THE STRUCTURE OF PROBABILISTIC NETWORKS

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1 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

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Introduction

1

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 *et al.* 2013b). 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 12 several *units* from this network. Some of the properties are *direct* properties (they only require 13 knowledge of the unit on which they are applied), whereas others are *emergent* (they require 14 knowledge of, and describe, higher-order structures). For example, connectance, the realized 15 proportion of potential interactions, is a direct property of a network. The degree of a node 16 (how many interactions it is involved in) is a direct property of the node. The nestedness 17 of a network (that is, the extent to which specialists and generalists overlap), on the other 18 hand, is an emergent property that is not directly predictable from the degree of all nodes. 19 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 21 conceptually equivalent to means, in that they tend to be the first moment of network units, 22 whereas emergent properties are conceptually equivalent to variances or other higher-order 23 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 is an emergent property of the response of ecological interactions to environmental factors and chance events (Poisot et al. 2015). Interactions can vary because of local mismatching in phenology (Olesen et al. 2011; Vizentin-Bugoni et al. 2014; Maruyama et al. 2014), populations fluctuations preventing the interaction (Canard et al. 2014), or a combination of both (Cham-5 berlain *et al.* 2014; Olito & Fox 2014). For example, Olito & Fox (2014) show that accounting for neutral (population-size driven) and trait-based effects allows the prediction of the cumulative 7 change in network structure, but not of the change at the level of individual interactions. In 8 addition, Carstensen et al. (2014) show that within a meta-community, not all interactions are equally variable: some are highly consistent, whereas others are extremely rare. These empir-10 ical results all point to the fact that species interactions cannot always be adequately modeled 11 as yes-no events; since it is well established that they do vary, it is necessary to represent 12 them as probabilities. To the question of Do these two species interact?, we should substitute the 13 question of *How likely* is it that they will interact?.

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

- a time when it was assumed that interactions were invariants, it is unsuited to address the
- 2 questions that probabilistic networks allow us to ask.
- 3 In this paper, we show that several direct and emergent core properties of ecological networks
- 4 (both bipartite and unipartite) can be re-formulated in a probabilistic context (Yeakel et al.
- 5 2012; Poisot et al. 2015); we conclude by showing how this methodology can be applied to ex-
- 6 ploit the information contained in the variability of networks, and to reduce the computational
- 7 burden of current methods in network analysis.

8

SUITE OF PROBABILISTIC NETWORK METRICS

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

Note that all of the measures defined below can be applied on a bipartite network that has been made unipartite. The only bipartite-only measure is nestedness. The unipartite transformation of a bipartite matrix **A** is the block matrix

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

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

We will also assume that all interactions are independent (so that P(ij|kl) = P(ij)P(kl) for any species), and can be represented as a series of Bernoulli trials (so that $0 \le P(ij) \le 1$). The latter condition allows us to derive estimates for the *variance* (var(X) = p(1-p)), and expected

- values (E(X) = p). We can therefore estimate the variance of most properties, using the fact
- 2 that the variance of additive independent events is the sum of their individual variances, and
- 3 that the variance of multiplicative independent events is

(2)
$$\operatorname{var}(X_1 X_2 ... X_n) = \prod_{i} \left(\operatorname{var}(X_i) + [\operatorname{E}(X_i)]^2 \right) - \prod_{i} [\operatorname{E}(X_i)]^2$$

As a final note, all of the measures described below can be applied on the binary (0/1) versions of the networks in which case they effectively are the non-probabilistic version of the measure 5 as usually calculated. This property is particularly desirable as it allows our framework to be 6 used on any network, whether they are represented in a probabilistic or binary way. Nonetheless, this approach is different from using weighted networks, in that it answers a completely 8 different question. Probabilistic networks describe the probability that any interaction will 9 happen, whereas weighted networks describe the effect of the interaction when it happens. 10 Actually, the weight of each interaction is best viewed as a second modeling step, focusing 11 only on the non-zero cases (i.e. the interactions that are realized); this is similar to the method 12 now frequently used in species distribution models, where the species presence is modeled 13 first, and its abundance second, using a (possibly) different set of predictors (Boulangeat et al. 14 2012).

16 Direct properties.

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

$$\hat{L} = \sum_{5} A_{ij},$$

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

- 3 Node degree. The degree distribution of a network is the distribution of the number of interac-
- 4 tions established (number of successors) and received (number of predecessors) by each node.
- 5 The expected degree of species i is

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

- The variance of the degree of each species is $var(\hat{k}_i) = \sum_j (A_{ij}(1 A_{ij}) + A_{ji}(1 A_{ji}))$. Note also that as expected, $\sum \hat{k}_i = 2\hat{L}$.
- 8 *Generality and vulnerability.* By simplification of the above, generality \hat{g}_i and vulnerability \hat{v}_i are
- given by, respectively, $\sum_j A_{ij}$ and $\sum_j A_{ji}$, with their variances $\sum_j A_{ij} (1 A_{ij})$ and $\sum_j A_{ji} (1 A_{ji})$.

10 emergent properties.

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

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

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

It is possible to calculate the probability of having at least one path of length k between the two species: this can be done by calculating the probability of having no path of length k, then taking the running product of the resulting array of probabilities. For the example of length

2, species i and j are connected through g with probability $A_{ig}A_{gj}$, and so this path does not exist with probability $1 - A_{ig}A_{gj}$. For any pair i, j, let \mathbf{m} be the vector such as $m_g = A_{ig}A_{gj}$ for all $g \notin (i,j)$ (Mirchandani 1976). The probability of not having any path of length 2 is $\prod (1-\mathbf{m})$. Therefore, the probability of having a path of length 2 between i and j is

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

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

(7)
$$\hat{p}_{ij}^{(3)} = (1 - A_{ij})(1 - \hat{p}_{ij}^{(2)}) \left(1 - \prod (1 - \mathbf{m})\right) \prod_{x,y} \left((1 - A_{iy})(1 - A_{xj})\right),$$

where **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 at least one path from i to j, passing through any pair of nodes x and y, without having any shorter path. In theory, this approach can be generalized up to an arbitrary path length, but it becomes rapidly untractable.

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

Nestedness. Nestedness is an important measure of (bipartite) network structure that tells the extent to which the interactions of specialists and generalists overlap. We use the formula for nestedness proposed by Bastolla et al. (2009); this measure is a correction of NODF (Almeida-Neto et al. 2008) for ties in species degree. Nestedness for each margin of the matrix is defined

- as $\eta^{(R)}$ and $\eta^{(C)}$ for, respectively, rows and columns. As per Almeida-Neto et al. (2008), we
- ² define a global statistic for nestedness as $\eta = (\eta^{(R)} + \eta^{(C)})/2$.
- 3 Nestedness, in a probabilistic network, is defined as

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

- 4 where g_i is the expected generality of species i. The reciprocal holds for $\eta^{(C)}$ when using v_i
- 5 (the vulnerability) instead of g_i .
- The values returned are within [0,1], with $\eta = 1$ indicating complete nestedness.
- 7 Modularity. Modularity represents the extent to which networks are compartmentalized, i.e.
- 8 the tendency for subsets of species to be strongly connected together, while they are weakly
- 9 connected to the rest of the network (Stouffer & Bascompte 2011). Modularity is measured as
- the proportion of interactions between nodes of an arbitrary number of modules, as opposed
- 11 to the random expectation. Assuming a vector **s** which, for each node in the network, holds
- the value of the module it belongs to (an integer in [1, c]), Newman (2004) proposed a general
- 13 measure of modularity, which is

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

 $_{14}$, where c is the number of modules,

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

15 , and

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

16 ,

- with δ being Kronecker's function, returning 1 if its arguments are equal, and 0 otherwise.
- 2 This formula can be *directly* applied to probabilistic networks. Modularity takes values in
- 3 [0; 1], where 1 indicates perfect modularity.
- 4 Centrality. Although node degree is a rough first order estimate of centrality, other measures
- 5 are often needed. We derive the expected value of centrality according to Katz (1953). This
- 6 measure generalizes to directed acyclic graphs (whereas other do not). For example, although
- 7 eigenvector centrality is often used in ecology, it cannot be measured on probabilistic graphs.
- 8 Eigenvector centrality requires the matrix's largest eigenvalues to be real, which is not the case
- 9 for all probabilistic matrices. The measure proposed by Katz is a useful replacement, because
- it accounts for the paths of all length between two species instead of focusing on the shortest
- 11 path.
- As described above, the expected number of paths of length k between i and j is $(\mathbf{A}^k)_{ij}$. Based on this, the expected centrality of species i is

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

The parameter $\alpha \in [0;1]$ regulates how important long paths are. When $\alpha = 0$, only firstorder paths are accounted for (and the centrality is equal to the degree). When $\alpha = 1$, paths
of all length are equally important. As C_i is sensitive to the size of the matrix, we suggest
normalizing by $\mathbf{C} = \sum C$, so that

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

This results in the *expected relative centrality* of each node in the probabilistic network, which sums to unity.

Species with no outgoing links. Estimating the number of species with no outgoing links (successors) can be useful when predicting whether, *e.g.*, predators will go extinct. Alternatively,

- when prior information about traits are available, this can allows predicting the invasion suc-
- 2 cess of a species in a novel community. A species has no successors if it manages not to
- 3 establish any outgoing interaction, which for species *i* happens with probability

$$\prod_{j} (1 - A_{ij}).$$

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

(12)
$$\hat{PP} = \sum_{i} \left(\prod_{j} (1 - A_{ij}) \right).$$

5 and its variance is

(13)
$$\operatorname{var}(\hat{PP}) = \sum_{i} \left(\prod_{j} (1 - A_{ij}^{2}) - \prod_{j} (1 - A_{ij})^{2} \right)$$

- 6 Note that in a non-probabilistic context, species with no outgoing links would be considered
- 7 primary producers. This is not the case here: if interactions are probabilistic events, then *e.g.*
- 8 a top predator may have no preys, which do not mean it will not become a primary producer.
- 9 For this reason, the trophic position of the species may better be measured on the binary
- 10 version of the matrix.
- 11 Species with no incoming links. Using the same approach as for the number of species with no
- outgoing links, the expected number of species with no incoming links is therefore

(14)
$$\hat{TP} = \sum_{i} \left(\prod_{j \neq i} (1 - A_{ji}) \right)$$

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

14 ism.

- 1 Number of species with no interactions. Predicting the number of species with no interactions
- 2 (or whether any species will have at least one interaction) is useful when predicting whether
- 3 species will be able to integrate into an existing network, for example. Note that from a
- 4 methodological point of view, this can be a helpful a priori measure to determine whether null
- 5 models of networks will have a lot of species with no interactions, and so will require intensive
- 6 sampling.
- 7 A species has no interactions with probability

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

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

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

10 The variance of the number of species with no interactions is

(17)
$$\operatorname{var}(\hat{FS}) = \sum_{i} \left(A_{ij} (1 - A_{ij}) A_{ji} (1 - A_{ji}) + A_{ij} (1 - A_{ij}) A_{ji}^{2} + A_{ji} (1 - A_{ji}) A_{ij}^{2} \right)$$

- 11 Self-loops. Self-loops (the existence of an interaction of a species onto itself) is only meaningful
- in unipartite networks. The expected proportion of species with self-loops is very simply
- defined as Tr(A), that is, the sum of all diagonal elements. The variance is $Tr(A \diamond (1 A))$,
- where ⋄ is the element-wise product operation (Hadamard product).
- 15 Motifs. Motifs are sets of pre-determined interactions between a fixed number of species (Milo
- 16 et al. 2002; Stouffer et al. 2007), such as for example one predator sharing two preys. As
- there are an arbitrarily large number of motifs, we will illustrate the approach with only two
- 18 examples.

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

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

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

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

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

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

- It is indeed possible to have an expression of the variance of this value, or of the variance of
- any three species forming a given motif, but their expressions become rapidly untractable and 7
- are better computed than written.
- **Network comparison.** The dissimilarity of a pair of (ecological) networks can be measured 9
- using the framework set forth by Koleff et al. (2003). Measures of β -diversity compute the 10
- dissimilarity between two networks based on the cardinality of three sets, a, c, and b, which 11
- are respectively the shared items, items unique to superset (network) 1, and items unique to
- superset 2 (the identity of which network is 1 or 2 matters for asymmetric measures). Supersets 13
- can be the species within each network, or the interactions between species. Following Poisot 14
- et al. (2012), the dissimilarity of two networks can be measured as either eta_{WN} (all interactions), 15
- or β_{OS} (interactions involving only common species), with $\beta_{OS} \leq \beta_{WN}$.
- Within our framework, these measures can be applied to probabilistic networks. The expected 17
- 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 18

- 1 β_{OS} or β_{WN} is measured requires to alter the matrices A_1 and A_2 . To measure β_{OS} , one must
- ² remove all unique species; to measure β_{WN} , one must expand the two matrices so that they
- 3 have the same species at the same place, and give a weight of 0 to the added interactions.

4 APPLICATIONS

- In this section, we contrast the use of probabilistic measures to the current approaches of either using binary networks, or working with null models through simulations. When generating random networks, what we call *Bernoulli trials* from here on, a binary network is generated by doing a Bernoulli trial with probability A_{ij} , for each element of the matrix. This is problematic because higher order structures involving rare events will be under-represented in the sample, and because most naive approaches are likely to generate free species, especially in sparsely connected networks frequently encountered in ecology (Milo *et al.* 2003; Poisot & Gravel 2014) on the other hand, non-naive approaches break the assumption of independence between interactions.
- Comparison of probabilistic networks. In this sub-section, we apply the above measures to a bacteria-phage interaction network. Poullain et al. (2008) have measured the probability that 24 phages can infect 24 strains of bacteria of the *Pseudomonas fluorescens* species (group SBW25). Each probability has been observed though independent infection assays, and can take values of 0, 0.5 (interaction is variable), and 1.0. We have generated a "Binary" network by setting all interactions with a probability higher than 0 to unity, to simulate the results that would have been obtained in the absence of estimates of interaction probability.
- Measuring the structure of the Binary, Bernoulli trials, and Probabilistic network gives the following result:

Measure	Binary	Bernoulli trials	Probabilistic
links	336	221.58 ± 57.57	221.52 ± 57.25
η	0.73	0.528	0.512
$\eta^{(R)}$	0.72	0.525	0.507

Measure	Binary	Bernoulli trials	Probabilistic
$\eta^{(C)}$	0.75	0.531	0.518

- 1 As these results show, treating all interactions as having the same probability, *i.e.* removing
- the information about variability, (i) overestimates nestedness by \approx 0.2, and (ii) overestimates
- 3 the number of links by 115. For the number of links, both the probabilistic measures and the
- 4 average and variance of 10⁴ Bernoulli trials were in strong agreement (they differ only by the
- 5 second decimal place).
- 6 Using Bernoulli trials had the effect of slightly over-estimating nestedness. The overestimation
- 7 is statistically significant from a purely frequentist point of view, but significance testing is
- 8 rather meaningless when the number of replicates is this large and can be increased arbitrarily;
- 9 what is important is that the relative value of the error is small enough that Bernoulli trials are
- able to adequately reproduce the probabilistic structure of the network. It is not unexpected
- 11 that Bernoulli trials are this close to the analytical expression of the measures; due to the
- experimental design of the Poullain et al. (2008) study, probabilities of interactions are bound
- to be high, and so variance is minimal (most elements of A have a value of either 0 or 1,
- and so their individual variance is 0 though their confidence interval varies as a function of
- the number of observations from which the probability is derived). Still, despite overall low
- variance, the binary approach severely mis-represents the structure of the network.
- 17 Null-model based hypothesis testing. In this section, we analyse 59 pollination networks
- 18 from the literature using two usual null models of network structure, and two models with
- intermediate constraints. These data cover a wide range a situations, from small to large,
- 20 and from densely to sparsely connected networks. They provide a good demonstration of the
- 21 performance of probabilistic metrics. Data come from the InteractionWeb Database, and were
- 22 queried on Nov. 2014.
- 23 We use the following null models. First (Type I, Fortuna & Bascompte (2006)), any interaction
- between plant and animals happens with the fixed probability P=Co. This model controls for

- connectance, but removes the effect of degree distribution. Second, (Type II, Bascompte et al.
- ² (2003)), the probability of an interaction between animal *i* and plant *j* is $(k_i/R + k_j/C)/2$,
- 3 the average of the richness-standardized degree of both species. In addition, we use the
- 4 models called Type III in and out (Poisot et al. 2013a), that use the row-wise and column-wise
- 5 probability of an interaction respectively, as a way to understand the impact of the degree
- 6 distribution of upper and lower level species.
- 7 Note that these null models will take a binary network, and through some rules turn it into
- 8 a probabilistic one. Typically, this probabilistic network is used as a template to generate
- 9 Bernoulli trials and measure some of their properties, the distribution of which is compared
- to the empirical network. This approach is computationally inefficient (Poisot & Gravel 2014),
- especially using naive models (Milo et al. 2003), and as we show in the previous section, can
- 12 yield biased estimates of the true average of nestedness (and presumably other properties).
- We measured the nestedness of the 59 (binary) networks, then generated the random networks
- under the four null models, and calculated the expected nestedness using the probabilistic
- measure. For each null model i, the difference $\Delta_N^{(i)}$ in nestedness N is expressed as $\Delta_N^{(i)} =$
- 16 $N \mathcal{N}^{(i)}(N)$, where $\mathcal{N}^{(i)}(N)$ is the nestedness of null model i. Our results are presented in
- 17 Figure 1.
- 18 There are two striking results. First, empirical data are consistently *more* nested than the null
- 19 expectation, as evidenced by the fact that all Δ_N values are strictly positive. Second, this
- 20 underestimation is *linear* between null models I and II (in that it does not depends on how
- 21 nested the empirical network is), although null model II is always closer to the nestedness of
- 22 the empirical network (which makes sense, since null model II incorporates the higher order
- 23 constraint of respecting the degree distribution of both levels). That the nestedness of the null
- 24 model probability matrix is so strongly determined by the nestedness of the empirical net-
- 25 works calls for a closer evaluation of how the results of null models are interpreted (especially
- 26 since Bernoulli simulations revealed a very low variance in the simulated nestedness).
- 27 There is a strong, and previously unaccounted for, circularity in this approach: empirical
- 28 networks are compared to a null model which, as we show, has a systematic bias and a low

variance (in simulations), meaning that differences in nestedness that are small (thus potentially ecologically irrelevant) have a good chance of being reported as significant. Interestingly, models III in and III out made overall *fewer* mistakes at estimating nestedness – resp. 0.129 and 0.123, compared to resp. 0.219 and 0.156 for model I and II. Although the error is overall sensitive to model type (Kruskal-Wallis $\chi^2 = 35.80$, d.f. = 3, $p \leq 10^{-4}$), the three pairs of models that where significantly different after controlling for multiple comparisons are I and III, I and III in, and I and III out (model II is not different from either models III in or out).

In short, this analysis reveals that (i) the null expectation of a network property under randomization scenarios can be obtained through the analysis of the probabilistic matrix, instead of the analysis of simulated Bernoulli networks; (ii) Different models have different systematic biases, with models of the type III performing overall better for nestedness than any other models. This can be explained by the fact that nestedness of a network, as expressed by Bastolla et al. (2009), is the average of a row-wise and column-wise nestedness. These depend on the species degree, and as such should be well predicted by models III. The novelty of this approach is that, instead of having to evaluate the measure for thousands of replicates, an *unbiased* estimate of its mean can be obtained in a fraction of the time using the measures

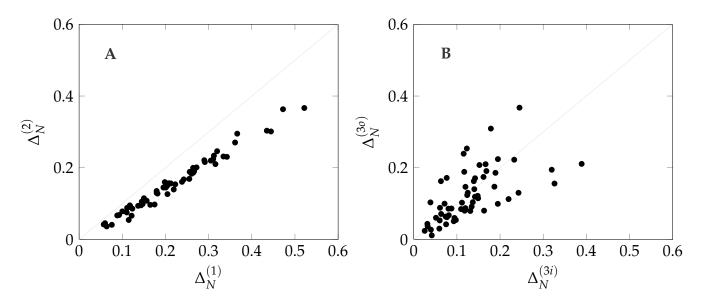


FIGURE 1. Results of the null model analysis of 59 plant-pollination networks. **A**. There is a consistent tendency for (i) both models I and II to estimate less nestedness than in the empirical network, although null model II yields more accurate estimates. **B**. Models III in and III out also estimate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

- 1 described here. This is particularly important since, as demonstrated by Chagnon (2015), the
- 2 generation of null randomization is subject to biases in the range of connectance where most
- 3 ecological networks are. Our approach is essentially a bias-free, time-effective way of estimat-
- 4 ing the expected value of a network property.

5 Discussion

- Understanding the structure of ecological networks, and whether it relates to ecosystem properties, is emergent as a key challenge for community ecology. A proper estimation of this structure requires tools that address all forms of complexity, the most oft-neglected yet pervasive of which is the fact that interactions are variable. By developing these metrics, we allow future analyses of network structure to account for this phenomenon. There are two main considerations highlighted by this methodological development. First, in what way are probabilistic data independent; second, what are the implications for data collection.
- Non-independance of interactions. We developed and presented a set of measures to quantify the expected network structure, using the probability that each interaction is observed or happens, in a way that do not require time-consuming simulations. Our framework is set up in such a way that the probabilities of interactions are considered to be independent.
- Estimating interaction probabilities based on species abundances (Olito & Fox 2014; Canard 17 et al. 2014) do not, for example, yield independent probabilities: changing the abundance of 18 one species changes all probabilities in the network. They are not Bernoulli events either, as 19 the sum of all probabilities derived this way sums to unity. On the other hand, "cafeteria 20 experiments" (in which two species are directly exposed to one another to observe whether or 21 not an interaction occurs) give truly independent probabilities of interactions; even a simple criteria, such as the frequency of interactions when the two species are put together, is a way of estimating probability. Using the approach outline by (???), both sources of information 24 (species abundance and the outcome of experiments) can be combined to estimate the prob-25 ability that interactions will happen in empirical communities. This effort requires improved 26 communications between scientists collecting data and scientists developing methodology to 27 analyze them. 28

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

10 IMPLEMENTATION

We provide these measures in a free and open-source (MIT license) library for the julia language, available at http://github.com/PoisotLab/ProbabilisticNetwork.jl. The code can be cited using the following DOI: **TODO**. A user guide, and API reference, can be found at http://probabilisticnetworkjl.readthedocs.org/en/latest/. The code library undergoes automated testing and coverage analysis, the results of which can be accessed from the *GitHub* page given above.

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