Integrodifference equations in spatial ecology

Frithjof Lutscher

June 12, 2018

Preface

Ecosystems are marvellous assemblages of individuals that grow, reproduce, interact with one another, move about in space, and eventually die. Spatial ecology aims to understand the role that individual movement, population interaction, and landscape characteristics play in generating the patterns of species distributions that we observe in space and time. The seemingly most basic question is: what conditions are necessary for a particular species to be present at a particular location? This deceptively simple question is at the heart of modern conservation biology: how do we design nature reserves to preserve a particular species? Its economic cousin, which arises for example in fisheries, is the question: how much can we harvest, and where, without jeopardizing the survival of that species and the others that depend on it? And a planning perspective on the same question is: where should we place infrastructure to minimize negative effects on ecosystems? These are all inherently spatial questions. Whether a population persists in a given environment depends on how individuals move about, use the available resources and avoid existing dangers.

Another striking example of spatial processes in ecology are biological invasions. The spread of alien species can disrupt ecosystem function, diminish biodiversity, and require massive investments in remediation measures. Human activities such as travel or international trade facilitate the arrival of alien species and their spread in new environments. Spatial ecology aims to provide theory to predict the speed of spatial spread of a species from its various underlying reproductive and dispersal mechanisms. In other situations, we would like to introduce certain species in new habitats as biological control agents, and we need to predict and assess their spread and efficiency. In a world of climate change, species will have to move and colonize new territories to keep up with their preferred climatic conditions. Spatial ecology aims to predict which species will be able to do so, and develop mitigation measures for those who will not.

The sheer scope of these problems, their spatial and temporal extent, make mathematical models indispensable tools to answer some of the questions. Such models provide fundamental insights about the processes at work; they serve to process the increasingly growing amount of available data; and they allow to test management strategies in simulations before implementation in the real world. My goal is to provide a mathematical framework to study and understand how individual dispersal characteristics and interactions within and between populations interact to generate spatio-temporal patterns of population distribution and abundance. My particular focus is on species with distinct growth and dispersal phases, which include many plant, insect and bird species in temperate climates. I envision this book to be a new opportunity for ecology and mathematics to meet and create synergies that lead to deeper understanding of ecological phenomena and create better tools and guidelines for management of ecosystems.

Mathematical models in the form of dynamical systems served ecological theory well for over a century and, in turn, spurred the development of mathematical theory. Ordinary differential equations for the growth of individual populations and for population interactions in continuous time go back to Lotka and Volterra and are now found in many textbooks of ecology as well as mathematics. The seminal work by Fisher (1937) in population genetics and by Skellam (1951) in ecology began to combine these population growth models with spatial movement of individuals, modelled as random diffusion. The resulting reaction-diffusion equations have yielded many deep insights into spatial phenomena in ecology as well as the mathematical structure of infinite-dimensional dynamical systems (Cantrell and Cosner, 2003).

Dynamical systems models for populations in discrete generations rose to fame with the discovery that simple density-dependent growth functions could generate complex and chaotic dynamic behaviour (May, 1975). These discrete-time dynamical systems are sometimes easier to formulate, typically easier to simulate, and almost always more difficult to analyze than their continuous-time counterparts. The two foundational works that combined discrete-generation population dynamics with spatial dispersal of individuals are by Weinberger (1982) in genetics and by Kot and Schaffer (1986) in ecology. After the discovery of the mathematical phenomenon of 'accelerating invasions' (Kot *et al.*, 1996), ecologists quickly embraced these so-called integrodifference equations as their framework of choice to test models against data for species invasions (Lewis *et al.*, 2006). Meanwhile, mathematicians took up the challenge to study the qualitative behaviour of these infinite-dimensional recursions. This book provides the first comprehensive exposition and review of the mathematical and ecological literature on integrodifference equations.

The Introduction serves as an overview of some of the fundamental questions of spatial ecology, some recent challenges in the face of global change and human disturbances, and their relation to current challenges in ecosystem management. The first part of the book (Chapters 2-8) develops all aspects of the theory of integrodifference equations from model derivation to basic mathematical analysis and numerical implementation. The guiding principle is to explain every new aspect with the simplest possible example and motivate the more general study with it. Chapter 2 carefully derives the basic model, discusses its assumption and limitations, and summarizes some of the mathematical background required to proceed. Chapter 3 deals with the so-called 'critical patch size', the question of how much space a population needs to persist. Chapter 4 looks at the steady-state problem and the spatial profile of the population distribution. Chapters 5-6 deal with spatial spread and biological invasions in the absence and presence of an Allee effect. A typical integrodifference equation contains only the outcome of the dispersal process, but in many cases it is helpful and necessary to model the actual process itself (Chapter 7). Chapter 8 contains recipies and warnings about numerical implementations of integrodifference equations.

In the second part of the book, I present many applications of the theory from the first part to more realistic ecological problems. Including more realism often requires minor modifications of the models and sometimes new theory to understand their behaviour. In Chapters 9 and 10, I present various techniques for how to approximate population dynamics and spatial spread characteristics when only partial information about dispersal is available. Chapter 11 examines the intricate shapes that the fronts of invading species can take. Chapter 12 reviews many applications of integrodifference equations to date, for example, to river ecosystems, to global change scenarios, to Reid's paradox and more.

The third part of the book contains extensions of the theory that represent the current edge of the theory and its applications. Chapter 13 considers population stage-structure and presents the most recent literature connecting models to data for invasive species. Chapter 14 includes the interaction of two species and studies phenomena such as spatial pattern formation. Chapters 15 and 16 deal with population dynamics in spatially and temporarily (stochastically) varying environments. The final chapter summarizes the most recent developments in various directions and includes a review of connections of this theory to related approaches.

While the focus of this book is on the mathematical aspects, I include real applications to ecological questions throughout – in fact, they serve as a constant source of motivation and illustration of the mathematical approaches and results. I strongly believe that the greatest progress is made where ecology and mathematics come together to inspire each other towards deeper understanding in each discipline and their interplay.

Acknowledgments

Contents

1	Intr	oduction	11	
	1.1	Aspects of spatial ecology	11	
	1.2	Use of mathematical models	11	
	1.3	Goals of this book	12	
	1.4	Outline of the book	12	
I	Ba	sics and Foundations	13	
2	Modeling with Integrodifference Equations			
	2.1	Growth Functions	17	
	2.2	Dispersal Kernels	22	
	2.3	Motivating example: dispersal on and from an island	26	
3	Critical Patch Size			
	3.1	The Laplace kernel and the critical patch size	31	
	3.2	Scaling	34	
	3.3	Effects of dispersal kernels on critical patch size	35	
	3.4	Separable kernels	36	
4	Positive Steady States			
	4.1	The Laplace kernel and a positive steady state	46	
	4.2	Monotone growth function	49	
	4.3	Non-monotone growth function	51	
	4.4	Allee growth function	56	
5	The Speed of Spatial Spread			
	5.1	Spread from point release	60	
	5.2	Spread as traveling fronts	64	
	5.3	Nonlinear growth functions	69	

6	Spa	tial Spread with Allee Effect	79
	6.1	A caricature Allee function	80
	6.2	The direction of a travelling front	84
	6.3	General Theory	87
7	Mo	deling the Dispersal Process	91
	7.1	Random walks and the dispersal kernel	92
	7.2	Straight walks and hazard functions	97
	7.3	Ballistic dispersal	98
	7.4	Random walks on bounded domains	99
	7.5	Multiple dispersal modes	102
8	Nur	nerical Aspects	109
	8.1	Numerical iteration via Fast Fourier Transform	110
	8.2	Numerical iteration via direct integration	114
	8.3	Eigenvalues for integral operators	116
П	Aı	oplications and Approximations	119
9	Disj	persal Success	121
	9.1	Experiments and dispersal characteristics	121
	9.2	Dispersal success approximation of the steady state	124
	9.3	Dispersal success approximation of the eigenvalue	125
	9.4	Application to asymmetric dispersal	129
10	App	proximations for spread	135
	10.1	Approximating the speed	136
	10.2	Approximating the shape	141
11	The	Shape of Spatial Spread	147
	11.1	Asymptotic expansion of monotone traveling waves	148
	11.2	Traveling waves in the phase plane	152
	11.3	Invasion dynamics with a two-cycle	155
	11.4	Generalized Spreading speeds	157
12	App	olications	165
	12.1	Dispersal-induced mortality	165
	12.2	Biased dispersal: streams and rivers	168
	12.3	Moving Habitat Models	174
	12.4	Sessile Stages	174
	12.5	Multiple dispersal modes	177
	12.6	Allee effect	182
	12.7	Invasions in 2D	182

CONTENTS

III	E	xtensions and Challenges	183
13	Stru	actured populations	185
	13.1	Matrix Models	186
	13.2	Persistence on a bounded domain	188
	13.3	Application	192
	13.4	Nonlinear analysis	194
	13.5	Example: Juveniles and Adults	196
	13.6	Travelling wave speed in unbounded domains	199
	13.7	Sensitivity analysis	203
	13.8	Spreading speed for structured populations	204
14	Two	o interacting populations	215
	14.1	Non-spatial models for two species	216
	14.2	Critical patch sizes for predator-prey systems	217
	14.3	Pattern formation in predator-prey systems: theory	223
	14.4	Pattern formation in predator-prey systems: illustration	230
	14.5	Spreading phenomena in predator-prey systems	238
	14.6	Spreading speeds in cooperative systems	243
	14.7	Spread of competing species	258
15	Spa	tial Variation	261
	15.1	Habitat quality function	261
	15.2	Persistence in an infinite periodic habitat	266
	15.3	Spread in an infinite periodic habitat	275
	15.4	Approximations of spread	292
	15.5	Dispersal kernels in periodic habitats	298
16	Ten	poral variation	301
	16.1	Non-spatial models with temporal variation	301
	16.2	The Gaussian habitat quality model with temporal variation	304
	16.3	Persistence under temporal variation	306
	16.4	Example: the Laplace kernel	309
	16.5	Spread under temporal variation	312
17	Furt	ther topics	315