

LETTER

Colour of environmental noise affects the nonlinear dynamics of cycling, stage-structured populations

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Abstract

Populations fluctuate because of their internal dynamics, which can be nonlinear and stochastic, and in response to environmental variation. Theory predicts how the colour of environmental stochasticity affects population means, variances and correlations with the environment over time. The theory has not been tested for cycling populations, commonly observed in field systems. We applied noise of different colours to cycling laboratory beetle populations, holding other statistical properties of the noise fixed. Theory was largely validated, but failed to predict observations in sufficient detail. The main period of population cycling was shifted up to 33% by the colour of environmental stochasticity. Noise colour affected population means, variances and dominant periodicities differently for populations that cycled in different ways without noise. Our results show that changes in the colour of climatic variability, partly caused by humans, may affect the main periodicity of cycling populations, possibly impacting industry, pest management and conservation.

Keywords

Coloured noise, filter, flour beetle, nonlinear dynamics, population cycling, population dynamics, power spectrum, red noise, stage-structured, *Tribolium*.

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INTRODUCTION

The effects of the colour of environmental stochasticity on population and community dynamics are important but poorly understood. Population time series are often 'reddened', i.e. dominated by low-frequency oscillations (Ariño & Pimm 1995; Inchausti & Halley 2002). Some authors have argued that reddening is caused by fluctuations in stochastic environmental factors such as temperature and precipitation (Pimm & Redfearn 1988; Sugihara 1995), which are also often reddened (Vasseur & Yodzis 2004). Other causes of population reddening have been proposed (Kaitala & Ranta 1996; White *et al.* 1996; Greenman & Benton 2005a). Theory has predicted that the effects of noise colour on population means, variances, persistence times and power spectra can be substantial and complex (e.g. May 1973, 1981; Roughgarden 1975; Kaitala *et al.* 1997; Petchey *et al.* 1997; Morales 1999; Ripa & Ives 2003; Xu &

Li 2003; Laakso *et al.* 2001, 2003a; Greenman & Benton 2003, 2005a,b; Schwager *et al.* 2006). However, most dynamical models assume that populations are affected by white noise. Fitting such models to data generated under the influence of reddened stochasticity leads to systematic errors (Ranta *et al.* 2000; Jonzén *et al.* 2002).

Models of the dynamics, in the presence of noise, of a species that would come to equilibrium in the absence of noise have been studied (e.g. Nisbet *et al.* 1977; Nisbet & Gurney 1982; Ripa *et al.* 1998; Petchey 2000; Ripa & Ives 2003; Laakso *et al.* 2003b; Björnstad *et al.* 2004; Greenman & Benton 2003, 2005a,b). Theoretical predictions for a single species that comes to equilibrium in the absence of noise include: (1) populations correlate better with red environmental fluctuations than with white or blue fluctuations; (2) populations with higher intrinsic growth rate, r , correlate better with the environment than do low- r populations; (3) the colour of environmental stochasticity tinges the colour of

population fluctuations; (4) populations affected by red noise are more variable than populations affected by noise of other colours and (5) high- r populations are more variable than low- r populations in the presence of noise but (6) less variable in constant environments (May 1973, 1981; Roughgarden 1975; Pimm & Redfearn 1988; Sugihara 1995; Kaitala *et al.* 1997). We use these predictions as a benchmark, testing how well they hold for a system that does not come to equilibrium in the absence of noise.

Two laboratory experiments on ciliates (Petchey 2000; Laakso *et al.* 2003b) tested the theory. Several studies, including Luckinbill & Fenton (1978) and Jillson (1980), tested the effects of deterministic environmental forcing of various periods. We know no prior controlled experiments on the dynamic effects of noise colour on a population system that exhibits cycling in the absence of noise. Benton & Beckerman (2005) made several useful observations based on a laboratory soil mite system that help motivate such a study. Population cycling is common: 30% of species in a large database of population dynamics cycled (Kendall *et al.* 1998). Models have suggested that under some conditions, population cycling is an evolutionarily stable state (Greenman *et al.* 2005).

In a controlled experiment, we tested the effects of noise colour on a population with non-equilibrium long-run behaviour and strong interactions between life-stages. In the absence of environmental stochasticity, our system fluctuated at two different frequencies in different experimental treatments. We examined the effects of different colours of noise on population and life-stage means, variances and power spectra (henceforth *spectra*). We tested the predictions of single-species equilibrium theory. We also compared data to theory for multi-species and multi-life-stage systems (e.g. Ripa *et al.* 1998; Ripa & Ives 2003; Xu & Li 2003; Greenman & Benton 2003, 2005a,b).

Flour beetles of the genus *Tribolium* have long been used for studies of population dynamics (Costantino *et al.* 2005). We used the *Tribolium castaneum* laboratory system, which has been accurately modelled (Cushing *et al.* 2003). Our study closely linked new data, analysed here for the first time, with a mechanistic model that allowed detailed descriptions of the effects of noise colour on population spectra. The complete data are in Appendix S3.

Our results show that changes in the colour of environmental noise can change the mean, variability or main periodicity of cycling populations. Noise of one colour shifted the main periodicity of one oscillating population, but noise of another colour did not. Changes in the colour of some weather indices due to anthropogenic change (Wigley *et al.* 1998) can affect industrially exploited populations or pests, disease vectors of public health importance and species' extinction probabilities, so our results have practical significance.

MATERIALS AND METHODS

Model and experiments

We analysed our experiments using the Lattice Stochastic Demographic Larvae–Pupae–Adult (LSD-LPA) model, which has been well tested in constant- and periodic-volume experiments (Costantino *et al.* 1998; Dennis *et al.* 2001; Cushing *et al.* 2003; Reuman *et al.* 2006):

$$L_{t+1} = \text{rd} \left(\left[\sqrt{bA_t \exp \left(-c_{el} \frac{L_t}{V_t} - c_{ea} \frac{A_t}{V_t} \right) + E_{1t}} \right]^2 \right)$$

$$P_{t+1} = \text{rd}([\sqrt{(1 - \mu_l)L_t} + E_{2t}]^2)$$

$$A_{t+1} = \text{rd} \left(P_t \exp \left(-c_{pa} \frac{A_t}{V_t} \right) \right) + \text{rd}((1 - \mu_a)A_t).$$

Here L_t , P_t and A_t are, respectively, the populations of larvae, pupae and adults at time step t (in units of 2 weeks), V_t is the habitat volume (in units of 20 g) from step t to $t + 1$, $[x]$ denotes the maximum of x and 0, and rd denotes rounding to the nearest integer. Parameter b is fecundity; c_{el} , c_{ea} and c_{pa} quantify cannibalism of eggs by larvae, eggs by adults and pupae by adults, respectively; and μ_l and μ_a are mortality rates of larvae and adults, respectively. E_{1t} and E_{2t} are bivariate normal random variables with mean zero and covariance matrix Σ , independent through time. There is no random noise term E_{3t} , because the number of adults at each step was controlled. The deterministic skeleton, called the LPA model, is obtained by setting $E_{it} = 0$ and removing rounding.

Our 2×4 factorial experimental design had two population-dynamic regimes and four environmental-noise levels. For dynamic regime 1 (D1), we set $c_{pa} = 0.0029$ and $\mu_a = 0.3458$; dynamic regime 2 (D2) had $c_{pa} = 0.53$ and $\mu_a = 0.91$. The adult mortality rate (μ_a) was set by removing or adding adults at census time to make the fraction of adults that died during the interval equal to the value specified by D1 or D2. Young adults were added or removed at census time to make the recruitment of new adults consistent with the rate of cannibalism of pupae by adults (c_{pa}) required by D1 or D2.

Coloured environmental stochasticity was generated by changing habitat volume at census time. Four levels of environmental noise were imposed: no noise, with constant habitat size 44 g ($V_t = 44/20 = 2.2$) for all t (three replicates for D1 and three for D2), and red, white and blue noise (five replicates for D1 and five for D2, for each colour). Habitat volume for each noise-affected replicate at each time step randomly took one of the values 8 and 80 g; time series V_t were generated as described in Appendix S1.1. To control for non-spectral properties of noise, spectral mimicry (Cohen *et al.* 1999) was used: each red and blue volume time series V_t

used in D1 was a permutation of a white noise time series also used in D1. Noise time series applied to D2 were matched with each other in the same way, but were independent of time series used in D1. White-noise time series used in D1 were given the 'W-numbers' W1–W5 and matching coloured-noise time series were given the same designations. Noise time series of D2 were assigned the W-numbers W6–W10 in the same way. Population time series of noise-affected replicates were assigned the W-number of their noise. Reddened (respectively, blue-shifted) volume time series had lag-1 autocorrelations of approximately 0.9 (respectively, -0.9). Complete volume time series are in Appendix S3.

Beetles were cultured in 237-mL milk bottles on standard medium (93.5% wheat flour, 5% dried brewers yeast and 1.5% fumagilin-B powder) and kept in a dark incubator at 31 °C ($\pm 1^\circ$) and 45% relative humidity ($\pm 3\%$). Larvae, pupae and adults were counted and returned to fresh medium every 2 weeks for 80 weeks, giving 36 trivariate population time series of length 41 (the initial condition for each replicate plus one data point per 2 weeks). Initial conditions were $(L_0, P_0, A_0) = (220, 4, 139)$ for all experiments and simulations.

Expected dynamics without noise

Without environmental stochasticity, the system state (L_t, P_t, A_t) was expected to oscillate approximately periodically with period two time steps for D1 and three time steps for D2. These dynamics are among the simplest possible other than equilibrium. For D1, stage distributions were expected to be alternately dominated by larvae and adults, and by pupae and adults. For D2, stage distributions were expected to alternate among larvae-, pupae- and adult-dominated distributions. Expectations were from the LPA model with parameters of Dennis *et al.* (2001).

The intrinsic growth rate, r , of total populations is the (log-scale) asymptotic rate of growth for arbitrarily large V , where cannibalism is negligible. As μ_a was bigger for D2 than for D1 and b and μ_l were the same, D1 had higher r .

Detecting treatment effects with time-series statistics and ANOVA

To detect effects of dynamic regimes and noise colours on population dynamics for tests of theoretical predictions, statistical descriptors were computed from each experimental replicate's time series, and ANOVAs were carried out with dynamic regimes and noise colours as predictors and the statistics as response variables.

Time-series statistics

The total population of a replicate at time t was $L_t + P_t + A_t$. For each experimental replicate, the mean and variance over

all time steps including the initial condition of the L-, P- and A-stages and the total population were calculated. The correlation coefficient, R , between total population and V_t was calculated for each replicate after discarding the initial total population. Log powers at normalized frequency (nf) 0 and 1 were computed for L-, P- and A-stages and total populations. The nf is in units of cycles per 4 weeks. To convert nf to period in weeks, divide 4 by nf. Increased power at nf 0 is spectral reddening; increased power at nf 1 is blue shifting (Cohen 1995). Linear combinations of autocorrelations of different lags were computed for L-, P- and A-stages and total populations of each replicate.

ANOVA

Because noise time series were matched by W-number across the noisy treatments of D1 (respectively, D2), the values of any statistic on population time series with the same W-number were not independent. To account for this dependence, linear models for ANOVAs included a random effect for W-number that captured effects of the composition of the white-noise time series of which matched coloured-noise time series were permutations.

For each time-series statistic as the response variable, a linear model with fixed effects for noise colour, dynamics and the interaction, and a random effect for W-number was fitted (Pinheiro & Bates 2000). It was not practical to consider higher-level interactions due to limited replication. Starting from this model, F -tests were used to test whether: (i) the interaction effect was significant, (ii) noise colour had a significant effect within D1, (iii) noise colour had a significant effect within D2 and (iv) dynamical regime had a significant effect within each noise colour level, separately. Standard one-way ANOVAs were used to detect significant effects of dynamics regime between the no-noise treatments. No ANOVA used both control and treatment data, which had different replication, so all designs were balanced.

For all linear models, homogeneity of residual variance across treatments was not rejected (Levene's test, 1% level). Normality of predicted random effects, if present, was never rejected (Shapiro–Wilk test, 1% level). While normality of residual distributions was rejected for 2 of the 60 models considered (Shapiro–Wilk, 1%), these distributions did not differ radically from normal when inspected visually. As ANOVA using balanced data is robust to departures from normality, departures were not considered important, but were reported.

Detecting and describing treatment effects using a dynamical model

To provide a detailed picture of how noise colour affected population cycling, the LSD-LPA model was parameterized

and then used with a *spectrum enhancement method* of Reuman *et al.* (2006).

Model fitting and validation

Following Dennis *et al.* (2001) and Cushing *et al.* (2003), the LSD-LPA model was fitted to data by conditional least squares (CLS; Appendix S1.2). Using the best parameters to generate time series from the model, the power spectra of the data and model simulations were compared. A good agreement was a validation of the model. Two tests of Reuman *et al.* (2006) give *P*-values describing the frequency-domain fit of a stochastic model with time-series data. The *spectrum distance fit test* indicates a good fit if the data log spectrum is closer to the mean model log spectrum across all frequencies than a large enough percentage of model log spectra from individual simulations. The *spectrum shape fit test* indicates a good fit if the data log spectrum has shape more similar to that of the mean model log spectrum than a large enough number of model log spectra from individual simulations. These methods were modified to give a single *P*-value per experimental treatment, rather than one per replicate (Appendix S1.3). Another technique, similar to techniques applied previously (Tsay 1992; Cohen 1995; Stenseth *et al.* 1996; Grenfell *et al.* 2002), provided a visual indication of fit. A good time-domain fit did not necessarily imply a good frequency domain fit, nor vice versa (Reuman *et al.* 2006).

The LSD-LPA model was also validated using the ‘probe-matching’ methods of Kendall *et al.* (1999) and others, by which distributions of a statistic computed from model-generated time series are compared with values of the statistic for time series from an experimental treatment (Appendix S1.4). Statistics described above (see Time-series statistics) were used.

Using the model to distinguish noise-colour effects

To study treatment effects, time series output of the LSD-LPA model with c_{pa} , μ_a and noise corresponding to experimental treatment i was compared with data from experimental treatment j for $i \neq j$. This was called *cross-comparison* of the model with data. Frequency-domain cross-comparison was performed via the spectrum distance and shape fit tests and using visual spectral comparison. Probe-matching cross-comparisons were also performed.

Some cross-comparisons were carried out between a model and data with the same c_{pa} and μ_a values (i.e. both were from D1 or both were from D2) but affected by different noise factor levels, b and k . If cross-comparison rejected the null hypothesis that data from noise level b came from the model with noise level k , and rejected the null hypothesis that data from noise level k came from the model with noise level b , then cross-comparison demonstrated a statistically significant noise-colour effect.

Model validation and cross-comparison differed only according to whether $i = j$ or $i \neq j$. The combination of validation and cross-comparison involved 64 comparisons in an 8 by 8 matrix format with $8 = 2 \times 4$ factorial experimental treatments along the columns and corresponding ‘model treatments’ along the rows. Validation and cross-comparison were sometimes carried out together, and results were presented in matrix format with validation along the diagonal. Validation and cross-comparison for treatments within D1 or D2 were sometimes presented in a 4 by 4 matrix format.

Describing treatment effects with the spectrum enhancement method

Spectral estimates from length-41 time series lack resolution. The spectrum enhancement method of Reuman *et al.* (2006) allowed inferences about detailed properties of population spectra and the effects of noise colour on spectra (and therefore on dynamics) by combining data from short time series and a mechanistic dynamical model. To make high-resolution predictions, we generated many time series of length 1024 using the fitted and validated LSD-LPA model. Spectral estimates based on these time series were model-based hypotheses of population spectra under different noise-colour regimes. They provided a comprehensive, high-resolution prediction of the most important spectral effects of noise colour on dynamics and allowed the identification of appropriate statistics to detect these effects in data.

The spectrum enhancement predictions were validated by calculating from the data a difference of autocorrelation statistics of different lags. In this way, our results do not depend on spectral enhancement, although spectral enhancement was used to suggest statistical indicators that could detect them.

RESULTS

Some time series are shown in Fig. 1. We first present ANOVA results of time-series statistics to test single-species theory and demonstrate significant dynamics–noise colour interactions; we then use the LSD-LPA model and the spectrum enhancement method to describe these interactions in detail; and finally we validate spectrum-enhancement results with data.

Tests of single-species theory using time-series statistics and ANOVA

Population tracking of noise

Consistent with prediction (1) of the Introduction, for both dynamical regimes, the correlation coefficient R between total population and habitat volume was on average highest for red noise, lowest for blue noise and intermediate for

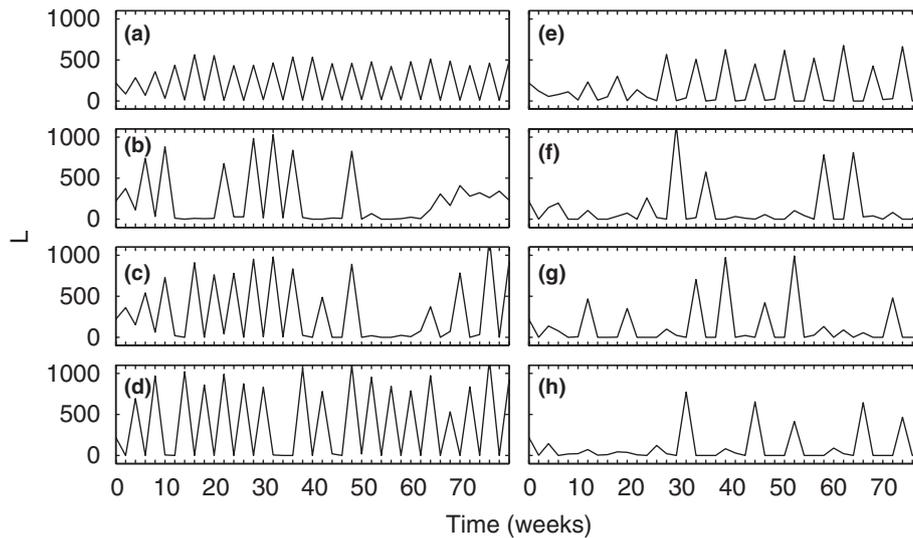


Figure 1 The larval stage of one representative replicate from each experimental treatment: no noise (a, e); red noise (b, f); white noise (c, g); blue noise (d, h); dynamic regime D1 (a–d) and dynamic regime D2 (e–h). Time series in panels (b–d) (respectively, f–h) have the same W -number (Materials and methods). Other life stages and volume time series for the same replicates are in Fig. S1. Other replicates are in Appendix S3.

white noise. It was positive for all replicates. Differences between noise treatments were significant (Table 1). Consistent with prediction (2), for each noise factor level, R was on average higher for the high- r regime D1 than for the low- r regime D2. Differences were significant ($P < 0.0001$ for red, white and blue noise, separately).

Population spectra are tinged by coloured noise

Consistent with prediction (3), spectra of total populations and some life stages were somewhat reddened when the

environment varied by red noise. For the L and P stages and for the total population, log power at $nf\ 0$ was on average highest for red noise, intermediate for white noise and lowest for blue noise treatments for both dynamic regimes. Differences were significant or marginally so (Table 1). Mean log power at $nf\ 0$ for the A stage was not significantly different among noise treatments for either D1 or D2 (Table S1D).

For D1, spectra of total populations and all life stages were tinged blue by blue noise: log power at $nf\ 1$ was on

Table 1 Summary statistics for experimental data

| Dynamics treatment | No noise | Red noise | White noise | Blue noise | ANOVA, three noisy treatments |
|----------------------------|----------|-----------|-------------|------------|-------------------------------|
| (A) Noise-tot. pop. R | | | | | |
| D1 | NA | 0.841 | 0.687 | 0.624 | < 0.0001 |
| D2 | NA | 0.684 | 0.388 | 0.287 | < 0.0001 |
| (B) Log power, $nf\ 0$, L | | | | | |
| D1 | 2.52 | 4.35 | 4.01 | 3.50 | 0.0001 |
| D2 | 3.28 | 4.01 | 3.73 | 3.50 | 0.0245 |
| (C) Log power, $nf\ 1$, L | | | | | |
| D1 | 4.63 | 4.71 | 4.77 | 5.10 | 0.0011 |
| D2 | 3.10 | 3.74 | 3.86 | 3.76 | 0.4273 |
| (D) Var. total pop. | | | | | |
| D1 | 30 216 | 338 438 | 268 140 | 232 665 | 0.0042 |
| D2 | 29 993 | 107 645 | 80 438 | 59 725 | 0.2838 |

Columns 2–5 show means over replicates within each treatment of values computed for each replicate: (A) correlation R between total population (starting with $t = 2$) and flour volume V since the previous time step; (B) log power at normalized frequency ($nf\ 0$), larval (L) life stage; (C) log power at $nf\ 1$, L life stage and (D) variance of total population. Column 6 shows the P -value significance of noise colour effects within D1 and D2 separately. No violations of linear model assumptions occurred (Materials and methods).

average highest for blue noise, intermediate for white noise and lowest for red noise treatments (L-stage, Table 1; others Table S1D). For D2, there was no significant association of noise colour with log power at nf 1 for any life stage.

These results support the hypothesis that, under some dynamic regimes, spectra of total populations and of life stages partially reflect the colour of the spectra of noise. However, power at nf 0 and 1 describes only the extremes of the spectrum. We demonstrated only that this small part can be affected by coloured noise as hypothesized. We will show that the effects of coloured noise on the whole spectrum are complex. Red noise did not lead to reddened population spectra if reddened population spectra were understood to decrease monotonically or nearly so with increasing frequency (see Spectrum enhancement results below).

Variability of total population

Consistent with prediction (4), among treatments affected by noise, variances of total populations were on average highest for red noise and lowest for blue noise for both D1 and D2. Differences were significant for D1 but not for D2 (Table 1). Variances of total populations were higher on average in the presence of any colour of environmental stochasticity than in its absence.

Consistent with prediction (5), populations of high r were more variable in non-constant environments than populations of low r . For all treatments affected by noise, variances of total populations were on average higher for D1 than for D2 and differences were significant ($P < 0.0001$ for red, white and blue, separately). In a constant environment, contrary to prediction (6), variances of total populations were not significantly different between D1 and D2 (ANOVA, $P = 0.933$).

Dynamics and noise colour interacted

Mean total populations increased from the red to white to blue noise treatments in D1, but decreased for the same progression in D2. This interaction between noise colour and dynamics was statistically significant (Fig. 2a). For D1, mean total populations were less for red noise than for no noise, but were larger for white noise than for no noise and still larger for blue noise. For D2, populations were reduced, relative to no environmental noise, in the presence of noise of all colours, most by blue noise and least by red noise (Table S1A). L- and P-stage mean populations followed the same pattern and A-stage populations followed a similar pattern (Fig. 2b; Table S1A).

For D1, among treatments affected by noise, L-stage variances were on average highest for blue noise and lowest for red noise; for D2, the reverse pattern held. This interaction effect was statistically significant (Fig. 2c).

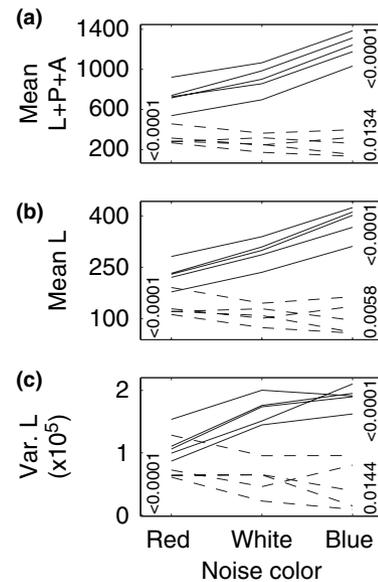


Figure 2 Interaction effects between intrinsic dynamics and noise colour on mean total population (a), mean larval (L) population (b) and the variance of L over time (c). Replicates matched by spectral mimicry are connected (Materials and methods); solid lines are for dynamic regime D1 ($c_{pa} = 0.0029$, $\mu_a = 0.3458$); dashed lines are for D2 ($c_{pa} = 0.53$, $\mu_a = 0.91$). P -values (Materials and methods) on the left of each panel are for interaction effects; in the upper right are for the effects of noise colour on D1; and in the lower right are for the effects of noise colour on D2.

P-stage variances showed the same pattern. Although variances of L-stage populations were comparable between D1 and D2 in the absence of environmental stochasticity, D1 L-stage variances were much higher than D2 variances for treatments affected by noise of the same colour (Table S1B). Significant interactions were also observed using other statistics (Table S1).

Interactions between noise colour and dynamics inferred using a dynamical model

The LSD-LPA model and the spectrum enhancement method illuminated the observed interactions between nonlinear dynamics and noise colour.

Model fitting and validation

CLS best-fitting parameters of the LSD-LPA model were similar to but not the same as those obtained by the same methods for a previous experiment in constant habitat volume (Table S2). With Table S2 parameters, the LSD-LPA model fitted data in the frequency domain, visually and using the spectrum distance and shape fit tests (Fig. 3a). The LSD-LPA model was also validated using the mean total population statistic (Fig. 3b), the mean L-stage population

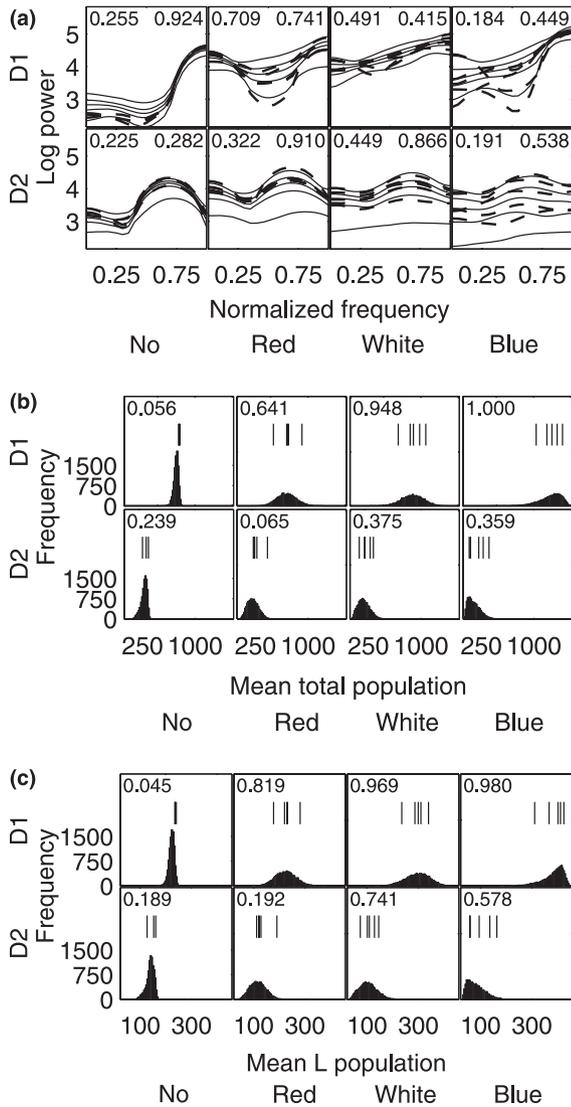


Figure 3 Validation of the LSD-LPA model with parameters of Table S2. Panels in each plot have rows corresponding to dynamic regime D1 and D2 and columns corresponding to the four noise factor levels, as shown to the left and below the axis labels. (a) Thick dashed lines are log spectra of experimental data, L-stage. Thin solid lines are 2.5th, 25th, 50th, 75th and 97.5th percentiles of log-spectra of the L-stage of 10 000 model-generated time series of the same length as the data, showing the distribution of possible model spectra. *P*-values in the corners of each panel are from the spectrum distance (upper left) and spectrum shape (upper right) fit tests. Visual comparisons for other life stages are in Figs. S3; *P*-values here reflect the fit of all life stages. Histograms are distributions of mean total populations (b) and mean L populations (c) from 10 000 model-generated time series of the same length as the data. Vertical lines, one for each experimental replicate, are data mean total populations (b) and data mean L populations (c). Numbers in each panel are *P*-values for a test of the null hypothesis that data and model distributions are the same (Materials and methods).

statistic (Fig. 3c), the other mean life-stage population statistics, variances of total populations and life stages, and other statistics (Fig. S4). The LSD-LPA model was an excellent description of the study system.

Using fitted parameter values, the intrinsic growth rate r was $\log_{10}(2.266) = 0.3553$ for D1, 13.7% higher than the D2 value, $\log_{10}(2.053) = 0.3124$. 10^r is the dominant eigenvalue of the deterministic transition equations (Model and experiments) in the limit of large V . It is the asymptotic factor by which the population stage vector is multiplied at each time step in the absence of density dependence; hence r has dimensions of inverse time.

Spectrum enhancement results

Spectral predictions of the LSD-LPA model using the spectrum enhancement method predicted detailed noise-colour effects (Fig. 4). Features of the spectra in Fig. 4 that are not visible in Fig. 3a are model-based predictions that provide a framework for understanding noise–dynamics interactions and will guide further data analysis.

Red environmental noise increased power at very low frequencies (Fig. 4, comparing the left sides of the panels across each row). However, spectral tingeing by the colour of environmental noise does not explain the effects of noise at other frequencies, which are dominant. Spectra are not well-characterized as reddened or blue-shifted,

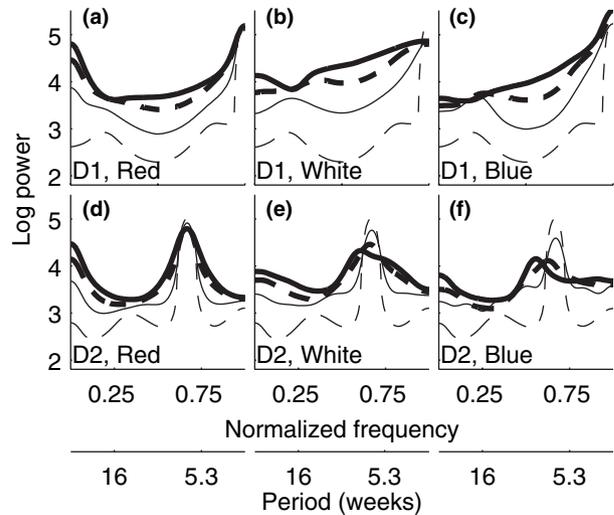


Figure 4 Predicted detailed log spectra using the LSD-LPA model, L-stage. Thin dashed lines on each plot correspond to no imposed environmental noise (the controls). Thick solid lines correspond to experimentally imposed noise (V oscillating stochastically between 80 and 8 g). Thick dashed lines correspond to moderate environmental noise ($V = 68$ or 20 g) and thin solid lines correspond to weak noise ($V = 56$ and 32 g). Log spectra shown are means of 500 log spectra of model-generated time series of length 1024. Other life stages are in Fig. S5.

even for treatments affected by red and blue noise, respectively.

The effects of coloured noise on population spectra were complex (Fig. 4). As expected, experimental populations in constant-volume habitats oscillated approximately periodically with period about two time steps for D1 and three time steps for D2. This oscillation was visible in experimental data (Fig. 1a,e) and was reflected in the main peaks of the spectra (thin dashed lines, Fig. 4) of treatments with no environmental noise at $\text{nf} = 1$ for D1 and $\text{nf} = 0.66$ for D2. For D2, blue and white noise shifted the main frequency of population oscillation towards lower frequencies, but red noise did not. D2 populations oscillated with period approximately four time steps when affected by blue noise. In contrast, for D1, the main spectral peak was not shifted by noise of any colour, although its prominence was affected differently by noise of different colours (Fig. 4a–c). The effects of noise colour for D1 were distributed across the frequency range, whereas, for D2, only the main spectral peak and low frequencies were substantially changed.

Validation of model predictions

The spectrum distance and shape fit tests measure how spectra differ at all frequencies, weighted equally. As the predicted spectral differences among noise colours for D1 were distributed across the frequency range, the spectrum distance and shape fit tests were used to cross-compare noise treatments. Cross-comparison revealed statistically significant effects of noise colour on population spectra, validating predictions of spectrum enhancement (Fig. 5a).

Population variance is the integral of the spectrum. As D1 L-stage spectra differed by noise colour across the whole frequency range, not surprisingly L-stage variance was affected by noise colour: ANOVA showed statistical significance of the effect ($P < 0.0001$; Fig. 2c). Cross-comparison using the L-stage variance statistic (Fig. S4) confirmed significance.

The most noticeable predicted effect of noise colour on D2 was the shift of the main period of population oscillation from three to four time steps. The statistic, $R(4) - R(3)$, equal to the lag-4 autocorrelation minus the lag-3 autocorrelation of a life-stage, was used to assess the empirical amount and statistical significance of this predicted shift. Cross-comparison using this statistic and the L, P and A stages demonstrated statistically significant effects of noise colour on the main period of oscillation of the *T. castaneum* system (Fig. 5b, Fig. S4). ANOVA applied to $R(4) - R(3)$ for noise-affected D2 replicates also showed significance (e.g. $P = 0.0022$ for the L-stage; Table S1C), validating spectrum enhancement predictions.

DISCUSSION

Our results show that noise colour can substantially affect the dynamics of a cycling population. The principal periodicity of one population differed by 33% under different noise colours. Noise colour also affected population means and variances. Colour effects depended on the details of dynamics without noise: effects were often opposite for different types of population cycling. These results have practical and theoretical implications.

Practical implications

Extinction

Modelling studies have found both increased and decreased extinction risk under reddened environmental noise relative to white noise (Petchey *et al.* 1997; Morales 1999; Schwager *et al.* 2006). We showed that population means and variances can be larger or smaller under red noise than under white noise, depending on deterministic dynamics. Means and variances are related to extinction risks, so it is not surprising that extinction risk is related to noise colour in a complex way, and that prior results have been non-uniform. A body of theoretical literature, including Greenman & Benton (2003, 2005a,b) and Ripa & Ives (2003), has begun to recognize and explore the complexity of the noise colour–extinction risk relationship, but more theoretical and experimental work would be useful, especially for cycling populations.

Climate change

Human-induced climate change includes changes in the colour of weather-index fluctuations for indices such as temperature (Wigley *et al.* 1998). Petchey (2000) predicted that such changes would affect population dynamics. Gonzalez & Holt (2002) argued that changes in the colour of environmental spectra can affect source-sink population dynamics and the frequency of outbreaks of rare species at range margins. Fontaine & Gonzalez (2005) demonstrated that regional synchronization of fluctuating populations, which affects metapopulation extinction risk, is influenced by environmental noise colour. Our result that changes in environmental noise colour can modify the periodicity of cycling populations adds another reason why future studies of the impacts of climate change should quantify not only the impacts of changing weather averages and variability, but also the impacts of changing colour. It will be important to determine appropriate weather indices on which vital rates of individuals within populations depend as well as appropriate time scales on which the environment affects these rates in order to choose appropriate indices and time scales for estimating the effects of changing noise colour (Hallett *et al.* 2004).

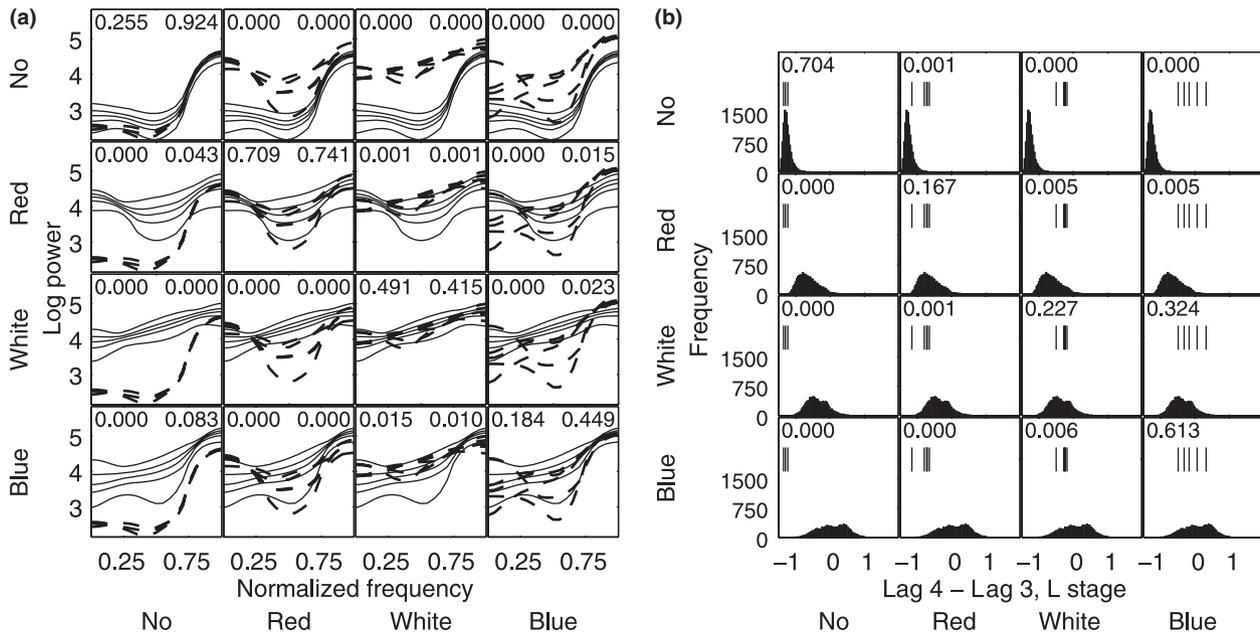


Figure 5 Cross-comparisons show effects of noise colour. (a) Thick dashed lines are log spectra of experimental L-stage time series and are the same in all panels in a column. Each column corresponds to an experimental noise factor level, indicated in capital letters below the column. Thin solid lines show distributions of log-spectra of L-stage LSD-LPA-model-generated time series (Fig. 3a caption) and are the same in all panels in a row. Each row is from model output with noise imposed as indicated to the left of the row. Dynamics were D1. P -values in the corners of each panel are from the spectrum distance (upper left) and spectrum shape (upper right) fit tests; they reflect fit for all life stages. Visual spectral cross-comparisons for other life stages are in Fig. S3. (b) As in (a), columns correspond to experimental noise factor levels and rows to noise imposed on the LSD-LPA model. Dynamics were D2. Histograms show distributions of lag-4 autocorrelations minus lag-3 autocorrelations [$R(4) - R(3)$] of the L-stage of 10 000 model-generated time series of the same length as data. Vertical lines, one for each experimental replicate, are the same statistic for data. P -values are for a test of the null hypothesis that data and model distributions are the same (Materials and methods). Low P -values in off-diagonal panels reflect significant effects of noise colour. Cross-comparisons using $R(4) - R(3)$ for other life stages are in Fig. S4.

Population predictions using models

A better predictive understanding of population dynamics would improve strategies for pest management, sustainable exploitation of resources, climate change mitigation and population viability analyses (Boyce 1992). Our results show that the predictions (1)–(5) may often be useful for making low-resolution predictions about the possible effects of climate change on the dynamics of cycling populations. For specific, quantitative predictions such as viability analyses, our results highlight some lessons that may help researchers construct and apply mechanistic models of field populations given available data. Population models should not assume independent, identically distributed errors over time if noise is expected to have an environmental component. Fitting such models to systems under reddened stochasticity leads to systematic errors (Ranta *et al.* 2000; Jonzén *et al.* 2002). If appropriate environmental covariates were not measured, it may be beneficial to fit population models that include parameters about the external noise such as its autocorrelation, so characteristics of the biologically relevant components of noise can be inferred from population data. As the

spectra of environmental fluctuations are changing, population predictions and viability analyses based on model simulations should incorporate estimates of future means, variances and colours of dynamically important weather variables.

Theoretical implications

We showed that many predictions of theory originally intended for a single-stage population that equilibrates without noise also held for stage-structured populations that oscillated without noise. A few predictions of the theory were not supported. For instance, contrary to prediction (6), in a constant environment, high- r and low- r populations had statistically the same variance, perhaps because r for D1 was only 13.7% higher than r for D2. However, (6) was also not supported by the results of Petchey (2000) and Laakso *et al.* (2003b).

More crucially, single-species theory lacks detailed predictions of the effects of coloured noise on population spectra. Much debate has centred on why and to what degree

populations and models exhibit 'reddened' or 'blue-shifted' dynamics (Pimm & Redfearn 1988; Cohen 1995; Sugihara 1995; White *et al.* 1996; Kaitala & Ranta 1996; Greenman and Benton 2005a,b). But these terms are qualitative, and cannot adequately describe spectra of complex population systems. Simple quantitative indices such as the spectral exponent can also be insufficient descriptors. The spectral exponent assumes a power-law spectrum, an assumption rarely tested statistically (Inchausti & Halley 2002; Laakso *et al.* 2003a) and one that does not describe *Tribolium* or other oscillating systems (Fig. 4; Bjørnstad *et al.* 2004; Greenman and Benton 2005a,b). It may be easier to identify the dominant ecological causes of common population-spectral characteristics if the broad concept of reddening is amplified by specific spectral characteristics (e.g. Greenman & Benton 2005a,b).

The effects of noise colour on *Tribolium* spectra were more complicated than the predictions of single-species theory. A linear theory predicts the effects of coloured noise on the spectra of complex systems (e.g. Ripa *et al.* 1998; Ripa & Ives 2003; Greenman & Benton 2005a,b), but that theory does not predict changes in the main periodicity of a cycling population (such as those observed here for D2) if that main periodicity comes from underlying deterministic dynamics (Reuman *et al.* 2006). The questions of how common are noise- or noise-colour-induced shifts in main population periodicities, and how accurate the multi-stage theory is generally for cycling populations, are important and unanswered.

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SUPPLEMENTARY MATERIAL

The following supplementary material is available for this article:

Figure S1 One time series from each experimental replicate.

Figure S2 Bootstrapped conditional least squares parameter estimates.

Figure S3 Frequency domain validation and cross-comparison.

Figure S4 Validation and cross-comparison with time-series statistics.

Figure S5 Spectrum enhancement method results.

Table S1 Summary statistics for experimental data.

Table S2 Fitted model parameters and parameters of Dennis *et al.* (2001).

Appendix S1 Additional methods.

Appendix S2 Supporting results.

Appendix S3 Complete experimental data.

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