# 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 inter-

actions, 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.

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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 eco-

logical network can be adapted to better allow the application of a fully probabilistic numerical

framework.

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

Date: Mar. 2015.

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#### Introduction

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Ecological networks are an efficient way to represent biotic interactions between individuals, populations, 19 or species. Historically, their study focused on describing their structure, with a particular attention on 20 food webs (Dunne 2006) and plant-pollinator interactions (Jordano 1987; Bascompte et al. 2003). The 21 key result of this line of research was linking this structure to community or ecosystem-level properties 22 such as stability (McCann 2014), coexistence (Bastolla et al. 2009; Haerter et al. 2014), or ecosystem 23 functioning (Duffy 2002; Thébault & Loreau 2003; Poisot 2012et al. 2013b). To a large extent, the 24 description of ecological networks resulted in the emergence of questions about how functions emerged 25 from structure, and this stimulated the development of a rich methodological literature, defining a wide 26 array of structural properties. 27 Given a network as input, measures of network structure return a property based on one or several units 28 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, 30 higher-order structures). For example, connectance, the realized proportion of potential interactions, is 31 a direct property of a network. The degree of a node (how many interactions it is involved in) is a 32 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 34 the degree of all nodes. Though the difference may appear to be semantics, establishing a difference 35 between direct and emergent properties is important when interpreting their values; direct properties are 36 conceptually equivalent to means, in that they tend to be the first moment of network units, whereas 37 emergent properties are conceptually equivalent to variances or other higher-order moments. 38 In the recent years, the interpretation of the properties of network structure (as indicators of the action 39 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. 42 2012). Empirical and theoretical studies suggest that the network is not the right unit to understand this 43 variation; rather, network variation is an emergent property of the response of ecological interactions to environmental factors and chance events (Poisot et al. 2014). Interactions can vary because of local mis-45 matching in phenology (Olesen et al. 2011), populations fluctuations preventing the interaction (Canard

et al. 2014), or a combination of both (Chamberlain et al. 2014; Olito & Fox 2014). For example, Olito 47 & Fox (2014) show that accounting for neutral (population-size driven) and trait-based effects allows the prediction of the cumulative change in network structure, but not of the change at the level of individual 49 interactions. In addition, Carstensen et al. (2014) show that within a meta-community, not all interactions 50 are equally variable: some are highly consistent, whereas others are extremely rare. These empirical re-51 sults all point to the fact that species interactions cannot always be adequately modeled as yes-no events; 52 since it is well established that they do vary, it is necessary to represent them as probabilities. To the 53 question of Do these two species interact?, we should substitute the question of How likely is it that they 54 will interact?. 55

The current way of dealing with probabilistic interactions are either to ignore variability entirely or to 56 generate random networks. Probabilistic metrics are a mathematically rigorous alternative to both. When 57 ignoring the probabilistic nature of interactions (henceforth binary networks), every non-zero element of the network is assumed to be 1. This leads to over-representation of some rare events, and increases the number of interactions; as a result, this changes the estimated value of different network properties, 60 in a way that is not understood at all. An alternative is to consider only the interactions above a given 61 threshold, which leads to an under-representation of rare events and decreases the effective number of 62 interactions (in addition to the problem that there is no robust criterion to decide on a treshold). More importantly, this introduces the risk of removing species that establish a lot of interactions that each 64 have a low probability. Taken together, these considerations highlight the need to amend our current 65 methodology for the description of ecological networks, in order to give more importance to the variation 66 of individual interactions — current measures neglect the variability of interactions, and are therefore 67 discarding valuable ecological information. Because the methodological corpus available to describe 68 ecological networks had first been crafted at a time when it was assumed that interactions were invariants, 69 it is unsuited to address the questions that probabilistic networks allow us to ask.

In this paper, we show that several direct and emergent core properties of ecological networks (both bipartite and unipartite) can be re-formulated in a probabilistic context (Yeakel *et al.* 2012; Poisot *et al.* 2014); we conclude by showing how this methodology can be applied to exploit the information contained in the variability of networks, and to reduce the computational burden of current methods in network analysis.

We also provide a free and open-source (MIT license) implementation of this suite of measures in a library 75 for the julia language, available at http://github.com/PoisotLab/ProbabilisticNetwork.jl.

### 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 79 food web), it is a square matrix and contains the probabilities of each species interacting with all others, 80 including itself. If A represents a bipartite network (e.g. a pollination network), it will not necessarily 81 be square. We call S the number of species, and R and C respectively the number of rows and columns. 82 S = R = C in unipartite networks, and S = R + C in bipartite networks. 83

Note that all of the measures defined below can be applied on a bipartite network that has been made 84 unipartite; the unipartite transformation of a bipartite matrix A is the block matrix

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

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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:  $\mathbf{B}_{ij} = \mathbf{B}_{ii}$ . 87 We will also assume that all interactions are independent (so that P(ij|kl) = P(ij)P(kl) for any species), 88 and can be represented as a series of Bernoulli trials (so that  $0 \le P(ij) \le 1$ ). The latter condition allows 89 us to derive estimates for the variance (var(X) = p(1-p)), and expected values (E(X) = p). We can 90 therefore estimate the variance of most properties, using the fact that the variance of additive independent 91 events is the sum of their individual variances, and that the variance of multiplicative independent events 92 is 93

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

As a final note, all of the measures described below can be applied on the binary (0/1) versions of the 94 networks and will give the exact value of the in which case they effectively are the non-probabilistic version of the measure. This property is particularly desirable as it allows our framework to be used on 96 any network, whether they are represented in a probabilistic or binary way. Nonetheless, this approach is 97 different from using weighted networks, in that it answers a completely different question. Probabilistic 98 networks describe the probability that any interaction will happen, whereas weighted networks describe 99 the effect of the interaction when it happens. Actually, the weight of each interaction is best viewed as a 100 second modeling step, focusing only on the non-zero cases (i.e. the interactions that are realized); this is 101 similar to the method now frequently used in species distribution models, where the species presence is 102 modeled first, and its abundance second, using a (possibly) different set of predictors (Boulangeat et al. 103 2012). 104

# 105 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

$$\hat{L} = \sum A_{ij},$$

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

Node degree. The degree distribution of a network is the distribution of the number of interactions established (number of successors) and received (number of predecessors) by each node. 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,  $\sum \hat{k}_i = 2\hat{L}$ .

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  $\sum_j A_{ji} (1 - A_{ji})$ .

## 117 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

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

where  $A^k$  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) 
$$\hat{p}_{ij}^{(2)} = 1 - \prod_{6} (1 - \mathbf{m}).$$

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). They define nestedness for each margin of the matrix, as  $\eta^{(R)}$  and  $\eta^{(C)}$  for, respectively, rows and columns. As per Almeida-Neto et al. (2008), we define a global statistic for nestedness as  $\eta = (\eta^{(R)} + \eta^{(C)})/2$ .

147 Nestedness, in a probabilistic network, is defined as

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

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

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

Modularity. Modularity represents the extent to which networks are compartmentalized, *i.e.* the tendency for subsets of species to be strongly connected together, while they are weakly 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 to the random expectation. Assuming a vector  $\mathbf{s}$  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 measure of modularity, which is

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

, where c is the number of modules,

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

158, and

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

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with  $\delta$  being Kronecker's function, returning 1 if its arguments are equal, and 0 otherwise. This formula can be *directly* applied to probabilistic networks.

Centrality. Although node degree is a rough first order estimate of centrality, other measures are often needed. We derive the expected value of centrality according to Katz (1953). This measures generalizes to directed acyclic graphs (whereas other do not). For example, although eigenvector centrality is often used in ecology, it cannot be measured on probabilistic graphs. Eigenvector centrality requires the matrix's largest eigenvalues to be real, which is not the case 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 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 first-order paths are accounted for (and the centrality is equal to generality). DG: to the degreeor generality? 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. A species has no successors if it
manages *not* to establish any outgoing interaction, which for species *i* happens with probability

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

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

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

181 and its variance is

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

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

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 cannibalism.

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

194 A species has no interactions with probability

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

As for the above, the expected number of species with no interactions (free species) is the sum of this 195 quantity across all *i*: 196

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

The variance of the number of species with no interactions is

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

Self-loops. Self-loops (the existence of an interaction of a species onto itself) is only meaningful in 198 unipartite networks. The expected proportion of species with self-loops is very simply defined as Tr(A), 199 that is, the sum of all diagonal elements. The variance is  $Tr(\mathbf{A} \diamond (1 - \mathbf{A}))$ , where  $\diamond$  is the element-wise 200 product operation. 201

Motifs. Motifs are sets of pre-determined interactions between a fixed number of species (Milo et al. 202

2002; Stouffer et al. 2007), such as for example one predator sharing two preys. As there are an arbitrarily 203

large number of motifs, we will illustrate the approach with only two examples. 204

The probability that three species form an apparent competition motif (one predator, two prey) where i is 205 the predator, j and k are the prey, is 206

(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 207 and i consumes j, is 208

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

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

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

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 are better computed than written.

**Network comparison.** The dissimilarity of a pair of (ecological) networks can be measured using the 213 framework set forth by Koleff et al. (2003). Measures of  $\beta$ -diversity compute the dissimilarity between 214 two networks based on the cardinality of three sets, a, c, and b, which are respectively the shared items, 215 items unique to superset (network) 1, and items unique to superset 2 (the identity of which network is 1 or 216 2 matters for asymmetric measures). Supersets can be the species within each network, or the interactions 217 between species. Following Poisot et al. (2012), the dissimilarity of two networks can be measured as 218 either  $\beta_{WN}$  (all interactions), or  $\beta_{OS}$  (interactions involving only common species), with  $\beta_{OS} \leq \beta_{WN}$ . 219 Within our framework, these measures can be applied to probabilistic networks. The expected values of 220  $\bar{a}$ ,  $\bar{c}$ , 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  $\beta_{OS}$  or  $\beta_{WN}$  is 221 measured requires to alter the matrices  $A_1$  and  $A_2$ . To measure  $\beta_{OS}$ , one must remove all unique species; 222 to measure  $\beta_{WN}$ , one must expand the two matrices so that they have the same species at the same place, 223 and give a weight of 0 to the added interactions. 224

225 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.

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

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

As these results show, transforming the probabilistic matrix into a binary one (i) overestimates nestedness

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by  $\approx$  0.2, and (ii) overestimates the number of links by 115. For the number of links, both the probabilistic 242 measures and the average and variance of 10<sup>4</sup> Bernoulli trials were in strong agreement (they differ only 243 by the second decimal place). 244 Using Bernoulli trials had the effect of slightly over-estimating nestedness. The overestimation is statis-245 tically significant from a purely frequentist point of view, but significance testing is rather meaningless 246 when the number of replicates is this large and can be increased arbitrarily; what is important is that the relative value of the error is small enough that Bernoulli trials are able to adequately reproduce the 248 probabilistic structure of the network. It is not unexpected that Bernoulli trials are this close to the an-249 alytical expression of the measures; due to the experimental design of the Poullain et al. (2008) study, 250 probabilities of interactions are bound to be high, and so variance is minimal (most elements of A have a 251 value of either 0 or 1, and so their individual variance is 0 – though their confidence interval varies as a 252

- 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.
- Null-model based hypothesis testing. In this section, we analyse 59 pollination networks 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, and from densely to sparsely connected
- 258 networks. They provide a good demonstration of the performance of probabilistic metrics. Data come
- from the *InteractionWeb Database*, and were queried on Nov. 2014.
- 260 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. (2003)), the probability of
- an interaction between animal i and plant j is  $(k_i/R + k_i/C)/2$ , the average of the richness-standardized
- degree of both species. In addition, we use the models called Type III in and out (Poisot et al. 20132013a),
- that use the row-wise and column-wise probability of an interaction respectively, as a way to understand
- 266 the impact of the degree distribution of upper and lower level species.
- Note that these null models will take a binary network, and through some rules turn it into a probabilistic
- one. Typically, this probabilistic network is used as a template to generate 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 yield biased estimates of the true average of nestedness (and
- 272 presumably other properties).
- 273 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  $\Delta_N^{(i)} = N \mathcal{N}^{(i)}(N)$ , where  $\mathcal{N}^{(i)}(N)$  is the
- nestedness of null model i. Our results are presented in ??.
- There are two striking results. First, empirical data are consistently *more* nested than the null expectation,
- as evidenced by the fact that all  $\Delta_N$  values are strictly positive. Second, this underestimation is *linear*
- between null models I and II (in that it does not depends on how nested the empirical network is), although
- 280 null model II is always closer to the nestedness of the empirical network (which makes sense, since null

model II incorporates the higher order constraint of respecting the degree distribution of both levels).
That the nestedness of the null model probability matrix is so strongly determined by the nestedness
of the empirical networks calls for a closer evaluation of how the results of null models are interpreted
(especially since Bernoulli simulations revealed a very low variance in the simulated nestedness).

There is a strong, and previously unaccounted for, circularity in this approach: empirical 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,  $p \le 10^{-4}$ ), the three pairs of models that where significantly different after controlling for multiple comparisons are I and II, 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

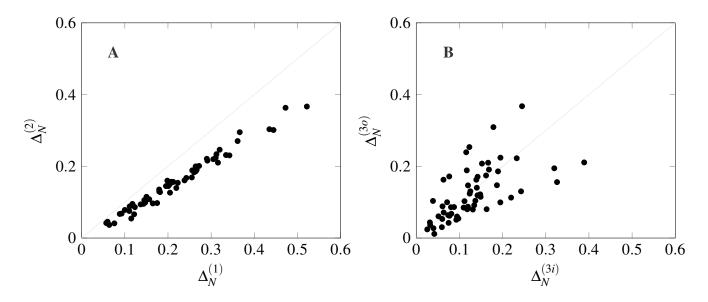


FIGURE 1. Results of the null model analysis of 59 plant-pollination networks. A. There is a consistent tendency for (i) both models I and II to estimate less nestedness than in the empirical network, although null model II yields more accurate estimates. B. Models III in and III out also estimate less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

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.

# **IMPLICATIONS FOR DATA COLLECTION DISCUSSION**

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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 et al. 2014) 313 do not, for example, yield independent probabilities: changing the abundance of one species changes all 314 probabilities in the network. They are not Bernoulli events either, as the sum of all probabilities derived 315 this way sums to unity. On the other hand, "cafeteria experiments" (in which two species are directly 316 exposed to one another to observe whether or not an interaction occurs) give truly independent probabil-317 ities of interactions; even a simple criteria, such as the frequency of interactions when the two species 318 are put together, is a way of estimating probability. Using the approach outline by Poisot et al. (2014), 319 both sources of information (species abundance and the outcome of experiments) can be combined to 320 estimate the probability that interactions will happen in empirical communities. This effort requires 321 improved communications between scientists collecting data and scientists developing methodology to 322 analyze them. 323

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.

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.

Implications for data collection. Acknowledgements: This work was funded by a CIEE working group grant to TP, DG, and DBS. TP is funded by a starting grant from the Université de Montréal.

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