# Qualitative behavior of stage-structured populations: application to structural validation

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Abstract. The transient behavior of a class of nonlinear differential systems representing stage-structured populations is studied. The qualitative dynamics are described in terms of succession of extrema for the state variables, or for the integrated difference between two trajectories. The rules giving the possibilities of extrema are derived, they characterize the classical stage-structured models. These rules can be compared with experiments to validate the structure of the model. An explanation for the disagreement of this transition scheme with some experiments could be an unexpected interaction with another variable. A new model taking the interaction into account thus engenders new transition rules, which are to be compared with experiments. These results are illustrated with experiments on copepods, showing how the qualitative experimental features can help the construction and the validation of the models.

Key words: Stage-structured models *—* Transient behavior *—* Qualitative study *—* Validation *—* Copepods

# 1 Introduction

For many animal species (crustacean, insects, amphibians,  $\dots$ ), the individuals take on different morphological shapes before reaching their final adult state. This multiplicity of developmental stages gives rise to individuals with a complex life cycle. Copepods are small crustacea whose molting processes determine the succession of the different stages. These different stages are characterized by different shapes, sizes and behaviors, but above all they play very different roles

in marine ecosystems. When considering the dynamics of such a population in the food-web it is therefore very important to determine precisely the evolution of the population composition stage by stage. There is thus a strong need to construct models which represent such complex life cycles.

Because of the multiplicity of the represented stages, the corresponding models often reach high dimensions. Unfortunately, the different functions on which the models are constructed are mainly hypothetical, and have rarely been validated experimentally. Moreover, due to variability and weak sampling rate of data, parameter values, which are not always identifiable (Walter, 1982), are generally not estimated with precision. Under such conditions, the entire characterization of the dynamical behavior of a stage-structured model so that it can be compared with experimental data appears very difficult. For some systems, there exists methods of simplification: logical terms can be considered as an approximation of non-linear functions (Thomas, 1979; Glass and Pasternack, 1978; Snoussi and Thomas, 1993), singular perturbation methods like the quasi steady state assumption (Segel, 1984, 1988) can be used. The qualitative description of the evolution of equilibrium, when one parameter is modified, can also be a means of comparison between model structure and data (Arditi and Ginzburg, 1989; Ginzburg and Akçakaya, 1992). More recently, a dynamical qualitative methodology has been developed to characterize by means of graphs the dynamical behavior of a class of biological systems (Bernard and Gouzé, 1995a, b). With this analysis, the experimentalist can compare the most immediate information from the data (extrema, comparison with reference points) with the possible scenarii of such qualitative events derived from the sign of the jacobian matrix.

Stage-structured models enter in the framework of these models for which qualitative behavior can be entirely determined by the sign of the jacobian matrix: the dynamics of stage *i* is the balance between an input term in the stage depending on the stage  $i - 1$  (recruitment) and an output term (mortality, transfer to the next stage, dilution) depending on the stage *i*. Hence, the dynamics of each variable only depend on the variable itself and on the precedent one so that the system has a so-called loop structure (Hastings *et al*., 1977; Mallet-Paret and Smith, 1990; Bernard and Gouzé, 1995a). Nevertheless, the high dimension *n* of general stage-structured models makes a global qualitative description difficult (it would involve  $2<sup>n</sup>$ qualitative states).

In this paper, we focus on the transient behavior of a subsystem involving only a few successive variables, considering the other variables as peculiar inputs applied to the subsystem. We derive from the

structure of the partial system the possibilities of succession of extrema for these variables. We show that this analysis can also be applied to a comparison between two experiments, by integrating the state variables, so that experimental noise is smoothed. We point out that the usual succession rules may be transgressed if an unexpected interaction occurs between a state variable and another variable (predation, competition). This theoretical analysis is illustrated by experimental observations on different experiments with copepods.

## 2 Structure effects on the succession of extrema

## *2.1 Presentation and hypothesis*

For stage-structured populations, the most common interaction diagram between the variables representing the different stages is presented in Fig. 1a. It is generally assumed that the dynamics of a stage only depend on this stage (mortality growth, dilution) and on the previous one (recruitment, egg laying). If  $x_i \in \text{IR}^+$  represents biomass or number in stage *i*, a common way for writing down the associated dynamical system  $(\Sigma)$  is the following differential equations for the *n* considered stages:

$$
\sum \left\{ \begin{array}{l} \dot{x}_1 = f_1(x_n) - g_1(x_1) \\ \dots \\ \dot{x}_n = f_n(x_{n-1}) - g_n(x_n) \end{array} \right. \tag{1}
$$

The system  $(\Sigma)$  has a loop structure, as defined by Bernard and Gouzé (1995a). For sake of simplicity, we will denote indices modulo *n*, and therefore denote  $x_0 = x_n$ .

Often the variable  $x_0 = x_n$ .<br>Often the variable  $x_1$  describes eggs, and  $x_n$  the adults. Note that some variables  $x_i$  may have no biological meaning; they can represent age classes in a stage, or be an aggregation of different stages which have comparable dynamics.

The functions  $g_p$  (IR<sup>+</sup>  $\rightarrow$  IR) represent the output process of the stage *p*, due to the sum of the transfer to the next stage and the balance between mortality and growth. The functions  $f_p$  $(IR^+ \rightarrow IR^+)$  are the transfer from the precedent stage. These functions are usually considered as increasing i.e. for all the indexes *p*:  $\forall x_{p-1} \in \mathbb{IR}^+$  *df*<sub>p</sub>/*dx*<sub>*p*-1</sub> > 0. We assume that the function *f*<sub>p</sub> and  $g_p$  are  $C^2$ .

Some stages may have more complex dynamics. For example in the classical models of age-structured populations of fishes, several



Fig. 1. a Graph of interactions for loop models  $(\Sigma)$  (see eq. (1)). The dynamics of each variable depend on the variable itself and on the previous one. b Graph of interactions for the chain-structured submodel  $(\Sigma_{k,p})$  (see eq. (2)). Variable  $x_{k-1}$  acts as an input variable

stages of fish can spawn (Kishi et al., 1991). Such models, which are continuous Leslie models do not have a loop structure: the dynamics of the eggs depend on all the mature stages. Sometimes external interactions (predation, food,2) can also make what is *a priori* a loop structure disappear. In this case we will focus on a part of the system only, but which still has the following dynamics (assuming  $k \leq p$ :

$$
(\Sigma_{k,p})\begin{cases} \dot{x}_k = f_k(x_{k-1}) - g_k(x_k) \\ \dots \\ \dot{x}_p = f_p(x_{p-1}) - g_p(x_p) \end{cases}
$$
 (2)

The subsystem  $(\Sigma_{k,p})$ , is thus a non autonomous system with the input  $x_{k-1}$ . The advantage in considering this subsystem is that we do not need to give an analytical formulation for the whole system, which may not be loop-structured.

**Definition 1.** The system (2) *verifying*:  $\forall i \in \{k, ..., p\}$   $\forall x_{i-1} \in \mathbb{IR}^+$ *dfi*/*dxi*~1'0, *will be called chain*-*structured with increasing interactions*  $(CSI<sub>2</sub>)$ .

The interaction diagram for a CSI<sub>2</sub> subsystem ( $\Sigma_{k,p}$ ) is presented in Fig. 1b.

#### *2.2 Theorem for succession of extrema*

**Theorem 1** ( $CS_2T$  theorem). Assuming that the variable  $x_p$  obeys the *following differential equation*:

$$
(\Sigma_p) \{ \dot{x}_p = f_p(x_{p-1}) - g_p(x_p) \tag{3}
$$

*where*  $\forall x_{p-1} \in \mathbb{IR}^+ \text{ df}_p$ *appear during a phase of decline* [*resp. growth*] *of*  $x_{p-1}$ *. This transition scheme for the pair*  $(x_{p-1}, x_p)$  *will be called the classical stage-structured transition* ( $CS<sub>2</sub>T$ ) *scheme.* 

*Proof.* Denote  $z_p = \dot{x}_p$ . By differentiation along time of equation (3) we obtain:

$$
\dot{z}_p = \frac{df_p}{dx_{p-1}} z_{p-1} - \frac{dg_p}{dx_p} z_p
$$

Suppose that at time  $t_0$ ,  $x_p$  admits an extremum:  $z_p(t_0) = 0$ , thus we have

$$
\dot{z}_p(t_0) = \frac{df_p}{dx_{p-1}}(t_0) z_{p-1}(t_0).
$$

Because  $df_p/dx_{p-1} > 0$ , the sign of  $\dot{z}_p(t_0)$  is the same as that of  $z_{p-1}(t_0)$ .

If, for example,  $x_{p-1}$  is increasing then  $z_p(t_0) > 0$ , and thus  $z_p$  is increasing for  $t_0$ . Necessarily,  $z_p$  is negative for some  $t < t_0$ , and  $z_p$  is positive for some  $t > t_0$ . It implies that  $x_p$  is decreasing before  $t_0$  and increasing after it:  $x_p$  admits a minimum.

We have the symmetric result for  $x_{p-1}$  decreasing.

In this approach, we do not consider the set of trajectories, of zero measure, such that  $x_p$  and  $x_{p-1}$  admits for the same time  $t_0$  and extremum (see Bernard and Gouzé (1995a)).

Now we propose a series of lemma to characterize the qualitative behavior of these  $\text{CSI}_2$  subsystems, in terms of succession of extrema. For given (qualitative) initial conditions and for a given trend of the input  $x_{p-1}$ , these lemma predict the extrema that may appear.

We first consider the particular case where  $x_{p-1}$  is constant on a time interval.

**Lemma 1.** Assume that  $x_{p-1}$  is constant for  $t \in ]t_1, t_2[$ . If  $x_p$  obeys the  $CSI_2$  *subsystem*  $(\Sigma_p)$  *then*  $x_p$  *is monotonous for this period. If*  $x_k$  *to*  $x_{p-1}$ *also obey a CSI*<sub>2</sub> *subsystem* ( $\Sigma_{k, p-1}$ ) *then these variables are constant for this period. If*  $x_1$  *to*  $x_n$  *obey a loop-structured system* ( $\Sigma$ ) *then the system is at equilibrium*.

*Proof.* See Appendix 1.

The following lemma deals now with the other case where the input is strictly monotonous.

**Lemma 2.** *Consider the CSI<sub>2</sub> system* ( $\sum_{k,p}$ ). If at time  $t_i$  variables  $x_k$  to  $y_k$  are demonstral functional the subvariant system of time to *x p are decreasing* [*resp*. *increasing*], *the only possible extrema at time ti for these*  $(p - k + 1)$  *variables is a minimum* [*resp. maximum*] *of variable x k which arises if the input xk*~1 *is increasing* [*resp*. *decreasing*].

*Proof*: Suppose that variable *i* ( $k < i \leq p$ ) admits a minimum. This minimum corresponds to a phase of decline of the variable  $x_{i-1}$ , and therefore it is not allowed by the  $CS_2T$  theorem.

**Lemma 3.** *Consider the CSI*<sub>2</sub> *subsystem*  $(\sum_{k,p})$ . If  $x_k$  *is monotonous for*  $t \in \left] t_0, t_1 \right[$ , then  $x_j$  ( $k < j \leq p$ ) can have at the most  $(j - k)$  *extrema for*  $t \in \overline{\left]} t_0, t_1 \right[$ .

*Proof.* While  $x_k$  *is monotonous*,  $x_{k+1}$  can have at the most one extremum. Suppose, for example, that it is a maximum:  $x_{k+1}$  is thus increasing and then decreasing. During each of these two phases, the variable  $x_{k+2}$  can have an extremum. This shows that the variable  $x_j$  has, at the most,  $(j - k)$  extrema. has, at the most,  $(j - k)$  extrema.

For the loop systems, Lemma 3 can be extended and a stronger result can be given:

Lemma 4. *Assume that the system is loop*-*structured* (*eq*. (1)) *with increasing interactions*. *If at time t*<sup>1</sup> *the n state variables of the system are increasing* [*resp*. *decreasing*] *they will remain increasing* [*resp*. *decreasing*] *for all*  $t \geq t_1$ .

*Note*. This lemma, consequence of Lemma 2, is a general property of cooperative systems (Smith, 1988).

# *2.3 Theorem of comparison between two trajectories*

We propose here an important extension of the  $CS_2T$  theorem, which leads to new ways to determine if the experimental data can be represented by a model with the assumed structure.

Assume that  $x_p^1(t)$  and  $x_p^2(t)$  are two different trajectories of the same  $CSI_2$  subsystem  $(\Sigma_p)$  associated with two different initial conditions and two different inputs  $x_{p-1}^1(t)$  and  $x_{p-1}^2(t)$ .

Denote by  $\delta_p(t)$  the integrated difference between the two trajectories  $x_p^1(t)$  and  $x_p^2(t)$ :

$$
\delta_p(t) = \int_0^t \left( x_p^2(\tau) - x_p^1(\tau) \right) d\tau \tag{4}
$$

**Theorem 2.** If the two variables  $x_p^1$  and  $x_p^2$  obey the same CSI<sub>2</sub> subsystem  $(\Sigma_p)$  *then the pair*  $(\delta_{p-1}, \delta_p)$  *satisfies the* CS<sub>2</sub>T *scheme*: *the maxima* [*resp.*] minima] of  $\delta_p$  appear during a phase of decline [resp. growth] of  $\delta_{p-1}$ .

*Proof*. Let us consider the following function:

$$
\phi(\alpha) = f_p(\alpha x_{p-1}^2 + (1-\alpha)x_{p-1}^1) - g_p(\alpha x_p^2 + (1-\alpha)x_p^1)
$$

If we integrate between 0 and 1 the derivative of  $\varphi$  we get:

$$
\dot{x}_p^2 - \dot{x}_p^1 = (x_{p-1}^2 - x_{p-1}^1) \int_0^1 f'_p(\alpha x_{p-1}^2 + (1 - \alpha)x_{p-1}^1) d\alpha - (x_p^2 - x_p^1)
$$

$$
\times \int_0^1 g'_p(\alpha x_p^2 + (1 - \alpha)x_p^1) d\alpha
$$

Since the integrated function  $f'_p$  is strictly positive, we obtain the following relationship:

$$
\ddot{\delta}_p = \dot{\delta}_{p-1} F_p(x_{p-1}^1, x_{p-1}^2) - \dot{\delta}_p G_p(x_p^1, x_p^2)
$$

with  $F_p$  a strictly positive function.

By applying the same reasoning as in the proof of the  $CS_2T$ theorem, we have the result.

*Important particular case*. It is also possible to compare a trajectory  $x_p(t)$  of a  $CSI_2(\Sigma_p)$  subsystem with the same trajectory translated in time,  $x_p(t - T)$ . We choose then  $x_p^2(t) = x_p(t)$  and, for a positive real *T*,  $x_p^1(t) = x_p(t - T)$ . Let us define now the moving average of  $x_p$  on the time interval  $]t - T, t[$ :

$$
\bar{x}_p(t) = \frac{1}{T} \int_{t-T}^t (x_p(\tau) - x_p(\tau - T)) d\tau
$$
\n(5)

We propose now a straighforward extension of Theorem 2 that characterizes the behavior of the variables which have been filtered by moving average:

**Lemma 5.** Assuming that the variable  $x_p$  is driven by a CSI<sub>2</sub> subsystem  $(\Sigma_p)$ , *then the pair*  $(\bar{x}_{p-1}, \bar{x}_p)$ , *as defined by eq.* (5), *satisfies the*  $CS_2T$ *scheme*.

*Consequences*. If the measurements of the state variables are noisy, which is generally the case in biology, this method provides us a very simple filter to smooth the data, and remains nevertheless in the framework of a qualitative analysis. The example presented in Sect. 2.4 demonstrates the practical efficiency of this methodology.

As for Sect. 2.2, we can derive properties of the dynamical behavior for the integrated difference between two experiments:

**Lemma 6.** Consider  $x_i^1$  and  $x_i^2$  the components of two different trajector*ries of a CSI*<sub>2</sub> *subsystem* ( $\Sigma_{k,p}$ ). If there exists a time  $t_0$ , such that:<br> $\Xi_{k,p}$   $\Xi_{k,p}$  $\forall i \in \{k, ..., p\} \ x_i^1(t_0) < x_i^2(t_0)$  [*resp.*  $x_i^1(t_0) > x_i^2(t_0)$ ], *then the crossing of two components* (*i.e.*  $\exists j \in \{k, ..., p\}$ ,  $\exists t_c \text{ s.t. } x_j^1(t_c) = x_j^2(t_c)$ ) is possible *only for components*  $x_k^i$ , *if the inputs verify*  $x_{k-1}^1 > x_{k-1}^2$  [*resp.*  $x_{k-1}^1 < x_{k-1}^2$ .

*Proof*. This is the same demonstration as for Lemma 2, by considering the variable  $\delta_i$ . The contract of the contract of the contract of  $\Box$ 

**Lemma 7.** Consider  $x_i^1$  and  $x_i^2$  the components of two different trajecto*ries of a CSI*<sub>2</sub> *subsystem*  $(\Sigma_{k,p})$ . *If for all*  $t \in ]t_0, t_1[$ :  $x_k^1(t) < x_k^2(t)$ , *then*<br>*two components via*  $m, d, u^2$  (*k*<sub>2</sub> *k*) *cm* interpreted to the most (*i*) b) *two components*  $x_j^1$  *and*  $x_j^2$  ( $k < j \leq p$ ) *can intersect at the most*  $(j - k)$ *times for*  $t \in ]t_0, t_1[$ .

*Proof.* This is an application of Lemma 3.

**Lemma 8.** *Consider*  $x_i^1$  *and*  $x_i^2$  ( $i \in \{1, ..., n\}$ ) *the components of two different trajectories of a loop*-*structured system with increasing interactions. If at time*  $t_1$ *, we have for all the components*  $x_i^1(t_1) < x_i^2(t_1)$  then  $∀t ≥ t_1 x_i^1(t) < x_i^2(t).$ 

*Proof*. This is an application of Lemma 4. Note that it is a general property of cooperative systems (Smith, 1988).  $\Box$ 

# *2.4 Application*

The most common application of the  $CS_2T$  scheme is the well-known observation of the dynamics of a cohort, obtained by examining the evolution of individuals initially at the same stage. The successions of picks, which is well known from people studying development of stage-structured populations, fit straightforwardly the  $CS_2T$  scheme.

Using experimental data, we propose here to show that this  $CS_2T$ scheme is also respected for the more complex case where all the stages are present at the initial time. To clarify our analysis, we first use the

result of Lemma 5 to process the data with the moving average filter (see an example of data processing on Fig. 2). Figure 3 presents the processed data for the copepod *Euterpina acutifrons*. The experimental qualitative behavior seems to be in agreement with the  $CS_2T$  scheme through the 120 days of the experiment when considering the pair (large naupliar stage, small copepodite stage) for the numerous observed extrema. It can be seen that the level of noise is very low, because it has been smoothed by the filter. Thanks to the filtering effect of the integration, a qualitative analysis can be performed, even for very noisy data, for which the direct observation of extrema would be too uncertain.

Figure 4 presents a comparison between two different experiments with the copepod *Temora stylifera*. For these two experiments the large naupliar stage and the small copepodite stage have been integrated along time (cf eq. (4)). It can be seen that the behavior of this pair follows the  $CS_2T$  scheme given by Theorem 2.

This methodology may involve the selection of ''reference experiments'' to which a given experiment could be compared. If the model is validated for such a reference experiment, the criteria based on the qualitative comparison are a way for the experimentalist to verify whether a given experiment can also be explained by the structure of



Fig. 2. Example of data processing by moving average for the small copepodite stage of *Euterpina acutifrons*. The symbols represent the original data, the continuous line is the moving average ( $T = 6$  days) interpolated by splines function (MATLAB)



Fig. 3. Development of *Euterpina acutifrons* over several generations (Yassen 1984). Data processed by moving average ( $T = 6$  days) for (*A*) stage  $p - 1$  (large naupliar stage) and (B) stage *p* (small copepodite stage). The extrema for the copepodite are identified by gray strips

the model. The advantage is then to have more tests to compare an experiment and the structure of the model.

## 3 An unexpected interaction: a reason to transgress the transition rules

## *3.1 Introduction*

Suppose now that an experiment is performed, and that the analysis of its qualitative features does not follow the  $\text{CS}_2\text{T}$  scheme. Clearly it shows



Fig. 4. Comparison of two experiments with *Temora stylifera*. (A) Large naupliar stage:  $\delta_3(t) = \int_0^t (x_3^2(\tau) - x_3^1(\tau)) d\tau$ . (B) Small copepodite stage:  $\delta_4(t) = \int_0^t (x_4^2(\tau) - x_3^1(\tau)) d\tau$ . The outnome of  $\delta$  are concerned by group string  $x_4^1(\tau)$  d $\tau$ . The extrema of  $\delta_4$  are represented by gray strips

that the structure of the model is not adapted to the representation of this experiment. More precisely, if stage  $x_i$  has an extremum which is not allowed by the  $CS_2T$  scheme for the observed trend of  $x_{i-1}$  this would mean that the dynamics of stage *i* can not be described by the equation  $(\Sigma_i)$ . Note that this conclusion is independent of the dynamics of the other stages.

We assume here that the structure of the model is consistent with other experiments, where, for example, ideal growth conditions occur. In other words, we suppose that the stages definition has been validated, and therefore that the noticed experimental incompatibilities with the  $CS_2T$  scheme are not due to aggregation of heterogeneous stages.

In this section, we will go further and try to help the experimentalist to understand why his model did not fit his experiment, in order that he can build a correct model. For this we will show that an unexpected interaction can change the classical transition rules. This interaction may have several sources such as food limitation, predation, competition, ... We will take as an example the case of predation, which often corresponds to the phenomenological question that the biologist wants to answer: does species *a* eat species *b*? Which stages are mostly eaten? We will show that observation of extrema not matching the  $CS_2T$ transition scheme can highlight such an interaction between two variables.

#### *3.2 Consequence of an unexpected interaction*

Assuming, for example, that some predator of concentration *u* eats the stage *p*. The subsystem driving this stage depends now on two inputs  $x_{p-1}$  and *u*:

$$
\left(\Sigma_p^u\right)\left\{\dot{x}_p = f_p(x_{p-1}) - g_p(x_p) - h_p(u, x_p)\right\} \tag{6}
$$

The logical assumption that the loss due to predation increases when *u* increases implies that the function  $h_p$  ((IR<sup> $\hat{i}$ </sup>)<sup>2</sup>  $\rightarrow$  IR<sup> $\dagger$ </sup>) verifies:

$$
\forall (u, x_p) \in (\text{IR}^+)^2, \quad \frac{\partial h_p}{\partial u} > 0 \ .
$$

**Theorem 3.** Let  $x_p$  be driven by the subsystem  $(\Sigma_p^u)$  where  $∀(u, x_p) ∈ (IR<sup>+</sup>)<sup>2</sup>, ∂h<sub>p</sub>/∂u > 0$  *and*  $df<sub>p</sub>/dx<sub>p-1</sub> > 0.$  *If*  $x<sub>p-1</sub>$  *increases and u decreases* [*resp*. *<sup>x</sup>p*~1 *decreases and u increases*]*<sup>x</sup> p can have at the most one extremum*, *and this extremum is a minimum* [*resp*. *a maximum*].

*Proof.* If we consider the time  $t_0$  when  $x_p$  admits an extremum, we have:

$$
\dot{z}_p(t_0) = \frac{df_p}{dx_{p-1}} z_{p-1}(t_0) - \frac{\partial h_p}{\partial u} \dot{u}(t_0)
$$

Since  $z_{p-1}(t_0)$  and  $\dot{u}(t_0)$  have opposite signs, using the same principle as for the CS<sub>2</sub>T theorem, we can derive the sign of  $\dot{z}_p(t_0)$ .  $\Box$ 



**Table 1.** Transition rules for the subsystem  $(\sum_{i}^{u})$ : The new criteria of appearance of extrema for the variable  $x_i$  in relation to the trend of variables  $x_{i-1}$  and *u* 

Note that if  $x_{p-1}$  and *u* have the same trend, both extrema are *a priori* possible for *xp*. Especially one can find extrema not compatible with the  $CS_2T$  theorem (see Table 1).

*Application.* If an experimental extremum for variable  $x_p$  appears which disagrees with the  $CS_2T$  theorem, an interaction between variables  $x_p$  and  $u$  can be hypothesized. By examining the trend of the three variables  $x_{p-1}$ ,  $x_p$  and *u* it can be verified if the rules given by Theorem 3 agree with the experiment. This can therefore constitute an indirect method to highlight an interaction between predators and individuals in a stage.

When there are interactions, it is still possible to compare two different experiments. Furthermore we shall see that if the input is the same for both experiments, the  $CS_2T$  rules remain valid.

**Theorem 4.** Consider  $x_p^1$  and  $x_p^2$  two different trajectories from subsystem  $(\sum_{p=1}^{u} a_p)$  *associated with two sets of input*  $(x_{p-1}^1, u^1)$  *and*  $(x_{p-1}^2, u^2)$ , *respectively tively. Assume that*  $\forall x_p \in \mathbb{IR}^+, \text{ df}_p/dx_{p-1} > 0$  *and*  $\forall (u, x_p) \in (\mathbb{IR}^+)^2,$  $\partial h_p/\partial u > 0$ , then the same rules as for Theorem 3 are satisfied for  $(\delta_{p-1}, U_p, \delta_p)$ , with  $\delta_p(t) = \int_0^t (x_p^2(\tau) - x_p^1(\tau))d\tau$  and  $U_p(t) = \int_0^t (u_p^2(\tau) - u_1^1(\tau))d\tau$  $u_p^1(\tau)$ ) $d\tau$ .

*Proof.* Consider the function  $\chi(x_{p-1}, x_p, u) = f_p(x_{p-1}) - g_p(x_p) - f_p(x_{p-1}) = f_p(x_p) - f_p(x_p)$  $h_p(u, x_p)$ , verifying  $\partial \chi / \partial x_{p-1} > 0$  and  $\partial \chi / \partial u < 0$ . As for the proof of Theorem 2, we define:

$$
\varphi_2(\alpha) = \chi(\alpha x_{p-1}^2 + (1-\alpha)x_{p-1}^1, \alpha x_p^2 + (1-\alpha)x_p^1, \alpha u^2 + (1-\alpha)u^1)
$$

Then, the principle used for Theorem 2 leads us to the following relationship:

$$
\ddot{\delta}_p = \dot{\delta}_{p-1}\Gamma + \dot{\delta}_p\Gamma - \dot{U}\Theta
$$

with  $\Gamma$ ,  $\Lambda$  and  $\Theta$  strictly positive functions of the variables  $(x_{p-1}^j, x_p^j, u^i), j = 1,2.$ 

By considering the time when  $\delta_p$  reaches an extremum, we can conclude in the same way as for Theorem 3.

If the predator dynamics are the same for both experiments (i.e. *u* is the same), a stronger result can be derived:

**Theorem 5.** *Consider*  $x_p^1$  *and*  $x_p^2$  *two different trajectories form subsystem*  $(\Sigma_p^u)$  *associated with the sets of inputs*  $(x_{p-1}^1, u)$  *and*  $(x_{p-1}^2, u)$ , *respectively*. *Assume that*  $\forall x_p \in \mathbb{IR}^+, \text{df}_p/dx_{p-1} > 0$ , *then the pair*  $(\delta_{p-1}, \delta_p)$ *follows the*  $CS_2T$  *scheme.* П

*Proof.* The proof is the same as for Theorem 4, with  $\dot{U} = 0$ .

# *3.3 Application*

In the experiment of Fig. 5, the copepod *Euterpina acutifrons* grows with another copepod *Temora stylifera*. It is hypothesized (Yassen, 1984) that adult stages of T. *Stylifera* eat small stages of *E. acutifrons.* Hence, contrary to a lot of experiments where *E*. *acutifrons* is reared alone, it can be seen (Fig. 5) that the  $CS_2T$  scheme is not respected for the small naupliar stage: a maximum of naupliar stage can be observed during a phase where the eggs, the previous stage, are still increasing. As the number of adults of T. *Stylifera* is increasing, this confirms the suspected interaction with T. *stylifera*. The first naupliar stages are generally non-feeding stages therefore we suggest that the interaction is not a competition for food but a predation of the naupliar stages of *E*. *acutifrons*.

In another experiment (Fig. 6), eggs and the small naupliar stage are observed for the copepod *Acartia clausi*. In this experiment, a minimum of the nauplii can be seen during a declining phase of the eggs, and a maximum of nauplii follows during an increasing phase of the eggs. These two extrema are not compatible with the  $CS_2T$  scheme. For these species, a phenomenon of cannibalism can be hypothesized: adults may eat their own nauplii. As the minimum of the nauplii appears during a phase where adults are decreasing, and the maximum during an increasing phase of the latter, they are now allowed by the result of Theorem 3.



Fig. 5. Bispecific culture *Euterpina acutifrons–Temora stylifera*: data processed by moving average ( $T = 4$  days) for (A) eggs, (B) small naupliar stage of *E. acutifrons* and (C) adults of *T. stylifera*. The discussed extremum of the small naupliar stage of *E*. *acutifrons* is represented by a gray strip

## 4 Conclusions

Models describing stage-structured populations may be very complex, but they are generally loop-structured and have monotonous interactions. Rules governing the succession of qualitative events can therefore



Fig. 6. Bispecific culture *Euterpina acutifrons—Acartia clausi*: data processed by moving average ( $T = 6$  days) for (A) eggs, (B) small naupliar stage and (C) adults of *A*. *clausi*. The discussed extrema of the small naupliar stage of *A*. *clausi* are represented by gray strips

be derived both for the scenarii of extrema for the state variables and for the integrated value of two different trajectories. Some typical results for these systems are shown: during a period where stage *i* is decreasing, the stage  $(i + k)$  can have at the most *k* extrema. This set of rules gives the experimentalist qualitative criteria with which to test his

model. He can then verify experimentally these rules, in other words compare the structure of his model with his experiments. If the latter are always respected, the structure of the model will be validated.

Sometimes some stages have more complex kinetics, but other stages still have classical stage-structured dynamics. In the work presented here the system is not considered as a whole, and the experimentalist can test separately the structure of the sub-model describing the stages with the classical stage-structure. More precisely, some parts of the model are not required to be explicitly described. It means that the methodology remains valid for complex interactions linking some stages with external variables.

We have shown that the behavior of the stage may qualitatively change if an unexpected interaction between a stage and another variable occurs. In this case the method described may be of substantial help in discovering or proving non-directly observable interactions. In using this methodology we suspect there exists a predation relationship between the two copepods *E. acutifrons* and *T. stylifera.* We have also hypothesized an unexpected cannibalism relationship in the adults of *A*. *clausi* on his own nauplii.

With such an analysis, the experimentalist can use an information which is easy to obtain because of its qualitative aspect, even if the data are noisy. Since neither the parametric values nor the precise mathematical formulation of the functions is required, this information is very robust and strong enough to invalidate by comparison with experiments an *a priori* supposed structure.

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#### Appendix 1: Proof of Lemma 1

For  $x_p$  obeying the CSI<sub>2</sub> subsystem  $(\Sigma_p)$ , let us assume that there exists  $t_0 \in \left] t_1, t_2 \right[$  such that  $z_p(t_0) = 0$ . Because  $z_{p-1}(t_0) = 0$ , we have:

$$
\dot{z}_p(t_0) = \frac{df_p}{dx_{p-1}} z_{p-1}(t_0) - \frac{dg_p}{dx_p} z_p(t_0) = 0
$$

and also:

$$
\ddot{z}_p(t_0) = \frac{d^2 f_p}{dx_{p-1}^2} z_{p-1}^2(t_0) + \frac{df_p}{dx_{p-1}} \dot{z}_{p-1}(t_0) - \frac{d^2 g_p}{dx_p^2} z_p^2(t_0) \n- \frac{dg_p}{dx_p} \dot{z}_p(t_0) = 0
$$

on the same way, the *m*th derivatives  $z_p^{(m)}(t_0) = 0$  for all *m*, so that the variable  $x_p$  does not have a strict extremum.

If 
$$
x_k
$$
 to  $x_{p-1}$  obey a  $CSI_2$  subsystem  $(\Sigma_{k,p-1})$ , we have for  $t \in ]t_1, t_2[$ :

$$
\dot{z}_{p-1}(t) = \frac{df_{p-1}}{dx_{p-2}} z_{p-2}(t) - \frac{dg_{p-1}}{dx_{p-1}} z_{p-1}(t) = 0 = \frac{df_{p-1}}{dx_{p-2}} z_{p-2}(t)
$$

therefore  $z_{p-2} = 0$ . The calculation of  $\dot{z}_{p-2}$  shows that  $z_{p-3} = 0$ , and so on until  $z_k = 0$ .

 If the system is loop-structured, this reasoning proves that ∀*i*,  $z_i(t) = 0$ : the system is at equilibrium.

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