1	Effects of colonization asymmetries
2	on metapopulation persistence
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4	Running title: Metapopulation persistence with colonization asymmetries

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1 Abstract

Ocean currents, prevailing winds, and the hierarchical structures of river networks are 2 known to create asymmetries in re-colonization between habitat patches. The impacts of 3 such asymmetries on metapopulation persistence are seldom considered, especially rarely 4 in theoretical studies. Considering three classical models (the island, the stepping stone 5 and the distance-dependent model), we explore how metapopulation persistence is af-6 fected by (i) asymmetry in dispersal strength, in which the colonization rate between 7 two patches differs in direction, and (ii) asymmetry in connectivity in which the overall 8 colonization pattern displays asymmetry (circulating or dendritic networks). Viability 9 can be drastically reduced when directional bias in dispersal strength is higher than 25%. 10 Re-colonization patterns that allow for strong local connectivity provide the highest per-11 sistence compared to systems that allow circulation. Finally, asymmetry has relatively 12 weak effects when metapopulations maintain strong general connectivity. 13

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¹⁵ Keywords: Asymmetric dispersal, colonization, persistence, metapopulation capacity of
¹⁶ a fragmented landscape, model.

1 1. Introduction

Most models of metapopulation dynamics assume that dispersal between patches is 2 symmetric — i.e., that for any pair of patches, the probability of interpatch dispersal and 3 hence the recolonization probability is the same in both directions. Most of the literature 4 on dispersal asymmetry focuses on source-sink metapopulation dynamics, which arise 5 from variation in productivity of populations (Pulliam, 1988; Morris, 1991; Kawecki and 6 Stearns, 1993; Kawecki, 1995; Holt, 1996; Saether et al., 1999; Kawecki and Holt, 2002). 7 Directional dispersal resulting from heterogeneity (due to environmental gradients such 8 as prevailing winds, ocean and river currents) is also well known to affect the symmetry 9 of colonization processes between populations (Largier, 2003; Schooley and Wiens, 2003; 10 Levin, 2006; Thorrold, 2006; Cheal et al., 2007; Bay et al., 2008). In particular, ecologists 11 have documented asymmetric dispersal patterns for freshwater fish populations (Bolnick 12 et al., 2008) for marine and riverine invertebrates (Lutscher et al., 2007; Bay et al., 2008; 13 Young et al., 2008), and for various plant species (Friedman and Stein, 1980; Keddy, 14 1981; Watkinson, 1985; Gornall et al., 1998; Imbert and Lefèvre, 2003). 15

Spatial heterogeneity can also create asymmetric patterns in the spatial distribution of 16 connectivity among populations, as well as asymmetries in re-colonization rates between 17 pairs of patches. For example, the fractal and hierarchical structure of river networks 18 creates sub-structures (tributaries) that are strongly locally connected through river seg-19 ments that allows only colonization in some direction. Such dendritic networks are found 20 in watersheds and cave ecosystems as well as in river networks (Fagan, 2002; Benda et 21 al., 2004; Finn et al., 2006; Labonne et al., 2008). Similarly, marine species are expected 22 to disperse under the influence of ocean currents or depending on current bifurcations 23 and large scale movement of water (Caley et al., 1996). Studies of a variety of empirical 24 systems have shown that island and isolation-by distance metapopulation models with 25 homogeneous re-colonization patterns cannot capture the dynamics, nor the genetic struc-26 ture, of such metapopulations (Gaines et al., 2003; Bode et al., 2006; Bay et al., 2008; 27 Labonne et al., 2008; Muneepeerakul et al., 2008; Chaput-Bardy et al., 2009; Hughes et 28 al., 2009). Although there is considerable evidence for various forms of asymmetry in 29 re-colonization, the properties of metapopulation persistence under these conditions have 30

been poorly explored. The few models that have considered asymmetric re-colonization
pattern make the simplifying assumption that the number of patches is very small, usually two (Pulliam and Danielson, 1991; Kawecki and Holt, 2002; Amarasekare, 2004), or
that the asymmetry is either very weak (Ovaskainen, 2003) or complete (Vuilleumier and
Possingham, 2006).

We consider here two types of asymmetries: asymmetry in dispersal strength and asym-6 metry in connectivity. Asymmetry in dispersal strength describes the situation where the 7 colonization rate from a patch i to a patch j and the colonization rate in the reverse 8 direction, from patch j to patch i, differ in strength. These differences could be due 9 to environmental gradients (e.g. wind, ocean currents) that favor dispersal in one di-10 rection. We define an asymmetry factor $0 \le d \le 1/2$ that characterizes the fraction of 11 colonization that occurs in the unfavored direction. Under asymmetry in connectivity, 12 the re-colonization rate in either direction between any two connected patches is either 13 identical or perfectly asymmetric, but the global arrangement of connections has a di-14 rectional bias that ranges from 0 (all asymmetric connections are oriented in the same 15 direction, "downwind") to 1/2 (asymmetric connections are oriented at random). 16

These two variants of re-colonization asymmetries are applied to three classical models: the *island model*, where re-colonization probabilities are identical between any two given habitat patches; the *stepping stone model*; where empty habitat patches can only be re-colonized by neighboring occupied patches; and the *distance-dependent model*, where re-colonization probabilities are assumed to decay exponentially with the inter-patch distance.

We first define the connectivity matrix resulting from the various colonization models 23 considered. Second, following Ovaskainen and Hanski (2001), we estimate the metapop-24 ulation capacity, which corresponds to the leading eigenvalue of the connectivity matrix, 25 for each case considered. Analytical solutions are presented when possible (for most cases 26 of asymmetry in dispersal strength); otherwise we compute eigenvalues numerically. We 27 then run stochastic simulations in order to estimate extinction probabilities and to ex-28 plore the relationship between metapopulation capacity and extinction when the number 29 of habitat patches is finite and environmental stochasticity affects the rate of extinction 30 and colonization. 31

We demonstrate that asymmetries can drastically affect metapopulation capacity and persistence and provide recommendations on the use of metapopulation models to estimate persistence when asymmetry in recolonization pattern is expected.

4 2. Methods

⁵ 2.1. Metapopulation models

⁶ Metapopulation persistence depends on the balance between the probability of local ⁷ population extinction and the re-colonization of empty habitat patches (Levin, 1969; ⁸ Hanski, 1999). The dynamics of a metapopulation were first described by Levins (1969, ⁹ 1970) in a continuous-time, deterministic *island model*, which considers n equivalent ¹⁰ patches having an equal probability of colonizing any of the n-1 other patches. The ¹¹ change in expected fraction of occupied patches p is determined by the local extinction ¹² rate (e) and the colonization rate (c). It follows that

$$\frac{dp}{dt} = cp(1-p) - ep,\tag{1}$$

¹³ which has a globally stable fixed point when

$$p^* = 1 - \frac{e}{c} > 0 \tag{2}$$

This model assumes a uniform re-colonization pattern in which each habitat patch has 14 the same probability of re-colonization. A variant of the Levins model proposed by Hanski 15 and Gyllenberg (1997) considers the re-colonization pattern as the product cM, where c 16 is the colonization rate of the focal species and the matrix M describes the re-colonization 17 pattern. In this $n \times n$ matrix, the element m_{ij} characterizes the probability of colonization 18 from habitat patch i to habitat patch j. Under the island model, $m_{ij} = 1$ for all $i \neq j$. If 19 we instead assume that colonization can only occur to and from neighboring patches, we 20 obtain a stepping stone model (Kimura and Weiss, 1964) and the element of the matrix 21 M, m_{ij} will be different from zero only if |i - j| = 1. In this case, a metapopulation can 22 persist if 23

$$(1-e)Rc > e \tag{3}$$

¹ (Durrett and Levin, 1994), where R is the number of neighboring populations. This
² condition also applies to a two-dimensional lattice model (Durrett and Levin, 1994).

³ Considering spatially distributed populations in which colonization decreases exponen⁴ tially with distance, we have (Hanski, 1999):

$$m_{ij} = \begin{cases} \exp(-\alpha \, d_{ij}) & \text{if } i \neq j \\ 0 & \text{if } i = j \end{cases}$$
(4)

where d_{ij} is the distance between the habitat patches and $\alpha = 1/h$ sets the migration range of the focal species with h its mean dispersal distance. As α increases, the species dispersal range decreases.

The deterministic equation describing the evolution of the state of the system is given
in Ovaskainen and Hanski (2001) for a discrete-time model:

$$p_j(t+1) - p_j(t) = c \left(\sum_i m_{ij} p_i(t)\right) (1 - p_j(t)) - e p_j(t)$$
(5)

where $p_j(t)$ denotes the probability that patch j is occupied at time t. Note that equation (5) is only accurate if the occupancy probabilities in different patches are temporally uncorrelated. For a system with a large number of patches, in which each habitat patch contributes equally to the dynamics of the system, equation (1) provides a good approximation to equation (5).

Ovaskainen and Hanski (2001) show that in the case where the matrix M is irreducible, an equilibrium solution $p^* > 0$ to the above equation exists if and only if

$$\lambda_M > \frac{e}{c} \tag{6}$$

¹⁷ where λ_M is the largest eigenvalue of the matrix M.

¹⁸ Our main object of investigation in the following is twofold. First, we will study in ¹⁹ detail, for the various models considered, the behavior of the largest eigenvalue of the ²⁰ landscape matrix M. Second, we will compare the viability threshold (6), obtained with ²¹ the deterministic model of Ovaskainen and Hanski (2001), to that obtained numerically ²² with a simple stochastic model of extinctions and colonizations.

¹ 2.2. Defining patterns of asymmetry

² 2.2.1. Asymmetry in dispersal strength

We characterize the asymmetry in dispersal strength by a factor d, varying from 0 (complete asymmetry) to 1/2 (complete symmetry). If c is the total colonization rate from a given patch, then c(1 - d) represents the total colonization rate in the main direction of colonization and cd represents the total colonization rate in the other direction.

To allow comparison of the impact of asymmetry in the island model, the stepping 7 stone model and the distance-dependent model, we normalize the largest eigenvalue of 8 the adjacency matrix M. Thus, we assume that the largest row-sum of the matrix M9 approaches 1 for large system size (and also that $m_{ii} = 0$ for all i). Under this normal-10 ization condition, the largest eigenvalue of M also approaches 1 in the symmetric case. 11 In practically all the situations considered in this section, the matrix M is irreducible, so 12 condition (6) applies. The only exception arises in extreme cases where the matrix M is 13 completely asymmetric (i.e. there is no cycle in the graph of patch connections), in which 14 case extinction occurs with probability one, regardless of the system parameters. 15

In the remainder of this section (except for the grid stepping stone model) we assume that the landscape matrix M has a *Toeplitz structure*, that is, $m_{ij} = f(i - j)$ for some function f (see Gray 2006). The choice of the function f depends on the model considered (stepping stone, island or distance-dependent model) and the asymmetry introduced in the model. In order to investigate the impact of asymmetry, we further assume that

$$m_{ij} = \begin{cases} f_{+}(|i-j|) & \text{if } j > i \\ 0 & \text{if } i = j \\ f_{-}(|i-j|) & \text{if } i > j \end{cases}$$
(7)

where f_+ , f_- are non-negative and decreasing functions on the set of positive integers obeying the following normalization conditions:

$$\lim_{n \to \infty} \sum_{k=1}^{n/2} f_+(k) = d \quad \text{and} \quad \lim_{n \to \infty} \sum_{k=1}^{n/2} f_-(k) = 1 - d \tag{8}$$

where d is the asymmetry factor of the model. Notice that as $d \in [0, 1/2]$, the main direction of colonization under this model is the direction associated with the decay ¹ function f_{-} . Condition (8) ensures that the largest row-sum of the matrix M for large ² system size n tends to 1.

Island model. In the island model, assuming that all habitat patches can be re-colonized
from any other occupied habitat patch, we set

$$f_+(k) = d/Z \quad \forall k \ge 1 \quad \text{and} \quad f_-(k) = (1-d)/Z \quad \forall k \ge 1$$
(9)

⁵ where the normalization constant Z is taken to be Z = n/2, which ensures that condition

6 (8) is satisfied. This leads to the matrix model

$$m_{ij} = \begin{cases} d/Z & \text{if } j > i \\ 0 & \text{if } i = j \\ (1-d)/Z & \text{if } i > j \end{cases}$$
(10)

7 Stepping stone model. In the stepping stone model, assuming that only neighboring habi8 tat patches can be re-colonized, we have

$$f_+(k) = d$$
 if $k = 1$ and $f_+(k) = 0$ otherwise (11)

9 and

$$f_{-}(k) = 1 - d$$
 if $k = 1$ and $f_{-}(k) = 0$ otherwise (12)

¹⁰ which leads to the matrix model

$$m_{ij} = \begin{cases} d & \text{if } j = i+1 \\ 1-d & \text{if } i = j+1 \\ 0 & \text{otherwise} \end{cases}$$
(13)

¹¹ Distance-dependent models. To investigate the distance-dependent model, we focus on a ¹² model in which the colonization rate decreases exponentially with the ratio of the distance ¹³ between habitat patches |i - j| normalized by the average colonization distance h of the ¹⁴ species in focus, as suggested by Hanski (1999). Additionally, for this model, we apply ¹⁵ two forms of asymmetry: weak and strong asymmetry, that differ in the following sense: while the first model only favors the dispersal strength in one direction, the second one
also creates a bias in the average colonization distances (see Figure 1).

³ Under the *weakly asymmetric distance-dependent model*, the asymmetry factor *d* only ⁴ enters into the matrix *M* as a weighting factor, as in the previously studied models. ⁵ Asymmetry translates into a shift in the strength of colonization in one direction compare ⁶ to the other. More precisely, we have

$$f_{+}(k) = d \exp(-\alpha k)/Z \quad \forall k \ge 1 \text{ and } f_{-}(k) = (1-d) \exp(-\alpha k)/Z \quad \forall k \ge 1$$
(14)

⁷ where $\alpha = 1/h > 0$ and the normalization constant Z is given by

$$Z = \sum_{k=1}^{\infty} \exp(-\alpha k) = \frac{e^{-\alpha}}{1 - e^{-\alpha}}$$
(15)

⁸ in order to ensure that condition (8) is satisfied. This leads the following matrix model

$$m_{ij} = \begin{cases} d \exp(-\alpha |i - j|)/Z & \text{if } j > i \\ 0 & \text{if } i = j \\ (1 - d) \exp(-\alpha |i - j|)/Z & \text{if } i > j \end{cases}$$
(16)

In this case, it should be noted that the average colonization distance h is the same in 9 both directions; only the strength of the dispersal changes from one direction to the other. 10 Under the strongly asymmetric distance-dependent model, the asymmetry is much stronger 11 in the sense that the asymmetry factor d enters into the exponential decay of the col-12 onization rate. Asymmetry mirrors a weighting of the strength of colonization in one 13 direction compared to the other, as well as an asymmetry in the average colonization 14 distance. This creates a much stronger bias than in the previous case, as illustrated on 15 Figure 1. More precisely, we have 16

$$f_{+}(k) = d^{\alpha k}/Z_{+} \quad \forall k \ge 1 \quad \text{and} \quad f_{-}(k) = (1-d)^{\alpha k}/Z_{-} \quad \forall k \ge 1$$
 (17)

¹⁷ Now, the two normalization constants Z_+ and Z_- depend on d and are given respectively ¹⁸ by

$$Z_{+} = 1/(d(d^{-\alpha} - 1))$$
 and $Z_{-} = 1/((1 - d)((1 - d)^{-\alpha} - 1))$ (18)

¹⁹ in order to ensure again condition (8). This leads to the following matrix model:

$$m_{ij} = \begin{cases} d^{\alpha |i-j|}/Z_{+} & \text{if } j > i \\ 0 & \text{if } i = j \\ (1-d)^{\alpha |i-j|}/Z_{-} & \text{if } i > j \end{cases}$$
(19)

¹ Notice that in this case, the average colonization distances are

$$h_{-} = \frac{1}{\alpha \log(1/(1-d))} \quad \text{, in the main direction of colonization} \tag{20}$$

 $_2$ and

$$h_{+} = \frac{1}{\alpha \log(1/d)}$$
 , in the opposite direction. (21)

³ Therefore, $h_{-} > h_{+}$ and the difference increases as d approaches zero.

Grid stepping stone models. We now consider models where the habitat patches are lo-4 cated on a regular two-dimensional grid. The asymmetry factor d has to be interpreted 5 with some caution in this case, thus we will focus our attention on the simple situation 6 where only the four nearest neighbors of a given habitat patch can be re-colonized (i.e., 7 assuming a von Neumann neighborhood of range 1). Thus, four directions of colonization 8 are allowed: north, south, east and west. In this context, habitat patches are indexed 9 by two numbers that indicate their positions, ik, so we index the matrix elements of 10 M so that element $m_{ik,jl}$ characterizes the re-colonization probability from a patch at 11 coordinate ik, to a patch at coordinate jl. As above, the asymmetry factor $d \in [0, 1/2]$ 12 may be interpreted as follows: c(1-d) is the total colonization rate in the main direction 13 of colonization and cd is is the total colonization rate in the opposite direction. We con-14 sider then two forms of asymmetry; diagonal and horizontal. The first case characterizes 15 a situation where an environmental gradient (such as wind, altitude, or ocean current) 16 favors two directions of dispersal (in this case, south and west) equally with respect to 17 the other two (north and east). The second case differs from the first in assuming that 18 dispersal in two directions (south and north) is unaffected by the environmental gradient. 19 For the diagonal asymmetry, we assume that the main direction of the impact of asym-20 metry points toward the south-west, i.e. that the south and west directions of colonization 21 are characterized by a colonization rate of (1 - d)/2, and the north and east directions 22 each have a colonization rate of d/2. The matrix M therefore reads 23

$$m_{ik,jl} = \begin{cases} d/2 & \text{if } j = i+1, \, k = l \text{ or } j = i, \, l = k+1 \\ (1-d)/2 & \text{if } i = j+1, \, k = l \text{ or } j = i, \, k = l+1 \\ 0 & \text{otherwise} \end{cases}$$
(22)

For the horizontal asymmetry, we assume that the main direction of colonization points toward the east; from a given habitat patch, colonization occurs to the west with a rate d/2, to the east with a rate (1-d)/2, while colonization in the north and south direction is unaffected by asymmetry and occurs at a rate 1/4. Thus, the matrix M is given by

$$m_{ik,jl} = \begin{cases} d/2 & \text{if } j = i+1, \ k = l \\ 1/4 & \text{if } i = j, \ |k-l| = 1 \\ (1-d)/2 & \text{if } i = j+1, \ k = l \\ 0 & \text{otherwise} \end{cases}$$
(23)

⁵ We could consider other patterns of dispersal, but we will restrict our analysis to these ⁶ two cases. They will allow us to differentiate the situation where only two (opposite) ⁷ directions are affected by asymmetry from the situation where all directions are affected.

⁸ 2.2.2. Asymmetry in connectivity

In our second set of analyses, we consider two types of global asymmetry in connectivity. 9 The first case, called *circulating* asymmetry, allows only asymmetrically connected pairs 10 of patches (colonization probability proportional to c from i to j and 0 from j to i). The 11 second case, called *bidirectional* asymmetry, allows symmetric re-colonization between 12 some fraction of the pairs of patches (colonization probability proportional to c in each 13 direction). Starting from the so-called *cascade model* where all asymmetries point towards 14 the same direction, we gradually reverse the direction of connections in a symmetric or 15 asymmetric way. This procedure leads either to a circulating re-colonization pattern 16 within the metapopulation, as observed for example in ocean systems, or mimics the 17 pattern observed in river networks, where bidirectional movement is possible along some 18 segments. We introduce the following parameters to characterize the asymmetry of the 19 model: $T_C = \sum_{ij} m_{ij}$ denotes the total number of connections in the system, $T_S =$ 20 $\sum_{i>j} m_{ij} m_{ji}$ denotes the total number of symmetric (or bidirectional) connections and 21 $L_D = \sum_{i>j} m_{ij}$ denotes the level of directionality, that is, the number of connections in 22 the upper triangular part of the matrix M (i.e., in the direction opposite to the main 23 direction of colonization). 24

We characterize the level of circulating asymmetry via the ratio $a_c = L_D/T_C$, which is

0 for the cascade model and increases to 1/2 when asymmetric connections are randomly 1 distributed. Here, we only consider values of $a_c < 1/2$; if $a_c > 1/2$, we can get identical 2 results by setting the asymmetry parameter to $1 - a_c$ and reversing the orientation of the 3 whole system. Bidirectional asymmetry is characterized via the parameter $a_b = T_S/T_C$, 4 which is zero for the cascade model and can be as large as 1/2 in the bidirectional model. 5 In either case (circulating or bidirectional asymmetry), we start from the cascade model, 6 either based on an island model $(m_{ij} = 1 \text{ for } j < i \text{ and } 0 \text{ otherwise: } T_C = n(n-1)/2),$ 7 or on a two-dimensional grid model (pattern of connections as in (22), with d = 1/2: 8 $T_C = 2(n - \sqrt{n})$. We then sample $f = a_c T_C$ (or $f = a_b T_C$) connections, without 9 replacement, from these connections, and reassign them as follows. 10

¹¹ Circulating model: keep the connections asymmetric but switch their direction:

$$\{m_{ij} = 1, m_{ji} = 0\} \to \{m_{ij} = 0, m_{ji} = 1\}$$
(24)

Bidirectional model: break the asymmetric connections and create bidirectional connections elsewhere in the system, then sample f connections without replacement from the $(T_C - f)$ connections that were not chosen in the first sample and make them bidirectional:

$$\{m_{ij} = m_{kl} = 1, m_{ji} = m_{lk} = 0\} \to \{m_{ij} = m_{ji} = 0, m_{kl} = m_{lk} = 1\}$$
(25)

¹⁵ Figure 2 shows these two models.

Finally, we rescale the connectivity matrix so that the *average* per-patch connectivity is c (by dividing the binary connection matrix by the average number of neighbors, n/2 in the island case and 2 in the stepping-stone case). Asymmetry in connectivity is investigated only under the island and the stepping stone model. As in the distancedependent model, connections have a weight that depends on their position and thus do not have conservative properties when permuted through the processes described above.

¹ 2.3. Computing metapopulation capacity and extinction probability

² 2.3.1. Metapopulation capacity (λ_M)

In the case where the matrix M is symmetric (i.e. when d = 1/2 and $f_+ = f_-$), it is a direct consequence of the spectral theory of large Toeplitz matrices (Gray, 2006) that λ_M approaches the largest row-sum of the matrix M for large system size, i.e. that

$$\lambda_M \simeq \sum_{k=1}^{n/2} f_+(k) + \sum_{k=1}^{n/2} f_-(k) \xrightarrow[n \to \infty]{} d + (1-d) = 1$$
(26)

Many methods are known in the mathematical literature for analyzing the largest eigenvalue (and more generally the whole spectrum) of large symmetric Toeplitz matrices (see Gray (2006) for a detailed account on this subject). Nevertheless, no general method is known for analyzing the largest eigenvalue of asymmetric Toeplitz matrices, which are encountered here.

In the asymmetric dispersal strength case we can usually compute the metapopulation 11 capacity λ_M analytically, either for particular values of system size (n) or in the limit of 12 large system size. Indeed, when d < 1/2, the Perron-Frobenius theorem implies that λ_M 13 is non-negative and smaller than or equal to the largest row-sum of the matrix, i.e. smaller 14 than 1 for large system size. Furthermore, λ_M approaches 0 when d approaches 0. When 15 no analytical formula can be provided, we compute the largest eigenvalue λ_M numerically. 16 In the asymmetric connectivity case, there is no analytical expression for the largest 17 eigenvalue λ_M , so we estimate it by numerical simulation. Note also that in this situ-18 ation, unlike in the asymmetric dispersal strength case, the irreducibility condition of 19 Ovaskainen and Hanski (2001) is not guaranteed, as random reconnections do not neces-20 sarily create full connectivity in the network. This is particularly true when the number 21 of reconnections is small, as well as when the grid stepping stone model is considered. In 22 the latter case, we consider only real leading eigenvalues λ_M . 23

24 2.3.2. Extinction probability (p_E)

In order to contrast the theoretical results on metapopulation capacity obtained with the deterministic model, we use numerical simulations to study the corresponding stochas-

tic model. The model is a Markovian stochastic model that describes the evolution of 1 habitat patch occupancy, using Monte Carlo simulation methods. We are interested in 2 the behavior of the extinction probability p_E of the whole system with respect to the 3 main parameters of the model, namely c, d and e. But now we consider a finite num-4 ber of patches, n = 100, evolving according to the following stochastic process. At the 5 beginning, all patches are occupied. Each time step is divided into an extinction phase, 6 during which extinction occurs independently at each patch with probability e_{i} , and a 7 colonization phase, during which each empty patch i is recolonized with probability $c m_{ii}$ 8 from patch j, given that this patch is occupied. We then evaluate the extinction proba-9 bility p_E as the average proportion of empty habitat patches after g = 1000 generations. 10 We say that the system is stable if its survival probability is larger than 0. The average 11 is taken over s = 1000 independent simulations. Contrasting the relationship between 12 the time and the extinction probability in stochastic and deterministic metapopulation 13 models appears to be strongly sensitive to the way the process is truncated (Cairns and 14 Pollett, 2005). Indeed, if one were to let g grow arbitrarily large, while maintaining n15 fixed, then the extinction probability would tend to 1, independently of the system pa-16 rameters. On the contrary, letting q fixed while increasing n arbitrarily leads to a strictly 17 positive survival probability in all cases. The arbitrary values of the number of patches 18 n and the number of generation q considered here allow us to disentangle the impact of 19 various asymmetric patterns under similar conditions. 20

²¹ We consider four different models for the asymmetric dispersal strength case (the island ²² model, the strongly asymmetric distance-dependent model with $\alpha = 1$, the linear stepping ²³ stone model and the grid stepping stone model with horizontal asymmetry) and four ²⁴ different models for the asymmetric connectivity case (island and grid stepping stone ²⁵ models with circulating and bidirectional asymmetry).

Ovaskainen and Hanski (2001) show that this system is well approximated by the system given in (5). According to (6), the latter system is stable if and only if $\lambda_M(d) > e/c$. Below, we explore the validity of this condition for the simulated system, in the context of metapopulations with asymmetric dispersal strength.

¹ 3. Results

² 3.1. Metapopulation capacity λ_M

³ 3.1.1. Asymmetry in dispersal strength

Figure 3a shows the behavior of the metapopulation capacity λ_M with respect to the asymmetry parameter d for the island model and for the stepping stone model. For the island model the slope of the curve is infinite at d = 0, and λ_M converges quickly to the value 1 as d approaches 1/2 (i.e., the symmetric case). Remembering condition (6), this translates into a stabilization of the system, as soon as the colonization rate in the direction opposite to the main direction of colonization is greater than 0. Fitting a curve to the results in Figure 3a gives

$$\lambda_M(d) \approx (4d(1-d))^{0.3}$$
 (27)

11 for large system size n.

¹² Under the stepping stone model, the metapopulation capacity λ_M is shown to behave ¹³ as

$$\lambda_M(d) \approx \sqrt{4d(1-d)} \tag{28}$$

¹⁴ for large system size n (this result is proved analytically in Appendix Appendix A.1). ¹⁵ The results from this model are similar to those from the island model above (slope $+\infty$ ¹⁶ in d = 0, rapid convergence to 1 as d approaches 1/2), although the stability region where ¹⁷ $\lambda_M(d) > e/c$ is smaller than in the previous case, as Figure 3a shows.

The value of λ_M remains relatively constant and displays the same value under both the island and the stepping stone model when *d* is above 0.36. However, below this value, the trajectories differentiate between the island and the stepping stone model. Following (6), viability is therefore predicted to decrease and to be the most affected by the asymmetry factor *d* under the stepping stone model. As expected, when the asymmetry is complete, both models predict extinction.

For the case of weak asymmetry and distance-dependent colonization (eq. 16), whether dispersal range is restricted ($\alpha = 10$) or not ($\alpha = 1$) (Figure 3b), the behavior of λ_M ¹ resembles that of the stepping stone model in Figure 3a for large values of α (i.e. when ² the average colonization distance h is small). When α is small (i.e. when the average ³ colonization distance h is large), the behavior of λ_M resembles that of the island model ⁴ in Figure 3a. Small changes occur for λ_M when the asymmetry factor d is above 0.36. ⁵ Similar to the results shown in Figure 3a, viability increases with dispersal ability.

⁶ Under strong asymmetry, viability quickly decreases with the asymmetry factor d⁷ (Fig. 1c). A decrease in dispersal ability buffers this effect for intermediate values of d. ⁸ Interestingly, the shape of the relationship between d and λ_M differs from the previously ⁹ studied cases (Fig. 3a and 3b) and depends on dispersal range α . When the asymmetry ¹⁰ is strong (i.e. d is close to zero), the metapopulation capacity converges linearly to zero, ¹¹ at a rate increasing with a decrease in the dispersal range α . In the particular case where ¹² $\alpha = 1$, fitting a curve to the data points on Figure 3c gives

$$\lambda_M(d) \approx 2\left(1 - \sqrt{1 - 3d(1 - d)}\right) \tag{29}$$

¹³ This result implies in particular that λ_M has *finite* slope in d = 0. More precisely, it ¹⁴ follows from (29) that $\lambda'_M(0) = 3$. Appendix Appendix A.2 gives a proof that

$$\lambda'_M(0) \le 3 \tag{30}$$

15 for all values of n (when $\alpha = 1$).

For other values of α , it can be inferred from Figure 3c that the slope of λ_M in d = 0also remains finite. This result therefore contrasts with the results obtained for the other models. Finally, Figure 3c shows that the size of the stability region delimited by the condition $\lambda_M(d) > e/c$ increases significantly with α under the present model.

When colonization takes place on a grid and the main direction of colonization is along 20 a diagonal of the grid, the behavior of the metapopulation capacity λ_M differs little from 21 the corresponding linear stepping stone model, as Figure 3d shows. This comes from the 22 fact that the second dimension of the model does not enhance the survival probability of 23 the metapopulation in this case. However, if only one direction displays an asymmetric 24 pattern, i.e. the asymmetry is horizontal, then the metapopulation capacity is greatly 25 enhanced, because of the possibility of persisting through re-colonizations in the direction 26 *perpendicular* to the main direction of colonization. More precisely, the largest eigenvalue 27

¹ of the matrix M is shown to behave for large system size as

$$\lambda_M^{2D}(d) \approx \frac{1 + \lambda_M^{1D}(d)}{2},\tag{31}$$

where $\lambda_M^{1D}(d)$ is the metapopulation capacity under the linear stepping stone model, given by (28). The result is illustrated on Figure 3d and proved in Appendix Appendix A.3. As expected, when d tends to 0, $\lambda_M^{2D}(d)$ tends to 1/2 and not to 0, which arises from the fact that the asymmetry affects only one direction. Even so, the slope of $\lambda_M^{2D}(d)$ is still infinite in d = 0, as in the linear model.

Therefore, when two directions of colonization are affected by the asymmetry factor d (Fig. 3d) and a grid stepping stone model of colonization is assumed, the shape of the relationship between λ_M and d resembles that of the linear stepping stone model. However, removing a direction where the asymmetry factor d applies qualitatively changes the prediction of viability. The value of λ_M remains at relatively high values over the range of d values and the stability region nearly doubles in size (Fig. 3d).

¹³ 3.1.2. Asymmetry in connectivity

The metapopulation capacities λ_M obtained for different values of asymmetry in con-14 nectivity, a_b and a_c , considering respectively a circulating and a bidirectional model, are 15 presented in Figure 4 for both the island model and the stepping stone model. For the 16 island model, the relationships between the metapopulation capacity and the asymme-17 try in connectivity are nearly identical in the bidirectional and circulating cases and are 18 similar to the results from systems with asymmetry in the dispersal strength (Fig. 3). In 19 contrast, in the grid stepping stone model, the metapopulation capacity is highly variable, 20 even when the model is symmetric $(a_b \text{ or } a_c = 1/2)$. As the fraction of symmetric con-21 nections decreases (from 1/2 to zero), the metapopulation capacity becomes even more 22 variable, and the patterns differ according to the type of asymmetry. 23

For the circulating model, the metapopulation capacity is strongly variable below an a_c value of 0.25 (Fig. 4). This variability reflects the diversity of connectivity patterns that can be generated by displacing connections. Indeed, changing the direction of connections can lead to systems that are either stable or highly unstable. If this process generates numerous habitat patches with only connections going out or going in (source and sink habitat patches) the system is expected to be strongly prone to extinction. The presence of source and sink habitat patches is reflected by the fact that the metapopulation capacity remains below 1 over the range of a_c values considered.

For the bidirectional model, values of metapopulation capacity can be larger than 1 (Fig. 4). The process of creating bidirectional connections generates systems in which connection density becomes strongly heterogeneous. This leads to the creation of isolated habitats and strongly connected substructures weakly connected to each other. Increasing the number of bi-directional connections quickly increases the metapopulation capacity. However, the variability of the values obtained remains high, corresponding to the diversity of the connectivity patterns obtained.

Finally, in both cases thresholds occur for the minimum metapopulation capacity, the 11 first at $\lambda_M = 1/2$. This phenomenon occurs because of the formation of cycles in the 12 graph through the reconnection process. Indeed, it can be checked that the largest 13 eigenvalue of a submatrix of M corresponding to a cycle in the graph is equal to 1/2 (as the 14 adjacency matrix of a cycle is a circulating matrix and the non-zero coefficients of M are 15 all equal to 1/2 in the grid stepping stone model). In the circulating model, these cycles 16 appear only after a significant amount of link-flipping $(a_c > 0.2$ in the present sample), 17 whereas they appear for any $a_b > 0$ in the bidirectional model (as a cycle of length 2 is 18 automatically created after one reconnection in this case). One observes the formation 19 of further thresholds for the bidirectional model, corresponding to the appearance of 20 new structures in the graph (e.g., the next threshold is at $\lambda_M = 1/\sqrt{2} \approx 0.707$, which 21 corresponds to the formation of adjacent cycles of length 2). 22

²³ 3.2. Extinction probability p_E versus λ_M

24 3.2.1. Asymmetry in dispersal strength

The results are illustrated in Figure 5, where both the metapopulation capacity λ_M and the extinction probability p_E are represented as functions of the asymmetry factor d, for various values of the colonization rate c (the local extinction rate e is kept constant at 0.1, as only the ratio e/c matters in (6)). Four different models are considered: the ¹ island model (Fig. 5a), the strongly asymmetric distance-dependent model with $\alpha = 1$ ² (Fig. 5b), the linear stepping stone model (Fig. 5c) and the grid stepping stone model ³ with horizontal asymmetry (Fig. 5d).

Under the island model, Figure 3a suggests that for the parameters considered, the 4 metapopulation can persist (the extinction probability predicted from the metapopu-5 lation capacity drops below 1) as soon as d increases slightly above zero. This result 6 matches the numerical results shown in Figure 5; for the parameters considered, the ex-7 tinction probability drops rapidly below 1 as d increases from 0. Differences in extinction 8 probability obtained with the three models of colonization along the range of values of d9 are relatively constant. Their behavior is relatively similar; they quickly level off to e/c, 10 the value predicted for a symmetric metapopulation (6). Those results are reflected by 11 the behavior of the metapopulation capacity λ_M : it stays close to 1 for a wide range of 12 values of d (from to d = 0.5) before finally dropping to 0 when d reaches 0. 13

¹⁴ Under the strongly asymmetric distance-dependent model, assuming large dispersal ¹⁵ ability ($\alpha = 1$) (Fig. 5b), the extinction probability stays equal to 1 for a large range ¹⁶ of *d* values. The extinction probability reaches a threshold value at quite high values ¹⁷ of *d*, which depend on value of *c* considered. The transition from maximal to minimal ¹⁸ extinction probabilities is more gradual than in the previous case (Fig. 5a).

Under the stepping stone model (Fig. 5c), a similar phenomenon occurs: the extinction 19 probability slowly decreases with increasing symmetry, but the decrease starts immedi-20 ately when d is slightly larger than 0. On the other hand, the threshold values reached 21 for d = 1/2 are higher in this case. This is explained by the inherent low connectivity 22 of the stepping stone model, whose extinction probability is therefore larger than that of 23 other models. The parameter range over which extinction decreases increases as (e/c) in-24 creases. Under this model, the predictions of extinction according to the metapopulation 25 capacity λ_M disagree with the simulation results. 26

Finally, the behavior of the extinction probability is illustrated for the grid stepping stone model with horizontal asymmetry (Fig. 5d). Similar to the results for the island model (Fig. 5a), a quick decrease of the extinction probability when d is slightly larger than zero is predicted. Expected extinction probabilities (e/c) are reached for relatively low values of d and converge more rapidly when colonization is high.

¹ 3.2.2. Asymmetry in connectivity

In the island model, extinction probability reaches 1 under both the bidirectional and the circulating models, for all values of colonization rates, as the system becomes completely asymmetric (Figure 6). As asymmetry in connectivity decreases, the extinction probability drops extremely rapidly when $c \ge 0.3$; when c = 0.2 it drops for a_b or $a_c > 0.1$, and for c = 0.1 the metapopulation never persists.

Overall, persistence is very low in the grid stepping stone model and the behavior of 7 the metapopulation capacity over the range of asymmetric values a_b and a_c differentiates 8 between the bidirectional and circulating models. The extinction probability decreases 9 faster with increased a_b than with increased a_c (Figure 6). For a given level of asymme-10 try, the values of the colonization rate c required for metapopulation viability are higher 11 for the circulating case than for the bidirectional case. Under the circulating model, the 12 proportion of permuted connections, a_c , needed to provide a viable network of habitat 13 patches is high (30-50%); whatever colonization rate is considered, all the connections 14 have to be shuffled in order to reach the lowest extinction probability. Under the bidirec-15 tional model, a surprisingly low proportion of bidirectional connections, a_b , (15-20 %) is 16 sufficient to drastically reduce the extinction probability of the metapopulation (Figure 17 6). Extinction rapidly declines as the number of symmetric connections increases. When 18 the number of reversed connections reaches 40%, the extinction probability stabilizes 19 at a low value. These results might be predicted from the considerably lower average 20 metapopulation capacities in the circulating case. However, because the connection ma-21 trices are not irreducible in this case, it is unclear whether the metapopulation capacity 22 can be interpreted in the same way. Indeed, for a given level of asymmetry a_b the mean 23 metapopulation capacities are higher in the grid stepping stone model than in the is-24 land model, but the extinction probabilities are also higher, indicating that the standard 25 comparisons based on metapopulation capacities do break down in this case. 26

¹ 4. Discussion

² 4.1. Asymmetry in dispersal strength

Overall, persistence is relatively well maintained when asymmetry in dispersal strength 3 is less than 25%. Below this level of asymmetry, extinction probabilities resembles those 4 from a completely symmetric system. Above this value, extinction predictions are highly 5 sensitive to the migration model assumed and to the shape of asymmetry in the dispersal 6 pattern. When a bias in re-colonization direction exceeds 35%, viability predictions 7 quickly drop under both the stepping stone model and the distance-dependent model 8 of migration. The worst situation for species viability is a pattern of re-colonization in 9 which both direction and range of re-colonization are biased in one direction, under a 10 distance-dependent migration model, when the species has a large dispersal ability ($\alpha =$ 11 1) (Figure 5b). Indeed, under those conditions, a small bias in the colonization pattern 12 has the strongest impact on viability predictions, while for other models, the impact 13 remains weak. Ultimately, when no limitation in distance is considered (island model) or 14 when re-colonization is symmetric in some direction (such as e.g. for the stepping stone 15 with horizontal asymmetry) viability predictions remain stable until asymmetry becomes 16 extreme (more than 80% of re-colonization bias in one direction). 17

Interestingly, the two patterns of re-colonization that provide the lowest extinction 18 probability appear to be common in ecosystems subject to environmental gradient. For 19 example, in dynamic marine environments, where advection by currents carries individ-20 uals far from natal populations (Caley et al., 1996), such dynamics might provide a high 21 re-colonization potential between distant populations. Such patterns appear to be fre-22 quently associated with a local strong connectivity. Several recent studies have showed 23 strong evidence that individuals can remain close to their natal habitats by exploiting 24 local circulation patterns (Swearer et al., 2002; Warner and Cowen, 2002; Cowen et al., 25 2006; Becker et al., 2007; Cowen and Sponaugle, 2009; Morgan et al., 2009). In particular, 26 Morgan et al. (2009) demonstrate that in conditions of wind-driven offshore transport 27 and strong upwelling regions, marine larvae are more likely to recruit close to natal popu-28 lations than previously thought. Although dispersal ability certainly affects the viability 29

of metapopulations, dispersal pattern that allows either some local symmetry or/and long
 distance dispersal might simply be an evolution in heterogeneous environment to avoid
 extinction.

4 4.2. Asymmetry in connectivity

For asymmetry in connectivity, when dispersal distance is unlimited (the island model), 5 viability does not differ between the two main patterns investigated. A small proportion 6 of reverse connections quickly lead to viability, because the matrix has high connectance 7 and because the initial configuration (before permutation of connections) follows a cas-8 cade model. Even though a pure cascade model is unviable, it provides a structure that 9 allows full connectivity between all habitat patches. Under an island model, gradually 10 permuting connections leads to a situation where re-colonization is allowed through the 11 entire system. However, when re-colonization is limited in distance (as in the grid step-12 ping stone model) and the number of connections is reduced, viability is much harder to 13 achieve. To generate a configuration in which re-colonization process is possible across 14 the entire network, the number of connection permutations must be fairly high. However, 15 this global connectivity is achieved faster in the bi-directional model than in the circu-16 lating model. Even with a high colonization rate, a very small proportion of asymmetry 17 in connectivity quickly increases the extinction probability under the circulating model, 18 while under the bidirectional model, extinction predictions remain similar to those ex-19 pected under symmetry when 10-20% of asymmetry is considered (i.e., when a_b decreases 20 to $\approx 0.3 - 0.5$). In the circulating model, the permutation process gradually creates large 21 networks of habitat patches which increase the average length of successive connections 22 to allow re-colonization, while the bidirectional model reinforces the local re-colonization 23 potential of sub-networks of habitat patches. The resulting local sub-structure provides 24 sources of colonizers for the habitats that might be more prone to extinction. 25

Our results agree with those of Vuilleumier and Possingham (2006). They contrast the prediction of metapopulation extinction under a symmetric (only bidirectional connections) and asymmetric (only one-directional connections) connectivity matrix, given any random number of connections. They show that the viability under asymmetric colonization pattern is much lower than under a symmetric one. Our approach refines their study and differs in four aspects: the starting condition is a cascade model, intermediate forms of asymmetry are considered (a_b factor), specific numbers of connections are considered (grid stepping stone vs island model) and the generation of the connectivity matrix is performed under strong constraints which allow the creation of large loops or strong local connectivity in the system.

The connectivity matrices generated here are neither precisely one-dimensional nor two-7 dimensional and share some properties of dendritic networks (Tarboton, 1996; Campbell 8 Grant et al., 2007). Some authors have shown that such structures affect metapopula-9 tion dynamics, inducing source-sink dynamics (Hanfling and Weetmann, 2006; Labonne 10 et al., 2008) and affecting the patterns of community diversity (Economo and Keitt, 11 2008; Rodriguez-Iturbe et al., 2009) as well as genetic relatedness (Wofford et al., 2005; 12 Labonne et al., 2008), diversity (Jansson et al., 2005; Morrissey and Kerckhove, 2009), 13 and species range distribution (Gaylord and Gaines, 2000; Leyer, 2006; Gurnell et al., 14 2008). Such networks are a longstanding object of study for hydrologists (e.g. Horton 15 1945), who differentiate river networks that are structured in a few poorly interconnected 16 groups of patches (Hortonian) from networks that have a better balance between local 17 and long-distance connectivity (non-Hortonian). In this context, Labonne et al. (2008) 18 showed that in Hortonian networks, extinction probability is enhanced, as root patches 19 often go extinct, splitting the metapopulation into disconnected components with shorter 20 persistence times. Speirs and Gurney (2001) and Lutscher et al. (2005) demonstrate that 21 this effect is enhanced when dendritic structures are associated with a directional bias 22 of re-colonization. Our bidirectional and circulating asymmetry cases are similar to non-23 Hortonian and Hortonian networks, but we allow for a large range of spatial configurations 24 in which local and global clustering is allowed. We also confirm that this effect strongly 25 depends on the ability of the species to disperse: when long dispersal is allowed, as in 26 the island model, there is little difference in extinction probability among the networks 27 considered. 28

1 4.3. Predicted and actual threshold values for extinction

Predicted and actual threshold values in asymmetry in dispersal strength show a clear 2 correspondence between the predicted threshold value d^* computed from the equation 3 $\lambda_M(d^*) = e/c$ and the value for which the probability p_E drops below the value 1 when 4 the island model and the two stepping stone models are considered. However, a careful 5 observation of the results shows that, for the distance-dependent model, the predicted 6 threshold value d^* computed from the equation $\lambda_M(d^*) = e/c$ does not occur exactly 7 where the probability p_E drops below the value 1 (Figure 3b). The observed discrepancies 8 can be explained in various ways. 9

First of all, the predicted threshold value d^* is computed in the framework of the model (5), a *deterministic* model which does not *a priori* fully match with our *stochastic* simulations of the actual extinction probability.

We also expect differences because of differences in the underlying assumptions of the 13 models. The deterministic and stochastic models considered here would lead to identical 14 predictions only for a large number of habitat patches that are equally connected to 15 other habitat patches. Looking at a system where re-colonization from an habitat patch 16 is restricted to a small number of habitat patches (such as the stepping-stone model) 17 violates such an assumption and leads to deviations from the stochastic system. In 18 addition, boundary effects cannot be neglected in a system with a relatively small number 19 of patches. 20

Moreover, the stochastic model is evaluated at quasi-stationary equilibrium (that is, 21 after a given number of generations). As shown by Cairns and Pollett (2005), the rela-22 tionship between the time and the extinction probability in stochastic and deterministic 23 metapopulation models can be strongly sensitive to the way the process is truncated. 24 As the number of generations increases, so do the extinction probability and this inde-25 pendently of the system parameters. Similarly, extinction probability in the stochastic 26 model decreases with the size of the system. Part of the discrepancies observed between 27 the stochastic and deterministic predictions is expected from the chosen metapopulation 28 size and cut-off used. A detailed analysis of the impact of these parameters for each of 29 the model investigated here could have been of interest but goes beyond the purpose of 30

1 this study.

Finally, as mentioned above, the the asymmetric connectivity model does not guarantee 2 irreducibility of the landscape matrix M. When M is reducible, the metapopulation is 3 divided into groups of patches which are disconnected from each other and the condition 4 $\lambda_M \geq e/c$ established by Hanski and Ovaskainen (2001) is not applicable. There is still 5 much to say about the profile of surviving metapopulations (that is, the probability of 6 persistence of a patch given its position). Given the theoretical result of Ovaskainen and 7 Hanski (2001), it is known that when the recolonization matrix M is irreducible, the 8 limit profile vector p^* is positive everywhere. Lutscher et al. (2007) refine this picture 9 and show that in environment with unidirectional flow there is an upstream limit above 10 which a patch survival probability is close to zero, while a linear and strictly positive 11 profile seems to emerge below this limit. Studying further this profile under our model 12 is a promising future research track. 13

14 4.4. Robustness of our model

Our stochastic simulations are performed in discrete time: at each time step, we let all the extinctions occur first, and then simulate the colonizations. Reversing the order of events does not modify the behavior of the system during simulations, as we start with the situation where all habitat patches are occupied. However, if persistence is evaluated after the extinction events instead of the colonization events, viability predictions are lower, as shown on Figure 7. Nevertheless, the general behavior of the extinction probability in relationship to asymmetry is not affected.

Continuous- and discrete-time colonization-extinction models of metapopulations can 22 also differ in their predictions of extinction (Frank, 2005). In continuous-time models, 23 extinctions and colonizations are not ordered. Extinctions occur at rate e, while col-24 onizations between habitat patches i and j occur at rate $c m_{ij}$, and the time intervals 25 between these events are assumed to be independent and exponentially distributed. As 26 Figure 8 shows, our results are robust to this change of model: simulations performed 27 in discrete time or continuous time lead to similar behavior of the extinction probability 28 with respect to the asymmetry factor d. 29

¹ 5. Conclusion

In heterogeneous environments, populations are fragmented and form metapopulations 2 which persist through processes of extinction and re-colonization. Due to environmental 3 heterogeneity, those fragmented populations form complex networks of habitat patches 4 that can display asymmetry in dispersal. Such networks have dynamic, ecological and 5 genetic properties that strongly differ from those observed in homogeneous systems and 6 suffer from a general lack of theoretical exploration (Vuilleumier and Possingham, 2006; 7 Campbell Grant et al., 2007; Labonne et al., 2008; Morrissev and Kerckhove, 2009). 8 Given fixed values of standard metapopulation parameters such as overall colonization 9 rate, extinction rate, and connectivity, we explored how the level and pattern of re-10 colonization asymmetry affect the metapopulation capacity and persistence. 11

We found that a directional bias in dispersal strength smaller than 25% does not affect 12 metapopulation persistence; this threshold value reaches 80% when metapopulation bene-13 fits from a strong general connectivity (the island model) or with strong local connectivity 14 (local horizontal symmetry). However, when the connectivity is generally weak (stepping 15 stone model), a bias of as little as 35% drastically reduces viability. This effect is even 16 stronger when the re-colonization bias affects both the strength and the average distance 17 of dispersal. Networks that allow for a balance between local and global (long-distance) 18 connectivity provide higher persistence than networks that allow for global connectivity 19 and large circulating re-colonization patterns (island model). 20

21 Acknowledgments

We thank I.L. Chatterji for inspiring discussions. SV and BMB thank the Mathematical Biosciences Institute for hospitality during the period during which this work was initiated. This work was supported by the grant PZ00P3-121702 to SV from the Swiss National Science Foundation and US National Science Foundation IGERT grant DGE-0801544 (BMB). The authors acknowledge the University of Florida High-Performance Computing Center (URL: http://hpc.ufl.edu) for providing computational resources and support that have contributed to the research results reported within this paper.

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Figure 1: Decay of the colonization rate f(x) with the distance x from the focal habitat patch in (from top to bottom): the island model, the stepping stone model, the weakly and strongly asymmetric distance-dependent models. Here, the asymmetry factor d = 1/4 (and $\alpha = 1$ in the distance-dependent models).



patch number

Figure 2: Patterns of asymmetry in colonization. Connection matrices for island model, 16×16 system. Top row, circulating: for $a_c = 1/2$ (top right), the system is antisymmetric $(m_{ij} = 1 - m_{ji}$ for all i, j). Bottom row, bidirectional: for $a_b = 1/2$ (bottom right), the system is symmetric.



Figure 3: Metapopulation capacity λ_M as a function of the asymmetry factor d for: (a) the island model (triangles) and the linear stepping stone model (squares), (b) the weakly distance-dependent asymmetric model with $\alpha = 1$ (triangles) and $\alpha = 10$ (squares), (c) the strongly distance-dependent asymmetric model with $\alpha = 1$ (triangles) and $\alpha = 10$ (squares), and (d) the grid stepping stone model with horizontal asymmetry in the direction of propagation (triangles) and diagonal asymmetry (squares). The number of patches n = 100. The solid curves correspond to theoretical values obtained (or conjectured) for large system size n.



Figure 4: The minimum, median, and maximum value of the metapopulation capacity λ_M as a function of the asymmetry parameters a_b and a_c for the island model and for the stepping stone model considering either bidirectional connection or a circulation system (see method for details). Only real leading eigenvalues were considered for the grid2D case, were excluded 733/21000 complex leading eigenvalues for the bidirectional case, 20/21000 pure-imaginary and 753/21000 complex leading eigenvalues for the circulating case.



Figure 5: Metapopulation capacity λ_M (triangles) and extinction probability p_E (squares) as a function of the asymmetry factor d and the colonization rate c for (a) the island model, (b) the strongly asymmetric distance-dependent model with $\alpha = 1$, (c) the linear stepping stone model, and (d) the grid stepping stone model with horizontal asymmetry. The number of patches n = 100, the number of generations g = 1000 and the number of simulations s = 1000 (except for the linear stepping stone model with s = 2500). In addition, the local extinction rate e = 0.1 and the colonization rate c = 0.4 (black squares), c = 0.5 (gray squares) and c = 0.6 (white squares).



Figure 6: Probability of metapopulation extinction, p_E , as a function of the asymmetry parameter a_b and a_c for the island model and for the stepping stone with locale extinction rate e=0.1 and the colonization rate c = 0.1, 0.2, 0.3, 0.4, 0.5, 0.6. Dynamics is simulated for 1000 time steps.



Figure 7: Impact of permuting extinction and recolonization events on extinction probability p_E . The model and parameters here are the same as in Figure 5b. Solid (resp. dotted) lines represent the results obtained when extinctions (resp. recolonizations) are performed first.



Figure 8: Comparison of predictions obtained by a discrete-time or a continuous-time simulation model. The model and parameters here are the same as in Figure 5b. Solid (resp. dotted) lines represent the results for the discrete-time (resp. continuous-time) model.

¹ Appendix A. Proofs

² Appendix A.1. Linear stepping stone model

³ We prove here (28). Under the stepping stone model (13), the matrix M may be ⁴ rewritten as

$$M = \begin{pmatrix} 0 & d & & & 0 \\ 1 - d & 0 & d & & \\ & 1 - d & 0 & \ddots & \\ & & \ddots & \ddots & d \\ 0 & & & 1 - d & 0 \end{pmatrix} = \sqrt{d(1 - d)} \begin{pmatrix} 0 & x & & 0 \\ 1/x & 0 & x & & \\ & 1/x & 0 & \ddots & \\ & & \ddots & \ddots & x \\ 0 & & & 1/x & 0 \end{pmatrix}_{(A.1)}$$

⁵ where $x = \sqrt{d/(1-d)}$. Let us now write

$$D_n(\lambda) = \det \begin{pmatrix} -\lambda & x & & 0\\ 1/x & -\lambda & x & & \\ & 1/x & -\lambda & \ddots & \\ & & \ddots & \ddots & x\\ 0 & & & 1/x & -\lambda \end{pmatrix}$$
(A.2)

6 It follows that $D_1(\lambda) = -\lambda$, $D_2(\lambda) = \lambda^2 - x (1/x) = \lambda^2 - 1$ and expanding the determinant

 $_{7}$ along the last column for general n gives

$$D_n(\lambda) = -\lambda D_{n-1}(\lambda) - x (1/x) D_{n-2}(\lambda) = -\lambda D_{n-1}(\lambda) - D_{n-2}(\lambda)$$
(A.3)

By induction, this shows that D_n(λ) does actually not depend on x, so the eigenvalues
of the matrices

$$\begin{pmatrix} 0 & x & & 0 \\ 1/x & 0 & x & & \\ & 1/x & 0 & \ddots & \\ & & \ddots & \ddots & x \\ 0 & & & 1/x & 0 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 0 & 1 & & 0 \\ 1 & 0 & 1 & & \\ & 1 & 0 & \ddots & \\ & & \ddots & \ddots & 1 \\ 0 & & & 1 & 0 \end{pmatrix}$$
 (A.4)

are the same. It is now a well know fact that as $n \to \infty$, the largest eigenvalue of the latter matrix converges to 2 (Gray 2006). So as $n \to \infty$, the largest eigenvalue of Mconverges to

$$\lambda_M(d) = 2\sqrt{d(1-d)} \tag{A.5}$$

⁴ Appendix A.2. Strongly asymmetric distance-dependent model

⁵ We prove here (30). Under the distance-dependent model (19) and when $\alpha = 1$, the ⁶ matrix M may be rewritten as M = d(1 - d) X, where

$$x_{ij} = \begin{cases} d^{j-i-1} & \text{if } i < j \\ (1-d)^{i-j-1} & \text{if } i > j \end{cases}$$
(A.6)

⁷ Now, for any fixed n and as d tends to 0, the matrix X tends to

$$X_{0} = \begin{pmatrix} 0 & 1 & & 0 \\ 1 & 0 & 1 & & \\ & 1 & 0 & \ddots & \\ & & \ddots & \ddots & 1 \\ 1 & & & 1 & 0 \end{pmatrix}$$
(A.7)

⁸ In the following, we prove that for any n, the largest eigenvalue λ_{X_0} of X_0 cannot be ⁹ greater than 3, thus proving that as d tends to 0,

$$\lim_{d \to 0} \frac{\lambda_M(d)}{d} = \lim_{d \to 0} \frac{d(1-d)\lambda_{X_0}}{d} \le \lim_{d \to 0} \frac{3d(1-d)}{d} \le 3.$$
(A.8)

10 or in other words, that $\lambda'_M(0) \leq 3$, which is (30).

¹¹ The fact that $\lambda_{X_0} \leq 3$ is proven as follows. Let $D_n(\lambda)$ and $E_n(\lambda)$ be defined as

$$D_n(\lambda) = \det \begin{pmatrix} -\lambda & 1 & & 0 \\ 1 & -\lambda & 1 & \\ & 1 & -\lambda & \ddots & \\ & & \ddots & \ddots & 1 \\ 1 & & & 1 & -\lambda \end{pmatrix} \quad \text{and} \quad E_n(\lambda) = \det \begin{pmatrix} -\lambda & 1 & & 0 \\ 1 & -\lambda & 1 & \\ & 1 & -\lambda & \ddots & \\ & & \ddots & -\lambda & 1 \\ 1 & & & & 1 & 1 \\ \end{pmatrix}$$
(A.9)

By expanding the determinant along the last column, the following recurrence relations
 are obtained:

$$D_{n+1}(\lambda) = -\lambda D_n(\lambda) - E_n(\lambda)$$
 and $E_{n+1}(\lambda) = D_n(\lambda) - E_n(\lambda)$ (A.10)

³ We now make the following claim: if $\lambda > 3$, then for all values of n, $|D_n(\lambda)| \ge |E_n(\lambda)|$

and $D_n(\lambda) E_n(\lambda) < 0$. This implies in particular that if $\lambda > 3$, then for all values of n,

⁵ $D_n(\lambda) \neq 0$, so λ cannot be an eigenvalue of X_0 and therefore $\lambda_{X_0} \leq 3$.

Proof of the claim. We proceed by induction. Since $D_1(\lambda) = -\lambda$ and $E_1(\lambda) = 1$, it is clear by assumption that $|D_1(\lambda)| \ge |E_1(\lambda)|$ and $D_1(\lambda) E_1(\lambda) < 0$. Assume now that $|D_n(\lambda)| \ge |E_n(\lambda)|$ and $D_n(\lambda) E_n(\lambda) < 0$. Then,

$$D_{n+1}(\lambda) E_{n+1}(\lambda) = -\lambda D_n(\lambda)^2 + E_n(\lambda)^2 + (\lambda - 1) D_n(\lambda) E_n(\lambda) < 0$$
(A.11)

Besides,

$$|E_{n+1}(\lambda)| = |D_n(\lambda) - E_n(\lambda)| = |D_n(\lambda)| + |E_n(\lambda)|$$
(A.12)

10 and

$$|D_{n+1}(\lambda)| = |\lambda D_n(\lambda) + E_n(\lambda)| = |(\lambda+1) D_n(\lambda) + E_n(\lambda) - D_n(\lambda)|$$
(A.13)

11 As $|(\lambda + 1) D_n(\lambda)| \ge |E_n(\lambda) - D_n(\lambda)|$, it is still true by assumption that

$$|D_{n+1}(\lambda)| = |(\lambda+1) D_n(\lambda)| - |E_n(\lambda) - D_n(\lambda)| \ge 4 |D_n(\lambda)| - |E_{n+1}(|\lambda)|$$
(A.14)

$$\geq 2(|D_n(\lambda)| + |E_n(\lambda)|) - |E_{n+1}(\lambda)| = 2|E_{n+1}(\lambda)| - |E_{n+1}(\lambda)| = |E_{n+1}(\lambda)| (A.15)$$

¹² so the claim is proved.

¹³ Appendix A.3. Grid stepping stone model

We prove here (31). In the grid case, the matrix M of the stepping stone model has the following structure:

$$M = \frac{1}{2} \begin{pmatrix} M' & D & & 0 \\ D & M' & D & & \\ & \ddots & \ddots & \ddots & \\ & & D & M' & D \\ 0 & & & D & M' \end{pmatrix}$$
(A.16)

where M' is the matrix of the linear stepping stone model and $D = \text{diag}(1/2, \dots, 1/2)$. The eigenvalue decomposition of each matrix M' reads $M' = S\Lambda'S^{-1}$, where S is an

³ invertible matrix and Λ' is the diagonal matrix of eigenvalues of M'. Therefore,

$$M = \frac{1}{2} \begin{pmatrix} S & 0 & & 0 \\ 0 & S & 0 & \\ & \ddots & \ddots & \ddots & \\ & & 0 & S & 0 \\ 0 & & & 0 & S \end{pmatrix} \begin{pmatrix} \Lambda' & D & & 0 \\ D & \Lambda' & D & \\ & \ddots & \ddots & \ddots & \\ & & D & \Lambda' & D \\ 0 & & & D & \Lambda' \end{pmatrix} \begin{pmatrix} S^{-1} & 0 & & 0 \\ 0 & S^{-1} & 0 & \\ & \ddots & \ddots & \ddots & \\ & & 0 & S^{-1} & 0 \\ 0 & & & 0 & S^{-1} \end{pmatrix}$$
(A.17)

⁴ and the eigenvalues of M are the same as those of

$$\Lambda = \frac{1}{2} \begin{pmatrix} \Lambda' & D & & 0 \\ D & \Lambda' & D & & \\ & \ddots & \ddots & \ddots & \\ & & D & \Lambda' & D \\ 0 & & & D & \Lambda' \end{pmatrix}$$
(A.18)

⁵ Let us denote by $\lambda_M^{2D}(d)$ the largest eigenvalue of M (that is, of Λ) and by $\lambda_M^{1D}(d)$ the

⁶ largest eigenvalue of M' (that is, of Λ'). By Geršgörin's discs' argument, we know that

$$\lambda_M^{2D}(d) \le \frac{1}{2} (\lambda_M^{1D}(d) + 1)$$
 (A.19)

⁷ which proves half of the claim. This upper bound is achieved for large system size n:
8 indeed, if λ is an eigenvalue of the reduced size matrix

$$\widetilde{\Lambda} = \frac{1}{2} \begin{pmatrix} \lambda_M^{1D}(d) & 1/2 & 0 \\ 1/2 & \lambda_M^{1D}(d) & 1/2 & \\ & \ddots & \ddots & \ddots & \\ & & 1/2 & \lambda_M^{1D}(d) & 1/2 \\ 0 & & 1/2 & \lambda_M^{1D}(d) \end{pmatrix}$$
(A.20)

⁹ then it is easily seen that λ is also an eigenvalue of the matrix Λ . As the largest eigenvalue ¹⁰ of $\widetilde{\Lambda}$ is known to converge to $\frac{1}{2}(\lambda_M^{1D}(d)+1)$ for large *n* (Gray 2006), the claim is proved.