Functional responses and interactions via a renewal approach

Vincent Bansaye, with Sylvain Billiard & Jean René Chazottes, Geoffroy Berthelot & Betrand Cloez

Ecole polytechnique

27 june, CIRM







Functional responses quantify the interactions between populations and provide a mortality or natality rate in population dynamics

$$y'(t) = ay(t) + y(t)R(x(t), y(t))$$

in various contexts:

- predation R(x,y) = bx; bx/(1+cx); $bx^2/(1+cx^2)$; b/(x+cy)...
- epidemiology R(x, y) = bx; b/(x + y)...
- mutualism, mating, horizontal genetic transfer, etc ...

They may take into account additional ressources or interactions : R(x, y, z) ...

When counting interactions for a given population, functional responses are mostly based on phenomenological approaches (rather than individual traits)

"[...]they must be considered phenomenological. That is, although they correctly reproduce the shape of natural functional responses, they are not able to explain the underlying mechanism." (Jeschke et al. 2002)

They arise at a macroscopic level in population dynamics via

- slow fast interactions in Michaelis Menten response : bx/(1 + cx), and more generally chemical reactions [Kurtz et al...], see also [Dawes and Souza] for prey predators.
- "hunger level" structured population in steady state [Jeschke et al...]

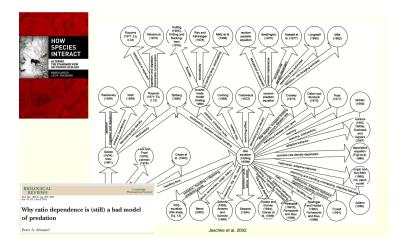
When counting interactions for a given population, functional responses are mostly based on phenomenological approaches (rather than individual traits)

"[...]they must be considered phenomenological. That is, although they correctly reproduce the shape of natural functional responses, they are not able to explain the underlying mechanism." (Jeschke et al. 2002)

They arise at a macroscopic level in population dynamics via

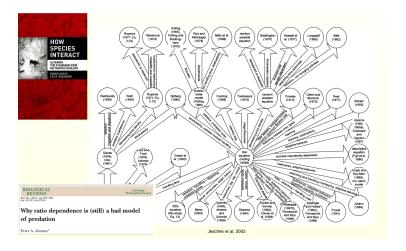
- slow fast interactions in Michaelis Menten response : bx/(1 + cx), and more generally chemical reactions [Kurtz et al...], see also [Dawes and Souza] for prey predators.
- "hunger level" structured population in steady state [Jeschke et al...]

Is the form of *R* important?



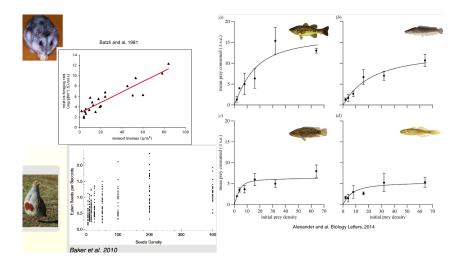
They may give different qualitative and quantitative predictions..

Is the form of *R* important?



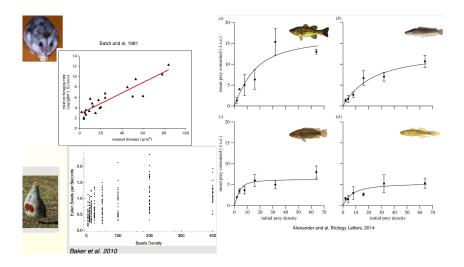
They may give different qualitative and quantitative predictions...

How does it look like from individual(s)?



-> Large fluctuations; affects inference and population, dynamics?

How does it look like from individual(s)?



-> Large fluctuations; affects inference and population dynamics?

Objectives

- General approach of the functional form (from modeling individual behavior)
- Describe their fluctuations and develop inference tools

- Large population approximation for population dynamics
- Genealogies?

Objectives

- General approach of the functional form (from modeling individual behavior)
- Describe their fluctuations and develop inference tools

- Large population approximation for population dynamics
- Genealogies?

The successive interaction events between two species are independent (and identically) distributed as the r.v.

$$T(\mathbf{n})$$

which depends on the population sizes $\mathbf{n} = (n_1, n_2, ...)$. The number of interactions until time t is given by

$$N_t(\mathbf{n}) = \#\{k : S_k(\mathbf{n}) \leq t\}$$

where

$$S_k(\mathbf{n}) = T_1(\mathbf{n}) + \ldots + T_k(\mathbf{n})$$

and $(T_i(\mathbf{n}): i \ge 1)$ are i.i.d. under regeneration assumption (t has to be small compared to \mathbf{n}).

Example for prey predators

Each interaction may be decomposed in successive times, with success probability, different ressources or interactions.

Typically for prey predators, $\mathbf{n} = (n_1, n_2) = (\#preys, \#predators)$ and for one predator

$$T(\mathbf{n}) = T_{\mathcal{S}}(n_1) + T_{\mathcal{H}}$$

where

- T_S (searching time) may involve foraging strategy
- T_H (handling time) may include relapse, satiety, with a low variance and may include more density dependences.

But also (sheep, partridge,...) $\mathbf{n} = (n_1, n_2, n_3) = (\#food\ for\ preys, \#preys, \#predators),$

$$T(\mathbf{n}) = T_S(n_1) + T_{vigilance}(n_3) + T_H$$

Example for prey predators

Each interaction may be decomposed in successive times, with success probability, different ressources or interactions.

Typically for prey predators, $\mathbf{n} = (n_1, n_2) = (\#preys, \#predators)$ and for one predator

$$T(\mathbf{n}) = T_{\mathcal{S}}(n_1) + T_{\mathcal{H}}$$

where

- T_S (searching time) may involve foraging strategy
- T_H (handling time) may include relapse, satiety, with a low variance and may include more density dependences.

But also (sheep, partridge,...)

$$\mathbf{n} = (n_1, n_2, n_3) = (\#food\ for\ preys, \#preys, \#predators),$$

$$T(\mathbf{n}) = T_S(n_1) + T_{vigilance}(n_3) + T_H$$

Central limit theorem (renewal theory)

Under second moment assumption,

$$N_t(\mathbf{n}) - \frac{t}{\mathbb{E}(T(\mathbf{n}))} \sim \sqrt{t} \, \mathcal{N}\left(0, \frac{Var(T(\mathbf{n}))}{\mathbb{E}(T(\mathbf{n}))^3}\right)$$

in law as $t \to \infty$.

A key example: Holling II, Monod functional response

For each predator, the time for interaction

$$T(x) = T_S(x) + T_H$$

with

$$\mathbb{E}(T_{\mathcal{S}}(x)) = a/x$$

yields

$$N_t(x) \sim_{t \to \infty} t \frac{1}{a/x + \mathbb{E}(T_{handling})}$$

a.s. ie the classical function response with saturation

$$\frac{x}{a+x.\mathbb{E}(T_H)}$$

An explicit simple model

Moreover with constant handling

$$Var(T_H) = 0$$
, i.e. $T_H = c$

and deterministic foraging in 1D (random arrival point in a homogeneous prey repartition on [0, L] and straightline motion)

$$T_S(x) = \frac{Uniform[0, L/x]}{v}$$
, $v = \text{speed of predator}$

we get the second order approximation and explicit parameters

$$N_t(x) - t \frac{x}{L/4v + cx} \sim \sqrt{t} \mathcal{N}\left(0, \frac{x(L/2v)^2}{(L/2v + cx)^3}\right)$$

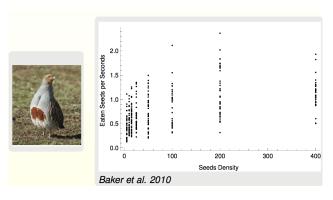
in law as $t \to \infty$.



Examples in 1D: searching, handling and potential interference

Functional	Handling	Searching	Interaction	Mean
Response $(R(.))$	time (c_y)	probability (p_s)	with e_z	& Variance
No handling	0	1	No: $z = 0$	yl^{-1}
2 species				
(Holling Type I)				$\frac{\frac{y}{3}l^{-1}}{y(l+c_yy)^{-1}}$
With Handling	> 0	1	No: $z = 0$	$y(l+c_yy)^{-1}$
2 species				
(Holling Type II)				$\frac{\frac{y}{3}l^2(l+c_yy)^{-3}}{y^2(l(y+\alpha z)+c_yy^2)^{-1}}$
With Handling	> 0	1	Yes: $z > 0$	$y^2(l(y+\alpha z)+c_y y^2)^{-1}$
3 species			$c_z = 0, \beta = 0$	
(Holling Type III)				$\frac{y^2}{3}(l(y+\alpha z)+c_y y^2)^{-3}$
				$\times l^2(y+\alpha z)(y+3\alpha z)$
With Handling	> 0	1	Yes: z = x	$y(l+c_yy+c_x\alpha x)^{-1}$
2 species			$c_z = c_x, \ \alpha = \beta$	
Predators Interference				$\frac{y}{3}(y+\alpha x)^{-1}(l+c_yy+c_x\alpha x)^{-3}$
(Beddington-DeAngelis)				$\times (3c_x^2\alpha x(y+\alpha x)^2+6c_x\alpha xl(y+\alpha x))$
				$+l^2(y+3\alpha x)$
With Handling	> 0	x^{-1}	No: $z = 0$	$\frac{y}{x}(l+c_y\frac{y}{x})^{-1}$
2 species				w
Predators Competition				$\frac{y}{x}\frac{l^2}{3}x(3-\frac{2}{x})(l+c_y\frac{y}{x})^{-3}$
(Ratio Dependence)				20 2 2 2

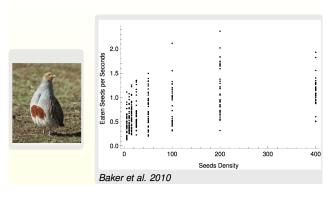
An application with data for grey partridge



Baker et al conclude that the vigilance has no effect on seeds consumption, but including fluctuations lead us to the converse result.

-> 3 sources of randomness : intrinsic +individual variability WIP,

An application with data for grey partridge



Baker et al conclude that the vigilance has no effect on seeds consumption, but including fluctuations lead us to the converse result.

-> 3 sources of randomness: intrinsic +individual variability WIP,

Here: two populations (n_1 preys and n_2 predators) with two size scales K_1 , K_2 and

- natural births (rate proportional to the size of the population)
- prey predator interaction with searching/ foraging time and handling time :

$$T_{\mathcal{S}}(x,y), \quad T_{\mathcal{H}}(x,y)$$

with
$$x = n_1/K_1$$
, $y = n_2/K_2$

 death (individual rate for predator depends on the number of preys eaten)

Age structure of predators for interactions

P(t): set of preys at time t.

 $\mathcal{P}_{\mathcal{S}}(t)$, resp. $\mathcal{P}_{\mathcal{H}}(t)$: set of predators searching resp. handling at time t.

Let $a_i(t)$ be the **age** (for interaction) of $i \in \mathcal{P}_S(t) \cup \mathcal{P}_M(t)$, i.e. the time to find in the past the last change of state *Searching* < - > Handling for i. The population is described by a measure valued process

$$\left(n_1, \sum_{i \in \mathcal{P}_{\mathcal{S}}(t)} \delta_{a_i(t)}, \sum_{i \in \mathcal{P}_{\mathcal{H}}(t)} \delta_{a_i(t)}\right)$$

where $n_1 = \#preys$

Assume that $T_S(x,y)$ and $T_H(x,y)$ have densities (resp. $f_S(.,x,y)$ and $f_H(.,x,y)$) and introduce the rates $\alpha_S(.,x,y)$ and $\alpha_H(.,x,y)$

$$\alpha_H(a,x,y) = \frac{f_S(a,x,y)}{\int_a^\infty f_S(u,x,y)du}, \quad \alpha_S(a,x,y) = \frac{f_H(a,x,y)}{\int_a^\infty f_H(u,x,y)du}$$

Age structure of predators for interactions

P(t): set of preys at time t.

 $\mathcal{P}_{\mathcal{S}}(t)$, resp. $\mathcal{P}_{\mathcal{H}}(t)$: set of predators searching resp. handling at time t.

Let $a_i(t)$ be the age (for interaction) of $i \in \mathcal{P}_S(t) \cup \mathcal{P}_M(t)$, i.e. the time to find in the past the last change of state *Searching* < - > Handling for i. The population is described by a measure valued process

$$\left(n_1, \sum_{i \in \mathcal{P}_S(t)} \delta_{\mathbf{a}_i(t)}, \sum_{i \in \mathcal{P}_H(t)} \delta_{\mathbf{a}_i(t)}\right)$$

where $n_1 = \#preys$.

Assume that $T_S(x,y)$ and $T_H(x,y)$ have densities (resp. $f_S(.,x,y)$ and $f_H(.,x,y)$) and introduce the rates $\alpha_S(.,x,y)$ and $\alpha_H(.,x,y)$

$$\alpha_H(a,x,y) = \frac{f_S(a,x,y)}{\int_a^\infty f_S(u,x,y)du}, \quad \alpha_S(a,x,y) = \frac{f_H(a,x,y)}{\int_a^\infty f_H(u,x,y)du}$$

The transitions for interactions are given for $a_* \in A$, $a'_* \in A'$ by

$$\left(n, \sum_{a \in \mathcal{A}} \delta_{a}, \sum_{a' \in \mathcal{A}'} \delta_{a'}\right)$$

$$\longrightarrow \left(n-1, \sum_{a \in \mathcal{A}} \delta_{a} - \delta_{a_{*}}, \sum_{a' \in \mathcal{A}'} \delta_{a'} + \delta_{0}\right) \text{ at rate } \alpha_{H}(a_{*}, n_{1}/K_{1}, n_{2}/K_{2})$$

$$\longrightarrow \left(n, \sum_{a \in \mathcal{A}} \delta_{a} + \delta_{0}, \sum_{a' \in \mathcal{A}'} \delta_{a'} - \delta_{a'_{*}}\right) \text{ at rate } \alpha_{S}(a'_{*}, n_{1}/K_{1}, n_{2}/K_{2})$$

plus aging (speed 1 for each predator), plus individual births and deaths.

Trajectorial representation (SDE via Poisson Point Measure following [Tran]).

First order approximation

Writing $K = (K_1, K_2)$ and $\lambda_K = K_1/K_2$

$$(X^{K}(t), Y^{K}(t)) = \left(\frac{\#P(\lambda_{K}t)}{K_{1}}, \frac{\#\mathcal{P}_{S}(\lambda_{K}t) + \#\mathcal{P}_{H}(\lambda_{K}t)}{K_{2}}\right)$$

and letting $K_2 \to \infty$, $\lambda_K \to \infty$, (X^K, Y^K) converges in law in $\mathbb{D}([0,\infty),(\mathbb{R}^+)^2)$ to the unique solution of

$$\begin{cases} x'(t) = ax(t) - y(t)\beta(x(t), y(t)) \\ y'(t) = by(t) - y(t)f(\beta(x(t), y(t))) \end{cases}$$

with

$$\beta(x,y) = \frac{1}{\mathbb{E}(T(x,y))} = \frac{1}{\mathbb{E}(T_S(x,y)) + \mathbb{E}(T_H(x,y))}$$



An idea of the proof

Use stochastic averaging [Kurtz].

See [Kang and Kurtz 2013] for chemical reactions in finite dimension), for the fast scale of interactions, here in infinite dimension (age structure).

Consider the occupation measure

$$\Gamma^{K}([s,t],dj,da) = \frac{1}{K_{2}} \left(\int_{[s,t]} du \delta_{1}(dj) \sum_{i \in \mathcal{P}_{S}(\lambda_{K}u)} \delta_{a_{i}(u)}(da) + \int_{[s,t]} du \delta_{2}(dj) \sum_{i \in \mathcal{P}_{M}(\lambda_{K}u)} \delta_{a_{i}(u)}(da') \right)$$

and check that its limiting point is given at time t by a the stationary value of an age structured PDE (quasi equilibrium coming from the fast time scale of interactions) depending only on the quantity of preys and predators at time t

An idea of the proof

Use stochastic averaging [Kurtz].

See [Kang and Kurtz 2013] for chemical reactions in finite dimension), for the fast scale of interactions, here in infinite dimension (age structure).

Consider the occupation measure

$$\Gamma^{K}([s,t],dj,da) = \frac{1}{K_{2}} \left(\int_{[s,t]} du \delta_{1}(dj) \sum_{i \in \mathcal{P}_{S}(\lambda_{K}u)} \delta_{a_{i}(u)}(da) + \int_{[s,t]} du \delta_{2}(dj) \sum_{i \in \mathcal{P}_{M}(\lambda_{K}u)} \delta_{a_{i}(u)}(da') \right)$$

and check that its limiting point is given at time t by a the stationary value of an age structured PDE (quasi equilibrium coming from the fast time scale of interactions) depending only on the quantity of preys and predators at time t.

Quantifying fluctuations from renewal theorem

Considering the number of preys (and assuming here the time of interaction for a predator is only prey dependent+fixed number of predators), we expect that if

$$K_1/K_2^2 \to +\infty$$

the process

$$U^{K}(t) = \sqrt{K_{1}}(X^{K}(t) - x(t))$$

converges in law in $\mathbb{D}([0,\infty),\mathbb{R})$ to the gaussian process U solution of

$$U(t) = U(0) - \int_0^t \beta'(x(s))y(0)U(s)ds + \int_0^t \sigma(x(s))\sqrt{y(0)}dB_s$$

where B is a brownian motion and

$$\beta(x) = \frac{1}{\mathbb{E}(T(x))} = \frac{1}{\mathbb{E}(T_S(x)) + \mathbb{E}(T_H(x))}$$

$$\sigma(x)^2 = \frac{Var(T(x))}{\mathbb{E}(T(x))^3} = \frac{Var(T_S(x)) + Var(T_H(x))}{(\mathbb{E}(T_S(x)) + \mathbb{E}(T_H(x)))^3}$$

An idea of the proof in the exponential case (finite dimensional Markov process), in progress

Follow [Kang Kurtz Popovic 2014] for fluctuations of multi scale process (for chemical reactions), see also [Pardoux and Veretennikov 2000s].

We have

$$U^{K}(t) = U^{K}(0) + V^{K}(t) + W^{K}(t)$$

where

$$V^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} (\beta(x(s)) - \beta(X^{K}(s)) ds + \sqrt{K_{1}} \int_{0}^{t} (\beta(X^{K}(s)) - \alpha_{H}(X^{K}(s)) Y_{S}^{K}(s)) ds$$

$$W^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} \frac{1}{K_{1}} 1_{u \leq \lambda_{K} K_{2} Y_{S}^{K}(s) \alpha_{H}(X^{K}(s))} \widetilde{\mathcal{N}}(duds)$$

and consider the Poisson equation $Qu(x, y_S, y) = \beta(x) - \alpha_M(x)y_S$ and use a CLT for martingales.

An idea of the proof in the exponential case (finite dimensional Markov process), in progress

Follow [Kang Kurtz Popovic 2014] for fluctuations of multi scale process (for chemical reactions), see also [Pardoux and Veretennikov 2000s].

We have

$$U^K(t) = U^K(0) + V^K(t) + W^K(t)$$

where

$$V^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} (\beta(x(s)) - \beta(X^{K}(s)) ds + \sqrt{K_{1}} \int_{0}^{t} (\beta(X^{K}(s)) - \alpha_{H}(X^{K}(s)) Y_{S}^{K}(s)) ds$$

$$W^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} \frac{1}{K_{1}} 1_{u \leq \lambda_{K} K_{2} Y_{S}^{K}(s) \alpha_{H}(X^{K}(s))} \widetilde{\mathcal{N}}(duds)$$

and consider the Poisson equation $Qu(x, y_S, y) = \beta(x) - \alpha_M(x)y_S$ and use a CLT for martingales.

An idea of the proof in the exponential case (finite dimensional Markov process), in progress

Follow [Kang Kurtz Popovic 2014] for fluctuations of multi scale process (for chemical reactions), see also [Pardoux and Veretennikov 2000s].

We have

$$U^K(t) = U^K(0) + V^K(t) + W^K(t)$$

where

$$V^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} (\beta(x(s)) - \beta(X^{K}(s)) ds + \sqrt{K_{1}} \int_{0}^{t} (\beta(X^{K}(s)) - \alpha_{H}(X^{K}(s)) Y_{S}^{K}(s)) ds$$

$$W^{K}(t) = \sqrt{K_{1}} \int_{0}^{t} \frac{1}{K_{1}} 1_{u \leq \lambda_{K} K_{2} Y_{S}^{K}(s) \alpha_{H}(X^{K}(s))} \widetilde{\mathcal{N}}(duds)$$

and consider the Poisson equation $Qu(x, y_S, y) = \beta(x) - \alpha_M(x)y_S$ and use a CLT for martingales.

- Complete the proofs, generalize (non-Markov and multiscale of fluctuations with births and deaths of predators) and find an alternative approach for scaling limits (using the duality with renewal processes?).
 - Obtain also an expression of large deviation times (exit of tubes [Freindlin Wentzell]) via this duality.
- Beyond regenerative assumption: how does space structure then change functional responses? (in progress with Geoffroy Berthelot, Sylvain Billiard and Elizabetha Vergu)
- Genealogies (ancestral linages of predators and sampling, in project: "survivors have eaten faster"), networks of interactions?



- Complete the proofs, generalize (non-Markov and multiscale of fluctuations with births and deaths of predators) and find an alternative approach for scaling limits (using the duality with renewal processes?).
 - Obtain also an expression of large deviation times (exit of tubes [Freindlin Wentzell]) via this duality.
- Beyond regenerative assumption: how does space structure then change functional responses? (in progress with Geoffroy Berthelot, Sylvain Billiard and Elizabetha Vergu)
- Genealogies (ancestral linages of predators and sampling, in project: "survivors have eaten faster"), networks of interactions?

