

# Modelling water quality, bioindication and population dynamics in lotic ecosystems using neural networks

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## Abstract

The assessment of properties and processes of running waters is a major issue in aquatic environmental management. Because system analysis and prediction with deterministic and stochastic models is often limited by the complexity and dynamic nature of these ecosystems, supplementary or alternative methods have to be developed. We tested the suitability of various types of artificial neural networks for system analysis and impact assessment in different fields: (1) temporal dynamics of water quality based on weather, urban storm-water run-off and waste-water effluents; (2) bioindication of chemical and hydromorphological properties using benthic macroinvertebrates; and (3) long-term population dynamics of aquatic insects. Specific pre-processing methods and neural models were developed to assess relations among complex variables with high levels of significance. For example, the diurnal variation of oxygen concentration (modelled from precipitation and oxygen of the preceding day;  $R^2 = 0.79$ ), population dynamics of emerging aquatic insects (modelled from discharge, water temperature and abundance of the parental generation;  $R^2 = 0.93$ ), and water quality and habitat characteristics as indicated by selected sensitive benthic organisms (e.g.  $R^2 = 0.83$  for pH and  $R^2 = 0.82$  for diversity of substrate, using five out of 248 species). Our results demonstrate that neural networks and modelling techniques can conveniently be applied to the above mentioned fields because of their specific features compared with classical methods. Particularly, they can be used to reduce the complexity of data sets by identifying important (functional) inter-relationships and key variables. Thus, complex systems can be reasonably simplified in clear models with low measuring and computing effort. This allows new insights about functional relationships of ecosystems with the potential to improve the assessment of complex impact factors and ecological predictions. © 1999 Elsevier Science B.V. All rights reserved.

**Keywords:** Artificial neural networks; Stream invertebrates; Population dynamics; Impact assessment; Bioindication; Time-series

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## 1. Introduction

The physical and chemical properties of running waters and their effects on the community are driven by numerous environmental variables such as climatic conditions, production–respiration ratio, urban storm-water run-off and waste-water effluents. The underlying interactions and dependencies are only partially understood. Furthermore, data for the calibration of theoretical models often are qualitatively or quantitatively insufficient. Because the knowledge of species–habitat interrelations remains insufficient, an integrative and, in consequence, prognostic assessment of ecosystem properties is not presently available (e.g. Vannote et al., 1980; Statzner et al., 1988; Townsend, 1989; Statzner et al., 1994; Townsend and Hildrew, 1994; Bayerisches Landesamt für Wasserwirtschaft, 1998).

Ecosystem analysis and prediction with empirical statistical and analytical methods are often limited by the spatially complex and temporally dynamics of ecological processes. This is one reason for the typically non-linear interrelations of variables and species with data being not normally distributed. Therefore, alternative mathematical methods have to be developed. Artificial neural networks (ANNs) provide an attractive alternative tool for analysing ecological data and for modelling due to their specific features such as non-linearity, adaptivity (i.e. learning from examples), generalisation and model independence (no a-priori model needed).

ANNs have been applied to various fields of aquatic sciences and engineering, such as modelling water quality (e.g. Daniell and Wundke, 1993; Maier and Dandy, 1993, 1994, 1996a,b; Lachtermacher and Fuller, 1994; Schizas et al., 1994; Maier, 1995a; Winkler and Voigtländer, 1995; Kaluli et al., 1998; Wen and Lee, 1998) and relating community characteristics with environmental variables (e.g. Chon et al., 1996; Lek et al., 1996; Recknagel, 1997; Recknagel et al., 1997, 1998; Guégan et al., 1998; Lee et al., 1998; Maier et al., 1998). Additional articles are found in this issue and in a review by Maier (1995b), focusing on the prediction of environmental, hydrological and water resources data.

In this paper we present results of the applicability of ANNs in the following fields: (1) dynamics of water quality as influenced by meteorology, urban storm-water run-off and waste-water effluents; (2) bioindication of chemical and hydromorphological habitat characteristics with benthic macroinvertebrates; and (3) prediction of population dynamics of aquatic insects.

The general objectives of this paper are to demonstrate the potential and limitations of ANNs and other modelling techniques for data analysis, impact assessment and ecological prediction in running waters, and to specify the general conditions for applications of ANNs, such as selection of relevant input variables, training conditions, network type and forecasting period.

## 2. Material and methods

We used multi-layer-perceptrons based on the Backpropagation (BP) algorithm (Rumelhart et al., 1986) and two-dimensional, motoric feature maps (FM; Ritter et al., 1994). A special variant of the BP-network type, the so-called senso-net (Dapper, 1998), was also used to determine the most important input variables (sensitivity analysis). Senso-nets include an additional weight for each input neuron representing the relevance (sensitivity) of the corresponding input parameter for the neural model. The sensitivities are adapted during the training process of the network. Appropriate subsets of potential input variables can be selected according to these sensitivities. In contrast to most statistical methods, the dimension-reducing techniques based on neural networks have the ability to map non-linear coherences (in this application, between species abundance and environmental variables). The neural networks and modelling techniques used for our experiments are described in Werner et al. (1999). The generalisation performance,  $E$ , of the networks was calculated as:

$$E = \frac{1}{2n} \sum_{i=1}^n \sum_{j=1}^c (y_{ij} - \hat{y}_{ij})^2 \quad (1)$$

where  $n$  is the number of samples in the test set;  $c$  is the number of output neurons;  $y_{ij}$  is the measured values; and  $\hat{y}_{ij}$  is the modelled values.

For each variable and network type, we trained a number of networks and calculated  $E$  (minima, maxima, mean and median). We used the determination coefficient  $R^2$  between measured and modelled data as a second standard measure of model quality. Unless otherwise specified, the results indicate  $E_{\min}$  and  $R^2_{\max}$ .

Prediction of water quality variables at the river Lahn (topic 1) was based on both on data from studies on a small running water body (Kuhbach (Germany); Borchardt et al., 1997) and a larger stream (Lahn at Limburg (Germany)), using different ANNs. Basic data were daily meteorological variables (precipitation, radiation), discharge and water quality data (oxygen, conductivity, pH, water temperature) obtained above and below the waste water treatment plant of Limburg (main characteristics summarised in Table 1). Modelling daily maxima and minima was based on routine government data in 1995 (365 day-sets), whereas for modelling the diurnal fluctuation was based on data from a scientific study (150 day-sets) from April to October 1996. The data were used without pre-processing either as compact time intervals or as alternating days distributed into a training and a test data set at a ratio of 1:1, 2:1 and 3:1, respectively. Different network types

were trained with several combinations of input variables and histories of varying lengths (see Table 2).

Functional relationships between water quality, habitat characteristics and colonisation patterns of benthic macroinvertebrates (topic 2), were based on measurements of ten chemical and seven hydromorphological variables (Table 3), and the abundance of 248 species from eight small streams in Central Hesse (Germany). The experiments used the daily maxima of each variable over a one year period, except for oxygen where the minimum was used. The data were analysed with Pearson correlation and stepwise forward regression analysis (SPSS, 1997), and sensitivity analysis on Senso-nets. The pre-processing was used to identify those species which have significant interrelations with the variables in question, and thus may be used as bioindicators. The chemical and morphological variables were modelled with BPN, FM and senso-nets, respectively, using the abundance of the five most relevant species which were identified by stepwise forward regression analysis, here called predictors. The use of the best five predictors (input variables) provided the best models (lowest generalisation error) when testing different procedures for the selection of input variables (correlation, regression, factor analysis, sensitivity analysis on senso-nets, reduction of trained BPN, bottleneck nets) modelling four chemical variables: oxygen, conductivity,  $\text{BOD}_5$ ,  $\text{NH}_4\text{-N}$  (Dapper, 1998; Schleiter et al., in prep.). The  $R^2$  values of these neural models, calculated on unknown test-data, were nearly as high as those of the regression models with the best five predictors as input, calculated on the whole data:  $R^2_{(\text{BPN})} = 0.89$ ,  $R^2_{(\text{regression})} = 0.90$ . For the neural modelling, all variables were standardised linearly into the interval  $[0, 1]$  and in circulation divided into a training-set and a test-set in a ratio of 2:1.

Long-term population dynamics (topic 3) are based on monthly data of aquatic insect emergence and environmental variables from 1969 to 1994 for the small stream Breitenbach (Central Germany; Wagner and Schmidt, 1999). The data were collected by the Limnologische Flußstation, Schlitz. We compared the accuracy of the abundance prediction of *Apatania fimbriata* (Pictet,

Table 1  
Main characteristics of the River Lahn at Limburg<sup>a</sup>

Catchment	Annual precipitation (mm)	675
	Area (ha)	42998
River Lahn	Mean annual discharge (l/s)	47000
	Mean low discharge (l/s)	10000
Limburg city	Number of inhabitants	44051
	Channelized catchment (ha)	1522.4
	Impervious area (ha)	765.0
	Specific water consumption (l/(Inh.*d))	151.1
	Number of storage tanks (–)	40
	Specific storage volume (m <sup>3</sup> /ha)	23.7
	Discharge WWTP (l/s)	304.0

<sup>a</sup> From Mang et al. (1998), modified.

Table 3

Correlation matrix of water quality (ten parameters), habitat structure (seven parameters) and benthic macro-invertebrates<sup>a</sup>

	NH <sub>4</sub> -N	COD	BOD <sub>5</sub>	Conductivity	NO <sub>2</sub> -N	P <sub>tot</sub>	Oxygen	NH <sub>3</sub> -N	NO <sub>3</sub> -N	pH	Discharge regime	Diversity of substrate	Fine sediment	Width/depth ratio	Diversity of habitat features	Extension of riparian zone	Structure of river bank	Average score 5 bed-parameters	Average score 2 riparian parameters	Average score 7 morphological parameters
<i>Chironomus thummi</i> -Gr	0.35	0.58	0.52	0.54	0.63	0.55	0.52	0.48			0.42	0.50	0.61	0.49	0.51			0.57		0.51
<i>Gammarus pulex</i>	0.35			0.35		0.43					0.64	0.42	0.50		0.67			0.54		0.56
<i>Baetis rhodani</i>		0.42	0.36	0.42	0.48	0.40								0.43	0.55			0.40		0.52
<i>Elmis</i> sp.	0.36	0.36	0.35	0.38				0.36				0.40						0.40		
<i>Ilybius fuliginosus</i> (I)		0.48		0.66		0.65	0.46					0.43	0.42					0.40		
<i>Tubifex</i> sp.		0.39	0.44									0.55	0.48					0.46		
<i>Eristalinae</i> indet.				0.58		0.41	0.42					0.40	0.46							
<i>Simulium ornatum</i> -Gr				0.56		0.38						0.52	0.40							
<i>Simulium aureum</i> -Gr				0.59								0.41								
<i>Tanytarsini</i> indet.				0.43										0.41						
<i>Ecdyonurus venosus</i> -Gr									0.36	0.46							0.41			
<i>Amphinemura</i> sp.				0.39					0.37										0.49	
<i>Siphonurus lacustris</i>	0.47	0.64	0.71		0.51			0.81												
<i>Hydrobius fuscipes</i>	0.48	0.55	0.55				0.41	0.53												
<i>Heteroceris</i> sp.	0.36	0.45	0.56		0.44			0.69												
<i>Chironomus plumosus</i> -Gr		0.42	0.57		0.52			0.53												
<i>Anacaena limbata</i> (I)	0.42	0.37				0.43														
<i>Limnephilus binotatus</i>	0.36									0.42										
<i>Limnodrilus</i> sp.	0.41		0.35																	
<i>Haliphys laminatus</i> (I)					0.36	0.35														
<i>Sigara lateralis</i>	0.48																			
<i>Diaminae</i> indet.				0.48																
<i>Copelatus haemorrhoidalis</i>							0.48													
<i>Siphonurus</i> sp.										0.40										
<i>Culex</i> sp.					0.39															
<i>Daphnia pulex</i>					0.39															
<i>Limnephilus nigriceps</i>	0.38																			
<i>Dolichopodiidae</i> indet.		0.37																		
<i>Erpobdella octoculata</i>	0.37																			
<i>Helobdella stagnalis</i>	0.36																			
<i>Sigara</i> sp.		0.36																		
<i>Limnephilidae</i> indet.			0.36																	
<i>Bezzia</i> sp.					0.36															
<i>Cloeon dipterum</i>	0.35																			
<i>Chironomus</i> sp.	0.35																			
<i>Anacaena globulus</i>	0.34																			
<i>Ironoquia dubia</i>			0.34																	
<i>Nepa rubra</i>						0.34														
<i>Potamonectes depressus</i>										0.34										
<i>Oreodytes sanmarkii</i> (I)								0.35		0.41					0.51	0.51				0.57
<i>Rhyacophila fasciata</i>										0.63	0.53	0.48	0.62		0.59	0.67	0.60	0.62	0.65	0.70
<i>Hydropsyche</i> sp.										0.53	0.39	0.50			0.57	0.58		0.49	0.54	0.60
<i>Gammarus fossarum</i>										0.41	0.39	0.41					0.57	0.43	0.53	0.49
<i>Radix ovata</i>												0.45	0.44				0.53	0.51	0.42	0.61
<i>Sericostoma</i> sp.														0.51	0.50	0.66	0.65	0.41	0.67	0.66
<i>Chaetopteryx villosa</i>										0.42					0.58	0.49	0.53		0.53	0.54
<i>Limnius perrisi</i> (I)										0.49		0.42				0.50		0.45		0.49
<i>Potamophylax latipennis</i>										0.42		0.39			0.55			0.42		0.52
<i>Elmis aenea</i> (I)															0.74	0.58	0.60	0.61		0.70
<i>Leuctra nigra</i>										0.49	0.48	0.40						0.48		
<i>Pisidium casertanum</i>										0.41	0.43							0.45		
<i>Tanytarsini</i> indet.												0.58	0.50	0.55				0.50		

Table 3 (Continued)

	NH <sub>4</sub> -N	COD	BOD <sub>5</sub>	Conductivity	NO <sub>2</sub> -N	P <sub>tot</sub>	Oxygen	NH <sub>3</sub> -N	NO <sub>3</sub> -N	pH	Discharge regime	Diversity of substrate	Fine sediment	Width/depth ratio	Diversity of habitat features	Extension of riparian zone	Structure of river bank	Average score 5 bed-parameters	Average score 2 riparian parameters	Average score 7 morphological parameters
<i>Rhithrogena semicolorata</i> -Gr												0.46	0.43	0.54	0.51	0.57	0.50	0.53	0.53	
<i>Lasiocephala basalis</i>															0.57	0.52		0.50	0.58	
<i>Oreochelima villosus</i>																				
<i>Drusus amabilis</i>																				
<i>Stenophylax permixtus</i>										0.42				0.40				0.42		
<i>Aniseta obscurata</i>										0.40				0.42				0.41		
<i>Halesus radiatus</i>										0.41				0.43				0.42		
<i>Dugesia goniocephala</i>										0.42				0.43				0.42		
<i>Hydropsyche pellucidula</i>													0.44	0.49				0.40		
<i>Ancylos flutabilis</i>										0.42				0.48						0.52
<i>Potamophylax rotundipennis</i>								0.51		0.41						0.43				
<i>Potamophylax nigricornis</i>										0.40								0.40		
<i>Rhyacophila</i> sp.										0.49								0.47		
<i>Stalioa fuliginosa</i>										0.44										
<i>Limnephilus</i> sp.											0.41									
<i>Baetis</i> sp.											0.40									
<i>Glyptotendipes pallidulus</i>										0.40										
<i>Baetis niger</i>										0.42										
<i>Limnias</i> sp.										0.42										
<i>Leuctra diggata</i>										0.42										
<i>Protonemura meyeri</i>										0.42										
<i>Potamophylax cingulatus</i>										0.42										
<i>Ephemerella ignita</i>														0.49	0.50					

<sup>a</sup> Sampling sites from eight rivers, sample size,  $n = 3$  for each sampling.

1843), (Insecta, *Trichoptera*) based on canonical correspondence analysis (CCA, ter Braak, 1988, 1990) and ANNs. *A. fimbriata* is a dominant species in the Breitenbach. Environmental variables included into the models were maximum monthly water temperature ( $T$ ) and discharge ( $D$ ), both measured at the Breitenbach, and monthly precipitation ( $P$ ) determined close to the catchment. Further variables had marginal or no influence on species abundance (individuals/m<sup>2</sup>) and were thus omitted from the models (Borchardt et al., 1997). Environmental variables and populations were related with correlation, regression (SPSS, 1997) and ordination (Wagner and Schmidt, 1999). We calculated and tested the significance of abundance differences between groups of years with different discharge patterns. ANNs used all available data of  $P$ ,  $D$ ,  $T$ , and abundance ( $A$ ) of preceding periods to predict species abundance in the target month (training set: test set ratio was 4:1,  $n = 300$ ). Modelling with the entire database was compared with methods of a preceding reduction of vector dimensions by correlation, regression or sensitivity analysis (see below), to reduce computing time. Reduction of dimension in this case means the deletion of variables with evidently low or no influence on the target variable, and not a loss of information due to the computation of a mean and a variability measure (Dapper, 1998).

### 3. Results

#### 3.1. Temporal variability of water quality

The daily maxima and minima of all target variables could be modelled successfully using the data of the previous day as network input (Table 2). The generalisation performance of BPN was higher than those of FM. As can be seen from the generalisation error in Table 2, the performance of both network types could be increased clearly, when specifying the nets to one output variable (maximum or minimum). Furthermore, an improvement of the generalisation performance was reached by increasing training effort. The accuracy of the network predictions decreased with

Table 2

Summary of generalisation errors for different combinations of target-oxygen concentrations, conductivity and pH and input-parameters<sup>a</sup>

Target	Input-parameters	Generalisation error	
		BPN	FM
O <sub>2</sub> -min/max ( $t+1$ )	O <sub>2</sub> -min/max ( $t$ )	0.00463	0.01427
	O <sub>2</sub> -min/max ( $t$ )+discharge ( $t$ )	0.00571	0.01460
	O <sub>2</sub> - diurnal variation ( $t$ )	0.00270	0.00410
O <sub>2</sub> -min ( $t+1$ )	O <sub>2</sub> -min ( $t$ ), 200 days in the training set	0.00227	0.00313
	O <sub>2</sub> -min ( $t$ ), 212 days in the training set	0.00185	0.00283
	O <sub>2</sub> -min ( $t$ ), 320 days in the training set	0.00199	0.00159
O <sub>2</sub> -min ( $t+1$ )	O <sub>2</sub> -min ( $t$ ), 300 days in the training set	0.00225	0.00185
O <sub>2</sub> min ( $t+2$ )	O <sub>2</sub> -min ( $t$ ), 300 days in the training set	0.00303	0.00443
O <sub>2</sub> min ( $t+3$ )	O <sub>2</sub> -min ( $t$ ), 300 days in the training set	0.00515	0.00733
O <sub>2</sub> min ( $t+4$ )	O <sub>2</sub> -min ( $t$ ), 300 days in the training set	0.00677	0.00881
O <sub>2</sub> min ( $t+5$ )	O <sub>2</sub> -min ( $t$ ), 300 days in the training set	0.01064	0.01049
O <sub>2</sub> -min ( $t_{31}-t_{60}$ )	O <sub>2</sub> -min ( $t_1-t_{30}$ ), 30 days in the training set	0.00035	0.00035
O <sub>2</sub> -min ( $t+1$ )	O <sub>2</sub> -min ( $t$ )+discharge ( $t$ )+water temperature ( $t$ )+rainfall ( $t$ )	0.00193	0.00338
	O <sub>2</sub> -min ( $t$ )+rainfall ( $t$ )+rainfall ( $t+1$ )	0.00235	0.00270
	O <sub>2</sub> -min ( $t$ )+discharge ( $t$ )+discharge ( $t+1$ )	0.00234	0.00329
	Water temperature ( $t$ )	0.00861	0.00948
	Water temperature ( $t$ )+discharge ( $t$ )	0.00793	0.00863
	Water temperature ( $t$ )+discharge ( $t$ )+rainfall ( $t$ )	0.00754	0.00570
	Water temperature ( $t$ )+discharge ( $t$ )+rainfall ( $t$ )+pH-value ( $t$ )+conductivity ( $t$ )	0.00726	0.01009
conductivity-min/max ( $t+1$ )	Conductivity-min/max ( $t$ )	0.00599	0.00431
Conductivity-max ( $t+1$ )	Conductivity-max ( $t$ )	0.00143	0.00369
	Conductivity-max ( $t$ ), 320 days in the training set	0.00341	0.00379
	Conductivity diurnal variation ( $t$ )	0.00495	0.00620
	Conductivity( $t$ )+discharge ( $t$ )+water temperature ( $t$ )+rainfall ( $t$ )	0.00331	0.00627
	Conductivity ( $t$ )+pH-value ( $t$ )+discharge ( $t$ )+water temperature ( $t$ )+rainfall ( $t$ )	0.00346	0.00520
pH-min/max ( $t+1$ )	pH-min/max ( $t$ )	0.01661	0.01853
	pH-min/max ( $t$ ), 212 days in the training set	0.00198	0.00199
pH-max ( $t+1$ )	pH-max ( $t$ ), 212 days in the training set	0.00067	0.00065
	pH-max ( $t$ ), 320 days in the training set	0.00020	0.00020
	pH-values diurnal variation ( $t$ )	0.00180	0.00280
	pH-max ( $t$ )+discharge ( $t$ )	0.00090	0.00092
	pH-max ( $t$ )+rainfall ( $t$ )	0.00075	0.00064
	pH-max ( $t$ )+discharge ( $t$ )+water temperature ( $t$ )+rainfall ( $t$ )	0.00091	0.00137
	pH-max ( $t$ )+conductivity ( $t$ )+discharge ( $t$ )+water temperature ( $t$ )+rainfall ( $t$ )	0.00113	0.00182

<sup>a</sup> Unless otherwise specified, 200 training-sets were utilized and 60-min-average of 5-min-measurements, except for discharge (daily maximum), were used;  $t =$ , days.

increasing forecast period. The daily minima of oxygen for the following month could be predicted with low error by both network types using the oxygen minima of the previous month.

The water quality at the time  $t$  proved to be the most important input variable, predicting water quality at the time  $t+1$  with different input

modalities (Table 2). The inclusion of other or supplementary input variables caused no improvement of the generalisation performance of the networks.

While the daily maxima and minima of oxygen and other water variables could be predicted with relative low error, the forecast of the diurnal

variation appeared to be more difficult. This is shown by predictions of the diurnal variation of oxygen with a simple model using the sum of precipitation and the oxygen values of the previous day (Fig. 1). The generalisation power of the 25-8-24 BPN was slightly higher than those of a  $15 \times 15$  FM ( $E_{\text{BPN}} = 0.05307$ ,  $R^2_{\text{BPN}} = 0.79$  versus  $E_{\text{FM}} = 0.071021$ ,  $R^2_{\text{FM}} = 0.75$ ).

A series of experiments on network training with variations of data length, histories and different measurement modes (60- and 30-min measurements of oxygen, daily sum and 5-min-values of precipitation) showed no general trend and could therefore be considered to be of minor importance for model performance (Borchardt et al., 1997).

### 3.2. Colonisation patterns of benthic macro-invertebrates

A correlation analysis provided high significance levels ( $\alpha < 0.01$ ) for 40 out of 248 species with at least one of the chemical variables, and for 47 species with at least one of the morphological variables (Table 3). The number of highly significant species for chemical variables varied between 3 (pH) and 16 ( $\text{NH}_4\text{-N}$ ), whereas those for hydromorphological variables varied between 9 (extension of riparian zone) and 27 (discharge regime) (compare Table 3). Most species showed highly significant relationships with only one type of variables, either chemical or hydromorphological.

The stepwise regression analysis provided more or less complex models for the different chemical variables: the number of predictors were 10 for  $\text{BOD}_5$ , 11 for COD, 16 for oxygen and total phosphorus, 17 for  $\text{NH}_4\text{-N}$ , 21 for conductivity and  $\text{NO}_2\text{-N}$ , 23 for  $\text{NH}_3\text{-N}$  and  $\text{NO}_3\text{-N}$ , and 25 for pH-value.

Using the abundance of only the five best predictors for each variable, the 10 chemical factors could be modelled with good agreement between measured and modelled values ( $E < 0.01$ ,  $R^2 > 0.8$ ; Table 4). This indicates functional relationships between the chemical variables and the selected species groups. The generalisation performance of BPN was higher than those of FM (average  $E_{\text{BPN}} = 0.00558$ ,  $E_{\text{FM}} = 0.01225$ ; Table

4), except for  $\text{NH}_3\text{-N}$  ( $E_{\text{BPN}} = 0.01634$ ,  $E_{\text{FM}} = 0.00970$ ,  $R^2 < 0.35$ ). This is because modelling  $\text{NH}_3\text{-N}$  on sampling site 8, provided a high generalisation error, particularly with BPN ( $E_{\text{BPN}} = 0.13268$ ,  $E_{\text{FM}} = 0.11006$ ).

The generalisation performance of the reduced networks was clearly higher than those based on all potential input variables (average  $E_{\text{BPN}(5)} = 0.00316$  via  $E_{\text{BPN}(248)} = 0.02088$  comparing four models: oxygen, conductivity,  $\text{BOD}_5$ ,  $\text{NH}_4\text{-N}$ ). The calculation effort decreased to 2% for FM and 0.9% for BPN compared with those based on all 248 input variables.

Even for the seven morphological variables simple neural models could be generated (Table 5). The average performance of senso-nets based on the abundance of the five best predictors was  $E = 0.0074$ ,  $R^2 = 0.85$ . The best generalisation was reached for the average score of the seven hydromorphological variables—in Germany, the assessment used for the morphological structure of streams is called Gewässerstruktur-Güteklasse (Fig. 2).

### 3.3. Population dynamics of aquatic insects

The results of CCA-ordination indicated a strong dependence of the population density of *A. fimbriata* on the discharge pattern (Wagner and Schmidt, 1999). Abundance was highest at high discharge with low flow variability ( $D$ ), was lower at winter and spring floods ( $E$ ), and lowest during periods of low flow ( $F$ ) or after seasonally unpredictable discharge events ( $B$  in Fig. 3). Based on monthly data, no significant dependence of  $D$ – $P$  was detected. Abundance between patterns was significantly different. However, predictions could only be made with an error of hundreds of specimens per year.

The precision of the ANN model with the original data was quite high ( $R^2 = 0.63$ ). All months with any abundance were predicted correctly. The abundance magnitude differed between prediction and actual data (Fig. 4a). Pre-selection of five variables (abundance<sub>0</sub>, abundance<sub>11</sub>, temperature<sub>1</sub>, temperature<sub>6</sub>, temperature<sub>7</sub>) with correlation analysis increased

Table 4

Generalisation error of 5-3-1-BPN and 5 × 5-FM for predictions of chemical parameters from the abundance of five macroinvertebrates at each case identified with regression analysis

Target parameter	Oxygen		Conductivity		BOD <sub>5</sub>		NH <sub>4</sub> -N		pH	
Network type	BPN	FM	BPN	FM	BPN	FM	BPN	FM	BPN	FM
<i>Error</i>										
Minimum	<b>0.00278</b>	0.00836	<b>0.00465</b>	0.00631	<b>0.00290<sup>a</sup></b>	0.01029	<b>0.00229</b>	0.01227	<b>b</b>	0.01851
Maximum	0.01232	0.01006	0.01645	0.01089	0.00971	0.01726	0.01678	0.03063	0.02241	0.02117
Mean	0.00611	0.00887	0.00834	0.00943	0.00682	0.01247	0.00710	0.01770	0.01479	0.01915
Median	0.00562	0.00872	0.00745	0.01013	0.00742	0.01159	0.00493	0.01524	0.01374	0.01851
Standard deviation	3.49E-06	3.76E-07	8.48E-06	2.95E-06	5.64E-06	6.00E-06	1.86E-05	4.33E-05	1.71E-05	1.07E-06
Species	<i>Chironomus thummi</i> -Gr <i>Dolichopodidae</i> indet. <i>Goera pilosa</i> <i>Hydroporus</i> sp. <i>Anacaena limbata</i>		<i>Limnius volckmari</i> <i>Elmis</i> sp. <i>Goera pilos</i> <i>Oreodytes sanmarkii</i> <i>Chironomus plumosus</i> -Gr		<i>Agabus</i> sp. <i>Dolichopodidae</i> indet <i>Limnodrilus</i> sp. <i>Calopteryx splendens</i> <i>Nemoura avicularis</i>		<i>Sigara lateralis</i> <i>Dolichopodidae</i> indet <i>Limnophila</i> sp. <i>Tanytarsini</i> indet. <i>Chironomus plumosus</i> -Gr		<i>Glossiphonia complanata</i> <i>Radix peregra</i> <i>Sericostomatidae</i> indet. <i>Sigara fossarum</i> <i>Daphnia pulex</i>	
Target parameter	COD		NH <sub>3</sub> -N		NO <sub>2</sub> -N		NO <sub>3</sub> -N		P <sub>tot</sub>	
Networktype	BPN	FM	BPN	FM	BPN	FM	BPN	FM	BPN	FM
<i>Error</i>										
Minimum	<b>0.00292</b>	0.02624	0.01634	<b>0.00970</b>	<b>0.00731</b>	0.00899	<b>0.00369</b>	0.01212	<b>0.00552</b>	0.00970
Maximum	0.05646	0.03338	0.02264	0.01037	0.01566	0.02873	0.01830	0.02657	0.01412	0.02017
Mean	0.02708	0.03054	0.01930	0.01016	0.01103	0.01518	0.00793	0.02312	0.00890	0.01564
Standard deviation	1.24E-04	6.70E-06	2.21E-06	5.58E-08	3.70E-06	4.89E-05	1.57E-05	3.11E-05	4.94E-06	1.54E-05
Species	<i>Ilybius fuliginosus</i> <i>Enallagma cyathigerum</i> <i>Dolichopodidae</i> indet <i>Pyrrosoma nymphula</i> <i>Bathyomphalus contortus</i>		<i>Ilybius fuliginosus</i> <i>Bathyomphalus contortus</i> <i>Limnophila</i> sp. <i>Sigara</i> sp. <i>Culex</i> sp.		<i>Culex</i> sp. <i>Chironomus</i> sp. <i>Rhyacophila</i> sp. <i>Limnephilus rhombicus</i> <i>Tubifex</i> sp.		<i>Chironomidae</i> indet. <i>Goera pilosa</i> <i>Radix auricularia</i> <i>Tanytarsini</i> indet. <i>Hydropsyche angustipennis</i>		<i>Gammarus pulex</i> <i>Limnephilus rhombicus</i> <i>Erpobdella octoculata</i> <i>Helobdella stagnalis</i> <i>Chaetopteryx villosa</i>	

<sup>a</sup> Bold, lowest error.



the accuracy of the model to  $R^2 = 0.86$  (Fig. 4b). Cross correlation indicated almost no influence of precipitation on *A. fimbriata* abundance. Pre-selection by regression analysis found other variables relevant ( $\text{abundance}_0$ ,  $\text{abundance}_{10}$ ,  $\text{abundance}_{11}$ ,  $\text{temperature}_1$ ,  $\text{precipitation}_{12}$ ) and increased the accuracy of the model to  $R^2 = 0.86$  (Fig. 4c). The best of three different sensitivity analyses selected the variables  $\text{abundance}_0$ ,  $\text{abundance}_{11}$ ,  $\text{temperature}_0$ ,  $\text{temperature}_6$ ,  $\text{discharge}_6$ , and had an accuracy of  $R^2 = 0.93$  (Fig. 4d). An overview of these experiments indicates the best models were computed with a pre-selection of the best five variables by sensitivity analysis or regression. The models with variables pre-selected by correlation or without any pre-selection resulted in lower measure of accuracy (Table 6). ANN models generally explained much

more variability (20–30%) than linear regression models.

#### 4. Discussion

The corresponding chemical data of the previous day proved to be the most important network input, when modelling water quality of the river Lahn. Using other or supplementary input variables, we achieved no significant improvement of the generalisation performance of the networks. This result is attributed to the strong autocorrelation of the values at the time  $t$  and  $t + 1$ .

In our experience, the most important basis for successful neural modelling is a sound and representative data base. For example, from our data it was not possible to predict the temporal variation

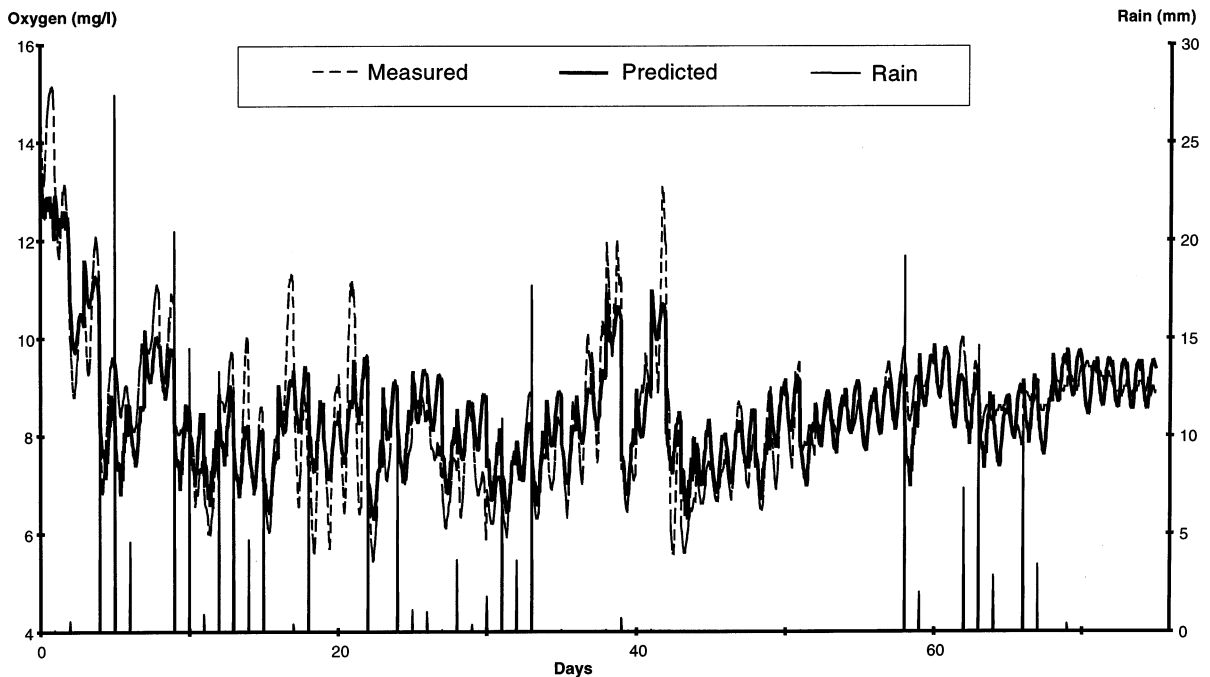


Fig. 1. Comparison of measured and modelled temporal patterns of oxygen based on daily sum of precipitation and oxygen (24 60-min-values) of the previous day with 25-8-24-BPN (151 daily data sets for training and test).

Table 5

Modelling morphological habitat characteristics with 5-3-1-senso-nets from the abundance of five macroinvertebrates at each case identified with regression analysis

Target	Error <sub>min</sub>	R <sup>2</sup>	Species
Discharge regime	0.0067	0.87	<i>Gammarus pulex</i> <i>Gammarus roeseli</i> <i>Nemoura cinerea</i> <i>Dolichopodidae</i> <i>indet.</i> <i>Agabus guttatus</i> (I)
Width/depth ratio	0.009	0.83	<i>Rhyacophila fasci- ata</i> <i>Dugesia gono- cephala</i> <i>Tanypodinae in- det.</i> <i>Elmis aenea</i> (I) <i>Agabus guttatus</i> (I)
Diversity of substrate	0.0132	0.82	<i>Tanypodinae indet</i> <i>Gammarus pulex</i> <i>Agabus didymus</i> <i>Tubifex</i> sp. <i>Pilaria</i> sp.
Fine sediments	0.0137	0.64	<i>Chironomus thummi-Gr</i> <i>Gammarus pulex</i> <i>Tanypodinae in- det.</i> <i>Pilaria</i> sp. <i>Agabus didymus</i> <i>Gammarus pulex</i>
Diversity of habitat features	0.0096	0.83	<i>Pilaria</i> sp. <i>Gyraulus albus</i> <i>Gyrinus</i> sp. <i>Hydropsyche</i> sp. <i>Rhyacophila fasci- ata</i> <i>Electrogena</i> sp. <i>Ephemerella ignita</i> <i>Limnodrilus</i> sp. <i>Sigara</i> sp.
Extension of riparian zone	0.0048	0.90	<i>Sericostomatidae</i> <i>indet.</i> <i>Pilaria</i> sp. <i>Hydropsyche an- gustipennis</i> <i>Plectrocnemia</i> <i>conspersa</i> <i>Dytiscidae indet.</i>
Structure of river bank	0.0048	0.95	

of water quality as a function of meteorological data. For this purpose, precise data gathering or a spatial-temporal allocation of the input (radiation, precipitation) and target variables (e.g. oxygen) are necessary on compatible time scales.

Generally, whether the temporal dependence of output data is derived on a specific time scale or integrated over an indefinite period of time is decisive. Accordingly, different network approaches, either (non-linear) auto-regression or (partial) recurrent networks (e.g. Jordan-nets; Pham and Oh, 1992), are more suitable for successful modelling. The time dependent integration of previous states and events/processes is a major problem when modelling time series. We expect better modelling with specific time-dependent networks with feedback onto specific neurons storing internal network states.

Due to their specific features, particularly the ability to handle non-linearities, ANNs combined with specific procedures for the selection of input variables provide an attractive tool for modelling species/species traits and habitat relations. A series of chemical and hydromorphological properties could be modelled with low error from the abundance of only a few specific macroinvertebrates identified with regression analysis. This dimension-reducing, pre-processing caused an increase of the generalisation performance of the networks and a considerable reduction of the calculation effort. The results clearly indicate functional relationships between colonisation patterns of benthic macroinvertebrates and chemical and hydromorphological habitat characteristics within lotic ecosystems. Furthermore, a hierarchy of factors determining the community structure of invertebrates may be identified from theoretically numerous impact variables.

The species groups selected for each chemical and morphological model showed no or little congruence (see Tables 4 and 5). Even for related variables, different species groups were detected. Some species were selected by several models (e.g. *Gammarus pulex*: discharge regime, diversity of habitat features,  $P_{tot}$ , diversity of substrate, fine sediments), whereas others appeared in only one model. Because of restrictions in the basic data set due to the narrow geographical region and limited

abiotic gradients, the selected species groups in our examples may not be generalized. The results obtained here need further analysis with ecological information and validation based on additional data. Thereby more approaches have to be tested as genetic algorithms (Goldberg, 1989) to detect relevant predictors for non-linear models based on general regression neural networks (Specht, 1991), equation synthesis (e.g. Roadknight et al., 1997), weight analysis (Balls et al., 1996,) and correlated activity pruning (Wiersma et al., 1995). Based on more comprehensive data, we would expect it to be possible to verify if key species or species assemblages for definite abiotic environmental states can be identified independently and reproduced for different sites. This may also be possible using the species traits hypothesis (Resh et al., 1994).

Discharge and water temperature are two main abiotic factors controlling the structure and dynamics of stream invertebrate populations (Ward and Stanford, 1979, 1982), as well as the variability of habitats and the reproductive success of lotic species through metabolic processes (e.g. Feminella and Resh, 1990; Céréghino and Lavandier, 1998). However, many interdependencies

between the environment and the species remain less well known. The long-term population dynamics of aquatic insects could be meaningfully described with ANNs in addition to classical statistics. Regression and correlation models have repeatedly been used to explain patterns in communities and they provided useful insights on environmental control of ecosystems, but their predictive power is low (ter Braak and Verdonchot, 1995; Paruelo and Tomasel, 1997; Walley and Fontama, 1998). With classical statistical methods and ordination (CCA; ter Braak, 1988, 1990), the variability between year abundance of individual species was attributed mainly to the discharge pattern during larval development (Wagner and Schmidt, 1999). Due to the necessity to recognise patterns and not single discharge events, ANNs are an alternative method to model species abundance (Colasanti, 1991; Lek et al., 1996).

Larvae of *A. fimbriata* are grazers that avoid sandy substratum, they undergo a dormancy from November to the next February underneath larger stones (Aurich, 1992). Concerning the life history traits, pattern D (Fig. 3) provided low discharge

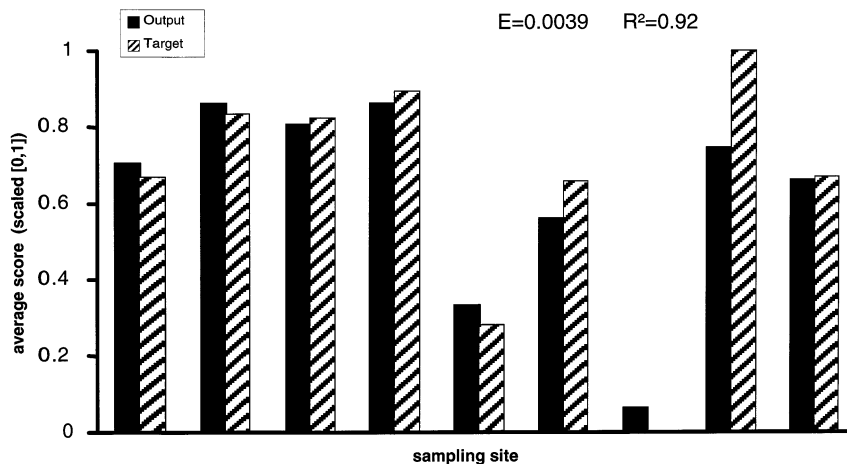


Fig. 2. Modelling average score of seven hydromorphological parameters with 5-3-1-senso-nets from the abundance of five macroinvertebrates at each case identified with regression analysis.

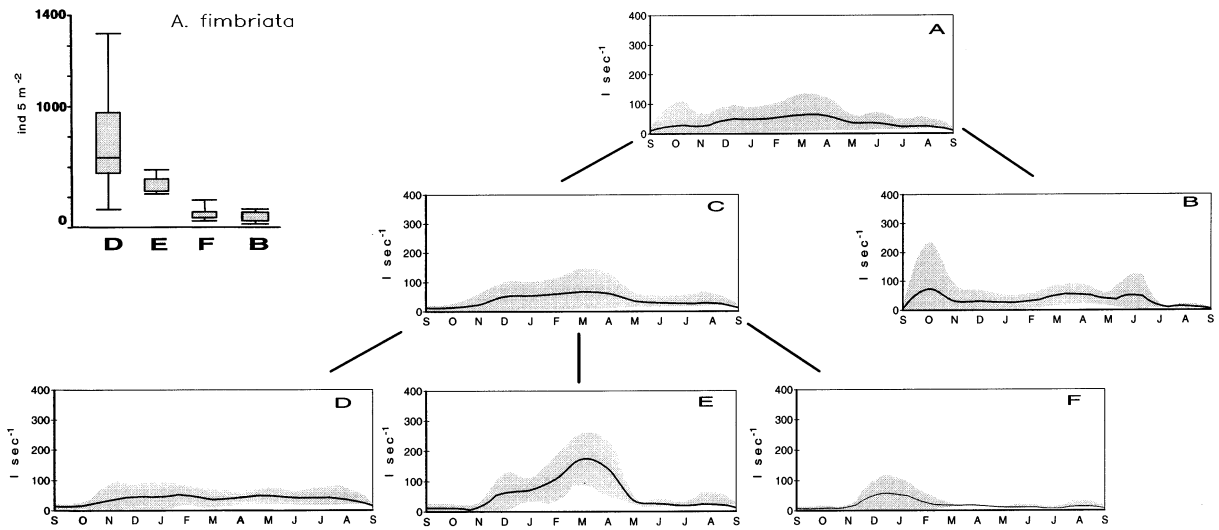


Fig. 3. Discharge patterns of the Breitenbach discriminated with CCA: (A) 25-years mean of monthly maximum discharge; (B) years with non-seasonal events; (C) the seasonal pattern; (D) permanent, good discharge; (E) winter and spring floods; (F) long-term low flow [mean of within group monthly maximum (line)  $\pm$  1 SD (raster)], and the density (ind/5m<sup>2</sup>) of *A. fimbriata* at patterns D, E, F and B (top left).

variability for almost an entire year at high mean flow. Strongly increased discharge in winter and spring disturb larval populations in dormancy, and low flow conditions over almost the entire year are disadvantageous for the development of eggs in summer, larvae in dormancy, and the pupae in early summer, due to increased deposition of organic or inorganic material. Lowest success at the non-seasonal pattern is interpreted as the interaction of the magnitude and the duration of floods. Most other aquatic insects, with the exception of the mayfly *Baetis vernus* (Curtis), have their lowest abundance at these discharge pattern (Wagner and Schmidt, 1999).

In ANN models the best pre-selection method was a sensitivity analysis, whereas other methods were less accurate in the prediction of *A. fimbriata* abundance. *B. vernus* was also best modelled by sensitivity pre-selection, but in *B. rhodani* pre-selection by correlation was optimal (Wagner et al., 1999). Variables selected for the best models of all three species were abundance of the parent generation and temperature during the emergence or oviposition period of the parents. In addition, in

*A. fimbriata* temperature and discharge 6 months before emergence are among the most relevant predictors. During this period larvae are in winter dormancy, and higher temperature or discharge may have disturbed the larvae or their habitat. This demonstrates the potential of precise abundance predictions some months before emergence of the adults, and of the preselection methods, in particular sensitivity analysis, that detected sensitive conditions or periods in the life cycle of *A. fimbriata*.

## 5. Conclusion and perspectives

The results show that ANNs can successfully and meaningfully be applied in the analysis of effect-relations (e.g. species/species traits with habitat) including the identification and assessment of complex impact factors and for the prediction of system behavior (e.g. critical water states with an early-warning-system and long-term population dynamics depending on environ-

mental variables) having specific features compared with conventional methods (see Werner et al., 1999). Particularly, they have advantages if the relationships are unknown, very complex or non-linear. Combined with specific procedures for

the selection of the most important impact variables, they can be used to reduce the input dimension and therefore the complexity in a reasonable way. This causes an increase of the generalisation performance and a simplification of the model

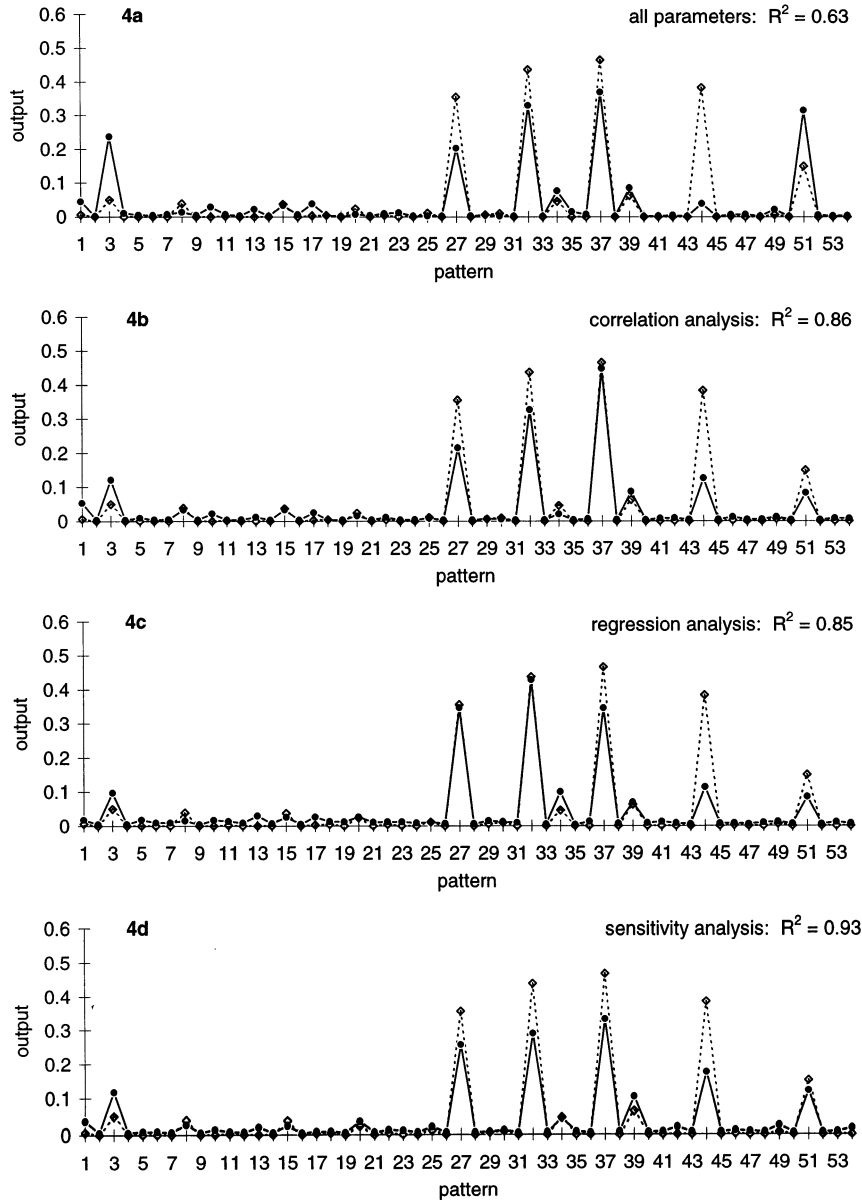


Fig. 4. Abundance prediction of *A. fimbriata*. (4a) Model, all input-variables, best generalisation (lowest error): 51-10-1-senso-net; (4b–d) Model, pre-selection by different methods, best generalisation: 5-3-1-senso-net. (Model, full line, diamond; observed data, dotted line, square).

Table 6

Overview of some ANN models with different network input modes to predict the abundance of *A. fimbriata*

Pre-processing	Sensonet, generalisation performance		
	Error <sub>min</sub>	R <sup>2</sup>	Error <sub>mean</sub>
All variables	0.0022	0.63	0.0040
Correlation	0.0010	0.86	0.0019
Regression	0.0009	0.86	0.0017
Sensitivity	0.0010	0.93	0.0020

and allows a better understanding of the underlying relations.

Because the networks learn from examples, the quality of the neural models heavily depends on the quality of the data base, in particular whether it is representative for the given problem, the given site or the given study period. Therefore, representative and compatible data are the main requirement for neural models.

We expect that with the aid of neural models and specific dimension-reducing, pre-processing methods, bioindication, ecological prediction and the analysis of cause-effect-relations can be improved substantially. Generally, modelling complex non-linear relationships can be handled considerably better with ANNs and supplementary modelling techniques than with classical methods. The best results may be obtained with specific combinations of linear and non-linear techniques.

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