# Model linearity breeds contempt: using Bayesian non-linear models to uncover broad macroecological patterns

Bernat Bramon Mora  $^{1,*}$  and Jake M. Alexander  $^1$ 

# 1 Abstract

Species' realized niches are classically pictured as bell-shaped probability distributions. These distributions, however, can actually take many different forms. For example, fat-tailed or skewed responses are very common across fields, as these can naturally emerge as a result of several ecological processes. While one does not need to know the shape of species' distributions to effectively model them, studying their basic form can teach us a lot about the ways climatic processes and historical contingencies have shaped ecological communities. Unfortunately, we still lack a general understanding of the basic properties describing the shape of species' distributions, and much less is known about how these compare to each other across gradients. Here, we use a set of Bayesian non-linear models to uncover such properties. These models account for all prior knowledge we have regarding species' realized niches, including expert knowledge of their environmental preferences and ecological strategies. With this approach, we are able to distil the shape of empirical plant distributions, which helps us tackle long-standing hypotheses regarding the way ecological communities are assembled across space. In particular, we studied the relationship between several properties of distributions, such as the link between species' range size and elevation, revealing the existence of broad macroecological patterns along environmental gradients. Moreover, we are able to shed light on the extent to which some aspects of the shape of observed realized niches such as kurtosis and skewness of the distributions—could be intrinsic properties of species' historical contexts. Overall, our approach offers a useful statistical framework to understand the shape of species' distributions, and our results provide an unprecedented perspective of the way systems of many species are distributed along environmental gradients.

<sup>&</sup>lt;sup>1</sup>Institute of Integrative Biology, ETH Zürich, Zürich, Switzerland; \*bernat.bramon@gmail.com

# 23 Introduction

One of the central goals of ecology is to understand the ways species are distributed across space and time. While many ecological textbooks assume the shape of species' realized niches to be unimodal and symmetric along environmental gradients (Krebs, 1972), some have warned that empirical distributions can take many different forms (Austin, 1987, 2002; ?). In practice, there is a strong argument to be made in favour of assuming these to be bell shaped. Namely, if all that we are willing to assume about species' distributions is that these occupy finite geographic ranges, the most conservative statistical approach is to model their distribution as Gaussian (i.e. the corresponding maximum entropy distribution; Frank 2009). That said, there is currently no general agreement on the basic shape of species' 32 realized niches. Indeed, many factors can play a role in defining their shape, and several natural processes can lead to non-normal distributions. 34 Fat-tailed and skewed distributions are very common across fields. The former naturally emerges as a result of processes involving seasonality (e.g. in communications patterns; Malmgren et al. 2008) or some stochastic events (e.g. in the spread of infectious diseases; Wong & Collins 2020). Indeed, species' dispersal patterns have been shown to have fat tails due to the natural variability among individuals (Petrovskii et al., 2009). This is important 39 because one might expect environmental and individual variation to also be crucial factors determining the presence and absence of species along gradients, and fat tails are therefore a 41 plausible property of species' realized niches. Similarly, several processes can lead to skewed 42 distributions. For example, species might present asymmetric environmental tolerances along altitudinal gradients, allowing them to withstand different temperature extremes (Sunday et al., 2011). Species might also experience abiotic and biotic pressures that increase or decrease along a temperature gradient, which could result in species' distributions presenting steeper declines towards warmer or colder environments (Normand et al., 2009). Overall, many different properties could characterize species' realized niches, and every new shape entails different underlying hypotheses regarding the way communities are assembled over time (D'Amen et al., 2017). Comparing these properties across species allows us to study broad macroecological pat-51

terns that could be critical from a conservation and management perspective (Stevens, 1992;

?). For example, the Rapoport's rule, a classic biogeographical hypothesis, predicts species' ranges to increase with latitude or elevation (Stevens, 1992; ?), hinting at the existence of general biogeographical constraints that shape species' distributions along gradients. This sort of macroecological patterns are interesting because they provide insights into the way different species assemble and establish in different environments. That is, the differences in species' responses to the environment can shed light on how climatic processes and historical contingencies have differently shaped their distributions (Rohde, 1992; ?). Uncovering the shape of species' realized niches and the extent to which these vary across species is never-theless a challenging statistical problem to solve. Indeed, to this date, we do not have an effective way to parsimoniously compare the shape of the realized niches of many species along environmental gradients.

Over the last two decades, ecologists have developed a plethora of distribution models to 64 try to untangle the factors that play a role in defining species' realized niches (Guisan & Zimmermann, 2000). These models are fundamental to the scientific community for predicting changes in species' geographic distributions and the effects of environmental disturbances. 67 Such frameworks, however, commonly assume an underlying linear relationship between co-68 variates (but see 'semiparametric models'; Norberg et al. 2019). This is useful because it 69 simplifies the optimization process but might not be ideal when studying and comparing the 70 shape of species' distributions along environmental gradients. First and foremost, a linear relationship between covariates often comes with a set of implicit mathematical constraints that might not be biologically justified. While this might not hinder the predictive performance of the models (Norberg et al., 2019), a direct biological interpretation of parameter estimates in linear models becomes increasingly difficult as one moves from unimodal and symmetric distributions (ter Braak & Looman, 1986; Jamil & ter Braak, 2013) to fat-tailed or skewed responses (Huisman et al., 1993). Second, the aforementioned structural con-77 straints also limit our ability to include any prior information to our parameter estimates. 78 Observations on species' geographic variation and optimal climatic conditions have long been 79 documented, with extensive databases compiled by botanists and field ecologists documenting basic knowledge of species' realized niches (e.g. Landolt et al. 2010). That said, this information is rarely accounted for in most modelling approaches, likely because there is not a straightforward way to feed this information into the parameters of a linear model (Scherrer & Guisan 2019; but see ter Braak & Looman 1986; Ovaskainen et al. 2017). Finally,
Huisman et al. (1993) proposed several non-linear structures to characterize several features
of individual species' response curves. Setting aside the fact that the interpretation and
comparison of parameter estimates becomes challenging following these model structures,
these were not designed to jointly study different species, taking full advantage of modern
statistical approaches (e.g. sharing information among species or accounting for parameter
uncertainty; Evans et al. 2016).

In this work, we instead rethink traditional modelling approaches and develop a conceptually simple—and yet statistical and computationally complex—statistical framework 92 to revisit some classic hypothesis in ecology and biogeoraphy. In particular, we develop a Bayesian hierarchical model that accounts for all prior information that we have regarding the distribution of plant species along an elevation gradient in the Swiss Alps, including expert knowledge of species environmental indicator values, range sizes, and plant ecological strategies. We start by considering species' response curves as Gaussian distributed, and then we adapt our model to allow non-linear responses characterizing skewed and long-tailed 98 distributions. Using this statistical framework, we are able to compare the basic properties of 99 the realized niche of multiple species, testing for the existence of broad macroecological pat-100 terns. Comparing the posterior distribution of those parameters that control for the shape 101 of distributions, we are also able to showcase variation in the way different types of species, 102 such as native or neophytes, might respond to the environment. More generally, we are able 103 to uncover the approximate shape of empirical plant distributions and answer fundamental 104 questions regarding the way systems of many species are distributed along environmental 105 gradients. 106

## $_{107}$ Methods

## 108 Empirical data

We studied the distribution of plant communities along an elevation gradient. To do so, we combined two different datasets: i) one describing the co-occurrence of species across multiple open grasslands in the Swiss Alps (?), and ii) an extensive floristic database containing

environmental and physiological traits for all vegetation across Switzerland (Landolt *et al.*, 2010).

#### $_{4}$ Distribution data

We used data describing the distribution of 798 species across 912 sites covering most of the 115 mountain region of the Western Alps in the Canton de Vaud (Switzerland; Scherrer & Guisan 116 2019). Each of these sites is a  $8 \times 8$  m plot placed somewhere along an elevation range from 117 375 m to 3210 m. In all sites, presence/absence data as well as Braun-Blanquet abundancedominance classes were recorded for all species. Additionally, we used meteorological data 119 provided by Scherrer & Guisan (2019), containing multiple variables characterizing the cli-120 mate in each site at high spatial resolution (25 m). This dataset was compiled based on 121 30 years (1961–1990) of records from national weather stations. Since most of the data is 122 highly correlated, we calculated the main axes of variation of the following scaled variables: daily minimum, maximum and average temperature; sum of growing degree-days above 5°C; mean temperature of wettest quarter; annual precipitation, precipitation seasonality, and precipitation of driest quarter (see Supplementary Methods; Supplementary Fig. 1).

## 127 Floristic data

To complement the aforementioned distribution data, we used a floristic database of around 5500 vascular plants across Switzerland. Some of the information in this database has been previously shown to account for unexplained variation when used as explanatory variables in species' distribution models (Scherrer & Guisan, 2019). It was built based on expert knowledge and phytosociological field experience of botanists and ecologists, and contains information regarding plants' environmental preferences and ecological strategies.

Species' environmental preferences in this database can be used to inform distribution models—e.g. as an informative prior in a Bayesian framework. These are characterized following the ecological indicator values developed by Landolt et al. (2010), providing both an estimate of the average conditions in which a species can be found as well as a broad description of their range of variation. These values are provided for a range of 10 environmental variables, including temperature, continentality, light conditions, as well as moisture, acidity

and nutrient content of the soil (see a full list and description of the ecological indicators 140 in the Supplementary Table 1; Landolt et al. 2010). On the other hand, the information 141 regarding species' ecological strategies represents general descriptions of species' growth and life strategies—examples include their growth forms, nature of the storage organs, dispersal ability and pollinator agents. In total, we identify more than 120 binary traits that characterize the physiology and life-history of species (see a full list and description of the ecological indicators in the Supplementary Table 1; Landolt et al. 2010). Finally, and in addition to 146 species' environmental preferences and physiological traits, the floristic data also contains information on species introduction status (e.g. identifying those species that are neophytes or archaeophytes) and change tendency (e.g. indicating species that have shown decline or increase in their populations over the recent decades). We describe this information in more 150 detail in the Supplementary Table 1. 151

#### 52 Baseline model

There is a long list of model structures well suited to characterizing species' distributions (see Norberg et al. 2019). As a baseline model, however, we were interested in a hierarchical model that does not make any assumptions regarding the shape of the distributions, and yet explicitly incorporates all information that we have regarding plant's environmental preferences. More specifically, we wanted to account for the climatic indicator values and range of variation registered in the floristic database for all plants in our dataset. These two values provide basic information regarding plant's optimal environmental conditions and width of their distributions.

#### 161 Response curve

To choose an appropriate response curve, we first need to agree on what we truly know about the system. Given the prior information that we have about the system, we know that species occupy specific geographic ranges; therefore, we know that their distributions have finite variance. While we could also assume that many other factors might influence species' presence in a given site—e.g. the biotic interactions among specie in the site—we do not necessarily have an *a priori* expectation of how exactly these factors will influence the

shape of species' distributions. Therefore, for this baseline model, if all that we are willing to assume about species' realized niches is that these have finite variance, the most conservative assumption and the safest bet—i.e. the one with the largest entropy—is that they follow a Gaussian distribution (Fig 1a). That is, given the presence/absence or abundance  $y_{ij}$  of any species i in any given site j, and an environmental variable  $x_j$ , we can define species' responses to the environment as

$$y_{ij} \sim F(p_{ij})$$

$$\log(p_{ij}) = -\alpha_i - \gamma_i (x_i - \beta_i)^2,$$
(1)

where F is the likelihood function, and  $\alpha_i$ ,  $\beta_i^k$ , and  $\gamma_i$  describe amplitude of the probability  $p_{ij}$ , species' average climatic suitability and range of variation along the environmental gradient, respectively. Notice that F characterizes a Binomial distribution when considering binary data, and it characterizes an ordered categorical likelihood function when we consider Braun-Blanquet abundance-dominance classes as response variables (see the full description of both models in the Supplementary Methods). For the sake of simplicity, we use only one environmental variable to characterize the species' probability distribution. That said, this model can easily be generalized to account for multiple predictors (see Supplementary Methods).

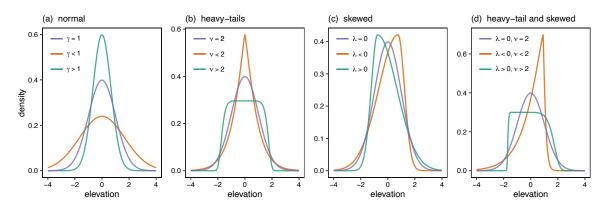


Figure 1: Different response curves. Panel (a) shows the probability density function characterized by Eq. (1) for different values of  $\gamma$ , when  $\mu=0$ . Panel (b) shows the probability density function characterized by Eq. (5) for different values of  $\nu$ , when  $\gamma=1$  and  $\mu=0$ . Panel (c) shows the probability density function characterized by Eq. (6) for different values of  $\lambda$ , when  $\gamma=1$  and  $\mu=0$ . Panel (d) shows the probability density function characterized by Eq. (7) for different values of  $\lambda$  and  $\nu$ , when  $\gamma=1$  and  $\mu=0$ . Notice that for each case, we chose  $\alpha$  values that normalize the probability distributions.

### 183 Model priors

The model structure described above allows us to explicitly incorporate all prior knowledge that we have regarding species' distributions contained in the floristic database. To do so, we define the prior distributions for the parameters in model (1) as:

$$\beta_{i} \sim \text{MVNormal}\left(\hat{\beta}, \Sigma^{\beta}\right)$$

$$\log(\gamma_{i}) \sim \text{MVNormal}\left(\hat{\gamma}, \Sigma^{\gamma}\right)$$

$$\log(\alpha_{i}) \sim \text{Normal}\left(\hat{\alpha}, \sigma_{\alpha}\right)$$

$$\hat{\beta}, \hat{\gamma}, \hat{\alpha} \sim \text{Normal}\left(0, 1\right)$$

$$\sigma_{\alpha} \sim \text{Exponential}\left(1\right)$$
(2)

where parameters  $\gamma_i$  and  $\beta_i$  are expressed as multivariate normal distributions—i.e. Gaussian processes—such that  $\Sigma^{\beta}$  and  $\Sigma^{\gamma}$  are variance-covariance matrices describing species' similarity in terms of their average climatic suitability and range of variation along the different environmental gradients, respectively. We define these variance-covariance matrices as follows:

$$\Sigma_{ij} = \eta \exp\left(-\rho D_{ij}^{2}\right) + \delta_{ij}\sigma, \tag{3}$$

where  $\Sigma_{ij}$  characterizes the covariance between any pair of species i and j, and  $\delta_{ij}$  is the 192 Kronecker delta. Notice that such a covariance structure declines exponentially with the 193 square of a distance matrix  $D_{ij}$ , which characterize differences between species computed 194 using our prior information. In the floristic database, this information is represented by the set of ordinal traits specified for the different species. While there are many different ways 196 to turn ordinal data into distance matrices, we choose to use a mixed-membership stochastic 197 block model because it allows us to deal with cases of missing data (see Supplementary 198 Methods for extended details; Godoy-Lorite et al. 2016). In each covariance matrix, the 199 hyperparameter  $\rho$  determines the rate of decline of the covariance between any two species, 200 and  $\eta$  defines its maximum value. The hyperparameter  $\sigma$  describes the additional covariance 201 between the different observations for any given species. For all these hyperparameters, we 202 choose weakly informative priors such that  $\sigma, \eta \sim \text{Exponential}(1)$  and  $\rho \sim \text{Exponential}(0.5)$ .  $_{
m 04}$  Alternative variance-covariance structures

The model structure defined above allows us to test how different sources of information characterize each of the different parameters. Specifically, we can do this by modifying Eq. (3). For example, imagine that we have multiple matrices  $D^k$  characterizing species' differences along different axis of variation—e.g. two matrices characterizing physiological and environmental traits. One can modify Eq. (3) for a particular parameter—e.g.  $\beta_i$ —such that

$$\Sigma_{ij} = \eta \exp\left(-\sum_{k} \rho_k D_{ij}^{k^2}\right) + \delta_{ij}\sigma,\tag{4}$$

where now  $\rho_k$  are separate relevance hyperparameters for each distance matrix in the total variance of  $\beta_i$ .

We generated the posterior samples for the Bayesian models with the Hamiltonian Monte

# Sampling the posterior

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Carlo algorithm implementation provided by the R packages 'rstan' and 'cmdstanr' (Stan Developent Team, 2021). Sampling models like the ones described above can be compu-216 tationally very intensive. This is especially true when using ordered categorical likelihood 217 functions (see Stan Development Team 2021). Therefore, we focus on those species for which 218 we have at least 20 occurrences when modelling both binary data and ordinal data. 219 To test the performance of the model as well as our choice of prior distributions, we 220 modelled simulated data and compared the sampled posterior distributions to the data-221 generating parameters (see Supplementary Methods; Supplementary Fig. 2). Notice that 222 using the link function in Eq. (1) could cause problems when sampling the model, and some 223 adjustments need to be made when specifying the model (see Supplementary Methods and 224 the Code Availability section). To perform the data analysis and generate the figures, we used some of the functions available with the R package 'rethinking' (?).

## 27 Modifying the baseline model

We proposed a baseline model that is naive regarding how the data is distributed, and yet accounts for all prior information that we have about the system. Now, we want to modify

this model to test the extent to which empirical species' distributions showcase different properties, while preserving both the interpretation of the parameter estimates and prior information. We focused on two properties: fat-tailed and skewed responses.

We proposed a baseline model that is naive regarding how the data is distributed, and yet 233 accounts for all prior information that we have about the system. Now, we want to modify 234 this model to test the extent to which empirical species' distributions showcase different 235 shapes. We focused on two properties: fat-tailed and skewed responses. While there are 236 several model structures that could account for these properties, we propose new species' response curves following three criteria. First, the probability distribution of a species along 238 an environmental gradient must have a defined mean and variance. This is important because 239 we know that species naturally have different environmental preferences as well as finite 240 geographic ranges. Second, the Gaussian shape must be a special case of the probability 241 distribution, allowing species to showcase variation regarding the presence (or lack thereof) of any given pattern. Finally, there must be a re-parametrization of the model that allows us to keep the same prior information and interpretable parameters. 244

#### 245 Fat-tailed response curve

Fat-tailed distributions represent distributions with relatively high representation of extreme events. While many different distributions exhibit this property, we decided to accommodate this feature into our baseline model by considering a response curve that follows a generalized error distribution. Such a distribution is useful because the Gaussian shape is a special case of it, and it contains a parameter that regulates the level of kurtosis—ranging from longer to shorter tails than the Gaussian case (Fig 1b). In particular, we can adapt Eq. (1) to present this non-linear form as follows:

$$\log(p_{ij}) = -\alpha_i - \gamma_i' |x_j - \beta_i|^{\nu_i}, \tag{5}$$

where  $\gamma_i' = g(\gamma_i, \nu_i)$ , and  $\nu_i$  is a parameter that describes the kurtosis of the distribution, which we define as  $\nu_i \in (1, \infty)$ . Following this, we choose an adaptive prior for this set of new parameter such that  $\log(\nu_i - 1) \sim \text{Normal}(\hat{\nu}, \sigma_{\nu})$ , where  $\hat{\nu} \sim \text{Normal}(0, 1)$  and  $\sigma_{\nu} \sim \text{Exponential}(2)$ . Given the relationship between  $\gamma_i'$  and  $\gamma_i$ , we can re-parametrize the model and follow Eq. (2) to define the prior distributions (see Supplementary Table 2; Code
Availability section; Nadarajah 2005). Notice that the Gaussian distribution will naturally
emerge when  $\nu_i = 2$ .

Alternatively, we could have used other distributions that present fat tails and fulfil the selection criteria described above. For example, the non-standardized Student's t-distributions
is an interesting distribution because, as opposed to the generalized error distribution, it allows for fat tails without generating a cusp at the center (see Fig 1b). However, we avoided
using the non-standardized Student's t-distributions because it does not allow for tails that
are lighter than normal (e.g.  $\nu_i > 2$  in Eq. 5; Fig 1b), and the sampling of the model can be
somewhat more challenging (ref).

### 267 Skewed response curve

Skewed responses present steeper declines towards either side of the distribution. One way
to accommodate this feature in our models is by considering a skewed normal distribution
(Supplementary Figure XX). As for the case described above, the Gaussian is a special case
of this distribution, and it contains a parameter that controls for the level and direction of
'skewness' (Fig 1c). Importantly, this distribution presents normal-like tails; therefore, the
added skewness does not make additional assumptions regarding how species are distributed
along the gradient. To test for the existence of this feature, we modified Eq. (1) as

$$\log(p_{ij}) = -\alpha_i - \gamma_i' \left( \frac{x_j - \beta_i'}{1 + \lambda_i \operatorname{sgn}(x_j - \beta_i')} \right)^2, \tag{6}$$

where  $\gamma_i' = q_1 \, (\gamma_i, \nu_i, \lambda_i), \, \beta_i' = q_2 \, (\gamma_i, \beta_i, \nu_i, \lambda_i), \, \text{and } \lambda_i \, \text{is a parameter that describes the skewness of the distribution such that } \lambda_i \in (-1,1). \text{ The function sgn}(x) \, \text{characterizes the sign}$  function. We chose  $\lambda_i$  to have an adaptive prior such that  $\text{logit}\left(\frac{\lambda_i+1}{2}\right) \sim \text{Normal}\left(\hat{\lambda}, \sigma_{\lambda}\right),$  where  $\hat{\lambda} \sim \text{Normal}(0,1)$  and  $\sigma_{\lambda} \sim \text{Exponential}(1)$ . Notice that this model can be reparametrized following  $q_1$  and  $q_2$ , allowing us to set the rest of the prior distributions as described for the baseline model (see Supplementary Table 2; Code Availability section). In this case, the Gaussian distribution is a special case of Eq. (6) when  $\lambda_i = 0$  (Ashour & Abdel-hameed, 2010).

Fat-tailed and skewed response curve

Finally, one could consider a response curve with both kurtosis and skewness. A convenient way to achieve this is by using a response curve that follows a skewed generalized error distribution. This is a combination of the two distributions described above, containing two parameters that control for both the level and direction of kurtosis and skewness (Fig 1d).

The skewed generalized error distribution can be considered by modifying the species' response curve in Eq. (1) as

$$\log(p_{ij}) = -\alpha_i - \left(\frac{\gamma_i' |x_j - \beta_i'|}{1 + \lambda_i \operatorname{sgn}(x_j - \beta_i')}\right)^{\nu_i}, \tag{7}$$

where  $\gamma_i' = f_1(\gamma_i, \nu_i, \lambda_i)$ ,  $\beta_i' = f_2(\gamma_i, \beta_i, \nu_i, \lambda_i)$ , and  $\nu_i$  and  $\lambda_i$  are parameters that control the kurtosis and skewness of the distribution, respectively. We define  $\nu_i$ ,  $\lambda_i$  and their prior distributions as in Eq. 5 and 6, respectively. Again, we can re-parametrize the model following  $f_1$  and  $f_2$ , and set the rest of the prior distributions as in the baseline model (see Supplementary Table 2; Code Availability section). Notice that the generalized error distribution (Eq. 5) and the skew normal distribution (Eq. 6) are special cases of Eq. (7) when  $\lambda_i = 0$ and  $\nu_i = 2$ , respectively. 296 One way to test the extent to which species' physiological traits inform the kurtosis or 297 skewness of the distribution of any species i is by characterizing  $\nu_i$  or  $\lambda_i$  as Gaussian processes. That is, we can consider the prior distribution for these parameters as multivariate normal with a variance covariance matrix  $\Sigma$ . As described before, this variance-covariance matrix 300 can be estimated following Eq. (3), and its structure can shed light on how informative the 301 physiological traits are. Likewise, we could instead use Eq. (4) and test the effectiveness of 302 other prior information in explaining the skewness of species' distributions.

# $_{\scriptscriptstyle{04}}$ Results

We studied the distribution data to characterize species' realized niches along the main axis of variation of all environmental variables. Using the presence and absence of species across sites as the response variable, we sampled the posterior distributions of the baseline model,

accounting for the information in the floristic database regarding species' indicator values 308 and range of variation. This allowed us to map the center and variance of species' distri-309 butions along the environmental gradient (Fig. 2). Studying the relationship between these 310 properties, we found these to be negatively correlated (i.e.  $\beta_i$  and  $\gamma_i$  in the baseline model 311 were positively correlated; Fig. 2). This means that species found at lower elevations have 312 generally wider distributions than those at higher elevations. The same relationship was 313 found when using instead elevation or mean temperature as explanatory variables (Supple-314 mentary Fig. XX) as well as when using ordinal data (Supplementary Fig. XX); however, 315 the pattern was not present along the second axis of variation of the environmental variables 316 (Supplementary Fig. XX). The comparison between the other parameter estimates revealed 317 additional, somewhat more expected, relationships. In particular, we found the amplitude 318 of distributions to be positively and negatively correlated with their mean and the variance, 319 respectively (i.e.  $\alpha_i$  is positively correlated with  $\beta_i$  and  $\gamma_i$ ; Supplementary Fig. XX). This 320 implies that, at higher elevations, species' distributions generally have lower amplitudes. 321

Maintaining the symmetry of species' distributions, we then allowed the kurtosis—or shape 322 of the tails—of these to vary in different ways. To do so, we changed the response curve of our 323 Bayesian model to follow a generalized error distribution (Eq. 5). A comparison of the WAIC 324 values showed this non-linear regression to outperform the baseline model (Supplementary 325 Fig. XX). Studying the resulting posterior distributions, we found the average kurtosis of the 326 distributions to be slightly greater than zero, which corresponds to distributions with longer 327 tails than the Gaussian case (Fig. 3). However, the parameter controlling for the kurtosis 328  $\nu_i$  displayed a lot of variation across species (Supplementary Fig. XX), which might indicate 329 that the shape of the tails is species-specific. 330

Using Eq. (6), we next studied the skewness of species' distributions. Based on the esti-331 mates for the WAIC values, this model outperformed the first two (Supplementary Fig. XX), 332 which sheds light on the naturally skewed nature of species' distributions. Perhaps most im-333 portantly, studying the mean value of the skewness across species, we found this to be 334 consistently below zero (Fig. 3). This indicates that species' distributions generally present 335 steeper declines towards higher elevations (i.e.  $\lambda < 0$ ; Fig. 1). The same was true when using 336 a model that allowed for both fat-tailed and skewed response curves (Eq. 7). This model out-337 performed the rest, presenting Akaike weights close to 1 (Supplementary Fig. XX), suggesting 338

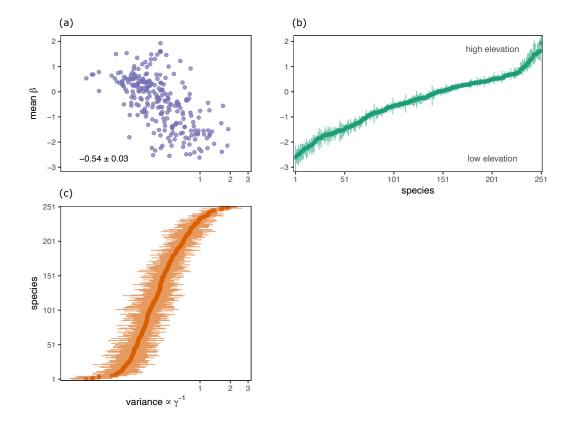


Figure 2: Relationship between mean and variance of species' distributions. Posterior distributions for parameters  $\beta_i$  and  $\gamma_i$  from Eq. (1) across species, and the relationship between them. Panel (a) describes the relationship between range size and elevation. Every dot represents the relationship between the mean values for the  $\beta_i$  and  $\gamma_i$  estimates of the different species. The value in the top-right corner of the plot displays the Pearson's correlation between these parameters calculated across samples of the posterior distributions. Panel (b) describes the  $\beta_i$  posterior distribution estimated for all species. Panel (c) describes the  $\gamma_i$  posterior distribution estimated for all species. In (b) and (c), the points represent the mean of the posterior distributions, and the corresponding lines characterize the 89% confidence intervals.

that both the kurtosis and skewness are useful properties to describe empirical distributions (Fig. 3).

The model characterizing fat-tailed and skewed distributions allowed us to study the posterior distributions for the parameters describing the mean, variance, amplitude, kurtosis and skewness of species realized niches altogether. We observed that different type of species seem to present characteristically different distributions (Fig. XX). For example, focussing on the aforementioned negative correlation between the mean and variance of species' distributions, we found neophyte and archaeophyte species to escape this apparent macroecological constraint (Fig. XX). Similarly, neophytes' distributions also appear to showcase steeper declines towards lower elevations, which is in contrast to the general pattern found across

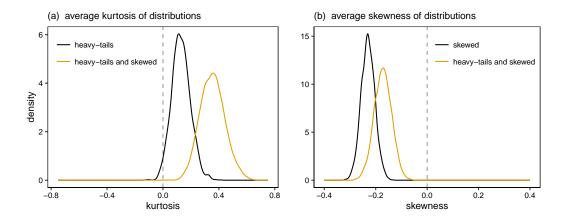


Figure 3: Average kurtosis and skewness of species' distributions. Calculated using the posterior distributions of parameters  $\hat{\nu}$  and  $\hat{\lambda}$  from the models (see Supplementary Table XX), the two panels describe the average (a) kurtosis and (b) skewness of distributions, respectively. Panel (a) displays the results obtained by using a response curve that follows a generalized error distribution. Panel (b) displays the results obtained by using a response curve that follows a skewed normal distribution. In both case, the red dotted line indicates the conditions by which species are normally distributed along the environmental axis.

species. Notice the nature of these results does not depend on the presence or absence of a species at the edge of the sampling area, as the same model produced comparable results when using simulated and bootstrapped data (Supplementary Information and Supplementary Fig. XX). The comparison across other types of species also provided us with additional interesting mappings. For example,... Likewise, other pairwise comparisons across parameters also revealed additional macroecological constrains (Supplementary Fig. XX).

# Discussion

In this work, we used non-linear response curves to model the distribution of species across an environmental gradient. First, we used a baseline model that considered these as bell-shaped, and we studied the relationship between the basic parameters characterizing them. We found both the amplitude and variance of distributions to be negatively correlated with elevation. Considering more complex response curves, we then found species' distributions to present non-normal tails and skewed shapes. That is, species' distributions were generally characterized by fat tails and steeper declines towards higher elevations. That said, the nature of these distributions was not homogeneous across species, as some species presented singularly different properties. This is the case of neophyte, which present distributions ...

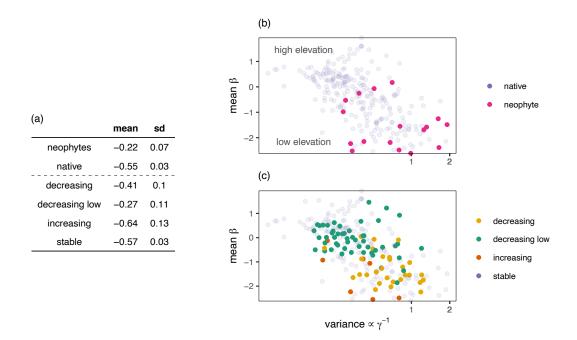


Figure 4: Universality of the relationship between mean and variance of species' distributions. Comparison between how different types of species are mapped in Fig. 2a. Panel (a) describes the correlation coefficient between  $\beta_i$  and  $\gamma_i$  for each type of species. Panel (b) shows the differences between neophytes and native species in the way these are distributed along the environmental gradient. Panel (c) shows the same differences for species that have decreased, decreased in low elevations, increase and remain stable over the last decades (see Supplementary Table 1 for further details).

The statistical framework used here allowed us to parsimoniously compare the shape of 365 the species' realized niches along an altitude gradient, testing for the existence of several interesting macroecological patterns. We first studied the relationship between the mean 367 and variance of species' distributions. The Rapoport's rule predicts wider ranges of species 368 at higher latitudes and altitudes (Stevens, 1992); and therefore, one might expect a positive 369 correlation between these properties. A common explanation for the Rapoport's rule is that 370 climatic variability selects for species with greater climatic tolerances. However, while this 371 pattern has been largely studied for multiple systems and across gradients (McCain & Knight, 372 2013), contrasting evidence suggests this rule not to be pervasive across species (Ribas & 373 Schoereder, 2006; Bhattarai & Vetaas, 2006; McCain & Knight, 2013). Our results seem 374 to contradict the predictions of the Rapoport's rule, as we observed a negative correlation 375 between species' range and elevation. 376

Similarly, we study whether or not species' distributions show steeper declines towards stressful conditions, testing the so-called abiotic stress limitation hypothesis (?). Normand

et al. (2009) tested this for vegetation data using Huisman et al.'s statistical models for several independent species, finding no clear support for such a hypothesis. Our results are able to shed light on this geographical pattern as well as to highlight the degree to which different species will showcase different levels of decline towards stressful conditions. Specifically, we are able to link plant physiological traits to the skewness of their distributions.

384 Structure of the discussion section:

- 1. Summary of results.
- 2. Proper test of Rapopor's hypothesis. Different species follow different biogeographical patterns.
- 38. Proper test of skewed towards high altitude. Is species' physiology informative to explain the pattern?
- 4. What is the true shape of species' distributions? These display heavy-tail and skewed distributions.
- 5. Future directions. Missing bimodal curves. Using this information to understand where jSDMs estimate interactions between species. Further test of the ability of traits to predict those parameter estimates.

First, we test for the Rapopor's rule, which predicts a positive relationship between range size and elevation (Stevens, 1992). While this pattern has been largely studied for multiple systems and across gradients (McCain & Knight, 2013); contrasting evidence suggests this rule not to be pervasive across species (Ribas & Schoereder, 2006; Bhattarai & Vetaas, 2006; McCain & Knight, 2013). Our results not only allow us to properly test the existence of this geographical pattern, but they also showcase variation in how different types of species, such as native or neophytes, might respond to an environmental gradient.

Second, we study whether or not species' distributions show steeper declines towards stressful conditions, testing the so-called abiotic stress limitation hypothesis (?). Normand et al. (2009) tested this for vegetation data using Huisman et al.'s statistical models for several independent species, finding no clear support for such a hypothesis. Our results are able to shed light on this geographical pattern as well as to highlight the degree to which different

- species will showcase different levels of decline towards stressful conditions. Specifically, we are able to link plant physiological traits to the skewness of their distributions.
- There is a lot of variation that remains unexplained regarding the shape of species' distribution, and Fig... gives us glimpse of it.

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