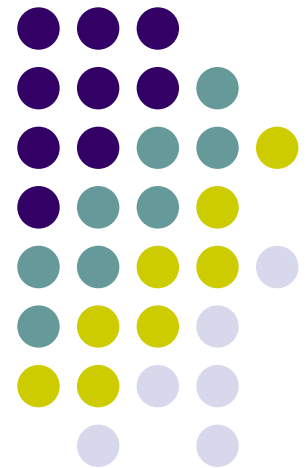
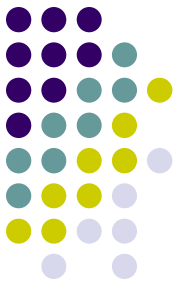


Spatial Ecology:

Lecture 4, Integrodifference equations

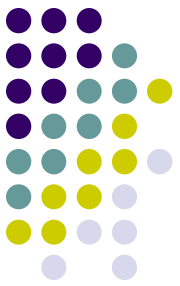
II Southern-Summer school on
Mathematical Biology



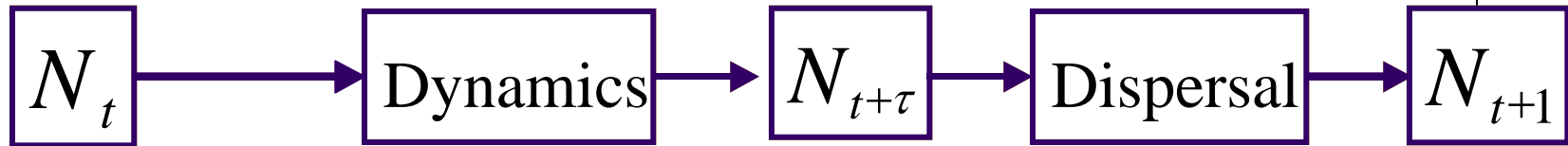


Integrodifference equations

- Diffusion models assume growth and dispersal occur at the same time.
- When reproduction and dispersal occur at discrete intervals an integrodifference equation is a more relevant formulation. E.g.
 - annual plants,
 - Many insects,
 - Migrating bird species



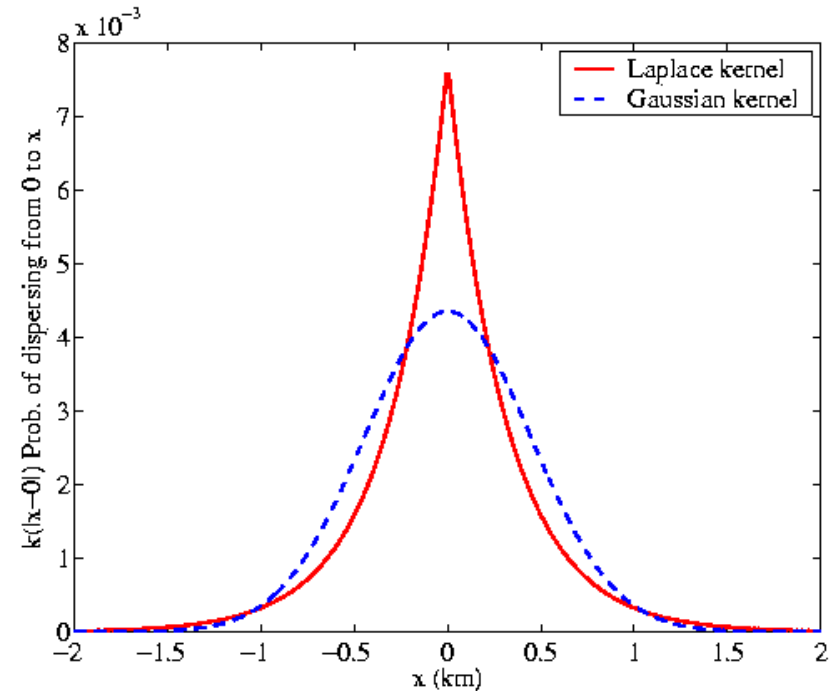
Integrodifference equation



One generation (e.g.1 year)

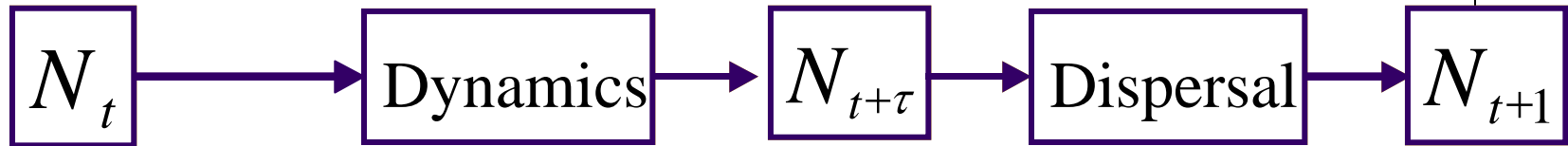
The model:

$$N_{t+1}(x) = \int_{-\infty}^{\infty} \underbrace{K(x, y)}_{\text{Prob. of dispersing from } y \text{ to } x} \underbrace{N_{t+\tau}(y)}_{\text{Dynamics}} dy$$





Integrodifference equation



One generation (e.g. 1 year)

The model:

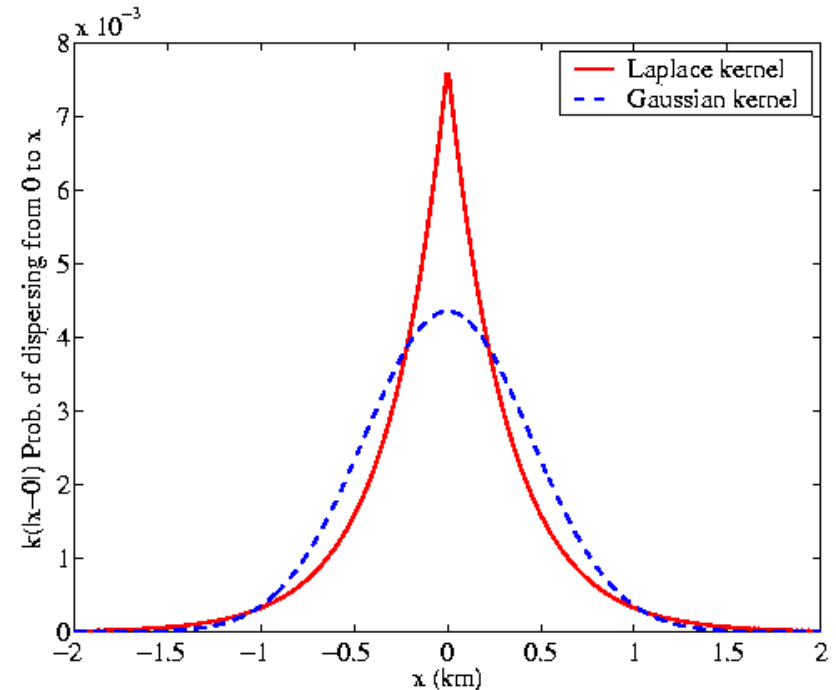
$$N_{t+1}(x) = \int_{-\infty}^{\infty} \underbrace{K(x, y)}_{\text{Prob. of dispersing from } y \text{ to } x} \underbrace{N_{t+\tau}(y)}_{\text{Dynamics}} dy$$

Dynamics

$$N_{t+\tau}(y) = f(N_t(y))$$

Kernels

$k(x,y)=k(x-y)$ when dispersal depends on distance only



Mechanistic derivation of dispersal kernels



$$u_t = Du_{xx} - \underbrace{a(t)}_{\text{Settling rate}} u, \quad u(0, x) = \delta(x)$$

$$k(x) = \underbrace{\int_0^{\infty} a(t)u(x, t)dt}_{\text{Total settled}}$$

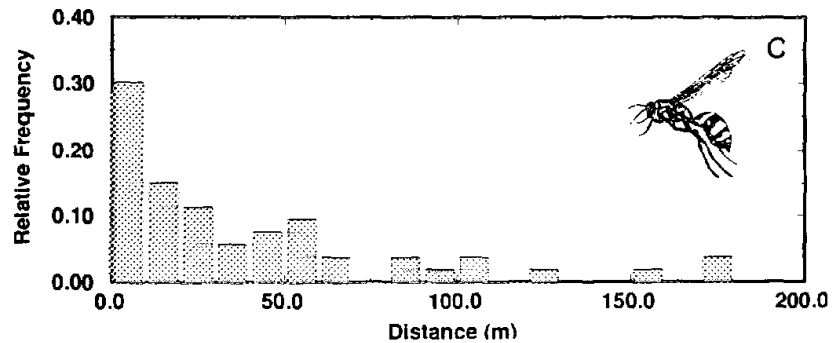
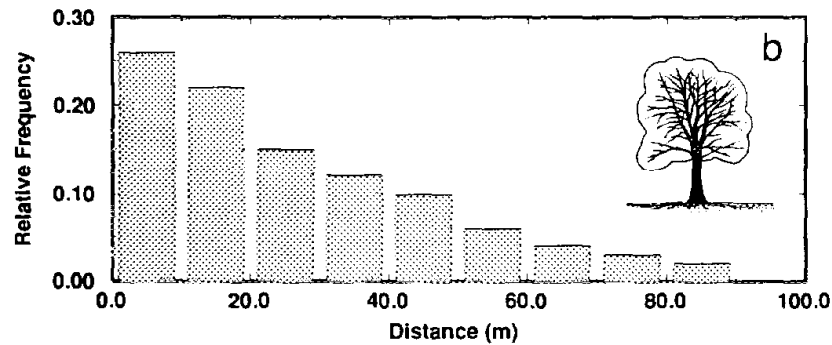
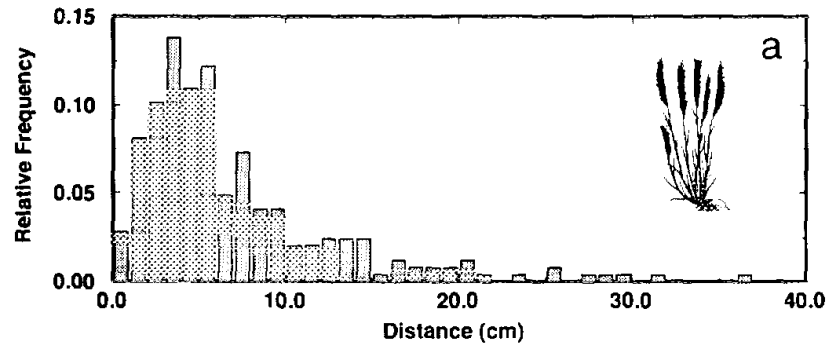
- Gaussian: $a(t)=\delta(t-T)$, stops at time T

$$k_G(x) = \frac{1}{\sqrt{4\pi DT}} \exp\left(-\frac{x^2}{4DT}\right)$$

- Laplacian: $a(t)=a>0$, constant settling rate

$$k_L(x) = \sqrt{\frac{a}{4D}} \exp\left(-\sqrt{\frac{a}{D}}|x|\right)$$

Dispersal kernels from data





Travelling wave speeds

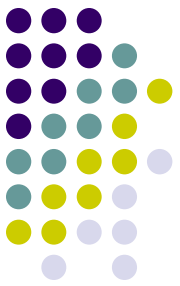
- **Assume**
 - f is linearly bounded, $f(N) \leq f'(0)N$ (*No Allee effect*)
 - f is monotone
 - $K(x)$ has a moment generating function (*no 'fat-tailed dispersal kernels*)
- Then we can linearly determine the asymptotic wave speed.
 - Look at behaviour near $N^* = 0$ (linearise there)

$$N_{t+1}(x) = \int_{-\infty}^{+\infty} K(x, y) f(N_t(y)) dy \quad \longrightarrow \quad N_{t+1}(x) = f'(0) \int_{-\infty}^{+\infty} K(x, y) N_t(y) dy$$

Travelling wave speeds



- A travelling wave solution moves with constant shape and speed c , so
$$N_{t+1}(x) = N_t(x - c)$$



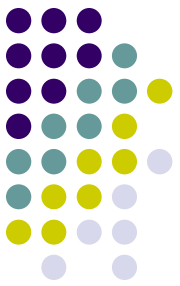
Travelling wave speeds

- A travelling wave solution moves with constant shape and speed c , so

$$N_{t+1}(x) = N_t(x - c)$$

- Then (assume distance dependent dispersal)

$$N_t(x - c) = f'(0) \int_{-\infty}^{+\infty} K(|x - y|) N_t(y) dy$$



Travelling wave speeds

- A travelling wave solution moves with constant shape and speed c , so

$$N_{t+1}(x) = N_t(x - c)$$

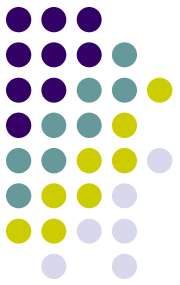
- Then (assume distance dependent dispersal)

$$N_t(x - c) = f'(0) \int_{-\infty}^{+\infty} K(|x - y|) N_t(y) dy$$

- Look for solutions at the edge of the travelling wave which decay exponentially, so $N_t(x) = \exp(-sx)$

$$\exp(sc) = f'(0) \int_{-\infty}^{+\infty} K(y) \exp(sy) dy = f'(0) M(s)$$

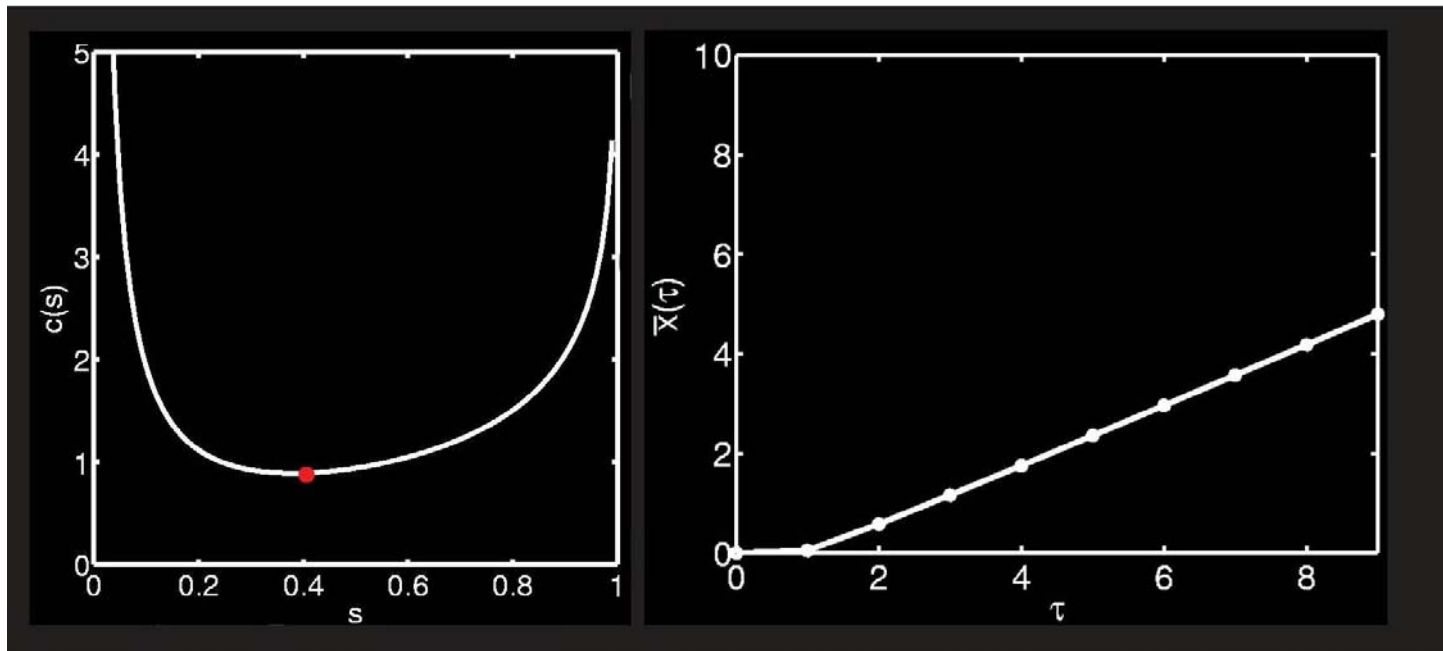
- $M(s)$ is the moment generating function for $k(y)$

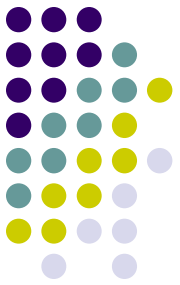


Asymptotic wave speed

- Differentiating with respect to s , and noting that initial conditions with compact support lead to a minimum speed give c^*

$$c^* = \min_s \left\{ \frac{1}{s} \ln[M(s) f'(0)] \right\}$$





Examples of wave speeds

- Gaussian

$$M_G(s) = \exp(\sigma^2 s^2 / 2), \quad \text{where } \sigma^2 = 2D \quad c = \sigma^2 \sqrt{2 \ln f'(0)}$$

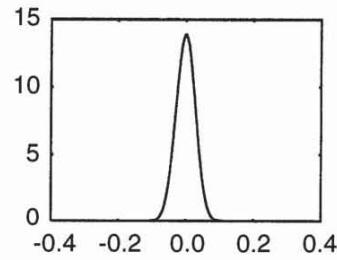
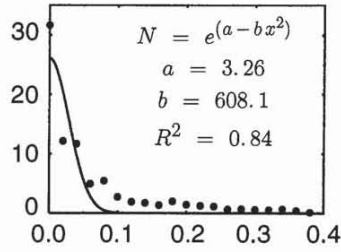
- Note if $r = \ln f'(0)$ and $D = \sigma^2 / 2$ then the wave speed is the same as the PDE case: $c = 2\sqrt{Dr}$

- Laplacian

$$M_L(s) = \frac{1}{1 - \sigma^2 s^2 / 2}, \quad \text{where } \sigma^2 = 2D / a$$

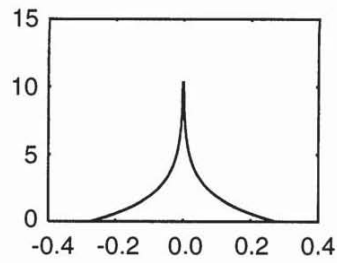
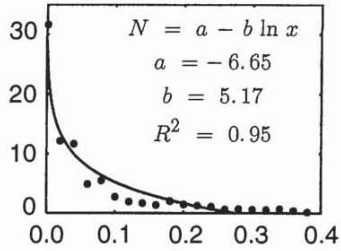
- We can't find c explicitly, but since $M_L(s) \geq M_G(s)$ then $c_{\text{Laplace}} > c_{\text{Gaussian}}$

1



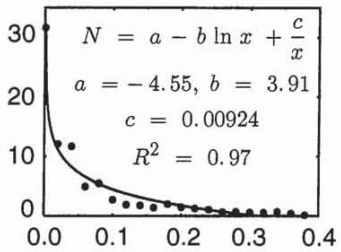
Shape of the kernel greatly affects speed.

2

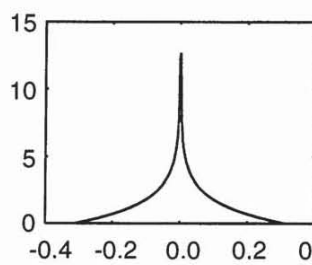


3

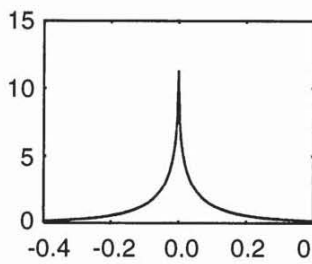
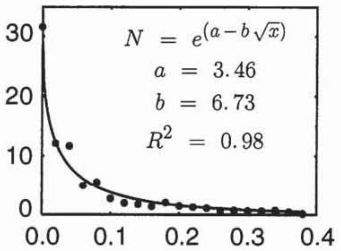
No. Files Captured (per day)



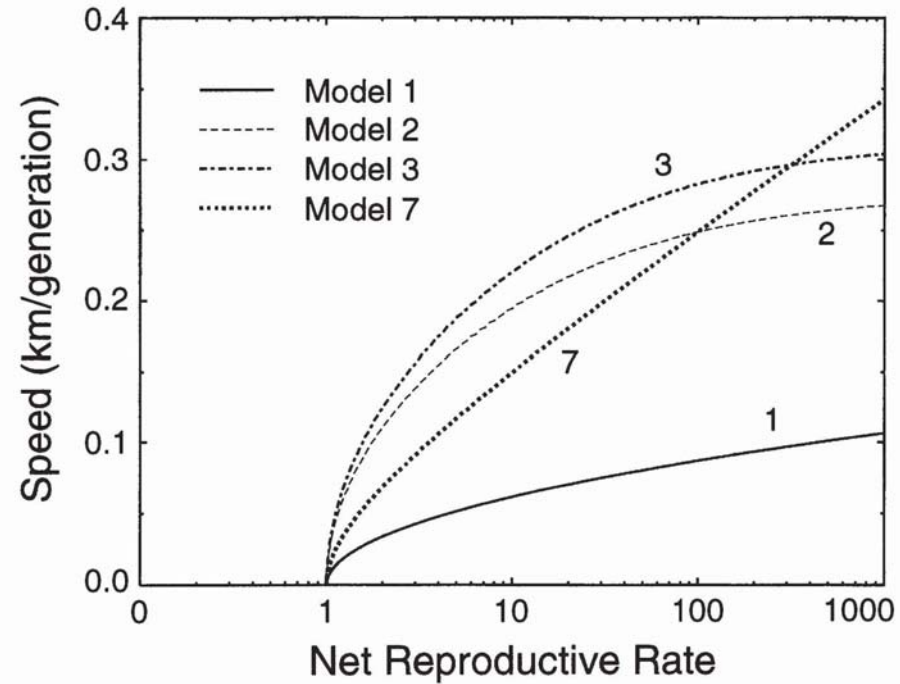
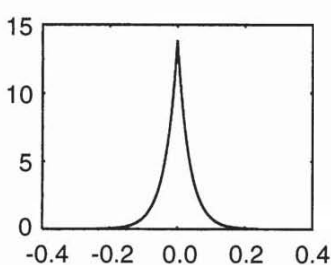
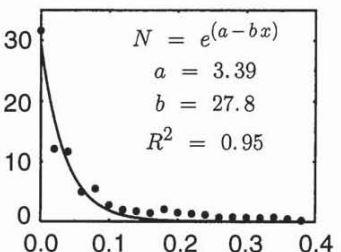
Estimated Density



4



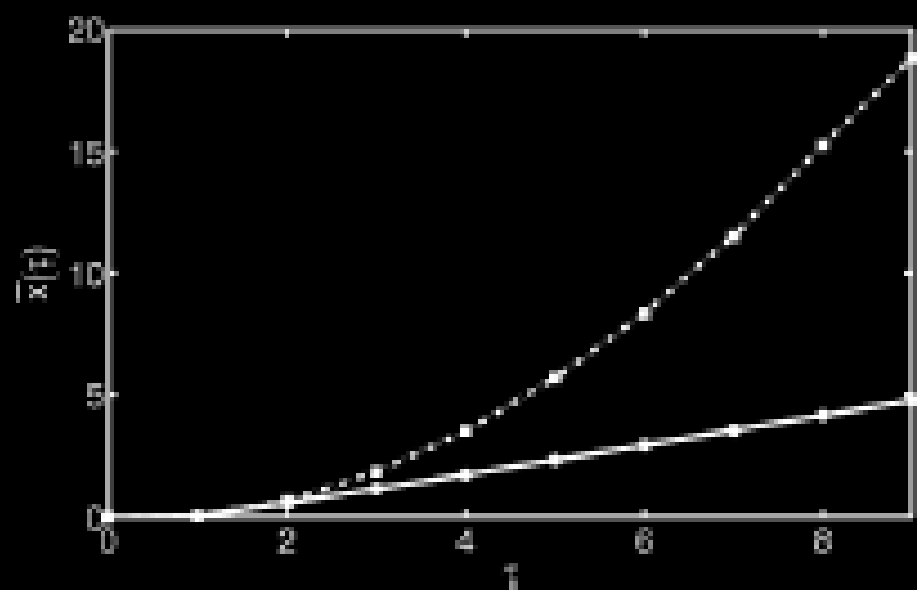
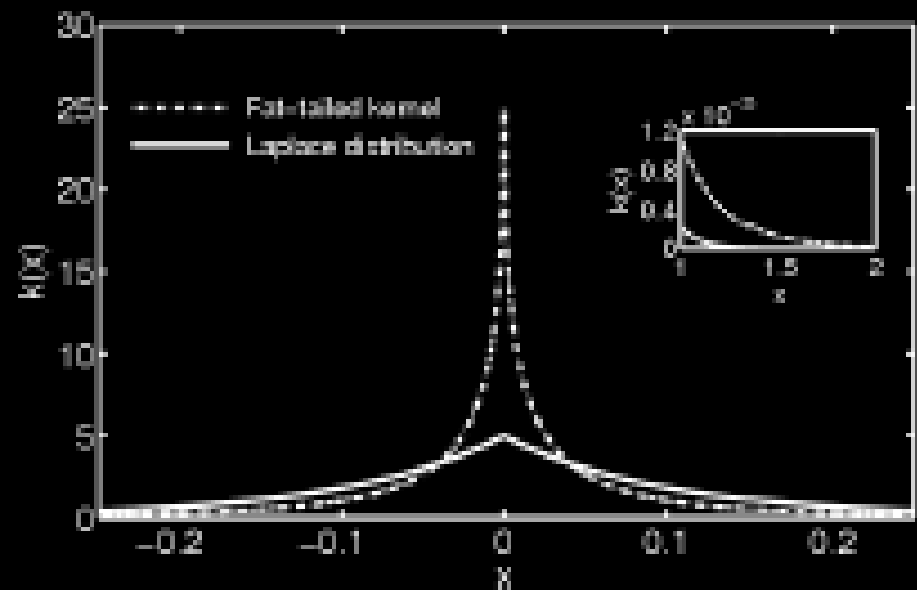
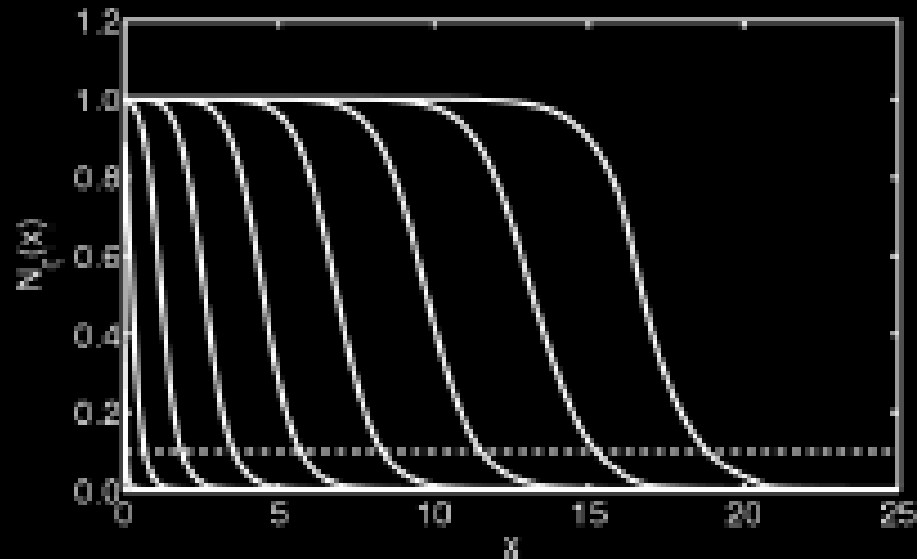
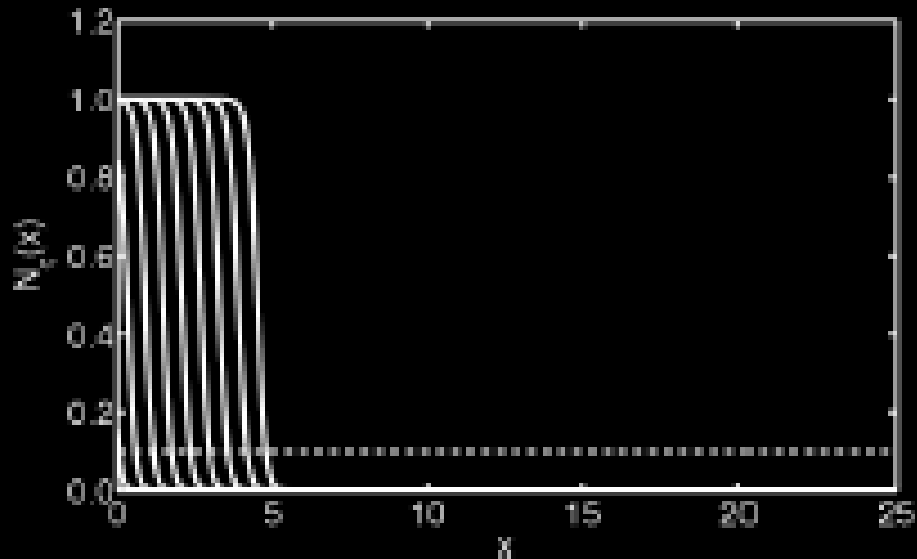
7

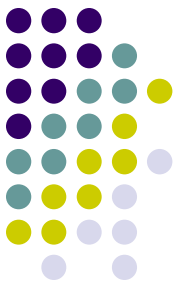


Dispersal Distance (km)

x (km)

Fat tailed kernels





Spatial extent

- Fat tailed kernels can give accelerating waves, we can't calculate the speed, but we can measure the spatial extent of the wave at a given time.
 - Spatial extent= distance from source where population first falls below a threshold N .

$$N_{t+1}(x) = f'(0) \int_{-\infty}^{+\infty} K(x, y) N_t(y) dy, \quad N_0(x) = N_0 \delta(x)$$

- Use Fourier Transforms

$$\hat{N}_t(w) = \int_{-\infty}^{\infty} N_t(x) e^{iwx} dx, \quad N_t(x) = \int_{-\infty}^{\infty} \hat{N}_t(w) e^{iwx} dw$$

Hence,
$$\hat{N}_t(w) = (f'(0))^t (\hat{k}(w))^t N_0$$

Spatial extent



- In the case of the Cauchy Kernel:

$$k(x) = \frac{\beta}{\pi(\beta^2 + x^2)}, \quad \hat{k}(w) = \exp(-\beta |w|)$$

- Its easy to find the inverse of the Fourier transform in this case so

$$N_t(x) = \frac{N_0 R^t}{\pi} \frac{\beta t}{(\beta t)^2 + x^2}, \quad x_f(t) = \sqrt{\frac{\beta t N_0 R^t}{\pi N} - (\beta t)^2}$$

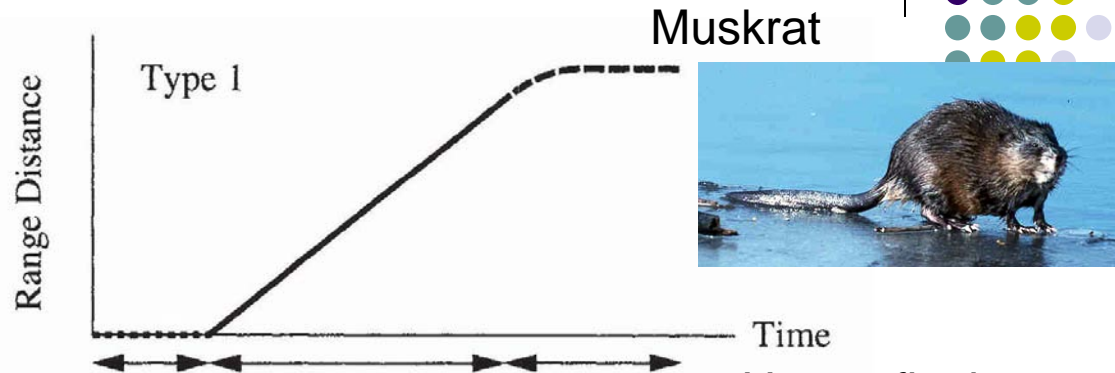
- More generally

$$N_t(x) \approx N_0 R^t k(x), \quad x_f(t) = k^{-1}\left(\frac{N}{N_0 R^t}\right), \quad \text{provided } |x| \gg 1$$

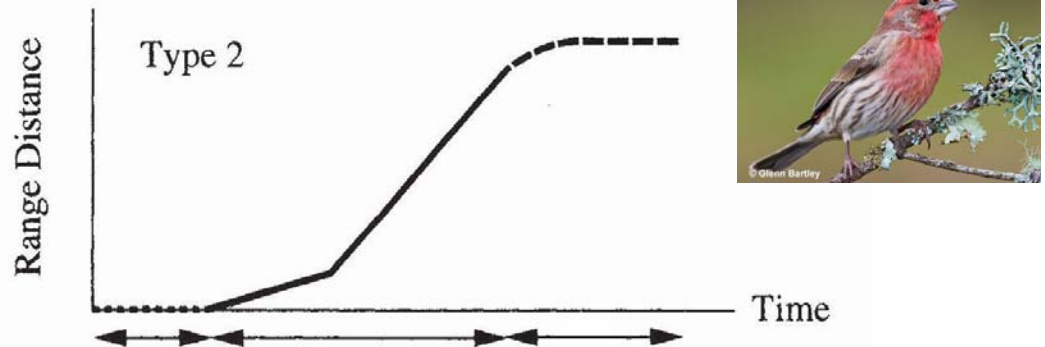
Population spread and invasion



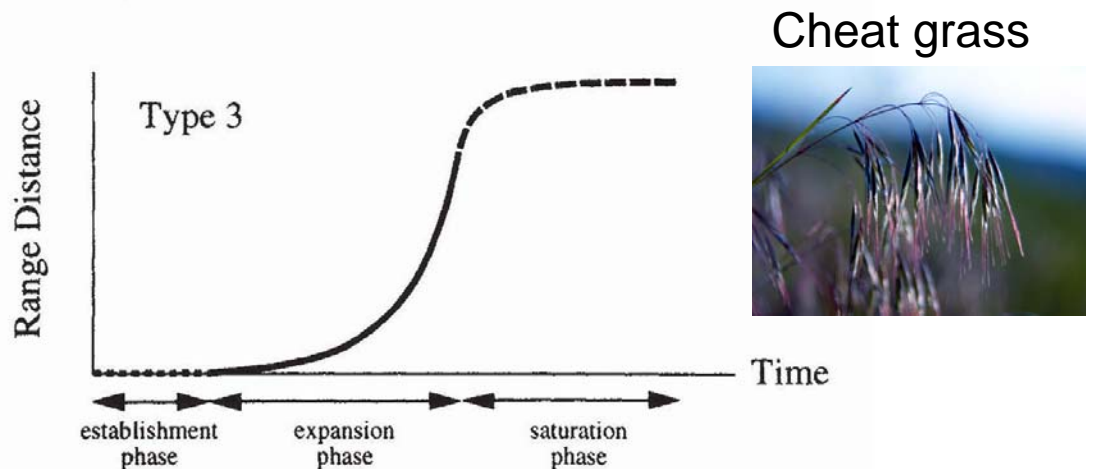
- Linear expansion with time



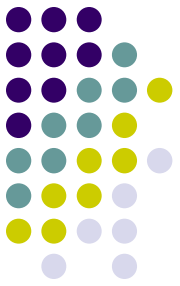
- Slow initial spread followed by linear expansion (e.g. Allee effects)



- Spread rate continually increases with time (e.g. long distance dispersal)



House finch model



Form
breeding
pairs



Reproduction

Spring, t

Survival

$J_t(x)$ = Juveniles (9 – 12 months old in spring)

$A_t(x)$ = Adults

$N_t(x) = J_t(x) + A_t(x)$ = Breeding pairs

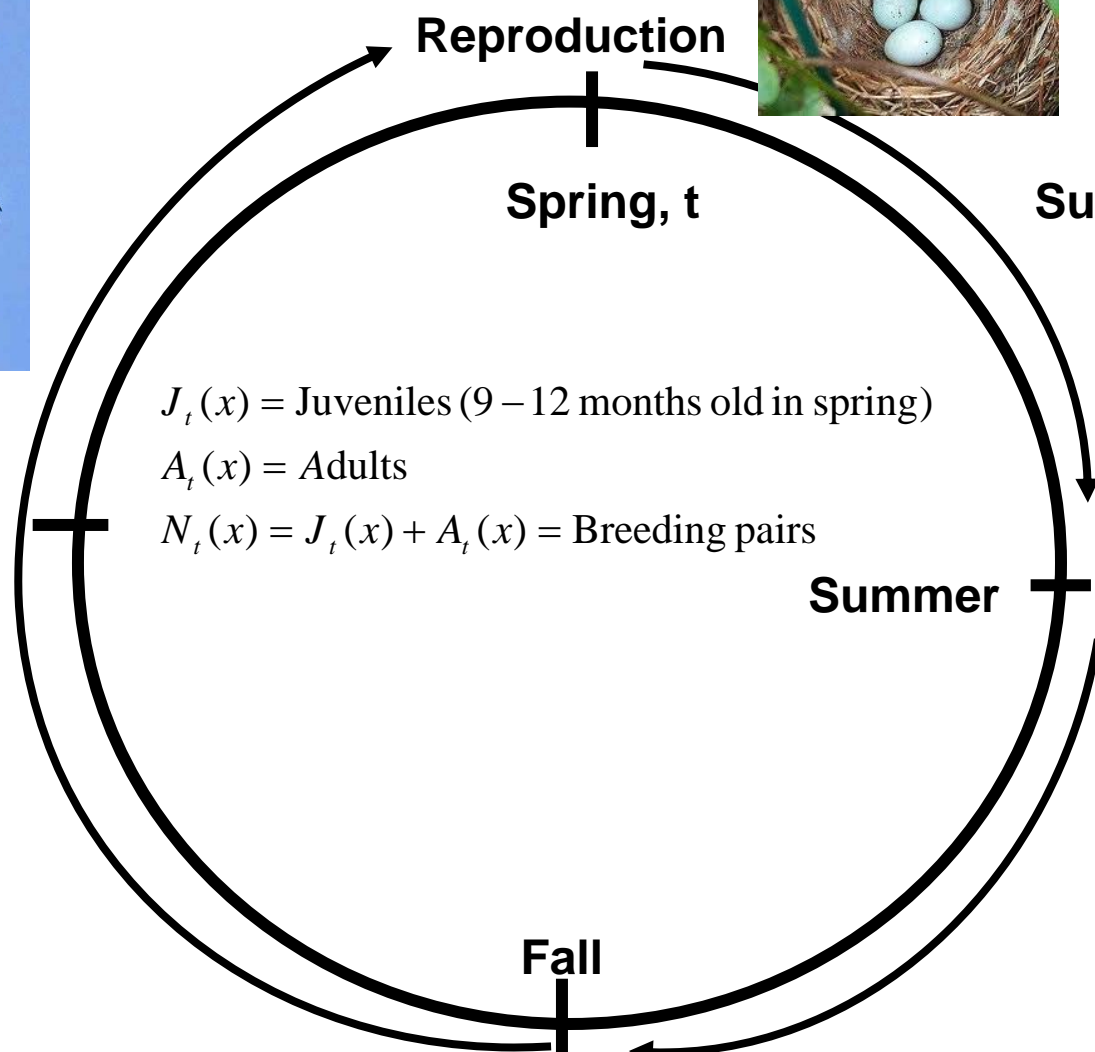
Summer



Survival

Fall

Disperse

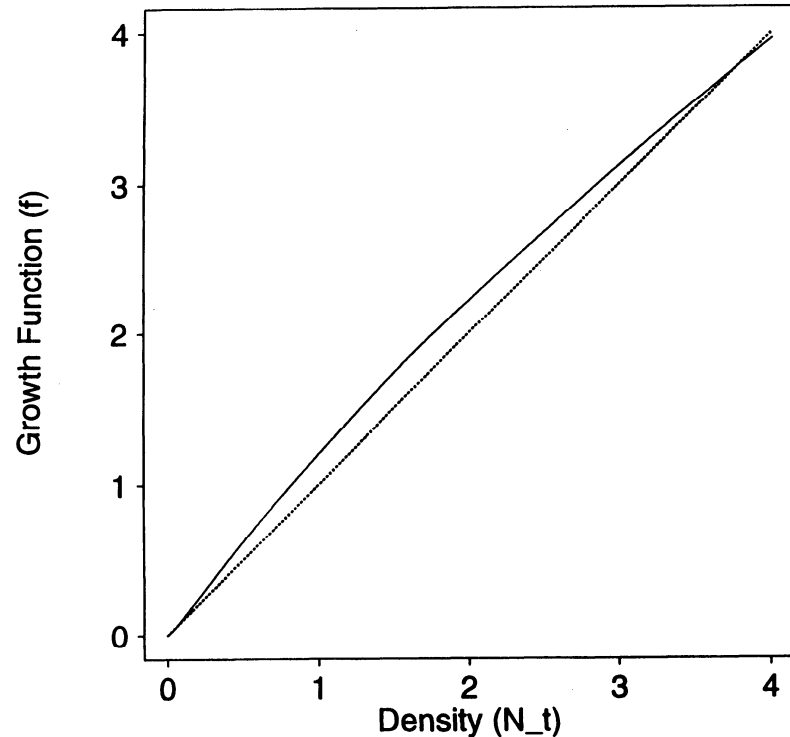


Reproduction

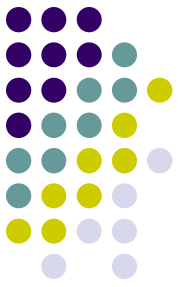
- Average number of offspring produced

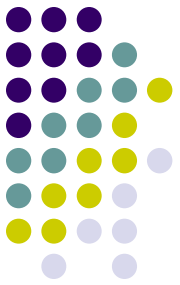
$$f(N_t) = \frac{cN_t^2}{4/(\sigma T) + 2N_t + N_t^2 / \delta}$$

- Competition for nesting sites
- C= average number of offspring born that survive summer
- σ , rate or pair formation
- T, Time for pair formation
- δ , density of nest sites



Allee effect!





Dispersal



$$J_{t+1}(x) = \underbrace{(1 - p_J)f(N_t)}_{\text{Non-dispersing juveniles}} + \underbrace{p_J \int_{-\infty}^{+\infty} K_J(y-x)f(N_t(y))dy}_{\text{Dispersing juveniles}}$$



$$A_{t+1}(x) = \underbrace{s(1 - p_A)f(N_t)}_{\text{Non-dispersing Adults which survive}} + \underbrace{p_A \int_{-\infty}^{+\infty} K_A(y-x)N_t(y)dy}_{\text{Dispersing adults}}$$

Add the equations together to get an equation for breeders

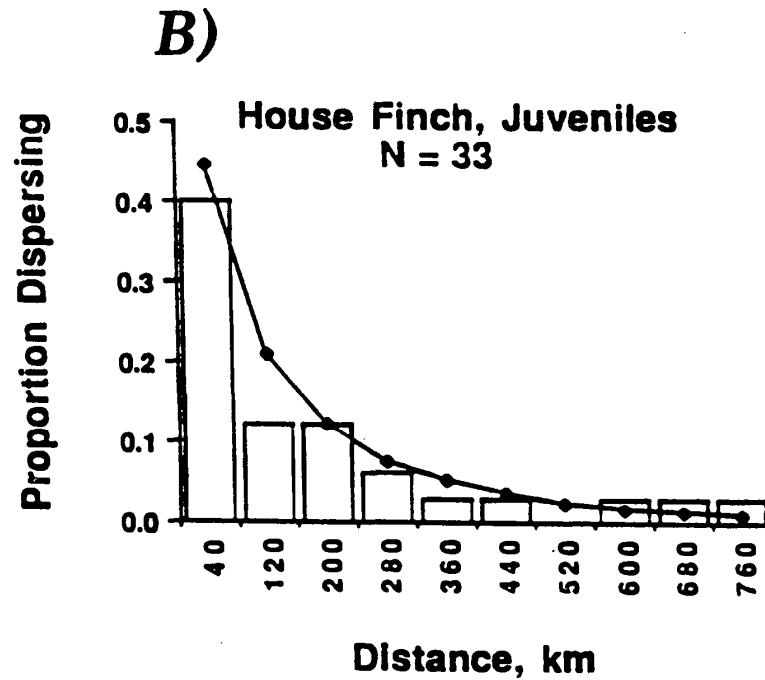
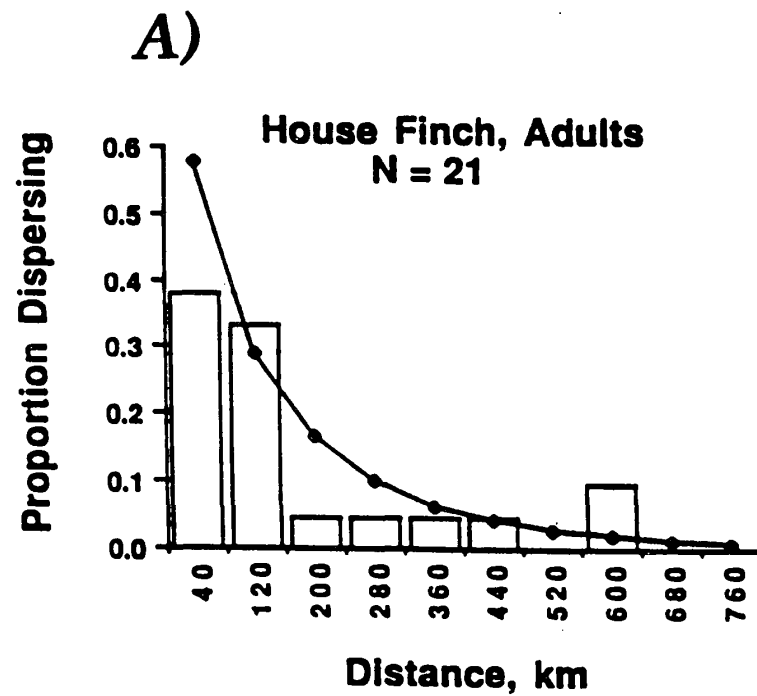
$$N_{t+1}(x) = (1 - p_J)f(N_t) + s(1 - p_A)f(N_t) + \int_{-\infty}^{+\infty} K_J(y-x)p_J f(N_t(y))dy + p_A \int_{-\infty}^{+\infty} K_A(y-x)N_t(y)dy$$



Expected density of birds at the Christmas Bird Counts in successive years



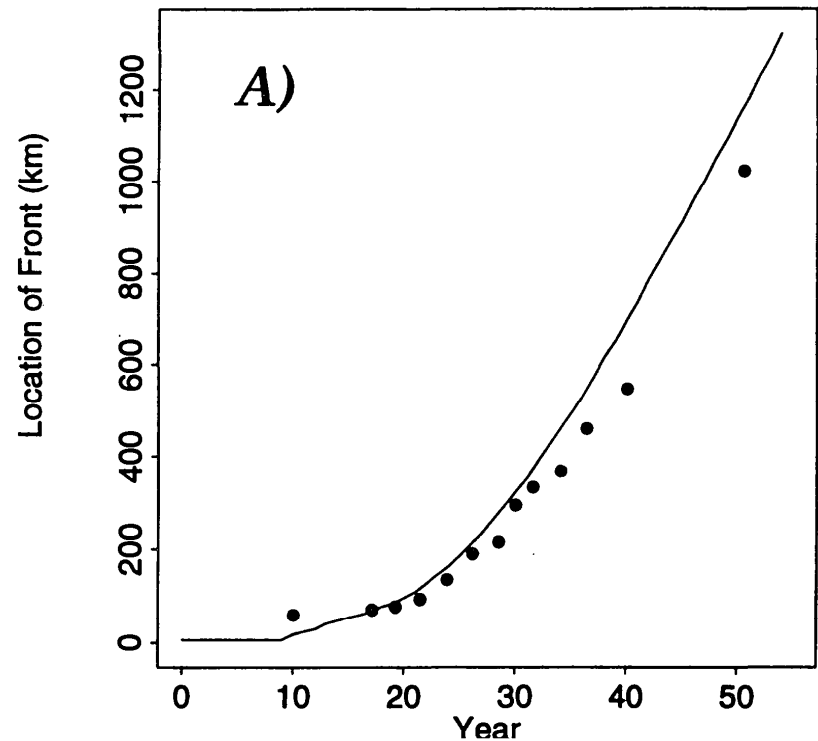
- Dispersal kernels



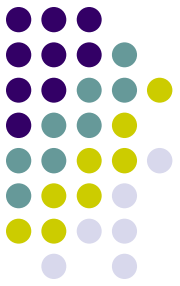
Results: Range expansion



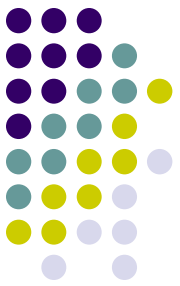
- Slow initial spread followed by linear expansion



Invasion summary



- Shape of the kernel significantly affects speed.
- Travelling waves may exhibit accelerating spread if the dispersal kernels have 'fat tails' (not exponentially bounded)
- Populations escaping an Allee effect may temporarily accelerate before achieving a constant speed



References

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- J.A.Powell,(2009)Spatiotemporal Models in Ecology:An Introduction to Integro-Difference Equations <http://www.math.usu.edu/powell/wauclass/labs.html>
- Neubert, M.G., M. Kot and M.A. Lewis, 1995. Dispersal and pattern formation in a discrete-time predator-prey model. *Theoretical Population Biology* 48: 7–43.
- R.R. Veit, M.A. Lewis(1996) Dispersal population growth and the Allee effect: Dynamics of the house finch invasion of Eastern North America, *American Naturalist*, 148(2), 255-274