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Fitness differences, not niche differences, limit species richness

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A key question in ecology is what limits species richness. Co-1 existence theory presents the persistence of species amidst het-2 erospecifics as a balance between niche differences and fitness dif-3 ferences that favour and hamper coexistence, respectively. With 4 5 most applications focusing on species pairs, we know little about how niche and fitness differences respond to species richness, i.e. what constraints richness most. We present analytical proof that, in 7 absence of higher-order interactions, the average fitness difference 8 increases with richness, while the average niche difference stays 9 constant. Analysis of a simple model with higher-order interactions, 10 extensive simulations that relaxed all assumptions, and analyses of 11 empirical data, confirmed these results. Our work thus shows that 12 fitness differences, not niche difference, limit species richness. Our 13 results contribute to the expansion of coexistence theory towards 14 multi-species communities. 15

niche differences | fitness differences | competition | mutualism | coexistence | multi-species

E xplaining nature's biodiversity is a key challenge for science (1). Coexistence theory predicts species persistence when niche differences overcome fitness differences (\mathcal{N} and \mathcal{F}). \mathcal{N} measures the strength of negative frequency dependency, i.e. whether a species can recover when reduced to small abundance. \mathcal{F} measures the intrinsic strength of a species in the absence of niche differences ($\mathcal{N} = 0$), when the species with the highest \mathcal{F} will exclude all other species.

Given these two ingredients of coexistence theory, it can be asked what limits species richness: \mathcal{N} becoming too small, 10 or \mathcal{F} becoming to strong, as we pack more species into a 11 community. Available applications of coexistence theory do 12 not address this question. This is because these have typically 13 focused on two-species communities (2, 3), using a variety of 14 experimental and theoretical approaches. \mathcal{N} and \mathcal{F} have been 15 measured in various systems, including annual and perennial 16 17 plants (4, 5), phytoplankton (6, 7) and bacteria (8), and under 18 different environmental conditions including drought (9–11), biotic soil conditions (12, 13), and water availability (14). In 19 these communities, environmental gradients affect \mathcal{N} and \mathcal{F} 20 (15), phylogenetic distance increases \mathcal{N} and \mathcal{F} (4, 6), and \mathcal{N} is 21 a better predictor for coexistence than \mathcal{F} (7). However, all these 22 studies have been performed on two-species communities and 23 only three studies report \mathcal{N} and \mathcal{F} in communities composed 24 25 of more than two species (hereafter multi-species communities) (16–18). However, none of these last studies have addressed 26 the question what limits species richness: too low \mathcal{N} , or too 27 high \mathcal{F} . 28

Studying multi-species coexistence is challenging both theoretically and experimentally. Theoretically speaking, the methods to analyse coexistence via \mathcal{N} and \mathcal{F} in a multi-species community were not available until recently (19–22). Experimentally speaking, studying coexistence of multiple species is resource-demanding. For instance, in the simple case of linear 34 direct interactions among species (i.e. as in Lotka-Volterra 35 models) the number of experiments needed to parametrize 36 the community is quadratic in species richness. Considering 37 higher order interactions will consequently result in a higher 38 experimental load. For example, measuring higher order in-39 teractions (sensu. (23)) would imply 39 experiments in a three 40 species community. 41

It is far from sure if the main results obtained in two-species 42 communities apply to multi-species communities (17, 23, 24). 43 Multi-species communities possess at least four complexities 44 that are absent from two-species communities, and therefore 45 may affect N and F in ways that do not occur in two-species 46 communities. (1) In a multi-species community multiple in-47 teraction types can co-occur. Species richness increases the 48 number of possible interactions, the number of possible interac-49 tion types and the number of combinations of these interaction 50 types. Several summary metrics exist to understand this vast 51 quantity of different possible communities (25). (2) Two-species 52 communities are always fully connected and there's no corre-53 lation between interspecific interactions, as there is only one 54 link between species. In an *n*-species community there may be 55 anywhere from n-1 (e.g. food chains) to $\frac{n}{2}(n-1)$ (e.g. fully 56 connected competitive network) links and these interspecific 57 interactions may be positively or negatively correlated (26). (27-58 29) have shown that connectance and correlation play a mayor 59 role in multi-species stability, we therefore expect them to in-60 fluence coexistence as well. (3) Higher-order interactions can 61 make a third species change the interaction between a species 62 pair. Such higher-order interactions have been found, for exam-63 ple, in communities composed of phytoplankton, bacteria, and 64 ciliates (30). The bacteria coexisted with the phytoplankton 65 species and with the ciliate, but all three functional groups 66 did not coexist. The reason was that the phytoplankton inhib-67 ited bacterial aggregation, leaving the latter more vulnerable 68 to predation. (4) A third species may change the dynamics 69 of two-species communities via indirect effects, even without 70 changing the interaction between two species. In the classic 71 text-book example of Rock-Paper-Scissors communities, these 72 indirect effects can allow three species to coexist via intransi-73 tive effects, while no two species can coexist without the third 74 (31). We will refer to these complexities throughout the text 75 with (1) Interaction types, (2) Interaction matrix structure, (3) 76 Higher-order interactions and (4) indirect interactions 77

While it is known that species in species rich communities 78

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⁷⁹ are less probable to coexist (27, 28, 32, 33), we do not know ⁸⁰ what limits species richness (\mathcal{N} , \mathcal{F} , or a combination of both),

nor if this answer depend on the community investigated.

In this paper we therefore investigate what limits multi-82 83 species coexistence. More specifically, we ask how \mathcal{N} and \mathcal{F} 84 changes as the number of species in a community increases, and how the additional complexities (1)-(4) influence these 85 changes. We do so using three independent methods. First, 86 we derive equations that quantify how \mathcal{N} and \mathcal{F} respond to 87 species richness in a community with linear interactions and 88 a model containing simple cases of higher order interactions. 89 Second, we performed simulations in which we measured 90 how \mathcal{N} and \mathcal{F} respond to the species richness in communities 91 with more complex models. These simulations were run as a 92 full-factorial virtual experiment, varying direct species interac-93 tions (type, correlation, connectance), indirect interactions, and 94 higher order interactions. Third, we searched the literature for 95 empirically measured Lotka-Volterra interaction matrices and 96 computed \mathcal{N} and \mathcal{F} as a response to species richness. All three 97 methods support the same general conclusion: \mathcal{N} are unaf-98 fected by species richness while \mathcal{F} increase with higher species 99 richness. Furthermore, these conclusions are independent of 100 the four complexities (1)-(4). 101

102 Results

Analytical solutions. We first focus on the linear Lotka-Volterra model without higher order interactions (i.e. $\beta_{ijk} = \gamma_{ijkl} = 0$). For this case, we can compute explicitly (see appendix 1):

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$$\begin{aligned} \mathcal{E}_{i}^{m} &= \sum_{\alpha_{ij} \neq 0} \mathcal{E}_{ij} \frac{N_{j}}{N_{j}^{*}} \qquad [1] \\ \rho_{i}^{m} &= \frac{\sum_{\alpha_{ij} \neq 0} \rho_{ij} c_{j}^{i} N_{j}^{-i,*}}{\sum_{\alpha_{ij} \neq 0} c_{j}^{i} N_{j}^{-i,*}} \end{aligned}$$

 $C^{N_i^{-i}}$

where $\mathcal{E}_i^m = 1 - \mathcal{F}_i^m$ and $\rho_i^m = 1 - \mathcal{N}_i^m$ are the fitness equiv-108 alence and the niche overlap of species *i* in the multi-species 109 community (superscript *m*), \mathcal{E}_{ij} and ρ_{ij} are the fitness equiv-110 alence and the niche overlap of species i in the two-species 111 community consisting of species *i* and *j*. c_j^i is the conversion 112 factor from species j to species i , $N_{j}^{-i,\ast}$ is the equilibrium 113 density of species *j* in the absence of species *i* and N_i^* is the 114 equilibrium density of species j in monoculture (see meth-115 ods). The sum is taken over all species *j* with which *i* interacts 116 directly, i.e. $\alpha_{ij} \neq 0$ 117

Eq. 1 and 2 show three main results. First, \mathcal{E}_i^m is the 118 weighted *sum*, across all species pairs, of the two-species fitness equivalences \mathcal{E}_{ij} . The sum of the weights $\sum_{j \neq i} \frac{N_j^{-i,*}}{N_j^*}$ is the 119 120 relative yield total known from biodiversity ecosystem func-121 tioning research (34, 35). In case species coexist, which is the 122 focus of the current manuscript, one expects the relative yield 123 total to increase with species richness (19, 36). Hence, the mean 124 and variance of ${\mathcal E}$ (and therefore of ${\mathcal F})$ in general increase with 125 species richness. Second, ρ_i^m is the weighted *average* of the 126 two-species niche overlaps ρ_{ii} . Hence, species richness has on 127 average no effect on niche overlap ρ , and consequently neither 128 on \mathcal{N} . Third, the variance of \mathcal{N} decreases with species richness, 129 because $var(\frac{1}{n}\sum_{i}X_{i}) = \frac{1}{n^{2}}\sum_{i}var(X_{i})$, i.e. variance decreases 130 with sample size. Since we did not make assumptions about 131 the α_{ii} , these results are independent of them, i.e. the results 132 apply regardless of complexities (1) and (2). 133



Fig. 1. Illustration of how to compute \mathcal{F} (A,B) and \mathcal{N} (C,D) for a two (A,C) and a three (B,D) species community. As an illustration, we chose the Mac Arthur resource model in which several species (red, blue and green) consume a resource continuum at different frequencies (e.g. birds with different beak size consuming seeds of different size). All else being equal, \mathcal{F} measures how much resources the focal species consumes, compared to the consumption by its competitors (i.e. $\mathcal{F}_{red}^m = 1 - \frac{\sum \|A_{residents}\|}{\|A_{red}\|}$) (22). To compute \mathcal{N} , the resource consumption of the focal species and all its competitors combined must first be scaled to have the same area, this is done via c_{blue} (i.e. $c_{blue} = \frac{\|A_{blue}\|}{\|A_{red}\|}$) (22). \mathcal{N} is the proportion of red area, not shared with the competitor species, when both areas have been scaled to equal size (i.e. $\mathcal{N}_{red}^m = 1 - \frac{\|A_{residents}\|}{\|A_{red}\|} \cap \frac{\sum A_{residents}\|}{\|A_{residents}\|}\|$).

That \mathcal{E}_i^m is a weighted sum while ρ_i^m is a weighted aver-134 age makes intuitive sense when realising that the interaction 135 coefficients α_{ii} can under certain conditions be related to the 136 Mac-Arthur resource competition model (37, 38). Consider 137 three species (noted "red", "blue" and "green" hereafter) that 138 consume a resource continuum at different frequencies (Fig. 1 139 A). We assume that the species only differ in their resource con-140 sumption, not in other parameters such as mortality. We want 141 to compute the \mathcal{N} and \mathcal{F} of the red focal species in presence 142 of the blue (only) or blue and green (combined) competitors. 143 The species with the higher total consumption will have a 144 fitness advantage. Intuitively, one could therefore expect that 145 $\mathcal{E}_{red} \approx \frac{\|A_{blue}\|}{\|A_{red}\|}$, where A_{red} and A_{blue} denote the consumption by 146 the red and the blue species (see fig 1). $||A_{red}||$ denotes the total 147 consumption by the red species, i.e. $||A_{red}||$ is a real number, 148 while A_{red} is a vector. In a multi-species community, one could 149 therefore expect that $\mathcal{E}_{red}^m \approx \frac{\sum \|A_{residents}\|}{\|A_{red}\|} = \sum \frac{\|A_{residents}\|}{\|A_{red}\|}$ (Fig.1 B). 150 It turns out that the intuition is almost correct; we only have 151 to add different weights to the sum, according to the densities 152 of the species at equilibrium (compare this equation to eq. 1) 153 (22). \mathcal{E}_{red}^m thus increases, and \mathcal{F} therefore becomes more nega-154 tive, as species richness increases (recall that $\mathcal{F} = 0$ means no 155 fitness differences and more negative \mathcal{F} mean stronger fitness 156 differences). 157

 ρ measures the relative difference in niches, so we must remove differences in total consumption to compute ρ . This is done by rescaling the consumption of both species, such that both consume the same total amount of resources, via the conversion factors $c_{blue} = \frac{\|A_{blue}\|}{\|A_{red}\|} = c_{red}^{-1}$ (note that

 $c_{red}^{-1} = \mathcal{E}_{red}$ is a coincidence in this very simple model and 163 does not hold in general). Intuitively ρ is the proportion 164 of shared resources between the two species after rescal-165 ing, i.e. $\rho = \frac{\left\|A_{red} \cap \left(\frac{\|A_{red}\|}{\|A_{blue}\|}A_{blue}\right)\right\|}{\|A_{red}\| \cdot \|A_{red}\|} = \left\|\frac{A_{red}}{\|A_{red}\|} \cap \frac{A_{blue}}{\|A_{blue}\|}\right\|$, where \cap denotes the intersection of the two consumption vectors 166 167 (purple area in Fig. 1 C) (22). In a multi-species commu-168 nity, we therefore expect that $\rho_{red}^m \approx \left\| \frac{A_{red}}{||A_{red}||} \cap \frac{A_{green} + A_{blue}}{||A_{green} + A_{blue}||} \right\| =$ 169 $\frac{\sum \left(||A_{residents}|| \cdot \left\| \frac{A_{red}}{||A_{residents}||} \cap \frac{A_{residents}}{||A_{residents}||} \right\| \right)}{||\sum A_{residents}||} \text{ is a weighted average (Fig. 1 D).}$ 170 Again this intuition holds, after weighing with species densi-171 172 ties. We can approximate \mathcal{N} and \mathcal{F} in a multi-species community 173

by using the average interspecific interaction strength $\overline{\alpha}$ (see appendix 1). This yields $\mathcal{N}_i^m \approx 1 - \overline{\alpha}$ and $\mathcal{F}_i^m \approx 1 - \frac{n-1}{1-(n-2)\overline{\alpha}}$, from which it is clear that \mathcal{N} is independent of species richness *n* and \mathcal{F} is an increasing but saturating function of species richness. The saturation occurs because the sum of the weights $\frac{N_i^{-i,*}}{N_i^*}$, the relative yield total, will saturate as well in the Lotkatotka-

To investigate the complexity (3) we remove indirect effects. 181 To remove these, we set $N_i^{-i,*} = N_i^*$, i.e. species k does not 182 affect the density of species *j*, it only directly affects species *i* 183 via $\alpha_{ik}N_k^*$. This will make \mathcal{F} more negative (therefore larger), 184 as we change the weights of the sum. More importantly, \mathcal{F} 185 changes from a saturating to a linear response in species rich-186 ness, i.e. $\mathcal{F} \approx 1 - (n-1)$ on average. Conversely, removing 187 indirect effects will not change \mathcal{N} on average, therefore not 188 altering the response of \mathcal{N} to species richness. This yields 189 190 an important result: Indirect effects are purely equalizing as they do not change stabilisation. Indirect effects thus promote 191 coexistence (2). 192

¹⁹³ We also found an analytical solution for \mathcal{N} and \mathcal{F} as a ¹⁹⁴ function of species richness when higher order effects where ¹⁹⁵ involved (complexity (4)), but only in the simplified case of ¹⁹⁶ constant interspecific interactions and fixed higher-order in-¹⁹⁷ teractions ($\alpha_{ij} = \bar{\alpha}, \beta_{ijk} = \bar{\beta}, \gamma_{ijkl} = \bar{\gamma}$). In this case, the main ¹⁹⁸ results remained valid: $\mathcal{N}_i^m = 1 - \bar{\alpha}$ and $\mathcal{F}_i^m = 1 - \frac{n-1}{1-(n-2)\bar{\alpha}}$ ¹⁹⁹ (see appendix 1).

Full-factorial simulations. The simulations using random ma-200 trices confirm the predictions made by theory. N is on average 201 unaffected by species richness and \mathcal{F} increases with species 202 richness for all parameters settings of the full-factorial simu-203 lations (see Fig. 2 A,B). First order interaction strength domi-204 nated the effects of species richness on \mathcal{N} . The average of \mathcal{N} , 205 $\overline{\mathcal{N}}$, is unaffected by any other factor than first order interaction 206 strength, i.e. $\overline{N} = 1 - \overline{\alpha}$. Species richness does not affect N 207 (the slope of the linear regressions ranged between -0.005 and 208 0.003 for all parameter combinations). Variation of \mathcal{N} was only 209 210 affected by the first order interaction strength. The variation of \mathcal{N} decreases with species richness in almost all cases (>95%). 211 In the other cases, variation increases only negligibly (the max-212 imal slope was 0.0003). Connectance slightly decreased the 213 negative effect of species richness on variation. The presence of 214 second order interactions (positive, negative or both) increased 215 the negative effect of species richness on the variation of \mathcal{N} . 216 The other factors (correlation, indirect effects, presence of third 217 order interactions) had no effect on \mathcal{N} or the variation of \mathcal{N} . 218



Fig. 2. \mathcal{N} and \mathcal{F} as a function of species richness in simulated communities. A: \mathcal{N} is unaffected by species richness in general. Each line represents a linear regression of \mathcal{N} as a function of species richness for one factorial setting of the full-factorial experiment (see table 1). The color indicates the factor level for first order (direct) interactions, green indicates positive, blue indicates negative and red indicates mixed interspecific interactions. B: Species richness, however, makes fitness differences more negative (i.e. larger). Note the differences in y-scale between panel A and B. C. Distribution of \mathcal{N} and \mathcal{F} for simulated theoretical competitive communities that are fully connected, and exhibit first order interactions without correlations, i.e. similar to the experimental communities (see Fig. 3). Each dot represents \mathcal{N} and \mathcal{F} for one species in a community composed of 2-6 species (see colour legend). The black line indicates the persistence line, species below this line are assumed to persist in the community. Note the inverted y-axis.

Multiple factors had effects on \mathcal{F} . First order interactions 219 affected the mean \mathcal{F} and the effect of species richness on \mathcal{F} as 220 predicted by our analytical derivation (see eq. 4). High con-221 nectance decreased the mean of \mathcal{F} , because the sum in eq. 1 is 222 only taken over species with which the focal species interacts. 223 Positive correlation of interspecific interactions decreased the 224 mean \mathcal{F} , because for perfectly correlated interspecific inter-225 action strengths we have $\mathcal{F}_{ij} = 0$, negative correlation on the 226 other hand increased it. Second order interactions increased 227 the mean of \mathcal{F} when these interactions were positive, but de-228 creased them when they were negative. Presence or absence 229 of third order interactions had very little effect on \mathcal{F} . We illus-230 trate how \mathcal{N} and \mathcal{F} values jointly varied with species richness, 231 using interaction strengths that are representative for experi-232 mental communities evaluated in the next section (Fig. 2 C): 233 $0.08 \le \alpha_{ij} \le 0.26$, $\beta_{ijk} = \gamma_{ijkl} = 0$, no correlation between the 234 α_{ij} , and maximum connectance. 235

Literature data. The results for the real communities reflect 236 those obtained for the simulated communities. The absolute 237 values of the slope of the linear regression of \mathcal{N} were small 238 (< 0.05) for all but 6 datasets. The slope for the overall regres-239 sion of \mathcal{N} against species richness (Fig. 3A, black line) was 240 small(-0.028). \mathcal{F} increased with richness in all but one dataset. 241 Overall, we conclude that the response of \mathcal{N} and \mathcal{F} to richness 242 for real communities did not qualitatively differ from that of 243 randomly generated communities. 244

The empirical data also revealed cases in which coexistence ²⁴⁵ is possible even though some of the species have negative ²⁴⁶ N. This is possible as long as \mathcal{F}_i is sufficiently positive such ²⁴⁷



Fig. 3. \mathcal{N} and \mathcal{F} as a function of species richness in empirically measured communities. Each grey line corresponds to a fit of a linear (\mathcal{N}) and saturating (\mathcal{F}) regression model to one dataset. The black line represents a fit through all \mathcal{N} respectively \mathcal{F} values. Grey dots in panel A and B represent the raw \mathcal{N} and \mathcal{F} values. Mutualism, i.e. species having a positive net effect on another, and therefore $\mathcal{N} > 1$ is common in the datasets we found. Axis truncated to show ~95% of all data points.

that $\mathcal{F}_i \geq \frac{-\mathcal{N}_i}{1-\mathcal{N}_i}$. A total of 95 (4.1%) communities were found with species persisting despite having negative \mathcal{N} , indicating that this is not a rare phenomena. Negative \mathcal{N} are typically attributed to priority effects, which prelude coexistence (39, 40). Coexistence with negative \mathcal{N} is possible in multi-species communities, because not all species have negative \mathcal{N} , but only a few.

255 Discussion

The potential for coexistence decreases with species richness 256 (24, 27, 32, 33). We explained this result using the key concepts 257 of modern coexistence theory, i.e. \mathcal{N} and \mathcal{F} . We found that 258 species richness does, on average, not affect niche differences 259 260 but does increase fitness differences. Thus, it are interspecific differences that limit the coexistence of multiple species, 261 rather than interspecific similarities. These results are based 262 on three independent methods: analytical computation, nu-263 merical simulations and metanalysis of experimental data. The 264 \mathcal{F} of a species increases with species richness, as \mathcal{F} measures 265 the fitness of a species compared to the combined fitness of 266 all other species. In multi-species communities, most species 267 will therefore have negative \mathcal{F}_{i} as rarely one species will have 268 higher fitness than all other species combined. 269

The \mathcal{N} of a species measures the proportion of limiting factors, e.g. resources, that are limiting to other species as well. Increasing species richness increases the amount of limiting factors shared, but also the amount of limiting factors that are not shared. The proportion of shared limiting factors is therefore unaffected on average. Species-rich communities are therefore less likely to coexist (all else being equal), as \mathcal{F} become to strong for \mathcal{N} .

The results we obtained are consistent throughout the three 278 different methods we chose, i.e. analytical derivations, sim-279 ulations, and analysis of empirical data. Overall, our results 280 are robust to inclusion or omission of the complexities (1)-(4), 281 and all their combinations. However, some complexities could 282 not be investigated by all methods. Complexity (1), interac-283 tion types, are the main drivers of N and \mathcal{F} : $N \approx 1 - \overline{\alpha}$ and 284 $\mathcal{F} \approx 1 - \frac{n-1}{1 - (n-2)\overline{\alpha}}$. Complexity (2), interaction matrix structure, 285 contains correlation and connectance. Correlation affects \mathcal{N}_i 286 and \mathcal{F}_i indirectly, via its effect on the two-species community 287 \mathcal{N}_{ii} and \mathcal{F}_{ii} . Low connectance decreases the effect of species 288 richness on \mathcal{N} and \mathcal{F} , effectively the number of interactions 289 are relevant for \mathcal{N} and \mathcal{F} in multi-species communities, and 290 not the species richness of a community per se. Complexity 29 (3), higher order interactions, affected \mathcal{F} , but not \mathcal{N} . Positive 292 higher order interactions ($\beta_{ijk} > 0$) increase \mathcal{F} and negative 293 higher order interactions decrease \mathcal{F} . Complexity (4), indirect 294 interactions, also only affected \mathcal{F} , but not \mathcal{N} . Indirect effects 295 decrease ${\mathcal F}$ in competitive communities and increase ${\mathcal F}$ in 296 mutualistic communities. 297

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These results contradict those obtained by (17). Chu et al. 298 (17) found that species richness will decrease \mathcal{N} and will not 299 affect \mathcal{F} . The use of different definitions for \mathcal{N} and \mathcal{F} explains 300 this difference (19). Indeed, applying the same definition to 301 our data reproduces the results found by (17) (\mathcal{N} is affected by 302 species richness, while \mathcal{F} is not (see Appendix 3) and which 303 seemingly contradict our main findings. However, we argue 304 that our results provide a more accurate account of how \mathcal{N} 305 and \mathcal{F} limit multi-species coexistence because of the follow-306 ing reasons: 1. The definition of (22) does not only consider 307 negative frequency dependence, but also positive frequency 308 dependence and facilitation. The definition of (19) can only 309 be computed for communities with negative frequency depen-310 dency, which precludes the analysis of 75% of the empirical 31 data and 67% of the simulated data presented here. 2. The 312 \mathcal{N} and \mathcal{F} as defined by (22) clearly link to persistence of a species via the equation $-\mathcal{F} \leq \frac{\mathcal{N}}{1-\mathcal{N}}$. Again, this is not the 313 314 case for the definition by (19) in multi-species-communities. 315 Since we explicitly ask whether \mathcal{N} or \mathcal{F} is more limiting for 316 coexistence in multi-species communities, the definition of (19) 317 can not be used. 3. (22) show that \mathcal{N} is biologically intuitive 318 as it measures the amount of shared resources in a large class 319 of resource competition models. Fig.1 extends this intuitive 320 explanation to multi-species communities. (19) has so far only 321 been linked to the Mac-Arthur resource model and it is not 322 clear how it relates to more complex resource competition 323 models. 324

Limitations. The available experimental data only represented 325 fully connected communities, with no correlation (complexity 326 (2)) among interactions and, most notably, did not contain 327 cases of higher order interactions (complexity (3)). We do 328 therefore not know whether the parameter values used to de-329 scribe these higher-order interactions are realistic or whether 330 more realistic values exist that would lead to different results. 331 The available experimental data were biased towards fully 332 connected, competitive communities of terrestrial plants with 333 relatively low species richness. Our simulations suggest that 334 our conclusions hold for other networks as well, but we were 335 not able to back up this claim with empirical data. Computing 336

 \mathcal{N} and \mathcal{F} on a larger collection of real networks would help 337 to refine our understanding of this process. However, obtain-338 ing the full interaction matrix for species rich communities 339 is still challenging. Qualitative interaction data are not suffi-340 341 cient to compute \mathcal{N} and \mathcal{F} . To obtain quantitative data, one 342 uses frequency of interaction between species (e.g. number of visits of a pollinator on a plant) as a proxy for interaction 343 strength. The robustness of this approach, however, still needs 344 to be tested (41). Other methods consist of estimating interac-345 tion strength based on, for example, biomass (42), mass ratio 346 (43) or production and consumption rates of species (44, 45). 347 These different methods have different assumptions and may therefore influence the resulting matrix estimate (46).

Given these limitations, one can ask to what extent our 350 conclusions will hold in other community models. In com-351 munities where species richness increases total abundance, 352 which is often the case (36, 47), we expect species richness to 353 increase \mathcal{F} as well (make it more negative), as the no-niche 354 growth rate will be more negative. Conversely, in communities 355 where species richness decreases total abundance we expect 356 the opposite. Similarly, in competitive communities indirect ef-357 fects decrease total abundance and therefore also \mathcal{F} . However, 358 in mutualistic communities indirect effects will increase total 359 abundance and therefore also \mathcal{F} . It is less clear how species 360 richness will affect $\mathcal N$ in models not explored in the current 361 paper. \mathcal{N} depends on the invasion growth rate and the no-362 niche growth rates, which both depend on the species richness 363 and total abundance. Whether \mathcal{N} increases or decreases with species richness will therefore depend on how species richness 365 affects these growth rates. 366

New insights. Our results yield three new insights, other than 367 the main result on how \mathcal{N} and \mathcal{F} varies with species richness. 368 A first insight is that negative \mathcal{N} do not necessarily preclude 369 coexistence. Negative \mathcal{N} have been attributed to priority effects 370 and therefore were viewed as precluding coexistence (39, 40). 371 Our framework confirms this finding for the case of competi-372 tive two-species communities, where the species with $\mathcal{F} < 0$ 373 will not be able to persist (22). However, in contrast to species 374 in two-species communities, species in multi-species commu-375 nities will not all have the same \mathcal{N} . This implies that a species 376 with negative \mathcal{N} and low \mathcal{F} can coexist with other species that 377 have high \mathcal{N} and negative \mathcal{F} . Consequently, multiple species 378 can have negative \mathcal{N} in a multi-species communities and still 379 persist. For example, we found six three-species communities 380 in which all but one species had negative \mathcal{N} . In general, we 382 argue that it would be theoretically possible to construct a community model in which all species have negative \mathcal{N} and 383 coexist. The kind of model and how it should be parametrized 384 remains to be examined, however. 385

A second insight is that indirect effects, and to some extent 386 higher-order effects, are equalising. While direct interaction 387 388 affect both \mathcal{N} and \mathcal{F} , indirect and higher order effects mainly 389 affect \mathcal{F} and should therefore be seen as equalizing effects (2). Indirect interactions and higher order interactions alone, 390 i.e. in the absence of any niche differentiation via first order 391 interactions, will therefore not be able to sustain coexistence, 392 as equalizing effects cannot sustain multiple species in the ab-393 sence of stabilizing effects (2, 48). This is confirmed by (24) and 394 (49) who found that intransitivity in annual grassland commu-395 nities, in the absence of \mathcal{N} , is not able to sustain coexistence. They may however promote coexistence in the presence of 397

some \mathcal{N} , by reducing \mathcal{F} , just as other equalizing mechanisms do.

A third and main insight is that one can infer $\mathcal N$ and $\mathcal F$ 400 in multi-species communities from ${\mathcal N}$ and ${\mathcal F}$ measured in 401 pairwise interaction experiments. If one measures N and F402 for each two-species sub-community of an *n* species commu-403 nity, which is typically done (4, 6, 7, 18), one can estimate 404 $\mathcal{N}_i \approx \frac{\sum_j \mathcal{N}_{ij}}{(n-1)}$. With one additional multi-species experiment 405 to estimate the relative yield RY_i we obtain an estimation of 406 $\mathcal{F}_i \approx 1 - \sum_i (1 - \mathcal{F}_i) \cdot \mathrm{RY}_i$ as well. This indicates that two-407 species experiments are sufficient to predict $\mathcal N$ and $\mathcal F$ in multi-408 species communities. 409

One of the key questions in community ecology is whether 410 \mathcal{N} are strong enough to overcome \mathcal{F} and allow coexistence. 411 Often they are found to be not only sufficiently strong, but 412 much stronger than needed (17, 50). The present results offer a 413 potential explanation for this observation. That is, \mathcal{N} not only 414 need to be sufficiently strong to overcome \mathcal{F} of one or few 415 competitors, but sufficiently strong to overcome \mathcal{F} of the entire 416 resident community, as \mathcal{N} is independent of species richness. 417 Our results therefore allow asking the more general question 418 how many species one can pack in a community, given \mathcal{N} that 419 are invariant of species richness. 420

Methods

Model description. We use a generalized Lotka-Voltera model with *n* species containing higher order interactions: 423

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$$\frac{1}{N_i}\frac{dN_i}{dt} = r_i \left(1 - \sum_j \alpha_{ij} N_j \left(1 + \sum_k \beta_{ijk} N_k \left(1 + \sum_l \gamma_{ijkl} N_l \right) \right) \right)$$
[3] 424

Where N_i is the density of the focal species *i*. r_i is the mono-425 culture growth rate at low density. α_{ij} , β_{ijk} and γ_{ijkl} are first 426 or linear, second, and third-order species interactions, respec-427 tively. A positive α_{ii} indicates a *negative* interaction between 428 species *i* and *j* such as competition or predation. Negative α_{ii} 429 on the other hand indicate positive interactions such as facili-430 tation or consumption. If β_{iik} is positive or negative, species 431 k will intensify or weaken the relationship between species i 432 and *j*, respectively (second order interaction). Similarly, when-433 ever γ_{iikl} differs from zero (third order interaction), species *l* 434 can influence the second-order interaction. Throughout the 435 manuscript, we take $\alpha_{ii} = 1$. 436

There exist five different definitions to quantify \mathcal{N} and \mathcal{F} in 437 multi-species communities (19-22, 51). The definitions of (21)438 does not apply to the selected model. (51) was developed for 439 environmental or spatial fluctuations, which we don't consider 440 here. (20) and (19) do apply to the selected model. However, 441 \mathcal{N} and \mathcal{F} as computed by these two methods allow inter-442 ference about coexistence only in two-species communities, 443 not in multi-species communities. That is, two different multi-444 species communities may have identical \mathcal{N} and \mathcal{F} but different 445 outcomes of coexistence in both. Since we here ask whether 446 coexistence in multi-species communities is driven by \mathcal{N} or \mathcal{F} , 447 these two methods are therefore not suitable. Consequently, 448 we computed \mathcal{N} and \mathcal{F} as defined by (22): 449

$$\mathcal{N}_{i} = \frac{f_{i}(0, \mathbf{N}^{-i,*}) - f_{i}(\sum_{j \neq i} c_{j}^{i} N_{j}^{-i,*}, \mathbf{0})}{f_{i}(0, \mathbf{0}) - f_{i}(\sum_{j \neq i} c_{j}^{i} N_{j}^{-i,*}, \mathbf{0})}$$
[4]

$$\mathcal{F}_i = \frac{f_i(\sum_{j \neq i} c_j^i N_j^{-i,*}, \mathbf{0})}{f_i(0, \mathbf{0})}$$
[5]

Where f_i is the per capita growth rate of species i, i.e. 450 $f_i(N_i, N^{-i}) = \frac{1}{N_i} \frac{dN_i}{dt}$. The first argument of $f_i(N_i)$ is the den-451 sity of the focal species *i*, the second argument (N^{-i}) is a 452 vector of length containing the densities of the n - 1 non-focal 453 species. $N^{-i,*}$ is the equilibrium density of each non-focal 454 species of the community in the absence of species *i*. c_i^i , the 455 conversion factor of species i to species i, equates the total 456 dependencies on limiting factor for species i and j (see fig. 457 1). N_i and \mathcal{F}_i are species specific properties, i.e. in general 458 we have $N_i \neq N_j$ and $\mathcal{F}_i \neq \mathcal{F}_j$ in multi-species communities. 459 We introduce niche overlap $ho = 1 - \mathcal{N}$ and fitness equivalence 460 $\mathcal{E} = 1 - \mathcal{F}$ for simpler interpretation of the results. 461

Analyses and Simulations. We first examined analytically how 462 \mathcal{N} and \mathcal{F} change with species richness. We found a generic 463 solution for first order interactions and for a simplified case 464 of higher order interactions. This simplification consisted of 465 constant interspecific interactions ($i \neq j \Rightarrow \alpha_{ij} = \alpha$) and constant 466 higher order interactions ($\beta_{ijk} = \beta, \gamma_{ijkl} = \gamma$). These analytical 467 results allowed us to investigate the effects of the complexities 468 (1), (2), (4) and partially (3). 469

Second, we designed a full-factorial virtual experiment in 470 which we simulated \mathcal{N} and \mathcal{F} for a wide range of different 471 communities (see table 1). The factors were (i) first order inter-472 action type (competitive, mutualistic or both, i.e. $\alpha_{ij} > 0, < 0$ or 473 no restriction). (ii) Connectance of the interspecific interaction 474 $(c \in \{1, \frac{4}{5}, \frac{2}{3}\})$. (iii) Correlation between the interspecific inter-475 action $(\rho(\alpha_{ij}, \alpha_{ji}) = \rho_{ij}(\beta_{ijk}, \beta_{jik}) = \rho_{ij}(\gamma_{ijkl}, \gamma_{jikl}) \in \{-1, 0, 1\}).$ 476 (iv) Inclusion of indirect effects. To exclude indirect effects we 477 set equilibrium densities of resident species to their monocul-478 ture equilibrium density. (v) Second order interaction type 479 $(\beta_{ijk} < 0, > 0,$ no restriction, absent). (vi) Presence of third 480 order interaction type ($\gamma_{ijkl} = 0$ or $\gamma_{ijkl} \neq 0$). 481

This leads to a total of $3 \cdot 3 \cdot 3 \cdot 2 \cdot 4 \cdot 2 = 432$ parameter 482 settings. We ran 1000 repetitions for each species richness 483 484 level ($2 \le n \le 6$), leading to a total of $432 \cdot 5 \cdot 1000 = 2'160'000$ simulations. To compute \mathcal{N} and \mathcal{F} we chose the magnitude 485 of the interaction strength such that all communities and sub-486 communities will coexist (i.e. $|\alpha| < 0.05$, $|\beta| < 0.05$, $|\gamma| < 0.05$ 487 0.05). In all simulations, the non-zero values of the interaction 488 strength were uniformly distributed in their respective range 489 (i.e. $\alpha \in [0, 0.05], [-0.05, 0]$ or [-0.05, 0.05]). For each parameter 490 setting we investigated the effect of species richness ($2 \le n \le 6$) 491 492 on \mathcal{N} and \mathcal{F} . We fitted linear regressions to assess the effect of species richness on \mathcal{N} , variation of \mathcal{N} within a community, 493 \mathcal{F} and variation of \mathcal{F} with in a community. As a measure 494 of variation we take the inter-quartile range, as it is a outlier 495 robust equivalent to the variance. We report the effect of 496 species richness (slope of linear regression) and the effect of 497 the parameter combinations (intercept of linear regression) 498 on these parameters. With this approach we were able to investigate the effects of all complexities (1)-(4). 500

Lotka-Volterra interaction matrices (5, 52, 53), representing a 502 total of 33 interaction matrices, ranging from 3 to 9 species, 503 and containing 29 plant, 2 phytoplankton, 1 zooplankton and 504 1 ciliate communities. We normalized all these data such 505 that $\alpha_{ii} = 1$. The interaction matrices were obtained through 506 pairwise experiments, measuring the interspecific effect of one 507 species on the other. For each multi-species community we 508 constructed all possible sub-communities with at least two 509 species, leading to a total of 2544 communities that varied in 510 species richness from 2 to 9. We excluded all communities in 511 which not all interaction strengths were available, leading to 512 2296 communities. For 1376 communities \mathcal{N} and \mathcal{F} could not 513 be computed because, like any method seeking to quantify 514 frequency dependence, \mathcal{N} and \mathcal{F} is based on invasion analysis: 515 the capacity of an invader to grow with the other species at 516 their non-zero equilibrium. For this the invasion growth rate 517 of each species must be computed, the per capita growth rate 518 $f_i(0, N_i^{-i,*})$ when the focal species *i* is absent (mathematically 519 equal 0) and the other species at their equilibrium density N^{-i*} 520 . \mathcal{N} and \mathcal{F} can thus only be obtained for communities where 521 each subcommunity (the community without the invading 522 species) coexists stably. We computed \mathcal{N} and \mathcal{F} for a total 523 of 920 communities, the species of 722 of these communities 524 were able to coexist. Species of 46 additional communities did 525 coexist, but did not allow invasion analysis, hence we were not 526 able to compute \mathcal{N} and \mathcal{F} . 527

Literature data. We found three review papers of multi-species

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We were able to compute N and \mathcal{F} for about 40% of the 528 real communities. While we could compute N and F for all 529 two-species communities, we were able to compute only for 530 3% of six-species communities. We computed N and \mathcal{F} for 531 about 94% of all communities in which species coexist, in the 532 remaining communities invasion analysis was not possible. 533 In these \mathcal{N} and \mathcal{F} correctly predicted coexistence, indicating 534 that \mathcal{N} and \mathcal{F} as proposed by (22) is a useful tool to analyse 535 multi-species coexistence. However, for only about 13% of the 536 communities in which species don't coexist we were able to 537 compute \mathcal{N} and \mathcal{F} . We were able to compute \mathcal{N} and \mathcal{F} in these 538 communities because all species in all sub communities coex-539 isted, not however the species in the community as a whole. 540 For a detailed version including numbers of communities per 54 species richness, see appendix 2. 542

For each interaction matrix obtained from the literature 543 we computed \mathcal{N} and \mathcal{F} as mentioned above. We fit a linear 544 response of \mathcal{N} as a function of species richness per interac-545 tion matrix from the literature. The data contained many 546 outliers, which skewed the results of our linear regressions. 547 We therefore used a Theil-Sen estimator for the slope, which is 548 more robust to outliers than linear regression based on least 549 squares (54). We fit (using least squares) a saturating function $\mathcal{F} = \frac{n-2}{(n-2)+H}$ for the fitness differences. This saturating 550 551 response was chosen for \mathcal{F} , because our analytical results sug-552 gest a saturating response. We additionally fitted a regression 553 line through all communities. 554

With this approach, we were able to investigate the effects of the complexities (1) and (4). The experimental protocol to obtain the interaction matrix does not allow detecting higher order interactions, these are therefore by definition absent from the experimental data. We did not find any data on multi-species communities including higher order interactions (complexity (3)). We did not investigate the effects of con-

Factor	Parameter	Levels	Interpretation	Complexity investigated
Interaction type 1st order	α_{ij}	> 0 < 0 no restriction	competition mutualism mixed	(1)
Connectance	$P(\alpha_{ij} \neq 0)$	$1, \frac{4}{5}, \frac{2}{3}$		(2)
Interaction correlation	$ ext{cor}(lpha_{ij}, lpha_{ji}) \ ext{cor}_{ij}(eta_{ijk}eta_{jik}) \ ext{cor}_{ij}(\gamma_{ijkl}, \gamma_{jikl}) \ ext{cor}_{ij}(\gamma_{ijkl}, \gamma_{jikl})$	1 0 -1	equal unrelated opposite	(2)
Presence of indirect effects		Yes No	absent present	(3)
Interaction type 2nd order	β_{ijk}	> 0 < 0 no restriction = 0	intensify weaken mixed no second order	(1) and (4)
interaction type 3rd order	γ_{ijkl}	$\neq 0$ = 0	present absent	(4)

Table 1. Design of full factorial virtual experimental.

nectance, because almost all interaction matrices were fully 562 563 connected (complexity (2)).

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