

# THE STRUCTURE OF PROBABILISTIC NETWORKS

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## ABSTRACT

1. There is a growing realization among community ecologists that interactions between species vary in space and time. Yet, our current numerical framework to analyze the structure of interactions, largely based on graph-theoretical approaches, is unsuited to this type of data. Since the variation of species interactions holds much information, there is a need to develop new metrics to exploit it.
2. We present analytical expressions of key network metrics, using a probabilistic framework. Our approach is based on modeling each interaction as a Bernoulli event, and using basic calculus to express the expected value, and when mathematically tractable, its variance. We provide a free and open-source implementation of these measures.
3. We show that our approach allows to overcome limitations of both neglecting the variation of interactions (over-estimation of rare events) and using simulations (extremely high computational demand). We present a few case studies that highlight how these measures can be used.
4. We conclude this contribution by discussing how the sampling and data representation of ecological network can be adapted to better allow the application of a fully probabilistic numerical framework.

**Keywords:** ecological networks, connectance, degree distribution, nestedness, modularity

Ecological networks are an efficient way to represent biotic interactions between individuals, populations, or species. Historically, their study focused on describing their structure, with a particular attention on food webs (Dunne 2006) and plant-pollinator interactions (Jordano 1987; Bascompte *et al.* 2003). The key result of this line of research was linking this structure to community or ecosystem-level properties such as stability (McCann 2014), coexistence (Bastolla *et al.* 2009; Haerter *et al.* 2014), or ecosystem functioning (Duffy 2002; Thébault & Loreau 2003; Poisot 2012). To a large extent, the description of ecological networks resulted in the emergence of questions about how functions emerged from structure, and this stimulated the development of a rich methodological literature, defining a wide array of structural properties.

Given a network as input, measures of network structure return a *property* based on one or several *units* from this network. Some of the properties are *direct* properties (they only require knowledge of the unit on which they are applied), whereas others are *emergent* (they require knowledge of, and describe, higher-order structures). For example, connectance, the realized proportion of potential interactions, is a direct property of a network. The degree of a node (how many interactions it is involved in) is a direct property of the node. The nestedness of a network (that is, the extent to which specialists and generalists overlap), on the other hand, is an emergent property that is not directly predictable from the degree of all nodes. Though the difference may appear to be semantics, establishing a difference between direct and emergent properties is important when interpreting their values; direct properties are conceptually equivalent to means, in that they tend to be the first moment of network units, whereas emergent properties are conceptually equivalent to variances or other higher-order moments.

In the recent years, the interpretation of the properties of network structure (as indicators of the action of ecological or evolutionary processes) has been somewhat complicated by the observation that network structure varies through space and time. This happens because, contrary to a long-standing assumption of network studies, species from the same pool do not interact in a consistent way (Poisot *et al.* 2012). Empirical and theoretical studies suggest that the network is not the right unit to understand this variation; rather, network variation

1 is an emergent property of the response of ecological interactions to environmental factors  
2 and chance events (Poisot *et al.* 2014). Interactions can vary because of local mismatching in  
3 phenology (Olesen *et al.* 2011), populations fluctuations preventing the interaction (Canard *et*  
4 *al.* 2014), or a combination of both (Chamberlain *et al.* 2014; Olito & Fox 2014). For example,  
5 Olito & Fox (2014) show that accounting for neutral (population-size driven) and trait-based  
6 effects allows the prediction of the cumulative change in network structure, but not of the  
7 change at the level of individual interactions. In addition, Carstensen et al. (2014) show that  
8 within a meta-community, not all interactions are equally variable: some are highly consistent,  
9 whereas others are extremely rare. These empirical results all point to the fact that species  
10 interactions cannot always be adequately modeled as yes-no events; since it is well established  
11 that they do vary, it is necessary to represent them as probabilities. To the question of *Do these*  
12 *two species interact?*, we should substitute the question of *How likely is it that they will interact?*.

13 The current way of dealing with probabilistic interactions are either to ignore variability en-  
14 tirely or to generate random networks. Probabilistic metrics are a mathematically rigorous  
15 alternative to both. When ignoring the probabilistic nature of interactions (henceforth *binary*  
16 networks), every non-zero element of the network is assumed to be 1. This leads to over-  
17 representation of some rare events, and increases the number of interactions; as a result, this  
18 changes the estimated value of different network properties, in a way that is not understood  
19 at all. An alternative is to consider only the interactions above a given threshold, which leads  
20 to an under-representation of rare events and decreases the effective number of interactions  
21 (in addition to the problem that there is no robust criterion to decide on a threshold). More im-  
22 portantly, this introduces the risk of removing species that establish a lot of interactions that  
23 each have a low probability. Taken together, these considerations highlight the need to amend  
24 our current methodology for the description of ecological networks, in order to give more  
25 importance to the variation of individual interactions — current measures neglect the vari-  
26 ability of interactions, and are therefore discarding valuable ecological information. Because  
27 the methodological corpus available to describe ecological networks had first been crafted at  
28 a time when it was assumed that interactions were invariants, it is unsuited to address the  
29 questions that probabilistic networks allow us to ask.

1 In this paper, we show that several direct and emergent core properties of ecological networks  
2 (both bipartite and unipartite) can be re-formulated in a probabilistic context (Yeakel *et al.*  
3 2012; Poisot *et al.* 2014); we conclude by showing how this methodology can be applied to ex-  
4 ploit the information contained in the variability of networks, and to reduce the computational  
5 burden of current methods in network analysis. We also provide a free and open-source (MIT  
6 license) implementation of this suite of measures in a library for the julia language, available  
7 at <http://github.com/PoisotLab/ProbabilisticNetwork.jl>.

## 8 SUITE OF PROBABILISTIC NETWORK METRICS

9 Throughout this paper, we use the following notation.  $\mathbf{A}$  is a matrix wherein  $A_{ij}$  is  $P(ij)$ ,  
10 *i.e.* the probability that species  $i$  establishes an interaction with species  $j$ . If  $\mathbf{A}$  represents a  
11 unipartite network (*e.g.* a food web), it is a square matrix and contains the probabilities of each  
12 species interacting with all others, including itself. If  $\mathbf{A}$  represents a bipartite network (*e.g.* a  
13 pollination network), it will not necessarily be square. We call  $S$  the number of species, and  $R$   
14 and  $C$  respectively the number of rows and columns.  $S = R = C$  in unipartite networks, and  
15  $S = R + C$  in bipartite networks.

16 Note that all of the measures defined below can be applied on a bipartite network that has  
17 been made unipartite; the unipartite transformation of a bipartite matrix  $\mathbf{A}$  is the block matrix

$$(1) \quad \mathbf{B} = \begin{pmatrix} 0_{(R,R)} & \mathbf{A} \\ 0_{(C,R)} & 0_{(C,C)} \end{pmatrix},$$

18 where  $0_{(C,R)}$  is a matrix of  $C$  rows and  $R$  columns (noted  $C \times R$ ) filled with 0s, etc. Note  
19 that for centrality to be relevant in bipartite networks, this matrix should be made symmetric:  
20  $\mathbf{B}_{ij} = \mathbf{B}_{ji}$ .

21 We will also assume that all interactions are independent (so that  $P(ij|kl) = P(ij)P(kl)$  for  
22 any species), and can be represented as a series of Bernoulli trials (so that  $0 \leq P(ij) \leq 1$ ). The  
23 latter condition allows us to derive estimates for the *variance* ( $\text{var}(X) = p(1 - p)$ ), and expected  
24 values ( $E(X) = p$ ). We can therefore estimate the variance of most properties, using the fact

- 1 that the variance of additive independent events is the sum of their individual variances, and
- 2 that the variance of multiplicative independent events is

$$(2) \quad \text{var}(X_1 X_2 \dots X_n) = \prod_i \left( \text{var}(X_i) + [E(X_i)]^2 \right) - \prod_i [E(X_i)]^2$$

- 3 As a final note, all of the measures described below can be applied on the binary (0/1) versions
- 4 of the networks and will give the exact value of the non-probabilistic measure. This property
- 5 is particularly desirable as it allows our framework to be used on any network, whether they
- 6 are represented in a probabilistic or binary way.

## 7 **Direct properties.**

- 8 *Connectance and number of interactions.* Connectance (or network density) is the proportion of
- 9 possible interactions that are realized, defined as  $Co = L / (R \times C)$ , where  $L$  is the total number
- 10 of interactions. As all interactions in a probabilistic network are assumed to be independent,
- 11 the expected value of  $L$ , is

$$(3) \quad \hat{L} = \sum A_{ij},$$

- 12 and  $\hat{Co} = \hat{L} / (R \times C)$ . Likewise, the variance of the number of interactions is  $\text{var}(\hat{L}) =$
- 13  $\sum (A_{ij}(1 - A_{ij}))$ .

- 14 *Node degree.* The degree distribution of a network is the distribution of the number of interac-
- 15 tions established (number of successors) and received (number of predecessors) by each node.
- 16 The expected degree of species  $i$  is

$$(4) \quad \hat{k}_i = \sum_j (A_{ij} + A_{ji})$$

1 The variance of the degree of each species is  $\text{var}(\hat{k}_i) = \sum_j (A_{ij}(1 - A_{ij}) + A_{ji}(1 - A_{ji}))$ . Note  
 2 also that as expected,  $\sum \hat{k}_i = 2\hat{L}$ .

3 *Generality and vulnerability.* By simplification of the above, generality  $\hat{g}_i$  and vulnerability  $\hat{v}_i$  are  
 4 given by, respectively,  $\sum_j A_{ij}$  and  $\sum_j A_{ji}$ , with their variances  $\sum_j A_{ij}(1 - A_{ij})$  and  $\sum_j A_{ji}(1 - A_{ji})$ .

## 5 emergent properties.

6 *Path length.* Networks can be used to describe indirect interactions between species through  
 7 the use of paths. The existence of a path of length 2 between species  $i$  and  $j$  means that they  
 8 are connected through at least one additional species  $k$ . In a probabilistic network, unless  
 9 some elements are 0, all pairs of species  $i$  and  $j$  are connected through a path of length 1, with  
 10 probability  $A_{ij}$ . The expected number of paths of length  $k$  between species  $i$  and  $j$  is given by

$$(5) \quad n_{ij}^{(k)} = (\mathbf{A}^k)_{ij},$$

11 where  $\mathbf{A}^k$  is the matrix multiplied by itself  $k$  times.

12 It is possible to calculate the probability of having at least one path of length  $k$  between the  
 13 two species: this can be done by calculating the probability of having no path of length  $k$ , then  
 14 taking the running product of the resulting array of probabilities. For the example of length  
 15 2, species  $i$  and  $j$  are connected through  $g$  with probability  $A_{ig}A_{gj}$ , and so this path does not  
 16 exist with probability  $1 - A_{ig}A_{gj}$ . For any pair  $i, j$ , let  $\mathbf{m}$  be the vector such as  $m_g = A_{ig}A_{gj}$   
 17 for all  $g \notin (i, j)$  (Mirchandani 1976). The probability of not having any path of length 2 is  
 18  $\prod (1 - \mathbf{m})$ . Therefore, the probability of having a path of length 2 between  $i$  and  $j$  is

$$(6) \quad \hat{p}_{ij}^{(2)} = 1 - \prod (1 - \mathbf{m}).$$

1 In most situations, one would be interested in knowing the probability of having a path of  
 2 length 2 *without* having a path of length 1; this is simply expressed as  $(1 - A_{ij})\hat{p}_{ij}^{(2)}$ . One can,  
 3 by the same logic, generate the expression for having at least one path of length 3:

$$(7) \quad \hat{p}_{ij}^{(3)} = (1 - A_{ij})(1 - \hat{p}_{ij}^{(2)}) (1 - \prod (1 - \mathbf{m})) \prod_{x,y} ((1 - A_{ix})(1 - A_{xy})(1 - A_{yj})),$$

4 where  $\mathbf{m}$  is the vector of all  $A_{ix}A_{xy}A_{yj}$  for  $x \notin (i, j), y \neq x$ . This gives the probability of having  
 5 at least one path from  $i$  to  $j$ , passing through any pair of nodes  $x$  and  $y$ , without having any  
 6 shorter path. In theory, this approach can be generalized up to an arbitrary path length, but it  
 7 becomes rapidly untractable.

8 *Unipartite projection of bipartite networks.* The unipartite projection of a bipartite network is  
 9 obtained by linking any two nodes of one mode that are connected through at least one node  
 10 of the other mode; for example, to plants are connected if they share at least one pollinator. It is  
 11 readily obtained using the formula in the *Path length* section. This yields either the probability  
 12 of an edge in the unipartite projection (of the upper or lower nodes), or if using the matrix  
 13 multiplication, the expected number of such nodes.

14 *Nestedness.* Nestedness is an important measure of (bipartite) network structure that tells the  
 15 extent to which the interactions of specialists and generalists overlap. We use the formula  
 16 for nestedness proposed by Bastolla et al. (2009). They define nestedness for each margin of  
 17 the matrix, as  $\eta^{(R)}$  and  $\eta^{(C)}$  for, respectively, rows and columns. As per Almeida-Neto et al.  
 18 (2008), we define a global statistic for nestedness as  $\eta = (\eta^{(R)} + \eta^{(C)})/2$ .

19 Nestedness, in a probabilistic network, is defined as

$$(8) \quad \eta^{\hat{(R)}} = \sum_{i < j} \frac{\sum_k A_{ik}A_{jk}}{\min(g_i, g_j)},$$

20 where  $g_i$  is the expected generality of species  $i$ . The reciprocal holds for  $\eta^{(C)}$  when using  $v_i$   
 21 (the vulnerability) instead of  $g_i$ .

1 The values returned are within  $[0;1]$ , with  $\eta = 1$  indicating complete nestedness.

2 *Modularity.* Modularity represents the extent to which networks are compartmentalized, *i.e.*  
3 the tendency for subsets of species to be strongly connected together, while they are weakly  
4 connected to the rest of the network (Stouffer & Bascompte 2011). Modularity is measured as  
5 the proportion of interactions between nodes of an arbitrary number of modules, as opposed  
6 to the random expectation. Assuming a vector  $\mathbf{s}$  which, for each node in the network, holds  
7 the value of the module it belongs to (an integer in  $[1, c]$ ), Newman (2004) proposed a general  
8 measure of modularity, which is

$$Q = \sum_{m=1}^c (e_{mm} - a_m^2)$$

9 , where  $c$  is the number of modules,

$$e_{mm} = \sum_{ij} \frac{\mathbf{A}_{ij}}{2c} \delta(\mathbf{s}_i, \mathbf{s}_j)$$

10 , and

$$a_m = \sum_n e_{mn}$$

11 ,

12 with  $\delta$  being Kronecker's function, returning 1 if its arguments are equal, and 0 otherwise.

13 This formula can be *directly* applied to probabilistic networks.

14 *Centrality.* Although node degree is a rough first order estimate of centrality, other measures  
15 are often needed. We derive the expected value of centrality according to Katz (1953). This  
16 measure generalizes to directed acyclic graphs (whereas other do not). For example, although  
17 eigenvector centrality is often used in ecology, it cannot be measured on probabilistic graphs.  
18 Eigenvector centrality requires the matrix's largest eigenvalues to be real, which is not the case  
19 for all probabilistic matrices. The measure proposed by Katz is a useful replacement, because



1 it accounts for the paths of all length between two species instead of focusing on the shortest  
2 path.

3 As described above, the expected number of paths of length  $k$  between  $i$  and  $j$  is  $(\mathbf{A}^k)_{ij}$ . Based  
4 on this, the expected centrality of species  $i$  is

$$(9) \quad C_i = \sum_{j=1}^n \sum_{k=1}^{\infty} \alpha^k (\mathbf{A}^k)_{ji}.$$

5 The parameter  $\alpha \in [0; 1]$  regulates how important long paths are. When  $\alpha = 0$ , only first-order  
6 paths are accounted for (and the centrality is equal to generality). %DG: to the degree or  
7 generality? When  $\alpha = 1$ , paths of all length are equally important. As  $C_i$  is sensitive to the  
8 size of the matrix, we suggest normalizing by  $\mathbf{C} = \sum C$ , so that

$$(10) \quad C_i = \frac{C_i}{\mathbf{C}}.$$

9 This results in the *expected relative centrality* of each node in the probabilistic network.

10 *Species with no outgoing links.* Estimating the number of species with no outgoing links (succes-  
11 sors) can be useful when predicting whether, *e.g.*, predators will go extinct. A species has no  
12 successors if it manages *not* to establish any outgoing interaction, which for species  $i$  happens  
13 with probability

$$(11) \quad \prod_j (1 - A_{ij}).$$

14 The number of expected such species is therefore the sum of the above across all species:

$$(12) \quad \hat{P}P = \sum_i \left( \prod_j (1 - A_{ij}) \right).$$

1 and its variance is

$$(13) \quad \text{var}(\hat{P}P) = \sum_i \left( \prod_j (1 - A_{ij}^2) - \prod_j (1 - A_{ij})^2 \right)$$

2 Note that in a non-probabilistic context, species with no outgoing links would be considered  
3 primary producers. This is not the case here: if interactions are probabilistic events, then *e.g.*  
4 a top predator may have no preys, which do not mean it will not become a primary producer.  
5 For this reason, the trophic position of the species may better be measured on the binary  
6 version of the matrix.

7 *Species with no incoming links.* Using the same approach as for the number of species with no  
8 outgoing links, the expected number of species with no incoming links is therefore

$$(14) \quad \hat{T}P = \sum_i \left( \prod_{j \neq i} (1 - A_{ji}) \right)$$

9 Note that we exclude self-interactions, as top-predators can, and often do, engage in cannibal-  
10 ism.

11 *Number of species with no interactions.* Predicting the number of species with no interactions  
12 (or whether any species will have at least one interaction) is useful when predicting whether  
13 species will be able to integrate into an existing network, for example. Note that from a  
14 methodological point of view, this can be a helpful *a priori* measure to determine whether null  
15 models of networks will have a lot of species with no interactions, and so will require intensive  
16 sampling.

17 A species has no interactions with probability

$$(15) \quad \prod_{j \neq i} (1 - A_{ij})(1 - A_{ji})$$

- 1 As for the above, the expected number of species with no interactions (*free species*) is the sum  
 2 of this quantity across all  $i$ :

$$(16) \quad \hat{FS} = \sum_i \prod_{j \neq i} (1 - A_{ij})(1 - A_{ji})$$

- 3 The variance of the number of species with no interactions is

$$(17) \quad \text{var}(\hat{FS}) = \sum_i \left( A_{ij}(1 - A_{ij})A_{ji}(1 - A_{ji}) + A_{ij}(1 - A_{ij})A_{ji}^2 + A_{ji}(1 - A_{ji})A_{ij}^2 \right)$$

- 4 *Self-loops.* Self-loops (the existence of an interaction of a species onto itself) is only meaningful  
 5 in unipartite networks. The expected proportion of species with self-loops is very simply  
 6 defined as  $\text{Tr}(\mathbf{A})$ , that is, the sum of all diagonal elements. The variance is  $\text{Tr}(\mathbf{A} \diamond (1 - \mathbf{A}))$ ,  
 7 where  $\diamond$  is the element-wise product operation.

- 8 *Motifs.* Motifs are sets of pre-determined interactions between a fixed number of species (Milo  
 9 *et al.* 2002; Stouffer *et al.* 2007), such as for example one predator sharing two preys. As  
 10 there are an arbitrarily large number of motifs, we will illustrate the approach with only two  
 11 examples.

- 12 The probability that three species form an apparent competition motif (one predator, two prey)  
 13 where  $i$  is the predator,  $j$  and  $k$  are the prey, is

$$(18) \quad P(i, j, k \in \text{app. comp}) = A_{ij}(1 - A_{ji})A_{ik}(1 - A_{ki})(1 - A_{jk})(1 - A_{kj})$$

- 14 Similarly, the probability that these three species form an omnivory motif, in which  $i$  and  $j$   
 15 consume  $k$  and  $i$  consumes  $j$ , is

$$(19) \quad P(i, j, k \in \text{omniv.}) = A_{ij}(1 - A_{ji})A_{ik}(1 - A_{ki})A_{jk}(1 - A_{kj})$$

1 The probability of the number of *any* motif  $m$  with three species in a network is given by

$$(20) \quad \hat{N}_m = \sum_i \sum_{j \neq i} \sum_{k \neq j} P(i, j, k \in m)$$

2 It is indeed possible to have an expression of the variance of this value, or of the variance of  
 3 any three species forming a given motif, but their expressions become rapidly untractable and  
 4 are better computed than written.

5 **Network comparison.** The dissimilarity of a pair of (ecological) networks can be measured  
 6 using the framework set forth by Koleff et al. (2003). Measures of  $\beta$ -diversity compute the  
 7 dissimilarity between two networks based on the cardinality of three sets,  $a$ ,  $c$ , and  $b$ , which  
 8 are respectively the shared items, items unique to superset (network) 1, and items unique to  
 9 superset 2 (the identity of which network is 1 or 2 matters for asymmetric measures). Supersets  
 10 can be the species within each network, or the interactions between species. Following Poisot  
 11 et al. (2012), the dissimilarity of two networks can be measured as either  $\beta_{WN}$  (all interactions),  
 12 or  $\beta_{OS}$  (interactions involving only common species), with  $\beta_{OS} \leq \beta_{WN}$ .

13 Within our framework, these measures can be applied to probabilistic networks. The expected  
 14 values of  $\bar{a}$ ,  $\bar{c}$ , and  $\bar{b}$  are, respectively,  $\sum \mathbf{A}_1 \diamond \mathbf{A}_2$ ,  $\sum \mathbf{A}_1 \diamond (1 - \mathbf{A}_2)$ , and  $\sum (1 - \mathbf{A}_1) \diamond \mathbf{A}_2$ . Whether  
 15  $\beta_{OS}$  or  $\beta_{WN}$  is measured requires to alter the matrices  $\mathbf{A}_1$  and  $\mathbf{A}_2$ . To measure  $\beta_{OS}$ , one must  
 16 remove all unique species; to measure  $\beta_{WN}$ , one must expand the two matrices so that they  
 17 have the same species at the same place, and give a weight of 0 to the added interactions.

## 18 APPLICATIONS

19 In this section, we contrast the use of probabilistic measures to the current approaches of either  
 20 using binary networks, or working with null models through simulations. When generating  
 21 random networks, what we call *Bernoulli trials* from here on, a binary network is generated by  
 22 doing a Bernoulli trial with probability  $A_{ij}$ , for each element of the matrix. This is problematic  
 23 because higher order structures involving rare events will be under-represented in the sample,  
 24 and because most naive approaches are likely to generate free species, especially in sparsely

1 connected networks frequently encountered in ecology (Milo *et al.* 2003; Poisot & Gravel 2014)  
2 – on the other hand, non-naive approaches break the assumption of independence between  
3 interactions.

4 **Comparison of probabilistic networks.** In this sub-section, we apply the above measures to  
5 a bacteria–phage interaction network. Poullain et al. (2008) have measured the probability  
6 that 24 phages can infect 24 strains of bacteria of the *Pseudomonas fluorescens* species (group  
7 SBW25). Each probability has been observed through independent infection assays, and can  
8 take values of 0, 0.5 (interaction is variable), and 1.0.

9 Measuring the structure of the Binary, Bernoulli trials, and Probabilistic network gives the  
10 following result:

Measure	Binary	Bernoulli trials	Probabilistic
links	336	$221.58 \pm 57.57$	$221.52 \pm 57.25$
$\eta$	0.73	0.528	0.512
$\eta^{(R)}$	0.72	0.525	0.507
$\eta^{(C)}$	0.75	0.531	0.518

11 As these results show, transforming the probabilistic matrix into a binary one (i) overestimates  
12 nestedness by  $\approx 0.2$ , and (ii) overestimates the number of links by 115. For the number of links,  
13 both the probabilistic measures and the average and variance of  $10^4$  Bernoulli trials were in  
14 strong agreement (they differ only by the second decimal place).

15 Using Bernoulli trials had the effect of slightly over-estimating nestedness. The overestimation  
16 is statistically significant from a purely frequentist point of view, but significance testing is  
17 rather meaningless when the number of replicates is this large and can be increased arbitrarily;  
18 what is important is that the relative value of the error is small enough that Bernoulli trials are  
19 able to adequately reproduce the probabilistic structure of the network. It is not unexpected  
20 that Bernoulli trials are this close to the analytical expression of the measures; due to the

1 experimental design of the Poullain et al. (2008) study, probabilities of interactions are bound  
2 to be high, and so variance is minimal (most elements of  $\mathbf{A}$  have a value of either 0 or 1,  
3 and so their individual variance is 0 – though their confidence interval varies as a function of  
4 the number of observations from which the probability is derived). Still, despite overall low  
5 variance, the binary approach severely mis-represents the structure of the network.

6 **Null-model based hypothesis testing.** In this section, we analyse 59 pollination networks  
7 from the literature using two usual null models of network structure, and two models with  
8 intermediate constraints. These data cover a wide range a situations, from small to large,  
9 and from densely to sparsely connected networks. They provide a good demonstration of the  
10 performance of probabilistic metrics. Data come from the *InteractionWeb Database*, and were  
11 queried on Nov. 2014.

12 We use the following null models. First (Type I, Fortuna & Bascompte (2006)), any interaction  
13 between plant and animals happens with the fixed probability  $P = C_0$ . This model controls for  
14 connectance, but removes the effect of degree distribution. Second, (Type II, Bascompte et al.  
15 (2003)), the probability of an interaction between animal  $i$  and plant  $j$  is  $(k_i/R + k_j/C)/2$ ,  
16 the average of the richness-standardized degree of both species. In addition, we use the  
17 models called Type III in and out (Poisot *et al.* 2013), that use the row-wise and column-wise  
18 probability of an interaction respectively, as a way to understand the impact of the degree  
19 distribution of upper and lower level species.

20 Note that these null models will take a binary network, and through some rules turn it into  
21 a probabilistic one. Typically, this probabilistic network is used as a template to generate  
22 Bernoulli trials and measure some of their properties, the distribution of which is compared  
23 to the empirical network. This approach is computationally inefficient (Poisot & Gravel 2014),  
24 especially using naive models (Milo *et al.* 2003), and as we show in the previous section, can  
25 yield biased estimates of the true average of nestedness (and presumably other properties).

26 We measured the nestedness of the 59 (binary) networks, then generated the random networks  
27 under the four null models, and calculated the expected nestedness using the probabilistic  
28 measure. For each null model  $i$ , the difference  $\Delta_N^{(i)}$  in nestedness  $N$  is expressed as  $\Delta_N^{(i)} =$

1  $N - \mathcal{N}^{(i)}(N)$ , where  $\mathcal{N}^{(i)}(N)$  is the nestedness of null model  $i$ . Our results are presented in  
2 [Figure 1](#).

3 There are two striking results. First, empirical data are consistently *more* nested than the null  
4 expectation, as evidenced by the fact that all  $\Delta_N$  values are strictly positive. Second, this  
5 underestimation is *linear* between null models I and II (in that it does not depends on how  
6 nested the empirical network is), although null model II is always closer to the nestedness of  
7 the empirical network (which makes sense, since null model II incorporates the higher order  
8 constraint of respecting the degree distribution of both levels). That the nestedness of the null  
9 model probability matrix is so strongly determined by the nestedness of the empirical net-  
10 works calls for a closer evaluation of how the results of null models are interpreted (especially  
11 since Bernoulli simulations revealed a very low variance in the simulated nestedness).

12 There is a strong, and previously unaccounted for, circularity in this approach: empirical  
13 networks are compared to a null model which, as we show, has a systematic bias *and* a low  
14 variance (in simulations), meaning that differences in nestedness that are small (thus poten-  
15 tially ecologically irrelevant) have a good chance of being reported as significant. Interestingly,  
16 models III in and III out made overall *fewer* mistakes at estimating nestedness – resp. 0.129

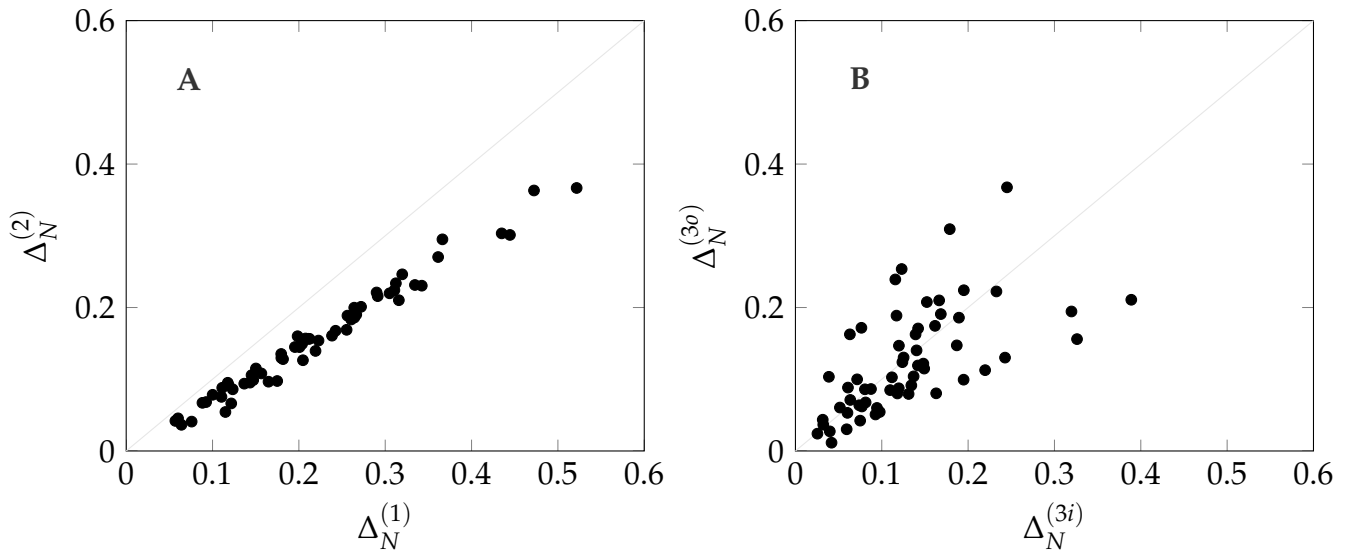


FIGURE 1. Results of the null model analysis of 59 plant-pollination networks. **A.** There is a consistent tendency for (i) both models I and II to estimate less nestedness than in the empirical network, although null model II yields more accurate estimates. **B.** Models III in and III out also estimate less nestedness than the empirical network, but neither has a systematic bias.

1 and 0.123, compared to resp. 0.219 and 0.156 for model I and II. Although the error is overall  
2 sensitive to model type (Kruskal-Wallis  $\chi^2 = 35.80$ , d.f. = 3,  $p \leq 10^{-4}$ ), the three pairs of  
3 models that were significantly different after controlling for multiple comparisons are I and  
4 II, I and III in, and I and III out (model II is not different from either models III in or out).  
5 In short, this analysis reveals that (i) the null expectation of a network property under ran-  
6 domization scenarios can be obtained through the analysis of the probabilistic matrix, instead  
7 of the analysis of simulated Bernoulli networks; (ii) Different models have different systematic  
8 biases, with models of the type III performing overall better for nestedness than any other  
9 models. This can be explained by the fact that nestedness of a network, as expressed by Bas-  
10 tolla et al. (2009), is the average of a row-wise and column-wise nestedness. These depend on  
11 the species degree, and as such should be well predicted by models III.

## 12 DISCUSSION

13 Understanding the structure of ecological networks, and whether it relates to ecosystem prop-  
14 erties, is emergent as a key challenge for community ecology. A proper estimation of this  
15 structure requires tools that address all forms of complexity, the most oft-neglected yet per-  
16 vasive of which is the fact that interactions are variable. By developing these metrics, we  
17 allow future analyses of network structure to account for this phenomenon. There are two  
18 main considerations highlighted by this methodological development. First, in what way are  
19 probabilistic data independent, and second, what are the implications for data collection.

20 **Non-independence of interactions.** We developed and presented a set of measures to quan-  
21 tify the expected network structure, using the probability that each interaction is observed or  
22 happens, in a way that do not require time-consuming simulations. Our framework is set up  
23 in such a way that the probabilities of interactions are considered to be independent.

24 Estimating interaction probabilities based on species abundances (Olito & Fox 2014; Canard  
25 *et al.* 2014) do not, for example, yield independent probabilities: changing the abundance of  
26 one species changes all probabilities in the network. They are not Bernoulli events either, as  
27 the sum of all probabilities derived this way sums to unity. On the other hand, “cafeteria



1 experiments” give truly independent probabilities of interactions; even a simple criteria, such  
2 as the frequency of interactions when the two species are put together, is a way of estimating  
3 probability. Using the approach outline by Poisot et al. (2014), both sources of information  
4 (species abundance and the outcome of experiments) can be combined to estimate the prob-  
5 ability that interactions will happen in empirical communities. This effort requires improved  
6 communications between scientists collecting data and scientists developing methodology to  
7 analyze them.

8 Another way to obtain approximation of the probability of interactions is to use spatially  
9 replicated sampling. Some studies (Tylianakis *et al.* 2007; Olito & Fox 2014; Carstensen *et al.*  
10 2014; Trøjelsgaard *et al.* 2015) surveyed the existence of interactions at different locations, and a  
11 simple approach of dividing the number of observations of an interaction by the number of co-  
12 occurrence of the species involved will provide a (somewhat crude) estimate of the probability  
13 of this interaction. This approach requires extensive sampling, especially since interactions  
14 are harder to observe than species (Poisot *et al.* 2012; Gilarranz *et al.* 2014), yet it enables the  
15 re-analysis of existing datasets in a probabilistic context.

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