i (C_m - C_{im,i})$$
(2)

170 where  $C_m$  is the concentration of the mobile zone;  $C_{im,i}$  is the concentration of the *i*-th 171 immobile zone.  $\varepsilon_i$  is the first-order rate coefficient of between the *i*-th immobile zone and 172 mobile zone. When *i* = 1 the MRMT reduces to the single rate mass exchange model (Eqs.

173 (t6) and (t7) in Table 1). For the case of a continuous distribution of rate coefficients, Eq. (1) can be written as Eq. (t8) in Table 1. In this form,  $b(\varepsilon)$  is the PDF of the first order 174 exchange rate coefficients and  $\beta_{tot} = \int_{0}^{\infty} b(\varepsilon) d\varepsilon$  denotes the capacity coefficient. 175 176 STAMMT-L is a code for the MRMT model and offers user-specified mass exchange rate coefficients. In this study, we choose the single rate mass transfer model, the lognormal 177 178 distribution diffusion rate model (Haggerty and Gorelick (1998)), and the power-law 179 distribution of first-order mass-transfer rates model to generate the synthetic data sets. In Appendix B, we show their specific functional forms. 180

#### 181 **2.5 CTRW Model**

191

182 Continuous time random walk (CTRW) formulations have been widely used to quantify non-Fickian transport (Berkowitz et al., 2006; Burnell et al., 2017; Muljadi et al., 2017; 183 184 Russian et al., 2016; Scher et al., 2010). In the CTRW framework, transport processes are 185 conceptualized as a series of temporal transitions om space of particles. In one dimension, the Laplace transformed concentration  $\tilde{C}(x,u)$  can be expressed as Eq. (10) in Table 1. 186 The memory function  $\tilde{M}(s) \equiv \overline{ts} \frac{\tilde{\phi}(s)}{1 - \tilde{\phi}(s)}$  accounts for delays; here the notation  $\tilde{d}$  denotes 187 that the term is Laplace transformed; s ( $T^{-1}$ ) is the Laplace variable;  $C_0$  is the initial 188 condition.  $\overline{t}$  is the characteristic time;  $v_{\phi}$  and  $D_{\phi}$  are the transport velocity and 189 generalized dispersion coefficient respectively. The general CTRW model can show to be 190

192 one relationship between the waiting time distribution  $\phi(t)$  and the memory function g(t)

equivalent to the general MRMT model (Dentz and Berkowitz (2003)), yielding a one-to-

193 (SI). The PDF  $\phi(t)$  is the waiting time density, and can be regarded as the "heart" of the 194 CTRW formulation. While CTRW and MRMT are mathematically equivalent, practical 195 differences exist in typically applied formulations; e.g. the CTRW-TPL and the MRMT-3, 196 which will both be used in this study, each have specific forms of  $\phi(t)$  and g(t), so they 197 are not the same model. For the CTRW-TPL,  $\tilde{\phi}(s)$  has the form:

198 
$$\tilde{\phi}(s) = (1 + \tau_2 s t_1)^{\delta} \exp(t_1 s) \Gamma(-\delta, \tau_2^{-1} + t_1 s) / \Gamma(-\delta, \tau_2^{-1}), \ 0 < \delta < 2$$
(3)

199 Where  $\Gamma(a, z)$  is the incomplete gamma function;  $\delta$  is the power law constant that 200 denotes the proxy for the degree of velocity field heterogeneity;  $t_1$  is a characteristic 201 transition time that governs the onset of power law region and  $t_2$  is a "cut-off" time that 202 governs the crossover from power law to a decreasing exponential function ( $\tau_2 = t_2 / t_1$ ). 203 For  $t_1 \Box t_2$ ,  $\phi(t) \propto (t/t_1)^{-1-\delta}$ . The memory function is determined by substitution of 204 the expression above into Eq. (t11) in Table 1 with  $\overline{t} = t_1$ .

#### 205 **2.6 Model Parameter Estimation**

206 The log-based root mean squared error (RMSE) was computed for each model 207 simulation run as:

208 
$$RMSE = \sqrt{\frac{\sum_{i=1}^{n} (\log_{10}(C_{sim}(x,t_i)) - \log_{10}(C_{obs}(x,t_i)))^2}{n}}$$
(4)

where n is the number of time samples in each BTC to provide a measure of goodness of fit (GOF). As a result, areas of lower concentration in BTCs receive greater weight, than in the absence of log transformation, which is important for assessing anomalous transport 212 characteristics where heavy tails occur at lower concentrations. Smaller RMSE values 213 indicate better agreement between simulated and observed datasets. Because of the characteristics of the logarithmic function, the absolute values of  $\log_{10}(C_{sim})$  and 214  $\log_{10}(C_{obs})$  become too large when  $C_{obs}$  and  $C_{sim}$  get close to zero, thus we eliminate data 215 points where  $C_{sim}$  (and corresponding  $C_{obs}$ ) are less than  $10^{-6}$  when calculating RMSE. 216 217 Based on the shuffled complex evolution (SCE) algorithm (Duan et al., 1993; Muttil et al., 218 2007), we developed the parallel version of SCE for parameter estimation in all presented 219 cases. The parameters optimized with different models are shown in Table 1. The ADE 220 model was only applied to the synthetic data due to its poor performance in simulating the 221 late-time behavior of BTCs.

The small-sample-corrected Akaike information metric (AICc) that takes both GOF and number of parameters into account is an effective parameter for model comparison and evaluation for models with varying parameter numbers and is given by (*Akpa and Unuabonah*, 2011; *Anderson and Phanikumar*, 2011; *Saffron et al.* 2006; *Xia et al.* 2018):

226 
$$AICc = AIC + \frac{2M(M+1)}{n-M-1}$$
 (5)

227 where AIC is the Akaike information criterion given by:

n is the number of data points; M is the number of model parameters. S is the error sum of squares, which is log-transformed (similar to log based RMSE) to give the same weight to the tails. Smaller AICc values (may be negative) suggests the model is more justified by the data.

#### 233 2.7 Sites Description

234 The models examined in the present work were evaluated against synthetic breakthrough 235 data generated using the STAMMT-L code for different models (MRMT-1, MRMT-2, and MRMT-3). In the synthetic data, breakthrough curves were generated at 360 m downstream 236 from the injection location and a value of 0.3 m<sup>3</sup>s<sup>-1</sup> was used for the discharge Q. In addition, 237 238 field tracer data collected from natural streams were also used to test the models. Data from 239 both large and small rivers were also used, including the Red Cedar River (RCR), Michigan, 240 USA; the Grand River (GR), Michigan, USA; Uvas Creek (UC), California, USA; and the 241 Ohio River (OR), Ohio, USA. 242 The tracer study of RCR was reported in Phanikumar et al. (2007). RCR, a fourth-order

stream in south central Michigan, originates as an outflow from Cedar Lake, Michigan, and flows through East Lansing. The study reach is between Hagadorn Bridge (on the east) and the Kalamazoo Street Bridge (on the west). The RCR meanders through the Michigan State University (MSU) campus over a stretch of approximately 5 km. Tracers were released at Hagadorn Bridge and samples were collected at three downstream sites (Farm Lane, Kellogg and Kalamazoo Bridges) whose distances from the injection point are 1.4 km, 3.1 km, and 5.08 km, respectively.

GR is a 420 km long tributary to Lake Michigan. It originates from the city of Grand Rapids and extends to Coopersville. The tracer study was conducted on a 40 km stretch of the main stem. The Ann Street Bridge near downtown Grand Rapids was selected as the injection point. Sampling was carried out at four downstream sites; the distances from the injection site are 4.558 km, 13.678 km, 28.357 km, and 37.608 km respectively (more details are given in *Shen et al.*, 2008). 256 UC is a small cobble-bed stream located on the eastern slopes of the Santa Cruz 257 mountains in California. The experiment was conducted near the headwaters of UC. The 258 experimental reach includes a background monitoring station (15 m above the injection 259 point) and five observation stations that are 38 m, 105 m, 281m, 433 m, 619 m downstream 260 from the injection point, respectively (details are available in Avanzino and Bencala, 1972). 261 OR originates at the confluence of the Alleghenv and Monongahela Rivers, and flows 262 westward to the border of Pennsylvania, Ohio, and West Virginia, and then flows 263 southwest-ward along the Ohio and West Virginia border. The observation sites were at 264 21.405 km, 51.017 km, 64.697 km, 87.549 km, and 135.508 km from the injection point 265 respectively (see Wilely, 1997 for details).

## 266 **3. Results**

#### **3.1. Comparisons with Synthetic Data**

268 Parameter values used to generate the synthetic data sets with STAMMT-L are shown 269 in Table S2, and the corresponding BTCs in Figure 1. Concentration peaks and peak times 270 of all BTCs are approximately equal. The BTC from MRMT-3 model has the heaviest tail, 271 which characterizes the long-term mass exchange between the mainstream and hyporheic 272 zones. The AICc values are summarized in Table 2 and the calibrated parameters are 273 presented in Tables S3 - S7. Since the results from the sFADE simulation show negative skewness with  $\beta$  values very close to -1 (see Tables S7, S11, S14 and S19), we present 274 results mainly for FSTS  $\beta = -1$ , but also those for FSTS  $\beta = 1$  for comparison. 275

276 Figure 2 shows the comparison between simulated BTCs and synthetic data generated 277 by MRMT-1. As we can see, all models can reproduce the synthetic BTC accurately. Both the RMSE and AICc values indicate that the FSTS model with  $\beta = -1$  shows the best 278 279 agreement and the FSTS  $\beta = 1$  model also produces a good agreement. The optimized  $\alpha$ values of FSTS and sFADE are very close to 2 (Tables S5 and S7), meaning that they both 280 reduce to the traditional TS and ADE model for this case (parameter  $\beta$  is canceled out 281 282 when  $\alpha = 2$  in FSTS and sFADE). In general, although the RMSE values are slightly 283 different, all the models can fit the exponential case well. For the data set generated by the MRMT-2 (Figure 3), both the RMSE and AICc values indicate that the FSTS  $\beta = -1$ 284 performs best (AICc = -2.1721E3). The FSTS  $\beta = 1$ , however, shows the worst 285 performance. The FMIM overestimates the tail of the BTC. Compared to FMIM, the TTFM 286 287 vields a better simulation but still overestimates the tail. The estimated parameter values 288 for FMIM are very similar to those of the TTFM (Table S3) and the better fitting of the tail for TTFM is due to the truncating effect by  $\lambda$ . Significantly, the CTRW-TPL and ADE 289 290 cannot fit the BTC tail well in this case. For the data set generated by MRMT-3 (Figure 4), 291 whose BTC has the most flattened tail, the simulation results of TTFM fit the data best 292 (AICc = -1.8586E3). Next is the FMIM. The better simulation result of TTFM over the 293 FMIM can be attributed to the truncation effect. But what should be pointed out is that the FSTS  $\beta = -1$  also gives comparable accuracy. The sFADE overestimates the late time 294 295 concentration. On the other hand, the ADE and CTRW-TPL underestimate the late time 296 part of the BTC.

In general, FSTS  $\beta = -1$  captures BTCs with different type of heavy tails well. In the MRMT-2 case FSTS  $\beta = -1$  performs best and the TTFM gives better simulation than the

FMIM due to the truncating effect. In the power-law case, even though the TTFM and the FMIM give better results, the FSTS with  $\beta = -1$  also performs well and results in comparable accuracy. The FSTS with  $\beta = 1$ , ADE and CTRW-TPL, however, cannot effectively capture the heavy tailing cases.

#### **303 3.2. Comparisons with Tracer Studies in Natural Stream**

#### 304 3.2.1 Red Cedar River

305 Optimal parameter values of sFADE, FMIM, TTFM, CTRW-TPL, MRMT-1, MRMT-306 3 and FSTS models estimated for tracer experiments conducted on the RCR are presented 307 in Table S8 - S12. Figure 5 - 9 show the comparisons between the simulation and the 308 observed data. The AICc values are summarized in Table S13. Phanikumar et al. (2007) 309 combined tracer data with wavelet decomposition of acoustic Doppler current profiler data 310 to separate surface storage from hyporheic retention and indicated that reach 1 was 311 dominated by surface storage. In contrast, hyporheic exchange mainly contributed to 312 transient storage in reach 3 of the RCR. Meanwhile, reach 2 has comparable contributions 313 of both surface storage and hyporheic exchange. Consistent with this, MRMT-1 is superior 314 to MRMT-3 in reach 1 (Figure 7). For reach 3, the MRMT-3 fits the tail of BTC well but 315 overestimates the leading edge which is better simulated by MRMT-1. However, MRMT-316 1 underestimates the late time concentrations due to the limitation of an exponential RTD. Similar results were also found by *Gooseff et al.* (2003). Both the FSTS  $\beta = 1$  and the 317 FSTS  $\beta = -1$  fit the observed tracer concentration in reaches 1 and 2 of the RCR well 318 (Figure 8). For reach 3, the positive skewness ( $\beta = -1$ ) of FSTS fits the observed data well 319 320 for early times from the start of tracer arrival through the passage of the advection peak, but it fits the data poorly at late-time (t > 4 hours). However, the FSTS model with 321

negative skewness ( $\beta = -1$ ) fits better over the late-time portion of the BTC of RCR reach 323 3.

324 The sFADE fits the leading edge well for all the three reaches but predicts longer 325 residence times than the observed data in reach 1 and reach 2. For reach 3, the sFADE fits 326 both the early and late time concentration well. Similarly, the FMIM overestimates the tail 327 in reach 1 and reach 2 but fits the tailing of BTC in reach 3 well. Compared to the FMIM, 328 the TTFM yields a better simulation especially for the late time concentration, but still 329 overestimates the tails in reach 1 and reach 2. The CTRW-TPL (Figure 9) overestimates late time concentration at the level lower than  $\sim 10^{\circ}$  but slightly underestimates the 330 concentration at level of about  $10^0 - 10^1$  in reach 1. The truncation time  $t_2$  is very large, 331 332 indicating that transition to an exponential tail has not yet occurred. In reach 2 and reach 3, 333 the CTRW-TPL fits the tail well but overestimates the leading edge. The RMSE values show that the FSTS  $\beta = -1$  gives the best accuracy over all three reaches. One the other 334 hand, the AICc values indicate that the FSTS  $\beta = -1$  only performs best in reach 1 and 335 336 reach 2. For reach 3, however, the FMIM is the best model. The reason is that the FMIM 337 has less parameters than the FSTS but has comparable accuracy.

#### 338 **3.2.2. Grand River**

The GR is a relatively large river and the tracer study conducted in all 4 reaches of it does not show significant hyporheic zone (storage) effects. Correspondingly, the BTCs of the observed data do not show heavy tailing. Figure S1 - S5 shows comparisons between the simulation results and observed data. Optimal parameter values for these simulations are listed in Table S14 - S18 and the AICc values are shown in Table S19. 344 As we can see, all models fit reach 3 and reach 4 well except the CTRW-TPL (Figure 345 S5) and MRMT-3 (Figure S3), which overestimate the early time concentration. For reach 346 1 and reach 2, however, the MRMT-1 underestimates the late-time concentration, while 347 the MRMT-3 model overestimates it. Similarly, the sFADE (Figure S1) and the FMIM 348 (Figure S2) models overestimate the late time part BTC in reach 1 and reach 2. Meanwhile, 349 the TTFM gives a better match than FMIM since it can better capture the tail of BTC. 350 Similarly, the CTRW-TPL (Figure S5) fits the tail well but shows a deviation at early times. 351 The AICc values suggest that the FSTS model (both  $\beta = 1$  and  $\beta = -1$ ) perform better 352 than others. Given that the  $\alpha$  values are very close to 2 for the FSTS, the better 353 performance may be mainly attributed to the TS term, which is consistent with the MRMT-354 1 outperforming the MRMT-3. The limited resolution of the observations, especially at 355 lower concentrations, can lead to underestimation of hyporheic exchange (Drummond et 356 al., 2012); this prevents us from drawing a strong conclusion on which FSTS model is best (between  $\beta = 1$  and  $\beta = -1$ ), but for the GR, the FSTS  $\beta = -1$  is still a promising model. 357

#### 358 **3.2.3 Ohio River**

Figures S6 - S8 show the simulation of OR tracer data. Best fitting parameters for these simulations are presented in Table S20 - S22. The OR tracer data are best simulated by the FSTS model. The optimized velocity values in sFADE and FMIM (3.0 - 5.0 ms<sup>-1</sup>) are significantly larger than observations (0.044 - 0.065 ms<sup>-1</sup>) (*Wiley*, 1997), suggesting perhaps an issue of equifinality. The FSTS simulations with positive and negative skewness fit the data well except for reach 1 (Figure S8), where the case with positive skewness underestimates the late-time concentration, while FSTS  $\beta = -1$  gives a better fit. 366 Meanwhile, the  $\alpha$  values for both models are very close to 2 (except for reach 1 for FSTS 367  $\beta = -1$ ) indicating that the tails are mainly explained by the TS term. For reach 1, part of 368 the tailing phenomenon of the BTC is explained by the space fractional term in FSTS 369  $\beta = -1$ . Both the sFADE and the FMIM tend to overestimate the tail of BTC.

#### 370 3.2.4 Uvas Creek

For further comparison between the FSTS  $\beta = 1$  and  $\beta = -1$ , we only use these two 371 372 models to fit the UC experiment data. As we can see from Figure S9, FSTS with both 373 positive and negative skewness fit observed data of UC well. In reaches 3, 4, and 5, 374 however, FSTS with negative skewness reproduces the experiment data better than that 375 with positive FSTS, especially for the peak and late time portion of BTCs. The calibrated 376 parameters are listed in Table S23. This may indicate that, as the center of mass flows 377 downstream with water, more particles experience retention in the storage zones (seems to 378 be jumped to the upstream direction relative to the plume mass center) and this begins to affect the shape of BTCs which can be better described by FSTS  $\beta = -1$ . 379

#### 380 **3.3 Model Properties**

To further explore the heavy tail characteristics exhibited by each model, the sensitivity of the BTC tails was tested. Figure S10 shows the BTCs generated by the sFADE with different  $\alpha$  values (the other parameter values are fixed as:  $\beta = -1$ , v = 1, and D = 5). Obviously, as well known, smaller values of  $\alpha$  corresponds to a heavier tail. Figure S11 is the BTCs generated by the FSTS with different  $\varepsilon$  values (the other parameter values are

fixed as:  $\beta = 1$ , D = 5, v = 0.8,  $\alpha = 1.6$ , and  $A_s = 3$ ). This model assumes the Lévy 386 jumps (backward relative to mass center) with the exponential RTD for the tracer's 387 transport. Compared to the purely Lévy jumps ( $\varepsilon = 0$ ), this mixed transport makes more 388 389 mass concentrated in the middle of the tail rather than the very late time. This characteristic can be very useful or reasonable, for example, the CTRW-TPL and sFADE underestimate 390 391 the middle of the tail of BTC in GR reach 2 which can be well simulated by the FSTS. Thus, the FSTS  $\beta = -1$  is more flexible when simulating the late time concentration. The 392 non-Fickian nature of FMIM is governed by two independent parameters ( $\beta_s$  and  $\gamma$ ). 393 When set different  $\beta_s$  values (Figure S12, the other parameters are set as: D = 2, v = 0.4, 394 395 and  $\gamma = 0.63$ ), the slope of the tail doesn't change but the power-law tail appears at a lower concentration magnitude as  $\beta_s$  decreases. It is conceivable that when set  $\beta_s = 0$ , the BTC 396 397 will have no heavy tail, i.e., the FMIM reduces to the ADE. On the other hand, when set different  $\gamma$  values (Figure S13, other parameters are fixed as: D = 2, v = 0.4, and  $\beta_s = 1$ ) 398 399 the slope of the tail change significantly, which is similar to the function of  $\alpha$  in sFADE. 400 In the MRMT-3, k is the main parameter that governs the non-Fickian transport feature. 401 Figure S14 shows the BTCs from MRMT-3 with different values of k (other parameters are fixed as: v = 0.8, D = 1,  $\beta_{tot} = 1$ ,  $\varepsilon_{max} = 0.5$ , and  $\varepsilon_{min} = 1E - 6$ ). As we can see, the 402 403 tail is heavier as k decreases. The heavy tail also appears at significant different 404 concentration magnitudes with different k (i.e., k can influence both the slope and the 405 concentration magnitude of the tail). In the CTRW-TPL, the  $\delta$  is main factor that governs 406 the non-local feature. However, as we can see form Figure S15 (other parameters are set as: v = 0.8, D = 1,  $\beta = 1.6$ ,  $\log 10(t_1) = -5$  and  $\log 10(t_2) = 8$ ), the slope of the tail is not 407

408 very sensitive to the value of  $\delta$ , which, however, can significant influence both the peak 409 concentration and the peak time. In general, the  $\lambda$  in TTFM, the  $\varepsilon_{min}$  in MRMT-3, and the 410  $t_2$  in CTRW-TPL all have similar functions (i.e., the truncated power-law). Take the result 411 from CTRW-TPL fitting the synthetic data generated by MRMT-2 for example, when set 412 different truncating time  $t_2$  (the other parameter values are the same as those estimated for 413 MRMT-2 synthetic data) the tails of BTCs decrease sharply at different times (Figure S16).

## 414 **4. Discussion**

#### 415 **4.1 The Physical Interpretation of** $\beta$ **in FSTS and sFADE**

416 The stochastic model underlying the FSTS and the sFADE equations are solute particles 417 undergoing deterministic drift with random heavy tailed jumps superimposed when solute 418 particles are mobile. To date, a controversy associated with such heavy tailed random 419 jumps is that long-distance and long-term backward dispersion (i.e., negative skewness in 420 FSTS and sFADE) are unphysical (Zhang et al., 2009); that is, the physical interpretation 421 of this backward skewness, when applied to streamflow, remains controversial (Deng et 422 al., 2004; Zhang et al., 2005; Zhang et al., 2009) as it does not make sense for particles to 423 make such large upstream jumps traveling against the mean flow. Our results, however, show that for our best models the optimized values of  $\beta$  are very close to -1, indicating 424 425 that models with negative skewness may be suitable for solute transport modeling, 426 particularly for cases with SHE. In order to reconcile this, we must understand the physical 427 meaning of the parameter  $\beta$ . To this end, we present BTCs generated by the FSTS model 428 for different values of  $\beta$  in Appendix B. In an open channel system, many factors 429 including channel morphology can affect the transport of solutes. The existence of 430 hyporheic zones (solutes moving into and out of near-bed sediments) or surface transient 431 storage (Ensign et al., 2005), such as side pools and other in-channel features, can both 432 retain solutes. Other immobile objects can also hinder the migration of solutes in the mobile 433 phase, such as fallen trees, vegetation, large stones in the river bottom, and organic debris 434 (Briggs, et al, 2009). Kelly and Meerschaert (2017; 2019) argued that when the bulk of the 435 plume travels downstream, since the center of mass moves downstream while the solute 436 particles remains at rest for a long time due to retention, the particle seems to be displaced 437 in the upstream direction relative to the plume center of mass. More importantly, Kelly and 438 Meerschaert (2017; 2019) mathematically proved that long upstream particle jumps 439 (described by negative skewed space-fractional models) and long resting times (described 440 by time-fractional models) are two sides of the same coin by using the space-time duality 441 (Appendix A). Our results further reinforce this message via fitting of real-world data. Thus, 442 as long as one is willing to accept this physical and mathematical interpretation. the FSTS model with  $\beta = -1$  is a valid representation of the underlying physics of such situation. 443

### 444 **4.2 Analysis of Model Performance**

#### 445 **4.2.1 The sFADE model**

In our results, the sFADE tends to overestimate the late time concentration in the natural reaches without SHE. In the heavy tailing synthetic cases (i.e. data from MRMT-2 and MRMT-3), the sFADE shows a poorer performance than the FMIM. As is known, a smaller  $\alpha$  correspond to a higher probability long distance jumps (i.e. a more flatten tail). 450 Compared to the FMIM, the major limitation of sFADE is that it does not explicitly 451 distinguish mobile and immobile phases (Boano et al., 2007, Zhang et al., 2005). Zhang et 452 al. (2009) pointed out that the FMIM can explain mass decline as it describes the dynamic 453 partitioning of solute mass into the immobile phase, and the rate coefficient between the 454 mobile and immobile phases was described by the fractional derivative in time. While, the 455 pure sFADE (Eq. (t3) in Table 1) cannot account for the loss of mobile mass, it can be 456 described by FSTS (Eqs. (t1) and (t2) in Table 1), which uses a first-order mass transfer 457 between mobile and immobile regions. But one of the advantages of sFADE over the time nonlocal methods is that it can simulate the early arrivals by setting  $\beta > 0$  (*Zhang et al.*, 458 459 2009).

#### 460 4.2.2 The FMIM and TTFM models

As presented in section 3.3, the FMIM has two independent parameters (  $\beta_s$  and  $\gamma$ ) that 461 characterize nonlocal behavior., A larger value of  $\beta_s$  and a smaller  $\gamma$  correspond to a 462 flatter tail. The parameter  $\beta_s$  in FMIM has a physical interpretation and it can be defined 463 464 as the ratio of volume of the immobile to mobile zones (Schumer et al., 2003), or as the 465 ratio of expected time in the immobile versus mobile zones (Benson and Meerschaert, 466 2009).  $\gamma$  denotes the power-law decline rate of concentration with time. We find that the 467 FMIM fits the cases with SHE (reach 3 in RCR and the synthetic case by MRMT-3) very 468 well but tends to overestimate tailing in cases without SHE. The TTFM provides additional 469 flexibility by exponentially truncating the tail via an additional parameter  $\lambda$  (Meerschaert et al., 2008) which is functionally equivalent to  $\varepsilon_{\min}$ . Note, however, that the gain may be 470

471 minimal: although the RMSE values show a slightly better performance of TTFM, the472 AICc indicates that the FMIM is better due to lesser number of parameters.

473

#### 4.2.3 The CTRW-TPL model

474 For the synthetic cases, the CTRW-TPL performs poorly, particularly in capturing heavy 475 tailing. When fitting the experimental data, it tends to overestimate the leading edge of BTC. Three additional parameters over an ADE are of interest ( $t_1$ ,  $t_2$  and  $\delta$ ).  $t_1$  roughly 476 sets a starting point for power law tailing that is cut off at  $t_2$ , but as pointed out by Haggerty 477 et al. (2000),  $t_1$  is of minor importance when capturing the late-time tailing. In our tests, 478 479 the slope of the BTC tail does not change significantly (Figure S15), this may be due to the 480 fact that the power law regime (from  $t_1$  to  $t_2$ ) is not long enough. However, a tempered 481 power law can have an observed or inferred slope due to the interaction of the tempering time. When truncated at a specific time  $(t_2)$  the tail of BTC declines rapidly (exponentially) 482 when  $t \square t_2$  (see Figure S16). But this decrease is too quick to effectively capture the tail 483 from the synthetic BTC. Thus, in this context, it appears that the CTRW-TPL has limited 484 485 ability to effectively capture different types of heavy tails, although it has had much success 486 in other applications (e.g. Burnell et al. (2017)).

#### 487 **4.2.4 The MRMT-1 and MRMT-3 models**

In the cases without SHE, the MRMT-1 performs well. But it underestimates the tail of the BTC significantly. In the MRMT-1, RTD of the solute in storage is assumed to be exponential (*Thorsten Wagener*, 2002). This is a significant limitation since the exponential RTD is not appropriate for characterizing late-time behaviors, which are better 492 characterized by power-law tailing, as solutes are retained in the storage zones for 493 prolonged periods of time (Aubeneau et al., 2014; Gooseff et al., 2003). The MRMT-3 can 494 give a better match for the late time data but presents higher concentrations for early 495 arrivals, which are still better simulated by MRMT-1. In MRMT-3, the parameter kgoverns the power-law distribution of mass exchange rate at the range of  $\mathcal{E}_{\min} < \mathcal{E} < \mathcal{E}_{\max}$ . 496  $\varepsilon_{\min}$  and  $\varepsilon_{\max}$  are functionally equivalent to the inverse of the  $t_2$  and  $t_1$  (Lu et al. 2018). 497 498 Thus, k can control the slope of the late-time BTC in a log-log plot (a larger k leads to a 499 faster decline of the late-time BTC). However, k also impacts the concentration 500 magnitudes at which the heavy tail appears in an irregular way. In our tests, the 501 concentration magnitude (where the heavy tail occurs) increase as k decreases in the range 502 from 3.5 to 2.0 (Figure S14). When k < 2.0, the tails of BTCs are flatter as k decreases; 503 however, more solute mass is concentrated in the peaks and heavy tails appear at 504 significantly lower concentrations. With the enhancement of trapping effects, more solute 505 trends to be distributed in the tail rather than the peak of the BTC. So, heavier trailing is 506 more likely to begin at higher concentrations similar to the effect of the  $\alpha$  in sFADE 507 (Figure S10) and  $\gamma$  in MFIM (Figure S13). Thus, the changes of k in the MRMT-3 cause 508 the irregular variation of the BTC tail and may result in inappropriate simulations.

509

## 4.2.5 The FSTS model with $\beta = -1$

510 In our study, both the RMSE and the AICc values indicate that the FSTS  $\beta = -1$  model 511 performs well in all cases. The FSTS is an extension of the TS model with a fractional 512 dispersion term in the mobile zone. In the FSTS, the tracer particles experience Lévy jumps 513 while mobile, and exponential RTDs when trapped. When  $\beta = -1$  the space fractional 514 term predicts large distance of upstream migrations. But this upstream migration is relative 515 to the center of mass (that moves downstream with flowing water) rather than a stationary 516 river bed. In this context, it can be regarded as backward migration relative to the center of 517 mass of the migrating tracer plume when part of the tracer mass has a lower velocity 518 relative to the center of mass (see Figure 10). In rivers, turbulent eddies, meander bends 519 and pools, side pockets, local scale river-bed topography variations, fallen trees within a 520 channel, could all lead to lower transport velocity of the trapped solutes relative to the 521 center of mass of the tracer plume. Additionally, Zhang et al. (2019) showed that the 522 negatively skewed sFADE is also physical meaningful when describing the non-Fickan 523 transport in a river and could capture the heavy tail in a BTC similar to the time fractional 524 ADE. Thus, when trapping in the physical system is short-term retention (exponential 525 RTD), it can be explicitly modeled in the FSTS using a first order exchange with an 526 immobile region as in the classic TS model (e.g., reach 1 and reach 2 in RCR). For the 527 long-term trapping (e.g., larger hyporheic zones or deep hyporheic flow paths) heavy tails are captured by the space fractional term with  $\beta = -1$  (e.g., reach 1 in Ohio and reach 3 in 528 529 RCR). Again, here we invoke the mathematical equivalence and interpretation of Kelly and 530 *Meershaert* (2017; 2019) that the fractional in space jumps are equivalent to heavy tailing 531 waiting due to space-time duality. The FSTS seems to hit the sweet spot between other 532 models. Only having surface transient storage (TS) typically underestimates late time 533 concentrations in cases with SHE, while the sFADE tends to overestimate late time 534 concentrations there. In the FSTS, these two seem to better balanced. Whether the model 535 is truly physical or purely mathematically is likely still open to debate and comes down to whether one accepts the interpretation of the backward skewed space fractional process as 536

representing lower velocities relative to the center of mass of the tracer plume rather than upstream jumps of tracer particles relative to the river bed. Regardless, the FSTS was able to describe different types of observed tailing behaviors. Although the parameters in a model may have interactions with one another, the above sensitivity analysis of the BTC tail for the isolated parameter can also explain the characteristics of the models used in this study.

#### 543 **4.3 Comparation of the FSTS** $\beta = -1$ and the TTFM

544 Although the TTFM truncates the power-law tail, the resulting model can be used to 545 represent transport in streams. However, as we can see from Figure S16, the truncation can 546 lead to a decay of tracer mass that is too fast compared to the tail of the synthetic data 547 generated using MRMT-2. The rationale behind truncation of tails in the TTFM is that 548 natural rivers are finite systems and transport of tracers must eventually converge to a finite 549 mean and variance (Aubeneau et al., 2014; 2016), even at very late times. But when tracers 550 are trapped in immobile zones and never come out (i.e. infinite residence time), those 551 assumptions are violated. Exchanges of water and solutes with the immobile zone will 552 produce a delay in solute transport relative to the mainstream flow and lead to long tails in 553 concentration BTCs (Boano et al., 2007). Different storage zones (e.g., surface storage 554 zone and the deep hyporheic zone) can also lead to different types of RTD. The power-law 555 tail (mathematically represented by the space fractional term in the FSTS) balanced by the 556 exponential RTD term in the FSTS perform better in capturing the BTC.

## 557 5. Conclusions

558 Although a rigorous, but complex mathematical interrelation exists between CTRW, 559 MRMT and FADE models, in their most commonly applied formats differences in memory 560 or RTD functions lead to different classes of non-Fickian sub-models. In general, these 561 models have different numbers of parameters with varying physical interpretations. The 562 highlight of this study is a comparison and evaluation of seven anomalous transport models 563 summarized in Table 1. Parameter estimation for these seven models was performed with 564 both synthetic and field data, and the fits were quantitatively compared with a log-based 565 RMSE and corrected AIC (AICc) metrics.

566 Compared to sFADE and CTRW-TPL, and MRMT-3, the FMIM performs better. While 567 the FMIM can overestimate late time tailing in concentrations, improvements with the 568 truncating scheme in TTFM appears limited, as the truncating time may lead to the decline of concentration that is too fast. In contrast, the FSTS ( $\beta = -1$ ) assuming long-term 569 570 upstream jumps (mathematically equivalent to power-law waiting times due to space-time 571 duality; see Appendix A) that well balanced by an exponential RTD could better estimates 572 both early and late-time portions of the BTCs. Both the RMSE and AICc indicate that the 573 FSTS with negative skewness estimates the BTCs with greater fidelity both with and 574 without SHE. In addition, the FSTS model could also serve as a useful and efficient 575 diagnostic tool to assess the nature of storage in a stream reach (surface versus deep hyporheic). Thus, by fitting the tracer data to the FSTS model with positive ( $\beta = 1$ ) and 576 negative ( $\beta = -1$ ) skewness values, users can quickly assess the relative importance of 577 578 hyporheic storage in a given reach so that more appropriate models can be selected for

579 further analysis. However, whether the negatively skewed space fractional term is truly 580 physically meaningful is still open to debate. And it depends on whether one accepts the 581 interpretation of this term as representing a slower transport velocity (or waiting) relative 582 to the mass center rather than upstream jumps relative to the river bed. Additionally, our 583 current conclusions should only be applied in the context of conservative transport as non-584 conservative (reactive) transport in systems displaying anomalous transport can be very 585 different from that predicting by just naively adding chemical reaction terms to the 586 governing equations (Bolster et al., 2010, Bolster et al., 2017).

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#### 593 Appendix A. Space-Time Duality

The negatively-skewed derivative in the sFADE and FSTS models with  $\beta = -1$  models 594 595 long (power-law) upstream jumps. As noted by Zhang et al. (2009), these upstream jumps 596 (or negative dispersion) appear unphysical. However, due to the advection term in the 597 sFADE, these upstream jumps are relative to the center of mass in the underlying random 598 walk. Hence, in the sFADE model, a particle moves downstream due to advection and then 599 may jump back upstream. In the fractional-in-time ADE model, the particle remains 600 upstream while the bulk of the plume moves downstream. In both models, the particle ends 601 up behind the plume center of mass, resulting in an effective delay, or retention. Hence, 602 there are two separative and equivalent descriptions for the same underlying hydrological 603 mechanism (retention), thus resolving the controversy between the sFADE and the 604 fractional-time ADE for river flows.

This simple observation may be understood mathematically using space-time duality (*Baeumer* et al., 2009; *Kelly and Meerschaert*, 2017; 2019). For simplicity, consider the sFADE (t3) with  $\beta = -1$ , v = 0, and D = 1:

608 
$$\frac{\partial}{\partial t}C(x,t) = \frac{\partial^{\alpha}}{\partial (-x)^{\alpha}}C(x,t)$$
(A.1)

609 Applying a Fourier transform (FT) with respect to both x and t yields:

610 
$$\left[\left(i\omega\right) - (-ik)^{\alpha}\right]\hat{C}(k,\omega) = 0 \tag{A.2}$$

611 where k is the wave number and  $\omega$  is the angular frequency. The bracketed *dispersion* 612 *relationship* is equivalent to  $(i\omega)^{\gamma} = (-ik)$  where  $\gamma = 1/\alpha$ . Substituting back into (A.1) 613 and inverting the Fourier transform leads to the *dual equation*:

614 
$$\frac{\partial^{\gamma}}{\partial t^{\gamma}}C(x,t) = -\frac{\partial}{\partial x}C(x,t)$$
(A.3)

615 which is a special case of the fractional-in-time ADE with v = 1 and D = 0, where the lefthand side uses a Caputo derivative. Note that the order of the time-fractional derivative  $\gamma$ 616 617 ranges from 0.5 to 1. This may be made rigorous using a complex plane argument (Kelly 618 and Meerschaert, 2017). If the advection term in the sFADE is retained, it is shown in 619 Kelly and Meerschaert, 2017) that the dual time-fractional PDE involves the fractional material derivative (Sokolov and Metzler, 2003). The resulting coupled space-time 620 621 fractional PDE (see Equation (28) in Kelly and Meerschaert (2017)) governs power-law 622 waiting times in a moving reference frame, or retention relative to plume center of mass. 623 Using this duality analysis, negative derivative term in the sFADE and the FSTS can 624 effectively model power-law retention. We note that this analysis is restricted to fractional models with constant coefficients in either an unbounded domain or a reflecting boundary 625 at x = 0. 626

# 627 Appendix B: BTCs Generated by the FSTS Model with Different Values

628 **of** β

The BTCs generated by the FSTS model with different values of  $\beta$  are presented in 629 630 Figure D1 (other parameters were fixed as: D = 0.7,  $\alpha = 1.9$ , v = 1.2,  $A_s = 5$ , and  $\varepsilon = 3E^{-3}$ ). The total mass under each of the BTCs is the same for all values of  $\beta$ . As we 631 can see from Figure Appendix B1. When  $\beta = -1$  the BTC shows a flattened tail at late 632 times and a sharp leading edge. When  $\beta = 1$ , however, the resulting BTC has a flattened 633 leading edge and the tail is steep instead (Figure S4 also shows similar phenomenon). Thus, 634 635 a larger  $\beta$  value results in a BTC with a more flattened leading edge. When  $\beta = 0$  the BTC is approximate symmetric with heavy leading edge and tailing on both sides. In 636 addition, we note that the peaks of all BTCs are almost synchronous regardless of the value 637 of  $\beta$ , as these are dictated mostly by the deterministic drift. 638

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## **Table**

# **Table 1.** Summary of the nonlocal models used in this study.

Model	Equation(s)	Solving scheme	Parameters estimated in each model	Characteristics
Fractional in space transient storage model (FSTS)	$\frac{\partial C}{\partial t} + v \frac{\partial C}{\partial x} = D\left[\frac{1+\beta}{2}\frac{\partial^{\alpha}C}{\partial x^{\alpha}} + \frac{1-\beta}{2}\frac{\partial^{\alpha}C}{\partial (-x)^{\alpha}}\right] + \frac{q_{L}}{A}(C_{L} - C) + \varepsilon(C_{i} - C)$ $\frac{\partial C_{s}}{\partial t} = \varepsilon \frac{A}{A_{s}}(C - C_{s}) \qquad (t2)$	Finite difference scheme presented in Shen and Phanikumar (2009).	$v$ , $D$ , $\alpha$ , $A_z$ , and $\varepsilon$ .	Lévy jumps and exponential RTD.
Fractional in space advection dispersion equation (sFADE)	$\frac{\partial C}{\partial t} + v \frac{\partial C}{\partial x} = D \left[ \frac{1 + \beta}{2} \frac{\partial^a C}{\partial x^a} + \frac{1 - \beta}{2} \frac{\partial^a C}{\partial (-x)^a} \right] $ (t3)	Analytical solution in <i>Benson</i> et al. (2000).	$v$ , $D$ , $\alpha$ , and $\beta$ .	Solutes experience Lévy jumps.
Fractional mobile/immobile model (FMIM)	$\frac{\partial C_m}{\partial t} + \beta_s \frac{\partial^{\gamma} C_m}{\partial t^{\gamma}} = -\nu \frac{\partial C_m}{\partial x} + D \frac{\partial^2 C_m}{\partial x^2} - \beta_s C_m(x,0) \frac{t^{-\gamma}}{\Gamma(1-\gamma)} $ (t4)	Analytical solution in <i>Schumer</i> et al. (2003).	$\nu$ , $D$ , $\gamma$ , and $\beta_s$ .	The concentration in the mobile phase declines as a power law: $C_m(x,t) \propto t^{-1-\gamma}$ . The memory function has the form: $g(t) = \frac{t^{-\gamma}}{\Gamma(1-\gamma)}$ .
Truncated time fractional model (TTFM)	$\frac{\partial C_m}{\partial t} + \beta_s e^{-\lambda t} \frac{\partial^{\gamma}}{\partial t^{\gamma}} (e^{\lambda t} C_m) - \beta \lambda^{\gamma} C_m = -\nu \frac{\partial C_m}{\partial x} + D \frac{\partial^2 C_m}{\partial x^2} - \beta_s C_m (x, 0) \int_t^{\infty} e^{-\lambda t} \frac{\tau^{-\gamma - 1}}{\Gamma(1 - \gamma)} d\tau $ (15)	Analytical solution in Meerschaert et al. (2008).	$\nu$ , $D$ , $\gamma$ , $\beta_s$ , and $\lambda$ .	When $t = 1/\lambda$ , the mobile zone concentration still declines as power-law like FMIM; while at a much later time $t = \lambda$ , the tail of the mobile-phase BTC declines exponentially. The memory function has the form: $g(t) = \int_{t}^{\infty} e^{-\lambda t} \frac{\gamma \tau^{-\gamma - 1}}{\Gamma(1 - \gamma)} d\tau$ .
Single rate Multi-rate mass transfer model (MRMT-1)	$\frac{\partial C_m}{\partial t} + \beta_{ior} \frac{\partial C_{im}}{\partial t} = -v \frac{\partial C_m}{\partial x} + D \frac{\partial^2 C_m}{\partial x^2} $ (t6) $\frac{\partial C_{im}}{\partial t} = \varepsilon (C_m - C_{im}) $ (t7)	Analytical solution presented in <i>Haggerty and Gorelick</i> (1995) implemented in STAMMT-L (Ver. 3.0).	$v$ , $D$ , $\beta_{tot}$ , and $\varepsilon$ .	The tail declines exponentially: $C_m \propto e^{-t}$ . The memory function has the form: $g(t) = \varepsilon e^{-\varepsilon t}$ .
Power-law mass exchange rate Multi-rate mass transfer model (MRMT-3)	$\frac{\partial C_m}{\partial t} + \int_{e_m}^{e_m} p(\varepsilon) \frac{\partial C_m}{\partial t} d\varepsilon = -v \frac{\partial C_m}{\partial x} + D \frac{\partial^2 C_m}{\partial x^2} $ (18) $p(\varepsilon) = \beta_{ss} \frac{(k-2)\varepsilon^{k-3}}{\varepsilon_{ms}^{k-2}},  k \neq 2  ;  p(\varepsilon) = \beta_{ss} \frac{1}{\ln(\varepsilon_{ms} / \varepsilon_{min})\varepsilon},  k = 2  (19)$	Inverse Laplace transform implemented in STAMMT-L (Ver. 3.0).	$v$ , $D$ , $\beta_{tat}$ , $k$ , $\varepsilon_{min}$ , and $\varepsilon_{max}$ .	The first order mass exchange rate coefficients have a power-law distribution: for $\varepsilon_{\min} \leq \varepsilon \leq \varepsilon_{\max}$ . The memory function has the form: $g(t) = \int_0^{\infty} \varepsilon p(\varepsilon) \exp(-\varepsilon t) d\varepsilon$ .
Continuous time random walk with truncated power- law waiting time distribution (CTRW-TPL)	$s\tilde{C}(x,s) - C_0(x) = -\tilde{M}(s) \left[ v_{\phi}\tilde{C}(x,s) - D_{\phi}\frac{\partial^2}{\partial x^2}\tilde{C}(x,s) \right] $ (10) $\tilde{M}(s) \equiv \bar{t}s \frac{\tilde{\phi}(s)}{1 - \tilde{\phi}(s)} $ (11)	Inverse Laplace transform from <i>de Hoog et al.</i> (1982) implemented in the CTRW MATLAB toolbox (Ver. 4.0).	$v_{\phi}$ , $D_{\phi}$ , $\delta$ , $t_1$ , and $t_2$ .	For $t_1 = t = t_2$ , the waiting time distribution flows a power-law: $\phi(t) \propto (t/t_1)^{-1-\delta}$ . For $t$ ? $t_2$ , waiting time distribution is exponential. The memory function(in the Laplace domain) has the form: $\tilde{\phi}(s) = (1 + \tau_2 s t_1)^{\delta} \exp(t_1 s) \Gamma(-\delta, \tau_2^{-1} + t_1 s) / \Gamma(-\delta, \tau_2^{-1})$ .

model	MRMT-1	MRMT-2	MRMT-3
FSTS $\beta = 1$	-0.4361	0.2180	0.7049
FSTS $\beta = -1$	-0.5221	-0.6413	-1.0738
FMIM	-0.3282	-0.5278	-1.8552
TTFM	-0.3212	-0.5925	-1.8586
sFADE	-0.3072	-0.5639	-0.6090
CTRW-TPL	-0.3117	-0.2172	-0.0740
ADE	-0.4938	0.1474	0.3726

**Table 2**. AICc (×1e3) values for the parameter fits using synthetic data.

## 811 Figures

Figure 1. Synthetic data generated by MRMT-1 (blue), MRMT-2 (red), and MRMT-3
(yellow).

- Figure 2. Comparisons of the simulations for synthetic data (generated by MRMT-1).
- 815 **Figure 3**. Comparisons of the simulations for synthetic data (generated by MRMT-2).
- 816 **Figure 4**. Comparisons of the simulations for synthetic data (generated by MRMT-3).
- 817 **Figure 5**. sFADE simulated BTCs and observations for Red Cedar River.
- 818 **Figure 6**. FMIM and TTFM simulated BTCs and observations for Red Cedar River.
- Figure 7. MRMT-1 and MRMT-2 simulated BTCs and observations for Red Cedar
  River.
- Figure 8. FSTS  $\beta = 1$  and FSTS  $\beta = -1$  simulated BTCs and observations for Red Cedar River.
- Figure 9. CTRW-TPL simulated BTCs and observations for Red Cedar River.
- Figure 10. Schematic illustrating solute transport processes within a stream reach with
  exchange between surface storage zones and the main channel.
- 826 Figure Appendix B. The BTCs based on different  $\beta$  values of FSTS model. The other
- 827 parameters are fixed as: D = 0.7,  $\alpha = 1.9$ , v = 1.2,  $\varepsilon = 0.003$ , and  $A_s = 5$ .





















distance from upstream boundary