Modélisation mathématique en écologie : de l'individu à la population et à la communauté

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Outline of the presentation

- **#** Aggregation methods for ODEs: emergence
- # Predator-prey model in a patchy environment
- # Effects of density dependent migrations
- **X** Aggregation methods in time discrete models

Ecological levels of organization

Individual level

Population level

Community level

Time scales and levels of organization

Individual level: Day

Population level: Year

Community level: Evolutionary time scales

Aggregation of variables

Hore realistic models, i.e. structured population models: behaviour, age, species ...

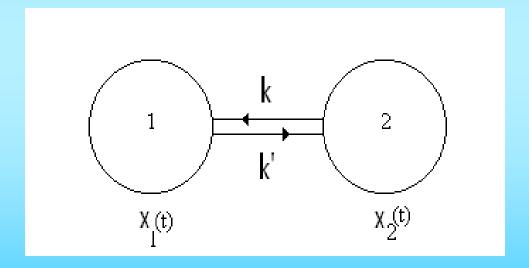
Take advantage of time scales to « aggregate »:

Build an aggregated (reduced) model governing a few global variables at a slow time scale.

Predator-prey model in a two patch environment with fast migration

A patchy environment

Two patches



Fast dispersal

$$\begin{split} \frac{dx_1}{d\tau} &= kx_2 - k \, 'x_1 + \varepsilon \left(r_1 x_1 \left(1 - \frac{x_1}{K_1} \right) - a_1 x_1 p_1 \right) \\ \frac{dx_2}{d\tau} &= k \, 'x_1 - kx_2 + \varepsilon \left(r_2 x_2 \left(1 - \frac{x_2}{K_2} \right) - a_2 x_2 p_2 \right) \\ \frac{dp_1}{d\tau} &= mp_2 - m \, 'p_1 + \varepsilon \left(b_1 x_1 p_1 - d_1 p_1 \right) \\ \frac{dp_2}{d\tau} &= m \, 'p_1 - mp_2 + \varepsilon \left(b_2 x_2 p_2 - d_2 p_2 \right) \end{split}$$

R. Mchich, P. Auger and N. Raïssi, 2000. « The dynamics of a fish stock exploited on two fishing zones ». Acta Biotheoretica. Vol. 48, N. ¾, pp. 207-218.

The fast model

$$\frac{dx_1}{d\tau} = kx_2 - k'x_1$$

$$\frac{dx_2}{d\tau} = k'x_1 - kx_2$$

$$\frac{dp_1}{d\tau} = mp_2 - m'p_1$$

$$\frac{dp_2}{d\tau} = m'p_1 - mp_2$$

Total prey and predator densities are constant at fast time scale:

$$x = x_1 + x_2$$
$$p = p_1 + p_2$$

Fast and stable equilibrium

$$k(x-x_1) - k'x_1 = 0 m(p-p_1) - m'p_1 = 0$$

$$x_{1}^{*} = \frac{kx}{k+k'} = v_{1}x$$

$$x_{2}^{*} = \frac{k'x}{k+k'} = v_{2}x$$

$$p_{1}^{*} = \frac{mp}{m+m'} = \mu_{1}p$$

$$p_{2}^{*} = \frac{m'p}{m+m'} = \mu_{2}p$$

The aggregated model

$$\frac{dx}{dt} = rx \left(1 - \frac{x}{K} \right) - axp$$

$$\frac{dp}{dt} = bxp - dp$$

$$r = r_1 V_1 + r_2 V_2$$

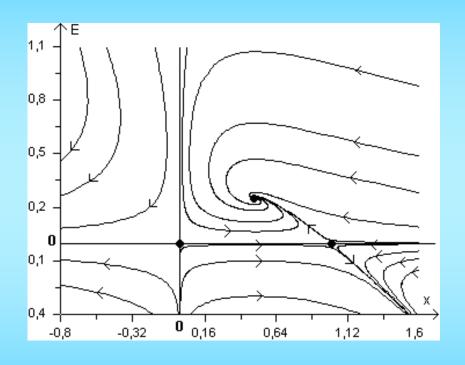
$$a = a_1 \eta_1 V_1 + a_2 \eta_2 V_2$$

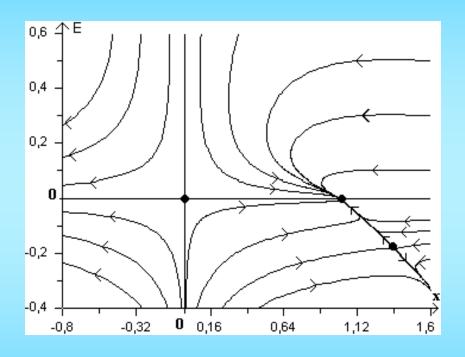
$$b = b_1 \eta_1 V_1 + b_2 \eta_2 V_2$$

$$d = d_1 \eta_1 + d_2 \eta_2$$

$$K = \frac{r}{\frac{r_1 (V_1)^2}{K_1} + \frac{r_2 (V_2)^2}{K_2}}$$

• Condition for predator persistence





bK > d

bK < d

Aggregated model similar to complete model

Complete model

$$\begin{split} \frac{dx_1}{d\tau} &= kx_2 - k \, ' \, x_1 + \varepsilon \left(r_1 x_1 \left(1 - \frac{x_1}{K_1} \right) - a_1 x_1 p_1 \right) \\ \frac{dx_2}{d\tau} &= k \, ' \, x_1 - kx_2 + \varepsilon \left(r_2 x_2 \left(1 - \frac{x_2}{K_2} \right) - a_2 x_2 p_2 \right) \\ \frac{dp_1}{d\tau} &= mp_2 - m \, ' \, p_1 + \varepsilon \left(b_1 x_1 p_1 - d_1 p_1 \right) \\ \frac{dp_2}{d\tau} &= m \, ' \, p_1 - mp_2 + \varepsilon \left(b_2 x_2 p_2 - d_2 p_2 \right) \end{split}$$

***** Aggregated model

$$\frac{dx}{dt} = rx\left(1 - \frac{x}{K}\right) - axp$$

$$\frac{dp}{dt} = bxp - dp$$

When the « fast derivation » method fails

1 2

$$\begin{cases} \frac{dN_{1}}{d\tau} = m_{12}N_{2} - m_{21}N_{1} + \varepsilon N_{1}(r_{1} - a_{1}P) \\ \frac{dN_{2}}{d\tau} = m_{21}N_{1} - m_{12}N_{2} + \varepsilon r_{2}N_{2} \\ \frac{dP}{d\tau} = \varepsilon P(eb_{1}N_{1} - \mu) \end{cases}$$

Reduction of the model

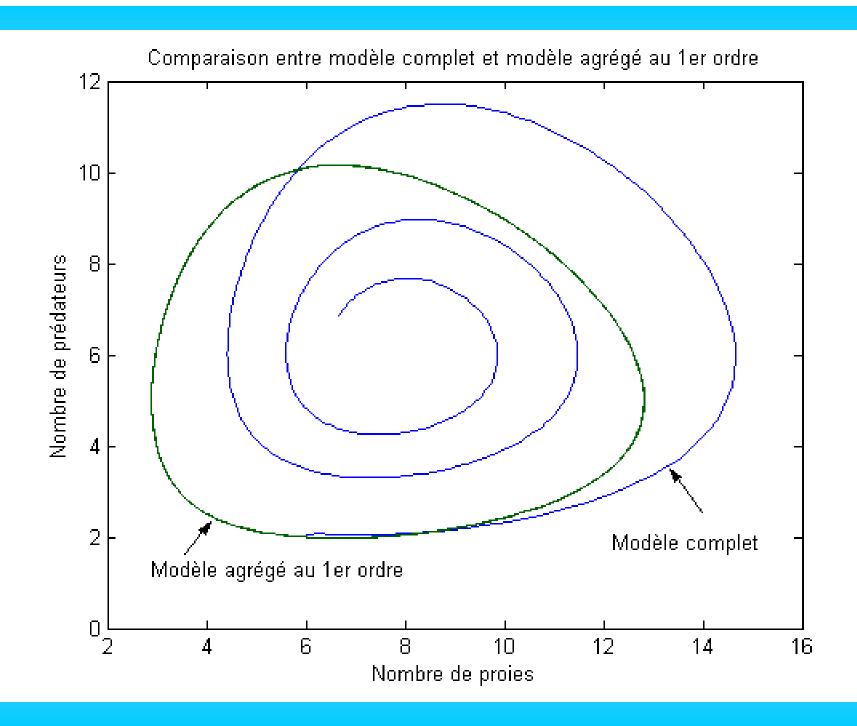
$$N_1^* = \frac{m_{12}N}{m_{12} + m_{21}} \qquad N_2^* = \frac{m_{21}N}{m_{12} + m_{21}}$$

$$\begin{cases} \frac{dN}{dt} = rN - aNP \\ \frac{dP}{dt} = eaNP - \mu P \end{cases}$$

$$r = r_1 \frac{N_1^*}{N} + r_2 \frac{N_2^*}{N}$$

$$a = a_1 \frac{N_1^*}{N}$$

$$a = a_1 \frac{N_1^*}{N}$$



Théorème de Fénichel (1971)

$$\begin{cases} \frac{dx}{d\tau} = f(x; y; \varepsilon) \\ \frac{dy}{d\tau} = \varepsilon g(x; y; \varepsilon) \\ \frac{d\varepsilon}{d\tau} = 0 \end{cases}$$

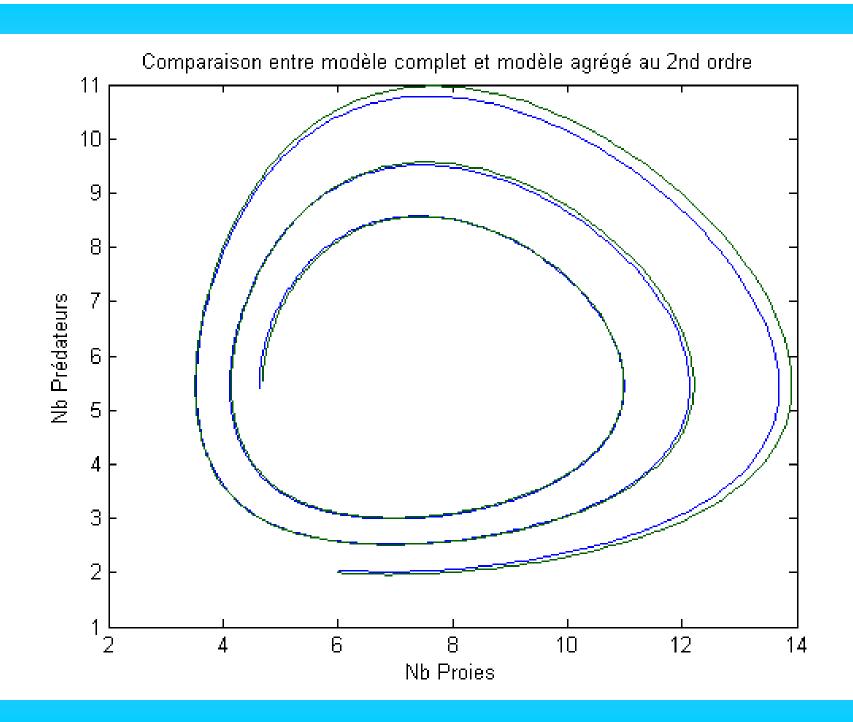
$$x = h(y; \varepsilon)$$

$$\begin{cases} \frac{dy}{dt} = g (h (y; \varepsilon); y; \varepsilon) \\ = G (y; \varepsilon) \approx G (y; 0) + O (\varepsilon) \end{cases}$$

Fenichel center manifold theorem

$$\begin{cases} \frac{dN}{dt} = rN - aNP + \varepsilon N\omega_1(N; P)(r_1 - r_2 - a_1 P) \\ \frac{dP}{dt} = eaNP - \mu P + \varepsilon NPea_1\omega_1(N; P) \end{cases}$$

$$\omega_1(N;P) = \frac{N_1^* N_2^* (r_1 - r_2 - a_1 P)}{N^2 (m_{12} + m_{21})}$$



The « fast derivation » method is valid:

If $\epsilon << 1$

If the « aggregated » model is structurally stable

If the « aggregated » model is not structurally stable, it is needed to calculate the next term of the Taylor expansion

Fast limit cycle...

References on aggregation methods

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- P. Auger, R. Bravo de la Parra, J.-C. Poggiale, E. Sanchez, L. Sanz, T. Nguyen Huu, Chapter in a book, Le Havre Conference, Lecture notes in Mathematics, Mathematical Biosciences sub-series, Springer, to appear.

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- R. Bravo de la Parra, E. Sanchez, O. Arino and P. Auger. A discrete model with density dependent fast migration. <u>Mathematical Biosciences</u>, 157, 91-109, 1999.

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- O. Arino, E. Sanchez, R. Bravo de la Parra and P. Auger. A model of an age-structured population with two time scales. <u>SIAM J Appl. Math.</u>, 60, 408-436, 1999.
- Sanchez E., Bravo de la Parra R., Auger P. and Gomez-Mourelo P. Time scales in linear delayed differential equations. <u>Journal of Mathematical Analysis and Applications</u>, 323, pp. 680-699, 2006.

D-D dispersal in a patchy environment

- P. Amarasekare. Interactions between Local Dynamics and Dispersal: Insights from Single Species Models. *Theoretical Population Biology*, 53 (1998) 44.
- P. Amarasekare. Spatial variation and density-dependent dispersal in competitive coexistence. *Proc. R. Soc. Lond.* B 271 (2004) 1497.
- P. Amarasekare. The role of density-dependent dispersal in source—sink dynamics. *Journal of Theoretical Biology*, 226 (2004) 159.

Density dependent migration of predators

$$\frac{dx_1}{d\tau} = kx_2 - k'x_1 + \varepsilon \left(r_1 x_1 \left(1 - \frac{x_1}{K_1} \right) - a_1 x_1 p_1 \right)$$

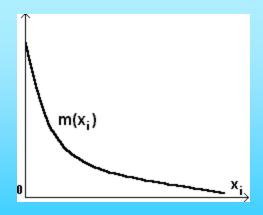
$$\frac{dx_2}{d\tau} = k'x_1 - kx_2 + \varepsilon \left(r_2 x_2 \left(1 - \frac{x_2}{K_2} \right) - a_2 x_2 p_2 \right)$$

$$\frac{dp_1}{d\tau} = m(x_2) p_2 - m'(x_1) p_1 + \varepsilon \left(b_1 x_1 p_1 - d_1 p_1 \right)$$

$$\frac{dp_2}{d\tau} = m'(x_1) p_1 - m(x_2) p_2 + \varepsilon \left(b_2 x_2 p_2 - d_2 p_2 \right)$$

$$m'(x_1) = \frac{1}{\alpha x_1 + \alpha_0}$$

$$m(x_2) = \frac{1}{\beta x_2 + \alpha_0}$$



Fast and stable equilibrium

$$x_{1}^{*} = \frac{kx}{k+k'} = v_{1}x$$

$$x_{2}^{*} = \frac{k'x}{k+k'} = v_{2}x$$

$$p_{1}^{*} = \frac{(\alpha v_{1} x + \alpha_{0}) p}{(\alpha v_{1} x + \beta v_{2} x + 2\alpha_{0})} = \eta_{1}(x) p$$

$$p_{2}^{*} = \frac{(\beta v_{2} x + \alpha_{0}) p}{(\alpha v_{1} x + \beta v_{2} x + 2\alpha_{0})} = \eta_{2}(x) p$$

Aggregated model

$$\frac{dx}{dt} = rx \left(1 - \frac{x}{K} \right) - a(x)xp$$

$$\frac{dp}{dt} = b(x)xp - d(x)p$$

$$r = r_1 v_1 + r_2 v_2$$

$$a(x) = a_1 \eta_1(x) v_1 + a_2 \eta_2(x) v_2$$

$$b(x) = b_1 \eta_1(x) v_1 + b_2 \eta_2(x) v_2$$

$$d(x) = d_1 \eta_1(x) + d_2 \eta_2(x)$$

$$K = \frac{r}{\frac{r_1(v_1)^2}{K_1} + \frac{r_2(v_2)^2}{K_2}}$$

Emergence

The complete model

$$\frac{dx_1}{d\tau} = kx_2 - k'x_1 + \varepsilon \left(r_1 x_1 \left(1 - \frac{x_1}{K_1} \right) - a_1 x_1 p_1 \right)$$

$$\frac{dx_2}{d\tau} = k'x_1 - kx_2 + \varepsilon \left(r_2 x_2 \left(1 - \frac{x_2}{K_2} \right) - a_2 x_2 p_2 \right)$$

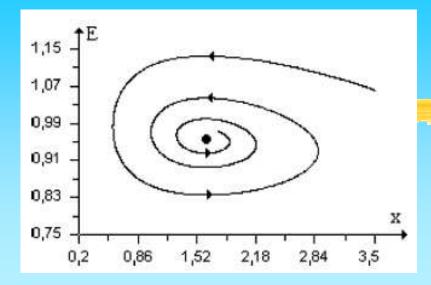
$$\frac{dp_1}{d\tau} = m(x_2) p_2 - m'(x_1) p_1 + \varepsilon \left(b_1 x_1 p_1 - d_1 p_1 \right)$$

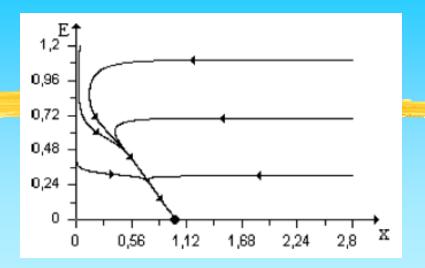
$$\frac{dp_2}{d\tau} = m'(x_1) p_1 - m(x_2) p_2 + \varepsilon \left(b_2 x_2 p_2 - d_2 p_2 \right)$$

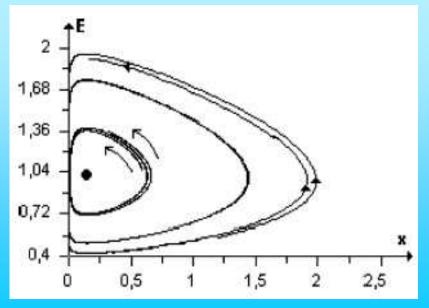
The aggregated model

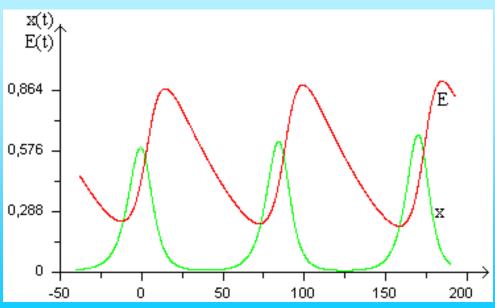
$$\frac{dx}{dt} = rx \left(1 - \frac{x}{K} \right) - a(x)xp$$

$$\frac{dp}{dt} = b(x)xp - d(x)p$$









Emergence

Functional emergence: The mathematical functions of the aggregated and local models are different

Dynamical emergence: The dynamics of the aggregated model is qualitatively different from the dynamics of the local model

He predator-prey model with prey D-D predator dispersal and predator D-D prey dispersal

$$\begin{cases} \frac{dn_{1}}{d\tau} = (\alpha_{2}p_{2} + \alpha_{0})n_{2} - (\alpha_{1}p_{1} + \alpha_{0})n_{1} + \varepsilon \left[r_{1}n_{1} \left(1 - \frac{n_{1}}{K_{1}} \right) - a_{1}n_{1}p_{1} \right] \\ \frac{dn_{2}}{d\tau} = (\alpha_{1}p_{1} + \alpha_{0})n_{1} - (\alpha_{2}p_{2} + \alpha_{0})n_{2} + \varepsilon \left[r_{2}n_{2} \left(1 - \frac{n_{2}}{K_{2}} \right) - a_{2}n_{2}p_{2} \right] \\ \frac{dp_{1}}{d\tau} = \left(\frac{p_{2}}{\beta_{2}n_{2} + \beta_{0}} - \frac{p_{1}}{\beta_{1}n_{1} + \beta_{0}} \right) + \varepsilon \left[-\mu_{1}p_{1} + b_{1}n_{1}p_{1} \right] \\ \frac{dp_{2}}{d\tau} = \left(\frac{p_{1}}{\beta_{1}n_{1} + \beta_{0}} - \frac{p_{2}}{\beta_{2}n_{2} + \beta_{0}} \right) + \varepsilon \left[-\mu_{2}p_{2} + b_{2}n_{2}p_{2} \right] \end{cases}$$

ELABDELLAOUI A., AUGER P., BRAVO DE LA PARRA R., KOOI B. & MCHICH R. Mathematical Biosciences, (2007).

Fast equilibrium

$$\begin{cases} (\alpha_2 p_2 + \alpha_0) n_2 = (\alpha_1 p_1 + \alpha_0) n_1 \\ \frac{p_2}{\beta_2 n_2 + \beta_0} = \frac{p_1}{\beta_1 n_1 + \beta_0} \end{cases}$$

$$\begin{cases} (\alpha_2(p-p_1) + \alpha_0)(n-n_1) = (\alpha_1 p_1 + \alpha_0)n_1 \\ (p-p_1)(\beta_1 n_1 + \beta_0) = p_1(\beta_2(n-n_1) + \beta_0) \end{cases}$$

Fast equilibrium

$$n_1^* = \frac{AD + B}{\Delta}, \ p_1^* = \frac{CD + E}{\Delta}, \ n_2^* = n - n_1^*, \ p_2^* = p - p_1^*,$$

$$\Delta = -(2\alpha_0 + \alpha_2 p)(2\beta_0 + \beta_2 n) - \alpha_2 \beta_1 n p$$

$$A = \alpha_2 n(\beta_2 - \beta_1) - (2\beta_0 + \beta_2 n)(\alpha_2 - \alpha_1)$$

with

$$B = \beta_0 \alpha_2 np - (2\beta_0 + \beta_2 n)(\alpha_0 + \alpha_2 p)n$$

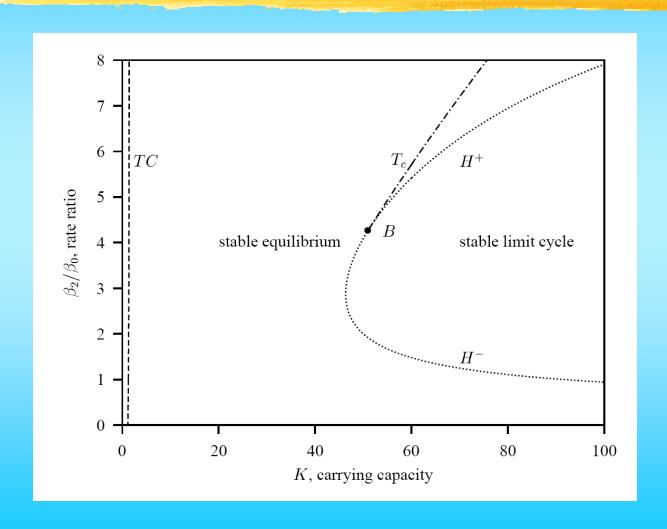
$$C = (2\alpha_0 + p\alpha_2)(\beta_1 - \beta_2) - \beta_1 p(\alpha_2 - \alpha_1)$$

$$E = -\beta_0 p(2\alpha_0 + p\alpha_2) - \beta_1 n p(\alpha_0 + \alpha_2 p)$$

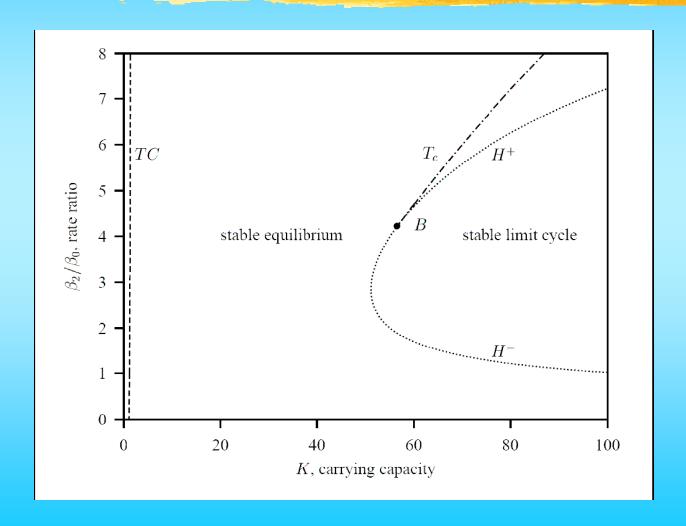
The aggregated model

$$\begin{cases} \frac{dn}{dt} = r_1 n_1^* \left(1 - \frac{n_1^*}{K_1} \right) + r_2 (n - n_1^*) \left(1 - \frac{n - n_1^*}{K_2} \right) - (a_1 n_1^* p_1^* + a_2 (n - n_1^*) (p - p_1^*)) \\ \frac{dp}{dt} = -(\mu_1 p_1^* + \mu_2 (p - p_1^*)) + b_1 n_1^* p_1^* + b_2 (n - n_1^*) (p - p_1^*) \end{cases}$$

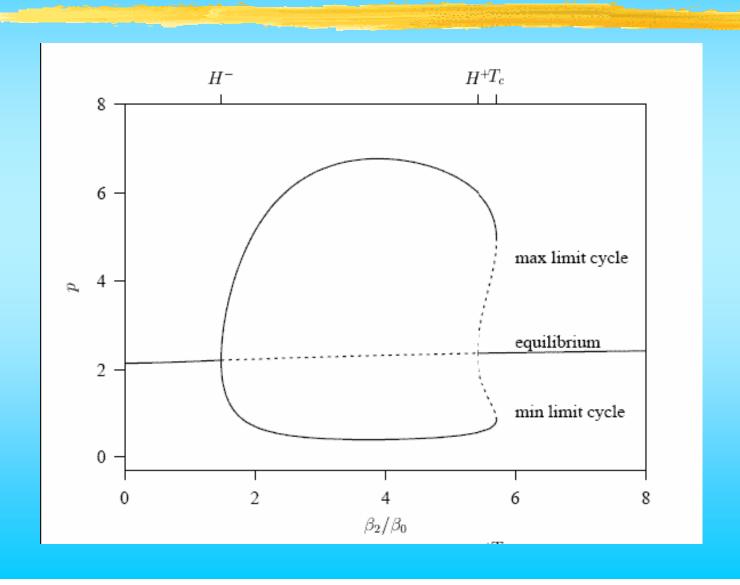
Bifurcation analysis (aggregated)



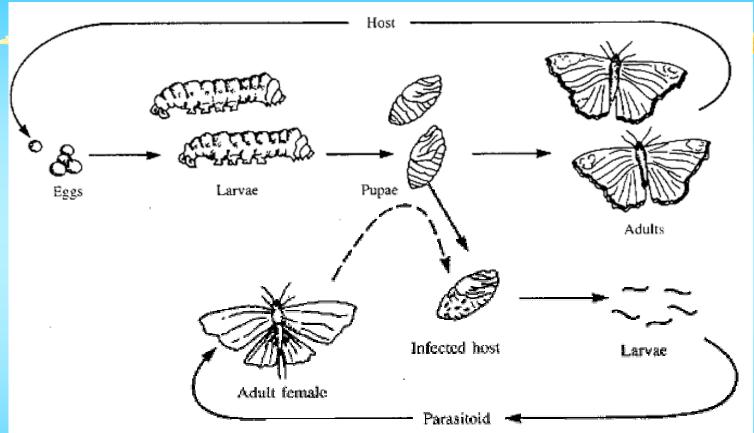
Bifurcation analysis (complete model)



Bifurcation analysis (aggregated)



Système hôte-parasitoïde



Edelstein-Keshet, 1989

 \aleph Population d'hôtes à l'instant $t: N_t$

 \aleph Population de parasitoïdes à l'instant $t: P_t$

Modèle de Nicholson Bailey classique

#Modèle

$$N_{t+1} = \lambda \cdot N_t \cdot \exp(-a \cdot P_t)$$

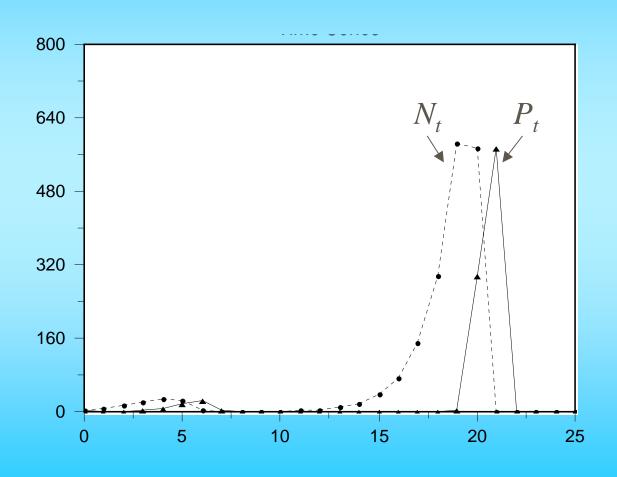
$$P_{t+1} = c \cdot N_t \cdot (1 - \exp(-a \cdot P_t))$$

#Un point d'équilibre positif ...

$$N^* = \frac{\lambda \cdot \ln(\lambda)}{a \cdot c \cdot (\lambda - 1)}$$
$$P^* = \frac{\ln(\lambda)}{a}$$

$$\lambda > 1$$
 ... instable!

Simulations numériques

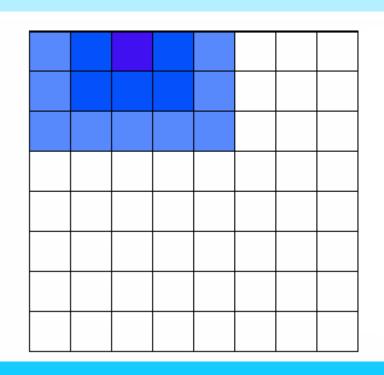


Modèle spatialisé

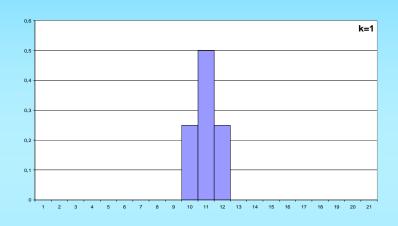
#Grille de dimension *A* x *A*:

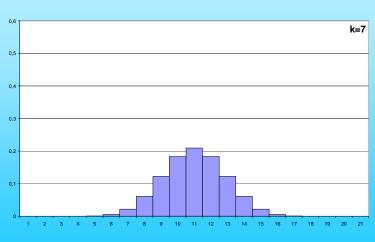
Dynamique locale

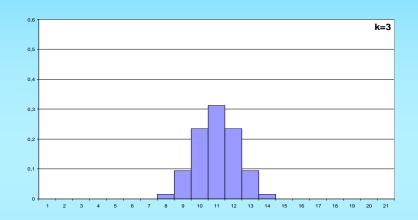
Phase de déplacement: k événements de dispersion

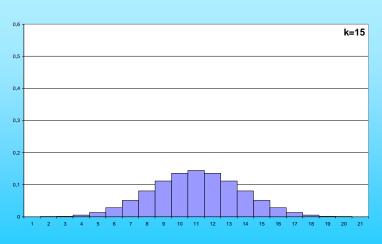


Effet du paramètre k









 μ = 0.5

#Dynamique locale de Nicholson-Bailey

$$N_{t+1} = \lambda N_t \exp(-aP_t)$$

$$P_t = cN_t \left(1 - \exp(-aP_t)\right)$$

#Migration

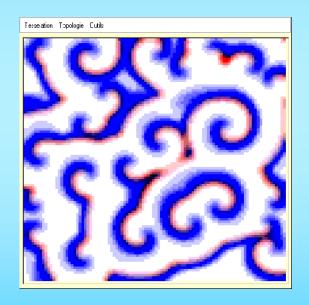
$$N_{t+1} = (1 - \mu_H) N_t + \frac{\mu_H}{8} \sum_{\text{voisins}} N_t$$

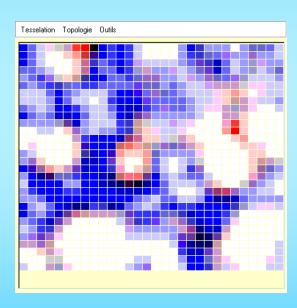
$$P_{t+1} = (1 - \mu_P) P_t + \frac{\mu_P}{8} \sum_{\text{voisins}} P_t$$

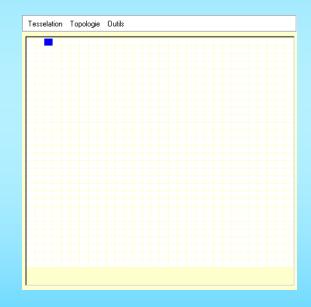
- $\mu_{\rm H}$ Mobilité des hôtes
- μ_P Mobilité des parasites

Dynamique spatiale

Spirales







$$\mu_H$$
=1, μ_P =0.89, a =1, λ =2, c =1

$$\mu_H$$
=1, μ_P =0.89, a =1, μ_H =0.2, μ_P =0.89, a =1, λ =2, c =1

$$\mu_H$$
=0.05, μ_P =1, a =1, a =1, λ =2, c =1

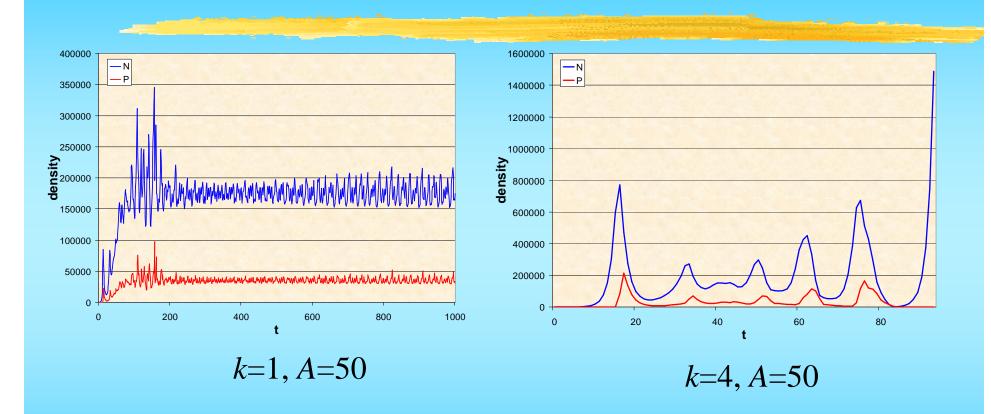
k >> 1: agrégation spatiale

Modèle agrégé: répartition spatiale uniforme à chaque génération: $v_i^* = \mu_i^* = \frac{1}{42}$

#Modèle obtenu: même forme, paramètres différents

$$\begin{cases} N_{t+1} = \lambda N_t e^{-a\frac{P_t}{A^2}} \\ P_{t+1} = cN_t (1 - e^{-a\frac{P_t}{A^2}}) \end{cases}$$

Simulations numériques



k faible : persistence # k fort : instabilité

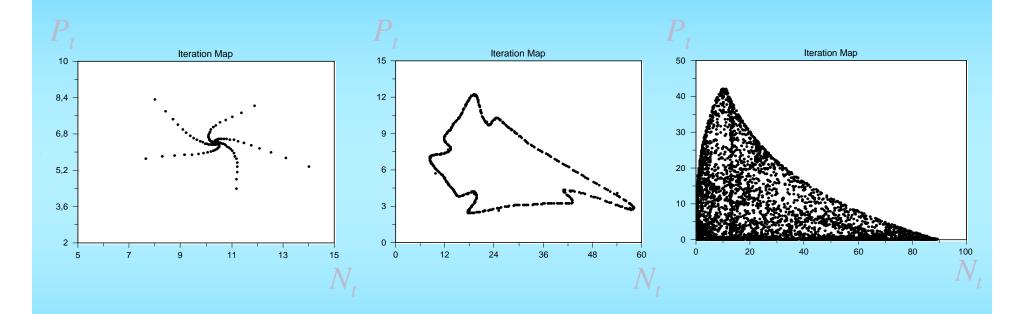
Le modèle agrégé est valide pour de faibles valeurs de k

Modèle de Nicholson Bailey avec équation logistique

- $\mathsf{HPopulation}$ d'hôtes à l'instant $t: N_t$
- $\mathsf{#Population}$ de parasitoïdes à l'instant $t: P_t$

$$N_{t+1} = \exp(r(1 - N_t / K)) \exp(-aP_t)$$
$$P_{t+1} = cN_t (1 - \exp(-aP_t))$$

Types de dynamique



Point d'équilibre stable

Courbe invariante a=0.15, r=2, K=20, c=1 a=0.2, r=2.6, K=50, c=0.4

Attracteur chaotique a=0.15, r=2.5, K=50, c=1

**Dynamique locale: modèle de Nicholson-Bailey avec croissance logistique des hôtes

$$N_{t+1} = N_t \exp\left(r\left(1 - \frac{N_t}{K}\right)\right) \exp\left(-aP_t\right)$$

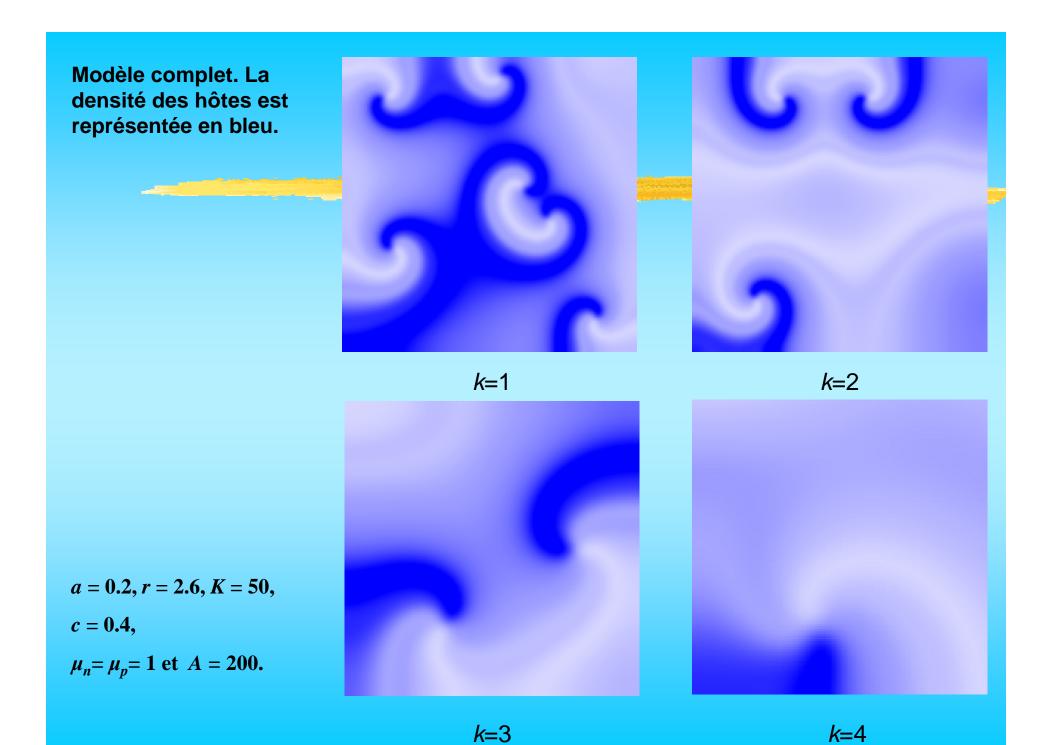
$$P_{t+1} = cN_t \left(1 - \exp\left(-aP_t\right)\right)$$

Migration (répétée k fois)

$$N_{t+1} = (1 - \mu_H) N_t + \frac{\mu_H}{8} \sum_{\text{voisins}} N_t$$

$$P_{t+1} = (1 - \mu_P) P_t + \frac{\mu_P}{8} \sum_{\text{voisins}} P_t$$

- μ_H Mobilité des hôtes
- μ_P Mobilité des parasitoïdes

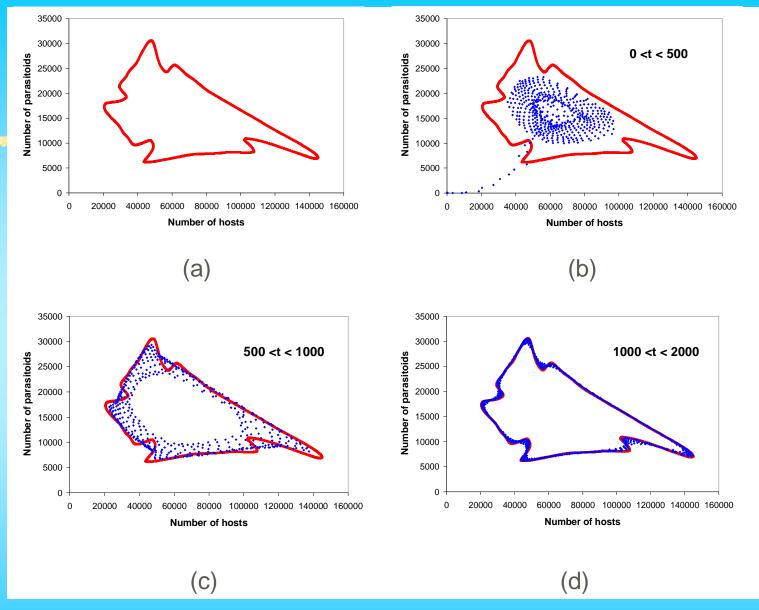


k >> 1: agrégation spatiale

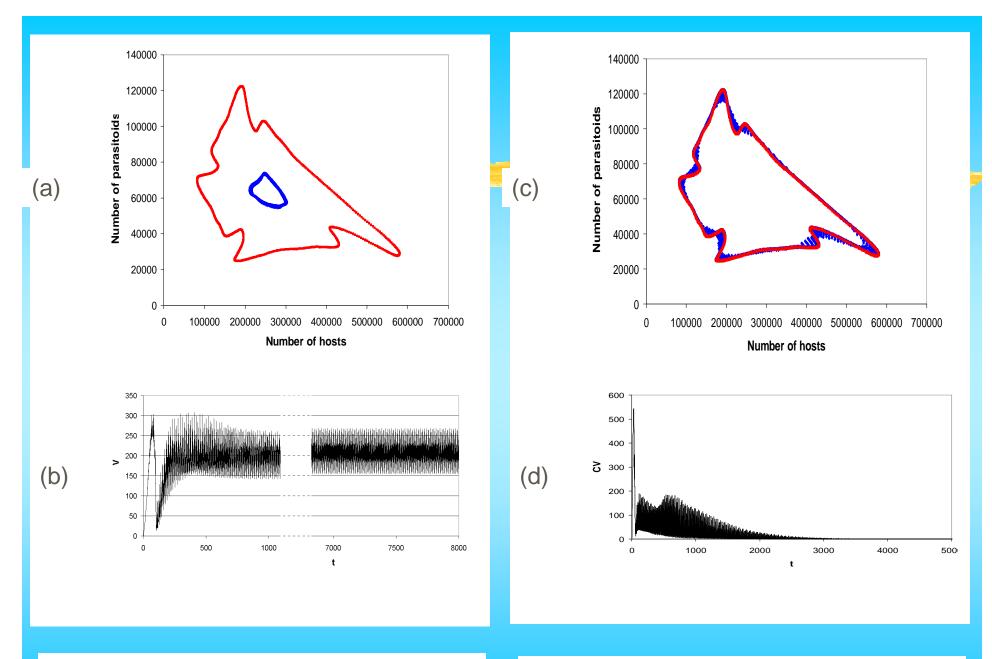
- Modèle agrégé: répartition spatiale uniforme à chaque génération: $v_i^* = \mu_i^* = \frac{1}{\Lambda^2}$
- Modèle obtenu: même forme, paramètres différents

$$N_{t+1} = N_t \exp\left(r\left(1 - \frac{N_t}{KA^2}\right)\right) \exp\left(-\frac{aP_t}{A^2}\right)$$

$$P_t = cN_t \left(1 - \exp\left(-\frac{aP_t}{A^2}\right)\right)$$



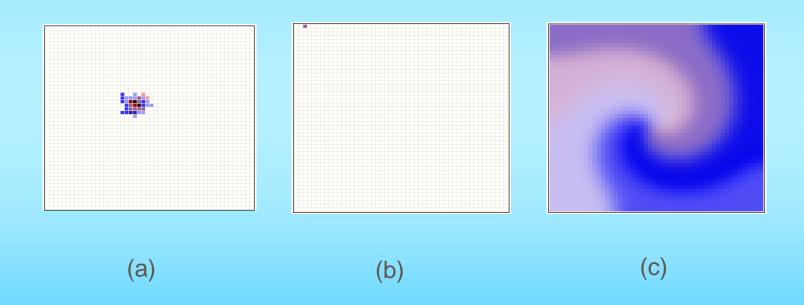
a=0.2, r=2.6, K=50, c=0.4, $\mu_n=\mu_p=1$ et A=50. (b)-(c)-(d) Modèle agregé (a) en rouge, et le modèle complet pour k=1 en bleu pour 0< t<500 (b), 500< t<1000 (c) et 1000< t<2000 (d).



Modèle agrégé (rouge) avec *k*=1, *A*=100 (a) pour 1000<*t*<8000. Somme des variances des hôtes et des parasitoïdes *(b)*.

Modèle agrégé (rouge) avec *k*=3, *A*=100 (*c*) pour 1000<*t*<8000. Somme des variances des hôtes et des parasitoïdes (*d*).

Sensibilité aux conditions initiales



Effet du paramètre k: A=100

k	1	2	4	7	8	9
CI(a)	1	+	+	+	+	+
CI(b)	-	+	+	+	+	+
CI(c)	-	-	-	-	+	+

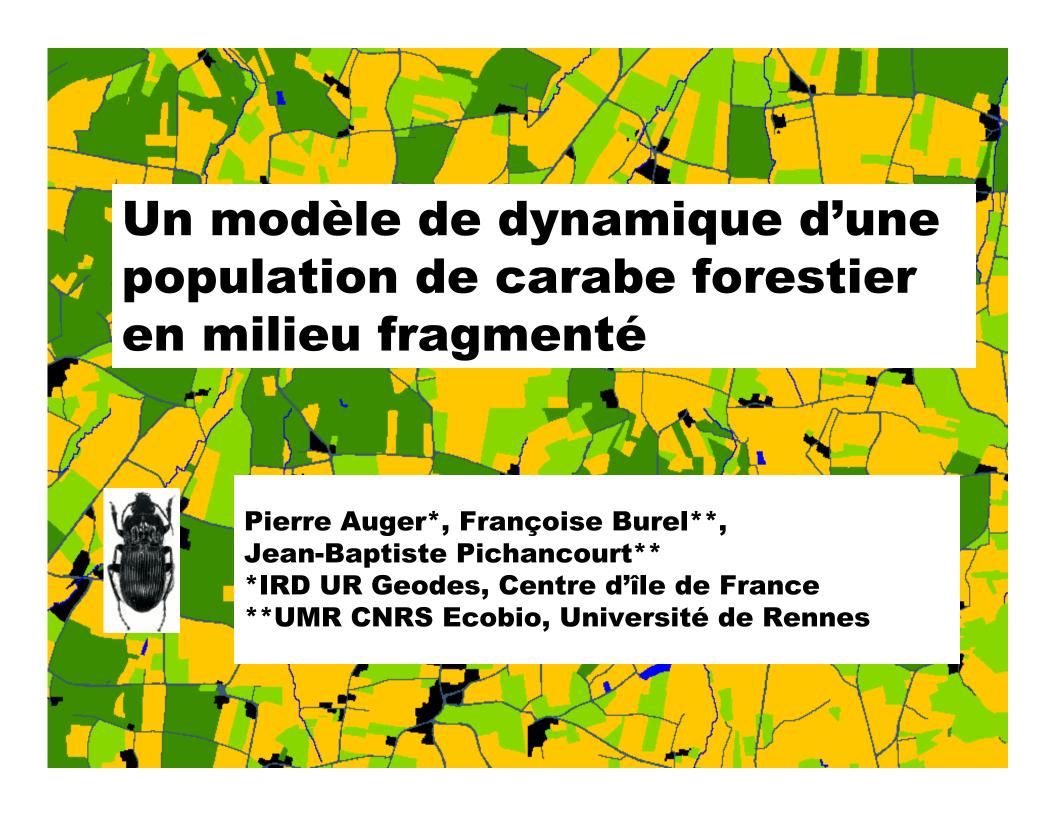
a=0.2, r=2.6, K=50, c=0.4, A=100 and μ_n = μ_p =1, "+"(resp. "-") : la distribution des hôtes et des parasitoïdes tend (resp. ne tend pas) vers l'uniformité spatiale

★ Valeur seuil de *k*

A	30	50	100	200
$ ilde{k}$	2	3	8	10

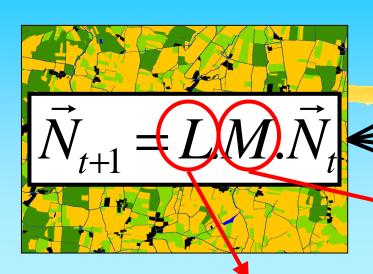
Résultats

- ★Le modèle agrégé est utilisable pour de faibles valeurs de k
 - → méthodes d'agrégation des variables utilisables sur des modèles appliqués
- #Pas d'émergence





A.Modèle de Leslie spatialisé



B CC H

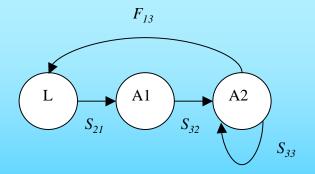
Bois, Forêt, bosquets

chemin creux bordé de haies

Haies de bords de champs

Matrice agricole : Maïs

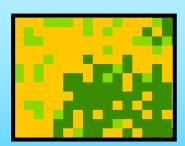
Matrice démographique de Leslie



Fécondité (f): f(B) et f(CC)

Survie (s): s(B)=s(CC) > s(H) > s(M)

Matrice de diffusion (stepping stone)

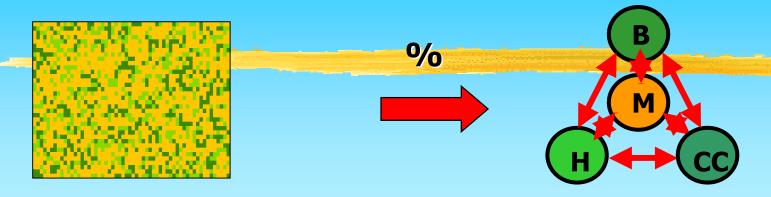


Fuit $M \rightarrow B$, CC ou H

Quitte peu B

Ne distingue pas B et CC

B. Modèle de paysage & modèle de mouvement



paysage en grille

Paysage en diagramme

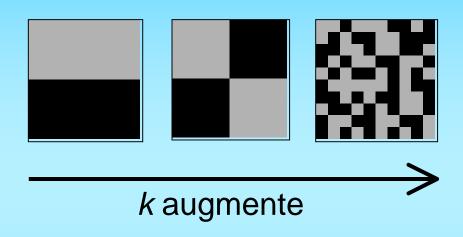
Simplification du modèle de mouvement

$$m_{ij} = p_j \cdot (q_{ij})$$

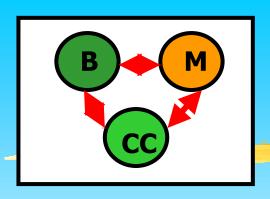
Martin (2001); Pichancourt et al. Ecological Modelling (2006)

transitions entre éléments (q _{ij})							
Eléme nts	В	CC	Н	М			
В	1	0.5	0.5	0.05			
CC	0.5	1	0.5	0.1			
Н	0.5	0.5	1	0.2			
М	1	1	0.2	1			

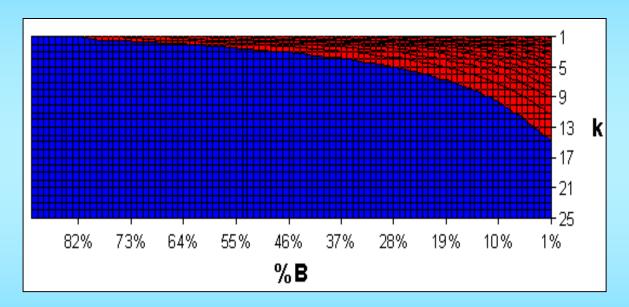
<u>Fragmentation</u> = diminution de la quantité d'habitat favorable (exemple : bois) + évolution des grandes taches vers des taches plus petites et éloignées



$$\vec{N}_{t+1} = LM^{k}\vec{N}_{t}$$



Agrégation de variables (10% CC)



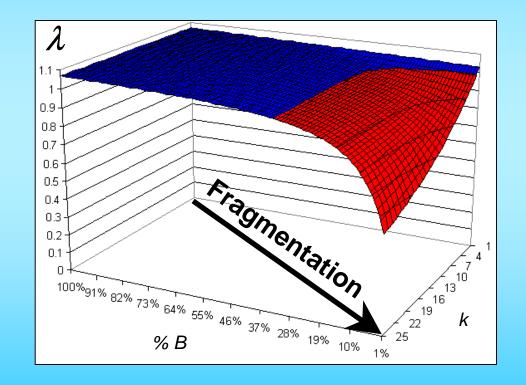
 \triangle $\lambda_{agrégé}$ $\lambda_{complet}$ < 95% \Rightarrow On utilise le Modèle complet

95% $< \frac{\lambda_{agrégé}}{\lambda_{complet}} < 100\%$ \Rightarrow On utilise le Modèle agrégé

Effet des bois sur λ (seuil à 33%)



$$\lambda > 1$$



Perspectives and conclusion

- # Incorporate individual behaviour in population and community models, like IBM: Auger et al. (1998, 2002, 2005), realistic games, Lett and Auger TPB, 2004.
- ## Several practical applications (Abax ater in Brittany landscape, fisheries in Morocco, epidemiology, ...), 2D patch network...

Collaborations

- # Eva Sanchez (ETSI, Madrid)
- **%** Nadia Raïssi (SIANO, Kenitra Univ.)
- # Rafael Bravo de la Parra (Alcala de Henares Univ.)
- # Hassan Hbid (LMDP, Marrakech Univ.)
- # Mohamed Khaladi (LMDP, Marrakech Univ.)
- # Bob Kooi (Amsterdam Free Univ.)
- # Christophe Lett (IRD, Lyon)
- **#** Rachid Mchich (ENCG, Tanger)
- 3 Jean-Christophe Poggiale (COM, Marseille)
- # Luis Sanz (ETSI, Madrid)

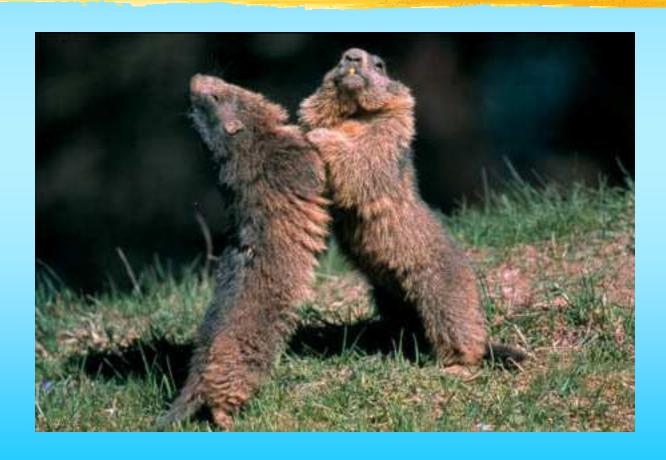
Chemin creux



Fast hawk-dove game dynamics

Slow predator-prey dynamics

Contest for resource and aggressiveness



Hawk-dove game

$$A = \begin{pmatrix} G - C & G \\ 2 & G \\ 0 & \frac{G}{2} \end{pmatrix} D$$

Replicator equations

$$\frac{dx}{dt} = x(1-x)\left((1,0)A\begin{pmatrix} x\\ 1-x \end{pmatrix} - (0,1)A\begin{pmatrix} x\\ 1-x \end{pmatrix}\right)$$

G<C, mixed equilibrium

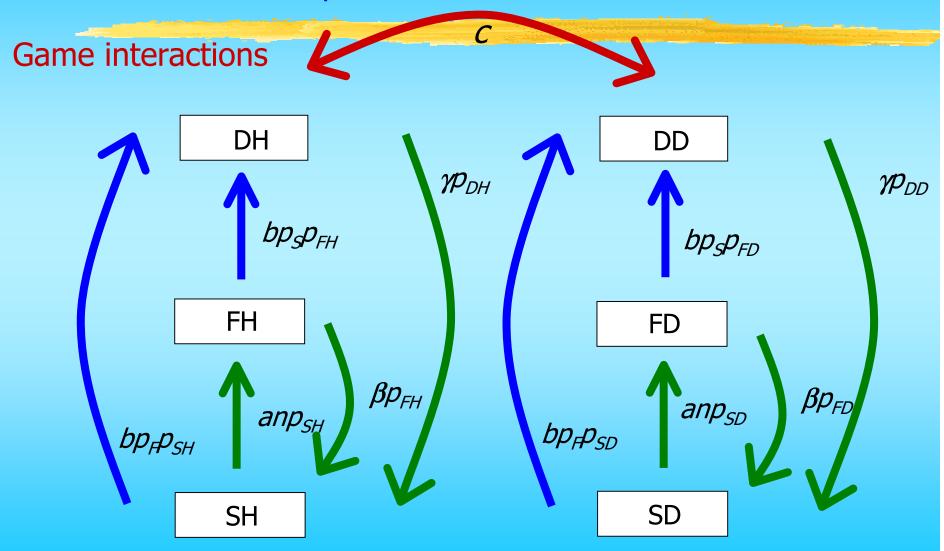
$$x^* = \frac{G}{C}$$

G>C, pure hawk

$$x^* = 1$$

Trophic interactions

Interactions between predators



AUGER P., KOOI B., BRAVO DE LA PARRA R. and POGGIALE J.-C. Journal of Theoretical Biology. 2006.

The complete model: 7 equations

$$\frac{dn}{d\tau} = \varepsilon \left(rn \left(1 - \frac{n}{K} \right) - anp \right)$$

$$\frac{dp_{SD}}{d\tau} = -bp_{F}p_{SD} - anp_{SD} + \beta p_{FD} + \gamma p_{DD} + \varepsilon (\alpha (\beta p_{FD} + (Au)_{D} p_{DD} - \mu p_{SD}))
\frac{dp_{FD}}{d\tau} = -bp_{S}p_{FD} + anp_{SD} - \beta p_{FD} - \varepsilon \mu p_{FD}
\frac{dp_{DD}}{d\tau} = bp_{F}p_{SD} + bp_{S}p_{FD} - \gamma p_{DD} + cp_{DD} ((Au)_{D} - u^{T}Au) - \varepsilon \mu p_{DD}
\frac{dp_{SH}}{d\tau} = -bp_{F}p_{SH} - anp_{SH} + \beta p_{FH} + \gamma p_{DH} + \varepsilon (\alpha (\beta p_{FH} + (Au)_{H} p_{DH} - \mu p_{SH}))
\frac{dp_{FH}}{d\tau} = -bp_{S}p_{FH} + anp_{SH} - \beta p_{FH} - \varepsilon \mu p_{FH}
\frac{dp_{DH}}{d\tau} = bp_{F}p_{SH} + bp_{S}p_{FH} - \gamma p_{DH} + cp_{DH} ((Au)_{H} - u^{T}Au) - \varepsilon \mu p_{DH}$$

Fast model: adding H and D

$$\begin{cases} \frac{dp_{S}}{d\tau} = -bp_{F}p_{S} - anp_{S} + \beta p_{F} + \gamma p_{D} \\ \frac{dp_{F}}{d\tau} = -bp_{S}p_{F} + anp_{S} - \beta p_{F} \\ \frac{dp_{D}}{d\tau} = 2bp_{F}p_{S} - \gamma p_{D} \end{cases}$$

with
$$p=p_{\scriptscriptstyle S}+p_{\scriptscriptstyle F}+p_{\scriptscriptstyle D}$$
 constant

Fast equilibrium: S, F and D

$$\begin{cases} p_{F}^{*} = \frac{anp_{S}^{*}}{\beta + bp_{S}^{*}} \\ p_{S}^{*} = \frac{\gamma(bp - \beta - an) + \sqrt{\gamma^{2}(bp - \beta - an)^{2} + 8ab\gamma\beta np + 4\gamma\beta^{2}bp}}{2(2abn + b\gamma)} \end{cases}$$

The aggregated model

H Substituting the fast equilibrium into the complete model

Reduction of the dimension from 7 to 2 variables

Two aggregated models

Dimorphic

$$\begin{cases} \frac{dn}{dt} = rn\left(1 - \frac{n}{K}\right) - anp_{S}^{*} + o(\varepsilon) \\ \frac{dp}{dt} = -\mu p + \alpha \left(\beta p_{F}^{*} + \frac{\gamma}{2} \left(1 - \frac{\gamma}{C}\right) p_{D}^{*}\right) + o(\varepsilon) \end{cases}$$

Hawk

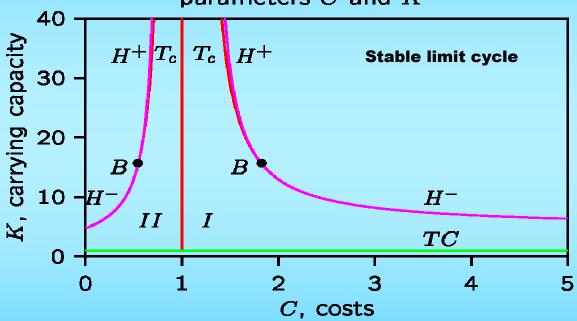
$$\begin{cases} \frac{dn}{dt} = rn\left(1 - \frac{n}{K}\right) - anp_{S}^{*} + o(\varepsilon) \\ \frac{dp}{dt} = -\mu p + \alpha \left(\beta p_{F}^{*} + \frac{\gamma}{2} \left(1 - \frac{C}{\gamma}\right) p_{D}^{*}\right) + o(\varepsilon) \end{cases}$$

Aggregated model

₩ When b=0 : Holling type II model

General case: bifurcation analysis

Two-parameter Bifurcation diagram parameters C and K



 H^+ : Subcritical Hopf, H^- : Supercritical Hopf

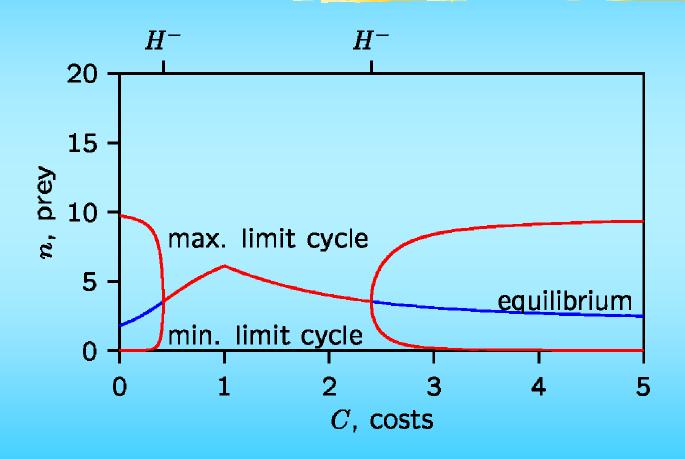
Transcritical

 $egin{array}{c} T_{oldsymbol{c}} \ B \end{array}$

Tangent (saddle-node) for limit cycle codim-two Bautin point monomorphic case (only hawk predators) dimorphic case (hawks and doves) II

One-parameter Bifurcation diagram for Prey

K = 10: stable, unstable



 H^- : Supercritical Hopf

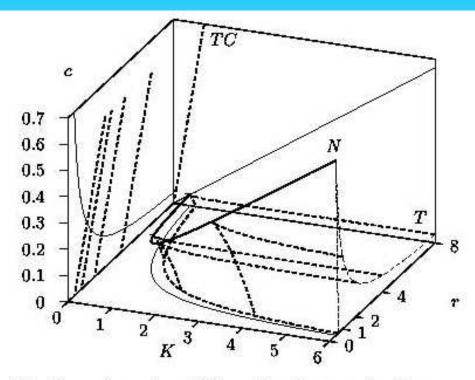


Figure 4: The three-dimensional bifurcation diagram for the aggregated system using K, τ and c as bifurcation parameters. Fixed parameters: A=1 and q=1. N is a codim-2 cusp-bifurcation, TC the transcritical bifurcation where the fish population is at carrying capacity and the fish efforts is positive and T is a tangent (saddle-node) bifurcation where two positive equilibria collide. Of the cusp bifurcation N (thick solid curve) also the projections on the three planes are shown as thin solid curves.

Théorème de Fénichel (1971):

On suppose que X est un champ de vecteurs C^r sur R^n avec r>1.

Soit $\overline{M} = M \cup \partial M$ une variété compacte C^r connexe et débordante pour X.. Supposons de plus que :

pour tout $p \in M$, v(p) < 1 et $\sigma(p) < 1/r$.

Alors pour tout champ C^r , Y, dans un C^1 voisinage de X assez petit, il y a une variété M' proche de M, débordante pour Y et C^r , difféomorphe à M.

$$\begin{cases} \frac{dx}{d\tau} = f(x; y; \varepsilon) \\ \frac{dy}{d\tau} = \varepsilon g(x; y; \varepsilon) \\ \frac{d\varepsilon}{d\tau} = 0 \end{cases}$$

$$x \in R^{k_1}; y \in R^{k_2}$$

$$S = \{(x; y); f(x; y; 0) = 0\}$$

HYP: S contient M_{0} , variété compacte normalement hyperbolique

Théorème de Fénichel:

Si $\varepsilon > 0$ est assez petit, il existe M_{ε} dans un ε - voisinage de M_0 qui lui est difféomorphe et qui est localement invariante sous l'action du flot défini par le système différentiel.

Si f est C^k , alors M_{ε} est C^k .

Bifurcation diagram

Cost window for stability

Stability for models I and II

Domain with two limit cycles

Prey-predator model with predator density dependent migration of prey

$$\frac{dn_1}{d\tau} = (\beta p_2 + \alpha_0)n_2 - (\alpha p_1 + \alpha_0)n_1 + \varepsilon(r_1 n_1 - a_1 n_1 p_1)$$

$$\frac{dn_2}{d\tau} = (\alpha p_1 + \alpha_0)n_1 - (\beta p_2 + \alpha_0)n_2 + \varepsilon(r_2 n_2 - a_2 n_2 p_2)$$

$$\frac{dp_1}{d\tau} = mp_2 - m' p_1 + \varepsilon(-\mu_1 n_1 + b_1 n_1 p_1)$$

$$\frac{dp_2}{d\tau} = m' p_1 - mp_2 + \varepsilon(-\mu_2 n_2 + b_2 n_2 p_2)$$

Prey-predator model with predator density dependent migration of prey

The aggregated model:

$$\frac{dn}{dt} = \frac{1}{\delta p + 2\alpha_0} \left(rn + anp - \overline{b}np^2 \right)$$

$$\frac{dp}{dt} = -Mp + \frac{1}{\delta p + 2\alpha_0} \left(bnp + cnp^2 \right)$$

$$\delta = \alpha v_1 + \beta v_2$$

Prey-predator model with predator density dependent migration of prey

Similar Patches: Coexistence

$$\alpha = \beta$$
 $\mu_1 \neq \mu_2$

 \aleph General case : $\alpha \neq \beta$

Coexistence

$$2\alpha_0 c < \delta b$$

Center

$$2\alpha_0 c = \delta b$$

Non persistence

$$2\alpha_0 c > \delta b$$

Fast equilibrium: adding S, D and F

$$\begin{cases} \frac{dp_{H}}{d\tau} = cp_{DH} ((Au)_{H} - u^{T} Au) \\ \frac{dp_{D}}{d\tau} = cp_{DD} ((Au)_{D} - u^{T} Au) \end{cases}$$

Replicator equations

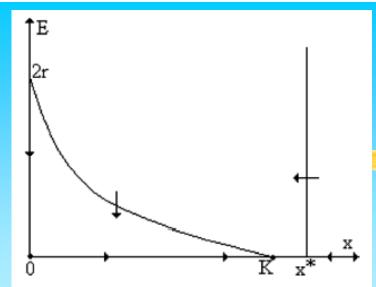


Fig. 1. Nullclines in the case $2\tau_2 > \tau_1$ and $x^* > K$. (x^*, E^*) does not belong to the positive quadrant and (K, 0) is a stable node.

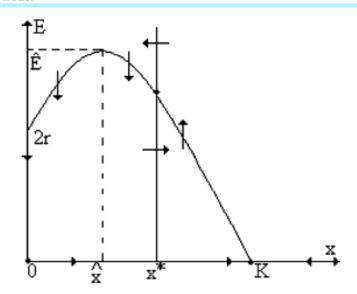


Fig. 4. Nullclines in the case $2\tau_2 < \tau_1$ and $\hat{x} < x^* < K$. (x^*, E^*) belongs to the positive quadrant and is globally asymptotically stable while (K, 0) is a stable node.

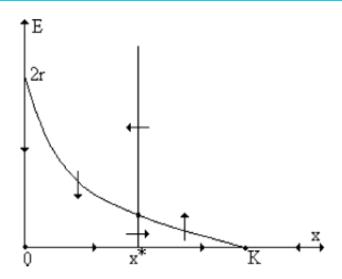


Fig. 2. Nullclines in the case $2\tau_2 > \tau_1$ and $x^* < K$. (x^*, E^*) belongs to the positive quadrant and is globally asymptotically stable while (K, 0) is a saddle.

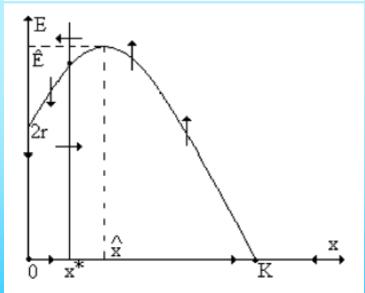


Fig. 5. Nullclines in the case $2\tau_2 < \tau_1$ and $x^* < \hat{x} < K$. (x^*, E^*) belongs to the positive quadrant and is unstable. (K, 0) is a stable node.

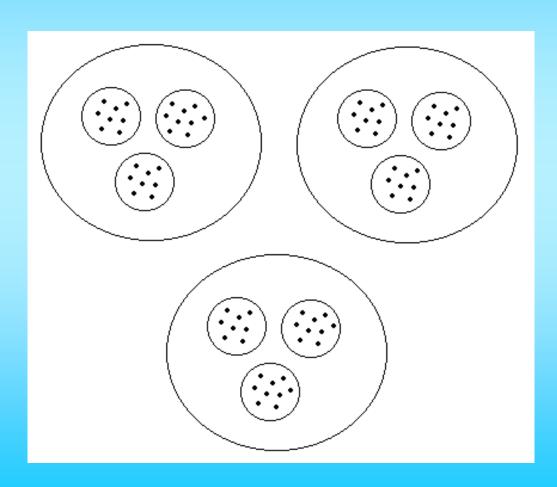
Game dynamics and time scales

Game dynamics: evolutionary time scales

Behavioural plasticity: fast time scale

Domestic cats

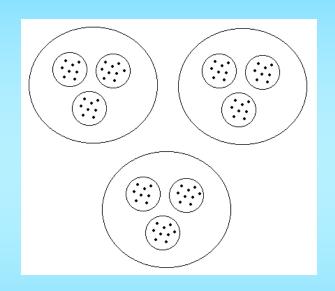
Hierarchical structure



Fast intra-group dynamics

Slow inter-group dynamics

Complete model



$$\chi_{i}^{\alpha}(\tau)$$

A groups and N sub-groups

$$\frac{dx_{i}^{\alpha}}{d\tau} = f_{i}^{\alpha}(x_{1}^{\alpha}, x_{2}^{\alpha}, ..., x_{N}^{\alpha}) + \varepsilon \sum_{\beta \neq \alpha} f_{i}^{\alpha\beta}(x_{1}^{\alpha}, x_{2}^{\alpha}, ..., x_{N}^{\alpha}, x_{1}^{\beta}, x_{2}^{\beta}, ..., x_{N}^{\beta})$$

Fast part

Slow part

Which global variables?

A groups and N sub-groups

Conservative fast dynamics

$$\varepsilon = 0$$

$$\frac{dx_i^{\alpha}}{d\tau} = f_i^{\alpha} \left(x_1^{\alpha}, x_2^{\alpha}, ..., x_N^{\alpha} \right)$$

$$Y^{\alpha}$$
 First integral

$$\tau = \frac{t}{\mathcal{E}}$$
 Fast time

$$Y^{\alpha} = \sum_{i} x_{i}^{\alpha}$$

Aggregated variables

Building an « aggregated » model

Fast stable equilibrium

$$\frac{dx_i^{\alpha}}{d\tau} = f_i^{\alpha} \left(x_1^{\alpha}, x_2^{\alpha}, \dots, x_N^{\alpha} \right) = 0 \qquad \qquad x_i^{\alpha^*} \left(Y^{\alpha} \right)$$

Substitution of the fast equilibrium

$$\frac{dY^{\alpha}}{dt} = \sum_{\beta \neq \alpha} \sum_{i} f_{i}^{\alpha\beta} \left(x_{1}^{\alpha*} (Y^{\alpha}), \dots, x_{N}^{\alpha*} (Y^{\alpha}), x_{1}^{\beta*} (Y^{\beta}), \dots, x_{N}^{\beta*} (Y^{\beta}) \right)$$

The dynamics of the aggregated model is an approximation of the dynamics of the complete model

Two models

Complete model

$$\frac{dx_i^{\alpha}}{d\tau} = f_i^{\alpha}(x_1^{\alpha}, x_2^{\alpha}, ..., x_N^{\alpha}) + \varepsilon \sum_{\beta \neq \alpha} f_i^{\alpha\beta}(x_1^{\alpha}, x_2^{\alpha}, ..., x_N^{\alpha}, x_1^{\beta}, x_2^{\beta}, ..., x_N^{\beta})$$

Aggregated model

$$\frac{dY^{\alpha}}{dt} = \sum_{\beta \neq \alpha} \int_{i}^{\alpha\beta} \left(x_{1}^{\alpha*} \left(Y^{\alpha} \right), \dots, x_{N}^{\alpha*} \left(Y^{\alpha} \right), \dots, x_{1}^{\beta*} \left(Y^{\beta} \right), \dots, x_{N}^{\beta*} \left(Y^{\beta} \right) \right) + O(\varepsilon)$$

Effet du prix variable : contexte pêcherie

$$\begin{cases} \frac{dn}{d\tau} = \varepsilon [rn(1 - \frac{n}{K}) - qnE] \\ \\ \frac{dE}{d\tau} = \varepsilon E(pqn - c) \\ \\ \frac{dp}{d\tau} = \alpha [D(p) - qnE] \end{cases}$$

$$D(p) = A - p(t)$$

 α : paramètre positif décrivant la rapidité de l'ajustement du prix sur le marché

A : capacité limite du marché >0

Equilibre rapide:

$$p^* = A - qnE$$

Modèle agrégé

$$\begin{cases} \frac{dn}{dt} = n(r(1 - \frac{n}{K}) - qE) \\ \frac{dE}{dt} = E(-c + qn(A - qnE)) \end{cases}$$

Points d'équilibre:

- (0,0): E₀ point selle
- (K,0): Eκ stable si K<(c/Aq) ou point selle sinon
- $E_1(n^*,E^*)$, $E_2(n^*,E^*)$ et $E_3(n^*,E^*)$ si r>(3A/K)

Changement de variables

$$\nu = \sqrt{q}n \; , \quad \epsilon = \frac{\sqrt{q}}{A}E \; , \quad \tau = \sqrt{q}At$$

$$\rho = \frac{r}{A\sqrt{q}}, \quad \gamma = \frac{c}{A\sqrt{q}}, \quad \kappa = \sqrt{q}K$$

$$\begin{cases} \frac{d\nu}{d\tau} = \nu(\rho(1 - \frac{\nu}{\kappa}) - \epsilon) \\ \frac{d\epsilon}{d\tau} = \epsilon(-\gamma + \nu(1 - \nu\epsilon)) \end{cases}$$

LOCBIF & DsTool

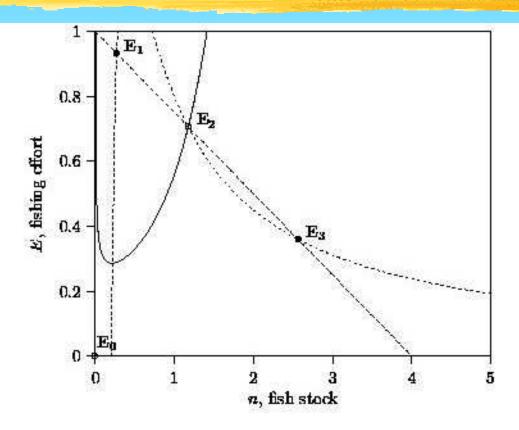


Figure 3: Phase-plane plot for $\tau=1,\,c=0.2$ and K=4. The solid line is the separatrix between the two stable equilibria \mathbf{E}_1 and \mathbf{E}_3 . It is the stable manifold of the saddle \mathbf{E}_2 . The dashed straight line is the isocline for the Eqn. (3.2₁) and the short dashed curve that of Eqn. (3.2₂).

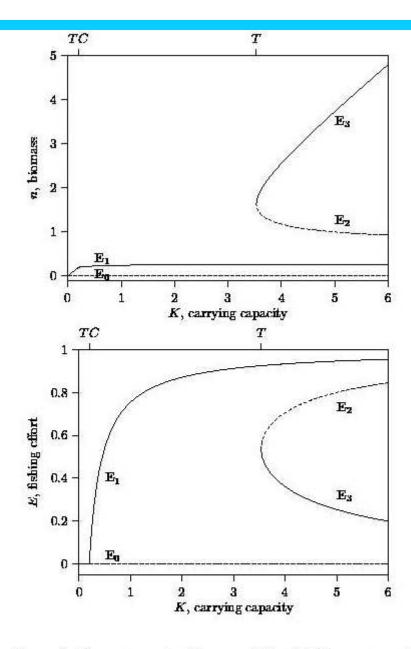


Figure 2: One-parameter diagram of the fish biomasses and fishing efforts, n and E respectively, with carrying capacity K as bifurcation parameter where r=1 and c=0.2. Of the cusp bifurcation N (thick solid curve) also the projections on the three planes are shown as thin solid curves.

Comparaison des prix des deux équilibres

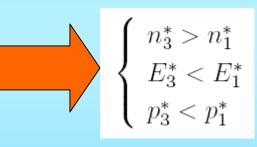
$$r > \frac{3A}{K}$$

$$E_1^* = \frac{1}{qn_1^*} (A - \frac{c}{qn_1^*})$$

$$E_3^* = \frac{1}{qn_3^*} (A - \frac{c}{qn_3^*})$$

$$E_3^* = \frac{1}{qn_3^*} (A - \frac{c}{qn_3^*})$$

$$\begin{cases} p_1^* = A - q n_1^* E_1^* \\ p_3^* = A - q n_3^* E_3^* \end{cases}$$
$$p_1^* - p_3^* = \frac{c}{q} \frac{(n_3^* - n_1^*)}{n_1^* n_3^*}$$



Surexploitation: (n1,E1)

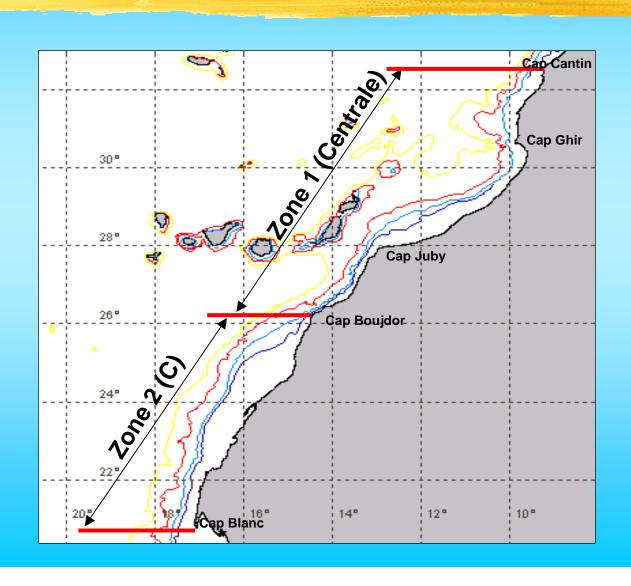
Pêcherie durable: (n3,E3)

Two fisheries

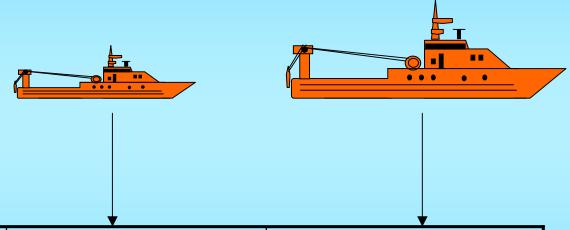
*An over exploited fishery: The fishery allows a large fishing effort at a satisfying market price but the fish density is maintained at a low level with extinction risk.

** A « traditional » fishery: The fishery maintains the fish stock at a desirable level far from extinction but with small fishing effort and market price.

Zones des pêcheries de la sardine en atlantique marocain



Deux flottes de pêche



	Classe 1 (E)	Classe 2 (e)
т.ј.в	[25-70]	[70-120]
Puissance Moyenne (CV)	284	396

Un modèle avec deux flottes sur deux zones

$$\frac{dn_1}{d\tau} = \varepsilon \left(r_1 n_1 \left(1 - \frac{n_1}{K_1} \right) - a_1 n_1 e_1 - a_1 n_1 E_1 \right)
\frac{dn_2}{d\tau} = \varepsilon \left(r_2 n_2 \left(1 - \frac{n_2}{K_2} \right) - a_2 n_2 e_2 - a_2 n_2 E_2 \right)
\frac{dE_1}{d\tau} = \varepsilon \left(-c_1 E_1 + p a_1 n_1 E_1 \right)
\frac{dE_2}{d\tau} = \varepsilon \left(-c_2 E_2 + p a_2 n_2 E_2 \right)
\frac{de_1}{d\tau} = \left(m e_2 - \tilde{m} e_1 \right) + \varepsilon \left(-c_1 e_1 + p a_1 n_1 e_1 \right)
\frac{de_2}{d\tau} = \left(\tilde{m} e_1 - m e_2 \right) + \varepsilon \left(-c_2 e_2 + p a_2 n_2 e_2 \right)$$

- E1, E2 : efforts de pêche des petits vaisseaux
- n₁, n₂ : densité de poissons sur les deux zones
- e₁, e₂ : efforts de pêche des petits vaisseaux

Paramètres à estimer :

Paramètres relatifs à la dynamique et l'exploitation du stock :

	Zone (Centrale)	Zone C
Taux de croissance r	1.53	1.14
Capacité de charge K	1703	5723
Coefficient de capturabilité q	0.025	0.0035

Informations utilisées pour l'estimation :

- Séries de biomasses de la sardines de 1995 à 2005 (Rapports de campagnes acoustiques Dr Fridtjof Nansen)
- Séries de captures de la sardine dans les ports de 1995 à 2005 (Statistiques de l'Office National de Pêche)
- Séries des efforts de pêche de 1995 à 2005 (Données de la FAO)

Paramètres relatifs à l'exploitation et à la commercialisation de la sardine:

Destinations de la sardine pêchée:

Destination	Proportion annuelle	
Sous produits	47%	
Consommation locale	22%	
Conserve+Congélation	29%	
Appâts	2%	

Prix par unité de poisson (Kg) et coût par unité d'effort (Jours de pêche) :

	Classe 1	Classe 2
Prix moyen (Dh/Kg)	1.08	
Coût par unité d'effort	7237	11014