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The Evolution of Conditional Dispersal and Reproductive Isolation Along Environmental Gradients

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Abstract

Dispersal modulates gene flow throughout a population's spatial range. Gene flow affects adaptation at local spatial scales, and consequently impacts the evolution of reproductive isolation. A recent theoretical investigation has demonstrated that local adaptation along an environmental gradient, facilitated by the evolution of limited dispersal, can lead to parapatric speciation even in the absence of assortative mating. This and other studies assumed unconditional dispersal, so individuals start dispersing without regard to local environmental conditions. However, many species disperse conditionally; their propensity to disperse is contingent upon environmental cues, such as the degree of local crowding or the availability of suitable mates. Here, we use an individual-based model in continuous space to investigate by numerical simulation the relationship between the evolution of threshold-based conditional dispersal and parapatric speciation driven by frequency-dependent

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competition along environmental gradients. We find that, as with unconditional dispersal, parapatric speciation occurs under a broad range of conditions when reproduction is asexual, and under a more restricted range of conditions when reproduction is sexual. In both the asexual and sexual cases, the evolution of conditional dispersal is strongly influenced by the slope of the environmental gradient: shallow environmental gradients result in low dispersal thresholds and high dispersal distances, while steep environmental gradients result in high dispersal thresholds and low dispersal distances. The latter, however, remain higher than under unconditional dispersal, thus undermining isolation by distance, and hindering speciation in sexual populations. Consequently, the speciation of sexual populations under conditional dispersal is triggered by a steeper gradient than under unconditional dispersal. Enhancing the disruptiveness of frequency-dependent selection, more box-shaped competition kernels dramatically lower the speciation-enabling slope of the environmental gradient.

Keywords: Frequency-dependent selection; sexual reproduction; speciation; evolutionary branching; competition kernels

1 **1. Introduction**

2 Dispersal is a topic of central importance in ecology and evolutionary
3 biology (Ronce, 2007), influencing spatial distributions of genetic diversity
4 (Wright, 1969), adaptation to local environments (Gandon et al., 1996; Lenor-
5 mand, 2002), and spatial population dynamics (Kendall et al., 2000). Disper-
6 sal mediates gene flow throughout a population’s spatial range and, through
7 isolation by distance (Wright, 1943), thus affects the evolution of reproduc-

8 tive isolation (Barton, 2001; Eppstein et al., 2009).

9 Quantitative model-based studies have demonstrated that environmental
10 gradients promote parapatric speciation driven by frequency-dependent com-
11 petition: with limited dispersal, local adaptation and competition along the
12 gradient cause disruptive selection (Doebeli and Dieckmann, 2003; Leimar
13 et al., 2008). In contrast, long-range dispersal increases gene flow throughout
14 the population, reduces local adaptation and frequency-dependent competi-
15 tion, and thus limits the possibility of parapatric speciation (Doebeli and
16 Dieckmann, 2003).

17 In a recent study, Heinz et al. (2009) extended the model of Doebeli and
18 Dieckmann (2003) by allowing for the evolution of dispersal distance. A key
19 finding of their work (Heinz et al., 2009) is that short-range dispersal evolves
20 in conjunction with parapatric speciation events. This leads to isolation by
21 distance, providing an alternative mechanism to assortative mate preference
22 for the evolution of reproductive isolation in parapatry (Wright, 1943).

23 Heinz et al. (2009) considered unconditional dispersal. Accordingly, in-
24 dividuals could not base their decision to disperse on salient environmental
25 information, such as high local competition or low carrying capacity. Empiri-
26 cal evidence, however, suggests that in many species, an individual's propen-
27 sity to commence dispersing depends on the external environment (Ims and
28 Hjermann, 2001), resulting in conditional dispersal. For example, pea aphids
29 *Acyrtosiphon pisum* produce an increased proportion of winged dispersal
30 morphs in the presence of an aphid alarm pheromone (Kunert et al., 2005);
31 emigration rates in the collared flycatcher *Ficedula albicollis* increase when
32 either the number or the condition of local offspring decrease (Doligez et al.,

33 2002), and dispersive mutants of the nematode *Caenorhabditis elegans* in-
34 crease in prevalence in response to the random destruction of patches in
35 experimental metapopulations (Friedenberg, 2003).

36 The present study investigates the relationship between parapatric spe-
37 ciation and the evolution of conditional dispersal. We build upon a growing
38 literature of theoretical models of conditional dispersal, which have consid-
39 ered a variety of dispersal functions and environmental cues. For example,
40 Travis and Dytham (1999) considered a conditional dispersal strategy that
41 was linearly dependent on patch density and allowed its slope and intercept
42 to evolve. Bach et al. (2007) considered a sigmoidal density-dependent dis-
43 persal strategy and allowed its steepness and half-saturation point to evolve.
44 Kun and Scheuring (2006), and later Travis et al. (2009), employed a gen-
45 eral three-parameter density-dependent dispersal strategy able to capture
46 numerous qualitatively different shapes. Metz and Gyllenberg (2001), and
47 later Gyllenberg et al. (2008), utilized function-valued trait representations
48 of conditional dispersal, which allowed for arbitrary functional forms. A
49 common outcome of these models is the evolution of threshold-based disper-
50 sal, where dispersal propensity is low below some critical environmental cue
51 and then high above it. These theoretical results are consistent with em-
52 pirical evidence that dispersal strategies are threshold-based in some species
53 (Hodgson, 2002).

54 Dispersal is inherently risky. This is because any dispersal event either
55 improves or worsens the environmental quality experienced by the disperser,
56 without that individual having any chance to predict the outcome in advance
57 of risking the dispersal event. Among the relevant factors influencing envi-

58 ronmental quality are local competition and scarcity of resources. Dispersal
59 may allow an individual to escape from intrinsic resource scarcity, but comes
60 at the potential expense of moving to a location where environmental quality,
61 in those two regards, is even worse. An additional risk of dispersal comes
62 from the chance of moving to an environment where the individual is less
63 well adapted. Moreover, the movement event itself imposes mortality risks,
64 such as increased exposure to predation (Ims and Andreassen, 2000). The
65 evolution of threshold-based dispersal strategies highlights the fundamental
66 tension between these potential costs and benefits of dispersive behavior.
67 The evolved dispersal threshold reflects the point at which the benefits begin
68 to outweigh the costs (Parvinen et al., 2003).

69 Here, we use an individual-based model in continuous space to investigate
70 by numerical simulation the evolution of threshold-based dispersal strategies
71 in spatially extended populations subject to frequency-dependent competi-
72 tion along an environmental gradient. Systematically varying the environ-
73 mental gradient and the phenotypic specificity of competition, we study the
74 evolution of dispersal distances and thresholds, clarifying their impact on
75 parapatric speciation. We investigate both asexual and sexual populations
76 and competition kernels of different shapes, outline the parameter regions in
77 which parapatric speciation occurs, and contrast these results with those ob-
78 tained in the case of unconditional dispersal (Doebeli and Dieckmann, 2003;
79 Heinz et al., 2009).

80 **2. Methods**

81 *2.1. Model Overview*

82 We consider a spatially explicit, individual-based, stochastic model in
83 continuous space and time, which extends the model of Heinz et al. (2009)
84 to the case of conditional dispersal.

85 The environment is assumed to be two-dimensional and continuous. One
86 direction is ecologically neutral, while an environmental gradient exists in
87 the other: The ecological character that confers the best adaptation to the
88 local resource, u_0 , varies linearly in space,

$$u_0(x) = a \left(x - \frac{1}{2} \right) + \frac{1}{2}, \quad (1)$$

89 where a is the slope of the environmental gradient (Roughgarden, 1972).

90 Individuals are described by their spatial location (x, y) in the unit square,
91 an ecological character u , the threshold τ and distance δ defining their con-
92 ditional dispersal, and – in the case of sexual populations – a mate search
93 distance w . The ecological character u could describe a morphological, behav-
94 ioral, or physiological trait, or a combination thereof. The bivariate character
95 (τ, δ) is used to parametrize the individual’s conditional dispersal function,
96 which we assume takes the form of a step function (Eq. 8). The mate search
97 distance w determines the probabilities of mate selection by spatial distance
98 (Eq. 7). Apart from the preference for spatially proximal individuals, no
99 form of assortativity or mating preference is considered.

100 The population is described by its current abundance N and the traits
101 and locations of all individuals. A list of all model variables is given in Table

Population size	$0 \leq N$	300
Location	$0 \leq x_i, y_i \leq 1$	uniform in $[0, 1]$
Ecological trait	$0 \leq u_i \leq 1$	0.5
Dispersal threshold	$0 \leq \tau_i$	0.7
Dispersal distance	$0 \leq \delta_i \leq 1$	0.2
Mate search distance	$0 \leq w_i \leq 1$	0.2

Table 1: Model variables, their ranges, and initial values.

102 1. The configuration of the population changes over time due to birth and
103 death events, which occur with (probabilistic) rates depending on the current
104 population configuration.

105 2.2. Mortality

106 We assume a constant individual birth rate $b_i = b$, but the death rate
107 depends on the individual's spatial location, phenotypic trait, and its com-
108 petition for resources with all of the other individuals in the population. The
109 intensity of both spatial and phenotypic competition increases as either spa-
110 tial or phenotypic distance between any two individuals decreases. All these
111 interactions are defined by kernels, which we now specify. Throughout, we
112 use the following function (Roughgarden, 1974)

$$\Phi_{\sigma,n}(x) = \exp(-|x|^n/\kappa^n), \quad (2)$$

113 where

$$\kappa = \sqrt{\frac{\Gamma(1/n)}{\Gamma(3/n)}}\sigma \quad (3)$$

114 and $\Gamma(x)$ is the gamma function. The kurtosis of Φ can be adjusted by
 115 varying n . For $n = 2$, the function is Gaussian. For $n > 2$, the function is
 116 platykurtic, with a broader peak and thinner tails, relative to the Gaussian.
 117 Independent of n , σ measures the function's standard deviation.

118 The death rate d_i of an individual i is given by

$$d_i = \frac{n_{\text{eff}}(x_i, y_i, u_i)}{K(x_i, u_i)}, \quad (4)$$

119 where n_{eff} is the effective number of individuals with which individual i com-
 120 petes

$$n_{\text{eff}}(x_i, y_i, u_i) = \frac{\Gamma(3/n)}{2\pi\sigma_s^2\Gamma(1+1/n)\Gamma(2/n)} \sum_{j=1, j \neq i}^N \Phi_{\sigma_s, n}(x_j - x_i) \cdot \Phi_{\sigma_s, n}(y_j - y_i) \cdot \Phi_{\sigma_c, n}(u_j - u_i), \quad (5)$$

121 and $K(x_i, u_i)$ is the local carrying capacity, i.e., the density of individuals of
 122 type u_i locally supported at location (x_i, y_i) ,

$$K(x_i, u_i) = K_0 \cdot \Phi_{\sigma_K, 2}(u_i - u_0(x_i)), \quad (6)$$

123 where K_0 is the maximal carrying capacity and $u_0(x_i)$ is the phenotype that
 124 maximizes carrying capacity at spatial position x_i (Eq. 1). The prefactor in
 125 Eq. 5 ensures that $n_{\text{eff}} = K$ at demographic equilibrium in a monomorphic
 126 population with gradient $a = 0$, and hence $d_i \approx 1$; in the Gaussian case
 127 ($n = 2$), it reduces to $1/(2\pi\sigma_s^2)$. The parameters σ_s and σ_c specify how
 128 quickly the strength of competition attenuates with spatial and phenotypic
 129 distance, respectively. In Eq. 5, we consider both Gaussian ($n = 2$) and
 130 platykurtic ($n = 3$) competition kernels, the latter of which being known

131 to facilitate adaptive divergence (Doebeli et al., 2006; Leimar et al., 2008).
 132 However, in Eq. 6 we will use the Gaussian function $\Phi_{\sigma,2}(x)$ with mean x
 133 and standard deviation σ . Carrying capacity (Eq. 6) thus decreases with
 134 phenotypic distance from its maximum at $u_0(x_i)$ according to a Gaussian
 135 function with standard deviation σ_K .

136 We can define the fitness of an individual at every instant as the difference
 137 between its current birth and death rate, $f_i = b - d_i$. The population-level
 138 birth and death rates are given by $B = bN$ and $D = \sum_{i=1}^N d_i$, respectively.
 139 Thus, the population-level event rate is $E = B + D$.

140 2.3. Mating and Inheritance

141 For birth events, we consider both asexual and sexual reproduction. In
 142 the asexual case, the phenotype (u, τ, δ) is inherited nearly faithfully from
 143 parent to offspring, subject, at each birth event, to small mutations that dis-
 144 place the offspring phenotype by a random increment drawn from a Gaussian
 145 distribution with mean zero and standard deviation σ_m .

146 In the sexual case, when an individual i is chosen for reproduction it
 147 selects a mate $j \neq i$ based on spatial proximity, with probability

$$p_{ij} = \frac{\Phi_{w_i,2}(x_j - x_i) \cdot \Phi_{w_i,2}(y_j - y_i)}{\sum_{k=1, k \neq i}^N \Phi_{w_i,2}(x_k - x_i) \cdot \Phi_{w_i,2}(y_k - y_i)}. \quad (7)$$

148 Thus, mate choice is solely dependent upon spatial location, and does not
 149 involve any form of assortment or sexual selection. However, the standard
 150 deviation of the mate search area is w_i , which is an evolvable trait. The
 151 parents i and j produce an offspring k , which inherits phenotypic trait val-
 152 ues $(u_k, \tau_k, \delta_k, w_k)$ from its parents by drawing from a Gaussian distribution

153 with mean equal to the mid-parental values $\frac{1}{2}(u_i + u_j)$, $\frac{1}{2}(\tau_i + \tau_j)$, $\frac{1}{2}(\delta_i + \delta_j)$,
154 $\frac{1}{2}(w_i + w_j)$ and with standard deviations equal to $\frac{1}{2}|u_i - u_j|$, $\frac{1}{2}|\tau_i - \tau_j|$, $\frac{1}{2}|\delta_i - \delta_j|$,
155 $\frac{1}{2}|w_i - w_j|$. This captures the effects of segregation and recombination simul-
156 taneously, and allows for a direct comparison with the results of Heinz et al.
157 (2009), who introduced this specific offspring distribution with the argument
158 that it preserves the variance of an existing Gaussian trait distribution in the
159 well-mixed population. Experimentation with Gaussian distributions of con-
160 stant width produced results that were statistically indistinguishable from
161 those reported herein (paired t-test, $p > 0.01$).

162 2.4. Conditional Dispersal

163 In both the asexual and sexual case, the inherited dispersal characters
164 (τ_k, δ_k) affect how an offspring's spatial position is displaced relative to that
165 of parent i . We thus consider natal dispersal, so individuals only move once
166 in their lifetime and this movement occurs immediately after birth. The
167 distance an offspring disperses is conditioned on local environmental quality,
168 evaluated in terms of the individual's death rate d_k . This allows for the
169 simultaneous assessment of both local competition and resource availability
170 (Eq. 4). Conditional dispersal is assumed to take the form of a step function
171 (also known as bang-bang control). The step function's threshold is given by
172 τ and its height by δ (Fig. 1). Thus, an individual k experiencing a death rate
173 d_k and having dispersal characters (τ_k, δ_k) will take a dispersal step $(\Delta x, \Delta y)$
174 drawn from a Gaussian distribution with mean zero and standard deviation

$$\sigma_d = \begin{cases} 0, & \text{if } d_k < \tau_k \\ \delta_k, & \text{otherwise} \end{cases}. \quad (8)$$

175 The disperser is then given the spatial coordinates $(x_i + \Delta x, y_i + \Delta y)$. There-
176 fore, $\delta\sqrt{2}$ is the expected (root-mean-square) dispersal distance, given the
177 decision to disperse.

178 Our model assumes that there is no explicit cost to dispersal. However,
179 an environmental gradient results in an implicit cost, since individuals run
180 the risk of moving to a spatial location in which they are poorly adapted.
181 Increasing the slope of the gradient increases this risk, while decreasing the
182 slope has the opposite effect.

183 *2.5. Boundary Conditions*

184 When a dispersal step would lead outside the unit square, we follow Heinz
185 et al. (2009) and reset the x -location to 0 or 1, respectively, and the y -
186 location to $1 + y$ or $y - 1$, thus implementing impermeable boundaries in the
187 direction of the gradient, and periodic boundaries in the ecologically neutral
188 direction. Competitive interactions stretch across the periodic, but not across
189 the impermeable boundaries.

190 *2.6. Implementation*

191 Time proceeds in increments drawn from an exponential distribution with
192 mean E^{-1} . At each time step, either a birth or death event is chosen, with
193 probabilities B/E and D/E , respectively, which makes generations overlap-
194 ping. After the event type is chosen, individual i is selected with probability
195 b_i/B or d_i/D , respectively. According to the event type, individual i then
196 either reproduces or dies. In the latter case, it is removed from the popula-
197 tion; in the former case, a new individual is introduced into the population

198 as described in Sections 2.3 and 2.4. The theoretical background to this
199 scheduling procedure is presented in detail by Gillespie (1976).

200 In a population regulated by frequency-dependent competition, as consid-
201 ered herein, average individual fitness (\bar{f}) is zero at equilibrium, and therefore
202 $\bar{b} = \bar{d} = 1$. This results in a distribution of environmental cues, more than
203 99% of which is comprised in the domain $0.7 \leq d \leq 1.4$ (Fig. 1). Therefore,
204 in all realizations we initialize the dispersal character τ with 0.7, which is
205 on the fringe of the death-rate distribution, but still under selective pressure
206 (Fig. 1). Initializing τ outside of this range results in virtually vanishing se-
207 lection pressures on τ and thus in the mere genetic drifting of τ . Specifically,
208 if τ is initialized well below 0.7, then individuals unconditionally disperse
209 according to δ and all selective pressure falls on δ . In this case, our results
210 reduce to those reported by Heinz et al. (2009). If τ is initialized well above
211 1.4, then individuals never disperse and our results reduce to those of Doe-
212 beli and Dieckmann (2003) for the case of zero mobility. These two cases
213 highlight an important aspect of the conditional dispersal function used in
214 this study: it also allows for unconditional dispersal to evolve.

215 *2.6.1. Speciation*

216 In our model, speciation is considered to have occurred when an initially
217 monomorphic population has split into two or more separate phenotypes.
218 For asexual populations, we use the term speciation to mean evolutionary
219 branching, in line with Heinz et al. (2009).

220 We identify speciation as follows (Heinz et al., 2009). For asexual popula-
221 tions, the initially unimodal phenotype must branch, and remain branched,
222 into a bi- or multimodal distribution for at least 500 generations. For sexual

Birth rate	b	1
Maximal carrying capacity density	K_0	300
Standard deviation of carrying capacity density	σ_K	0.3
Standard deviation of competition function	σ_s	0.2
Standard deviation of mutation steps	σ_m	0.001

Table 2: Model parameters and their values, chosen to facilitate direct comparison with Heinz et al. (2009).

223 populations, we additionally demand that virtually no hybrids occur between
 224 these branches, enforcing the strict requirement that the modes in the phe-
 225 notype distribution are sharply delineated from one another.

226 *2.6.2. Parameters*

227 The model is described by two dimensionless parameters: the scaled width
 228 of the phenotypic competition function $c = \sigma_c/\sigma_K$ and the scaled slope of
 229 the environmental gradient $s = a\sigma_s/\sigma_K$. Here, we systematically vary these
 230 two parameters in the range $0.3 \leq c \leq 2.0$ and $0 \leq s \leq 1$ (as in Heinz et al.
 231 (2009)), while the numerator of the scaled dispersal distance δ/σ_s (Doebeli
 232 and Dieckmann, 2003) is allowed to evolve. The other parameters considered
 233 in this study are presented in Table 2. For each combination of c and s ,
 234 either 1 or 100 independent realizations were performed, depending on the
 235 experiment. In each realization, we allow the population to evolve for 10^5
 236 generations and measure the evolutionary dynamics of the phenotypic traits.
 237 We keep all phenotypic traits in the range $[0, 1]$, except for the dispersal
 238 character τ , whose upper limit is left unbounded.

239 **3. Results**

240 We begin our analysis with asexual populations, to provide a frame of
241 reference for the subsequent analysis of sexual populations.

242 *3.1. Asexual Populations*

243 When reproduction is asexual, the joint evolution of the ecological char-
244 acter u and the conditional-dispersal character (τ, δ) results in the two qual-
245 itatively distinct evolutionary outcomes shown in Fig. 2a,b: (i) conditional
246 dispersal without speciation and (ii) conditional dispersal with speciation.
247 This occurs under both Gaussian (Fig. 2a) and platykurtic (Fig. 2b) com-
248 petition, although the parameter region in which speciation does not occur
249 is slightly enlarged in the platykurtic case.

250 In the first evolutionary regime (Fig. 2a,b, dot symbols), where compe-
251 tition kernels are wide and environmental gradients are shallow, speciation
252 does not occur. This result is consistent with Doebeli and Dieckmann (2003),
253 where speciation is not found under Gaussian competition for $c \geq 1$ unless
254 accompanied by steep environmental gradients and low mobility. This ob-
255 servation also corroborates the results reported by Heinz et al. (2009), who
256 found that dispersal evolution does not always lead to the reduced mobility
257 required for speciation.

258 In the second evolutionary regime (Fig. 2a,b, circle symbols), specia-
259 tion occurs for both shallow environmental gradients accompanied by nar-
260 row competition kernels and for steep environmental gradients accompanied
261 by arbitrarily wide competition kernels. This result is again consistent with
262 Doebeli and Dieckmann (2003), since speciation is expected under Gaussian

263 competition when the gradient is sufficiently steep and/or the competition
264 kernel is sufficiently narrow ($c < 1$). This is also consistent with the re-
265 sults reported by Heinz et al. (2009), who furthermore found that increasing
266 the slope of the gradient led to a marked decrease in the evolved dispersal
267 distance. Here, we observe a similar trend, but threshold-based conditional
268 dispersal allows the dispersal distance to remain at relatively high values
269 even for steep gradients.

270 To illustrate the relationship between conditional dispersal and specia-
271 tion in asexual populations, we depict in Fig. 3 the evolutionary dynamics
272 of the ecological character and the conditional dispersal characters under
273 Gaussian competition, using a parameter combination for which Heinz et al.
274 (2009) observed short-range dispersal in conjunction with speciation. In Fig.
275 3a, speciation occurs rapidly, with divergence of the ecological character into
276 two discrete morphs within 5,000 generations, and into three discrete morphs
277 within 25,000 generations. In contrast to the case of unconditional disper-
278 sal studied in Heinz et al. (2009), this happens not through a reduction in
279 dispersal distance, but rather through an increased reluctance to disperse.
280 This reluctance is achieved through the evolution of an increased dispersal
281 threshold (Fig. 3c), which settles around a value slightly greater than the
282 average death rate. The corresponding dispersal distances drift considerably
283 during their evolution, but remain consistently and significantly above zero
284 (Fig. 3b).

285 The evolved conditional dispersal strategy is affected by the steepness
286 of the environmental gradient (Fig. 4), but is relatively insensitive to the
287 shape (Gaussian or platykurtic) and the scaled width c of the competition

288 kernel. (Consequently, in Fig. 4 we present data only for the representative
289 case $c = 1$). The dispersal threshold τ increases with the scaled gradient
290 slope s (Fig. 4a), causing an increased reluctance to disperse as the environ-
291 mental gradient steepens. For shallow gradients, the dispersal threshold τ
292 evolves to a value below the population-level average death rate ($d = 1$, Fig.
293 4a, horizontal line), whereas for steep gradients, τ evolves to a value above
294 this average. Thus, when environmental gradients are shallow, dispersal is
295 selectively favored even in environments where the death rate is below av-
296 erage. This most likely results from kin competition, as decreased dispersal
297 increases the spatial clustering of related individuals.

298 For steep environmental gradients, the risk of dispersing to an area in
299 which the organism is not well adapted is higher than the risk of remain-
300 ing in an area with above-average death rates; accordingly, higher dispersal
301 thresholds are selectively favored. The scaled movement distance δ/σ_s de-
302 creases with increasing gradient slope s , since the inherent cost of dispersal
303 increases with s (Fig. 4b). The reduction of dispersal distance for steep
304 gradients was also observed by Heinz et al. (2009). However, the case of
305 unconditional dispersal considered therein led to dispersal distances evolving
306 toward zero as the gradient became increasingly steep. Our results demon-
307 strate that when dispersal is conditional, movement distances always remain
308 well above zero, regardless of the gradient.

309 *3.2. Sexual Populations*

310 In sexual populations, speciation occurs under more restrictive conditions.
311 Specifically, speciation under Gaussian competition was observed only for
312 steep gradients and wide competition kernels (Fig. 2c). This result bears a

313 close resemblance to the observations made by Heinz et al. (2009), except that
314 speciation is now found in conjunction with conditional dispersal, as opposed
315 to unconditional, short-range dispersal. Under platykurtic competition, the
316 speciation region dramatically widens toward more intermediate gradients
317 and narrower competition kernels (Fig. 2d). This result agrees with the
318 observations made by Leimar et al. (2008) for asexual populations with low
319 mobility.

320 To illustrate how the speciation process can be frustrated by conditional
321 dispersal, we depict in Fig. 5 an illustrative example of the evolutionary dy-
322 namics of the ecological character (Fig. 5a) and the dispersal characters (Fig.
323 5b,c) using a parameter combination for which speciation was observed in
324 the case of unconditional dispersal (Heinz et al., 2009). After about 20,000
325 generations, the population has segregated into three distinct phenotypes
326 (Fig. 5a). This results from the evolution of the scaled dispersal distance
327 δ/σ_s (Fig. 5b), which is quickly driven toward zero. Simultaneously, the dis-
328 persal threshold τ (Fig. 5c) evolves toward higher values. As τ surpasses the
329 population-level average death rate at around 40,000 generations (Fig. 5c,
330 horizontal line), the scaled dispersal distance δ/σ_s responds with a rapid in-
331 crease. The resulting conditional dispersal breaks up the discrete phenotypic
332 clusters that had previously evolved, impeding the evolution of reproductive
333 isolation (Fig. 5a). In contrast, when dispersal distances evolve toward zero
334 under unconditional dispersal, phenotypic clusters stabilize and thus result
335 in parapatric speciation (Heinz et al., 2009).

336 The relationships between the dispersal characters τ and δ and the scaled
337 slope of the environmental gradient s (Fig. 6) are qualitatively similar to

338 the asexual case (Fig. 4), although the scaled dispersal distances δ/σ_s are
339 generally higher in the sexual case. In contrast to Heinz et al. (2009), the
340 evolved mating distances w (open circles in Fig. 6b) are consistently driven
341 to small values as s increases, for all scaled competition widths c . This is
342 because non-vanishing dispersal distances make it selectively advantageous
343 to keep the mate search local, so as to avoid producing maladaptive offspring.

344 4. Discussion

345 Our results demonstrate that the evolution of conditional dispersal has a
346 significant impact on parapatric speciation along environmental gradients. It
347 is worth highlighting that even though dispersal evolution may lead to a form
348 of isolation by distance, the ensuing speciation process remains driven by
349 frequency-dependent competition, rather than by the gradual accumulation
350 of reproductive incompatibilities.

351 In asexual populations, speciation can occur for a wide range of parame-
352 ters, and is always accompanied by conditional dispersal. Both the dispersal
353 threshold and dispersal distance of the conditional dispersal strategy are in-
354 fluenced by the steepness of the environmental gradient, with shallow gradi-
355 ents resulting in lower thresholds and higher dispersal distances, and steeper
356 gradients resulting in higher thresholds and lower dispersal distances. In
357 sexual populations, a similar result is obtained for the dispersal thresholds
358 and distances. However, speciation occurs under a more restricted range of
359 conditions. Specifically, speciation is only observed when the gradient is suf-
360 ficiently steep and the competition kernel is sufficiently wide. Enhancing the
361 disruptiveness of frequency-dependent selection, more box-shaped competi-

362 tion kernels dramatically lower the speciation-enabling slope of the environ-
363 mental gradient. For species to emerge on more shallow gradients, some form
364 of assortative mate preference is most likely required, as was found in the
365 original formulation of this model (Dieckmann and Doebeli, 1999; Doebeli
366 and Dieckmann, 2003).

367 For well-mixed populations, speciation via frequency-dependent disrupt-
368 tive selection is facilitated by narrow phenotypic competition kernels (Dieck-
369 mann and Doebeli, 1999). For populations structured along sufficiently steep
370 environmental gradients, correlations arise between spatial position and eco-
371 logical character. Because of the spatial component of the competition kernel
372 (Eq. 5), an environmental gradient thus induces frequency-dependent dis-
373 ruptive selection, which therefore occurs even when phenotypic competition
374 kernels are wide (Doebeli and Dieckmann, 2003).

375 For sexual populations, speciation additionally requires reproductive iso-
376 lation between phenotypic clusters (which along a gradient tend to corre-
377 spond to spatial clusters). We only consider isolation by distance; therefore,
378 for sexual populations speciation becomes easier with increasing spatial dis-
379 tance between these clusters, and more difficult with decreasing distance be-
380 tween them. While the distance between clusters is in principle determined
381 by the width of both the spatial and the phenotypic component of the com-
382 petition kernel, it is the narrower component that essentially determines this
383 distance in practice (see also Eq. 5 in Leimar et al. (2008)). Therefore, as the
384 phenotypic component becomes wide, the distance is mostly defined by the
385 (fixed) width of the spatial component; however, as it becomes narrow, the
386 distance between clusters decreases to the point where speciation is hindered

387 by the inability to achieve complete reproductive isolation. In consequence,
388 narrow phenotypic competition kernels (corresponding to small values of c)
389 impede speciation in the sexual case (Fig. 2c,d), but not in the asexual case
390 (Fig. 2a,b), if isolation by distance is the only isolating mechanism consid-
391 ered and gradients are not steep enough to limit dispersal. The same trend
392 was also observed by Heinz et al. (2009).

393 Previous studies of conditional dispersal in metapopulation structures
394 have observed a reduction in dispersal thresholds in the absence of disper-
395 sal costs (Travis and Dytham, 1999; Metz and Gyllenberg, 2001). In the
396 presence of explicit costs, such as increased mortality, the dispersal thresh-
397 old is often found to equilibrate at the patch carrying capacity (Metz and
398 Gyllenberg, 2001; Travis et al., 2009). Here, we have found similar results in
399 populations structured in continuous space and subject to the implicit costs
400 of an environmental gradient; dispersal thresholds typically evolve toward
401 values near the population-level average death rate. Whether the dispersal
402 threshold evolves to a value less than or greater than this population-level
403 average is directly related to the severity of the cost imposed by the envi-
404 ronmental gradient and the mode of reproduction, with sexual populations
405 generally evolving higher dispersal thresholds.

406 The environmental gradient considered in this study influenced the car-
407 rying capacity experienced by an individual, as a function of the individual's
408 spatial position and ecological character. In a recent model-based study of
409 range expansions in metapopulations, Kubisch et al. (2010) demonstrated
410 that the elasticity of range limits varied between different kinds of environ-
411 mental gradients. For environmental gradients that affected either dispersal

412 mortality or per capita growth rate, range contractions were observed after
413 an initial period of expansion. In contrast, when the environmental gradient
414 impacted patch capacity or patch extinction rate, range contractions were
415 never observed. These results highlight the potential sensitivity of ecologi-
416 cal and evolutionary processes to different types of environmental gradients.
417 How alternative environmental gradients influence dispersal evolution and
418 speciation in the model investigated herein is an exciting challenge for future
419 work.

420 We considered impermeable boundary conditions for the spatial dimen-
421 sion in which the environmental gradient varied. To test the sensitivity of
422 our results to this assumption, we performed additional experiments in which
423 competitive interactions are mirrored about the x -boundary. Such reflective
424 boundary conditions led to an overall reduction in population size, relative
425 to the impermeable case, resulting from the now increased competition expe-
426 rienced at the boundaries. The evolved dispersal thresholds, however, were
427 indistinguishable between the two boundary conditions. The evolved disper-
428 sal distances were also indistinguishable for sufficiently steep environmental
429 gradients, but for shallow gradients, they were lower for reflective boundary
430 conditions than for impermeable boundary conditions. This is because large
431 dispersal steps towards the boundaries are favored for the case of imperme-
432 able boundary conditions, provided the inherent risk of dispersal is low, as
433 it is on shallow gradients. It is only in this case that the evolved dispersal
434 distances differ between the two boundary conditions. We also note that
435 Heinz et al. (2009) found dispersal evolution to be robust to various forms of
436 boundary conditions.

437 Empirical evidence is still needed to determine the true shape of con-
438 ditional dispersal strategies in natural populations (Travis et al., 2009). A
439 variety of functional forms have been considered in theoretical studies of
440 conditional dispersal (Bach et al., 2007; Kun and Scheuring, 2006; Metz and
441 Gyllenberg, 2001; Travis and Dytham, 1999), and while these model details
442 certainly matter (Ronce, 2007), most studies have observed the evolution
443 of some form of threshold-based strategy. The question addressed here was
444 not focused on the functional form of conditional dispersal *per se*, but in-
445 stead on how conditional dispersal, of any form, affects parapatric speciation
446 driven by frequency-dependent competition along environmental gradients.
447 Preliminary experimentation with the conditional dispersal functions consid-
448 ered by Travis and Dytham (1999) and Kun and Scheuring (2006) produced
449 qualitatively similar results to those reported herein.

450 As discussed by van Baalen and Hochberg (2001), “the ecological and
451 evolutionary implications of how dispersal may create or destroy biological
452 patterns are only starting to be appreciated.” Our results contribute to our
453 understanding of these implications, by demonstrating how both spatial and
454 phenotypic pattern formation can be generated and subsequently annihilated
455 by the evolution of conditional dispersal, and how this relates to speciation
456 processes. These results indicate that the stability of current spatial and
457 phenotypic distributions should be considered in the context of dispersal
458 plasticity, as shifts in environmental cues, e.g., such as those expected from
459 climate change events, may severely disrupt population stability and threaten
460 biodiversity.

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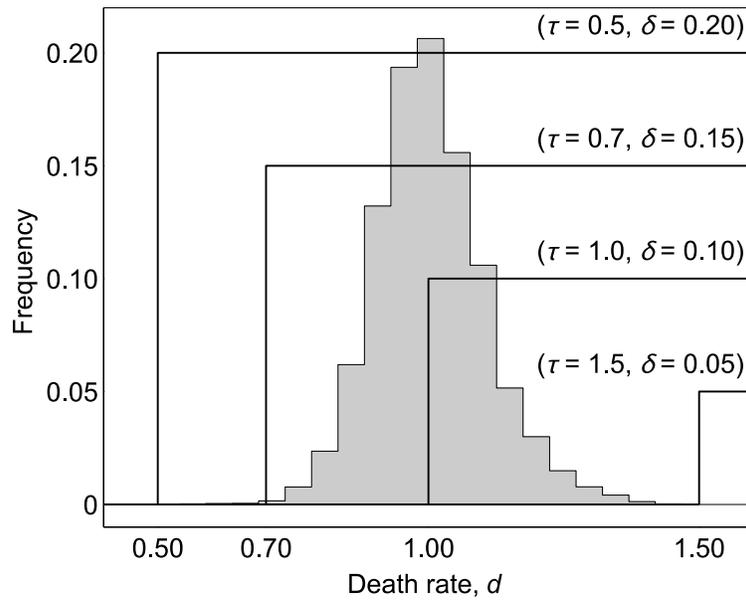


Figure 1: Schematic illustration of four possible conditional dispersal strategies, assumed to take the form of a step function. As a measure of environmental quality, these strategies are conditioned on an individual's death rate d , and are encoded as a (τ, δ) pair, where τ denotes the dispersal threshold and δ the dispersal distance (see Eq. 8). The gray bars depict the death-rate distribution of a representative population, illustrating the frequency and domain of experienced environmental cues.

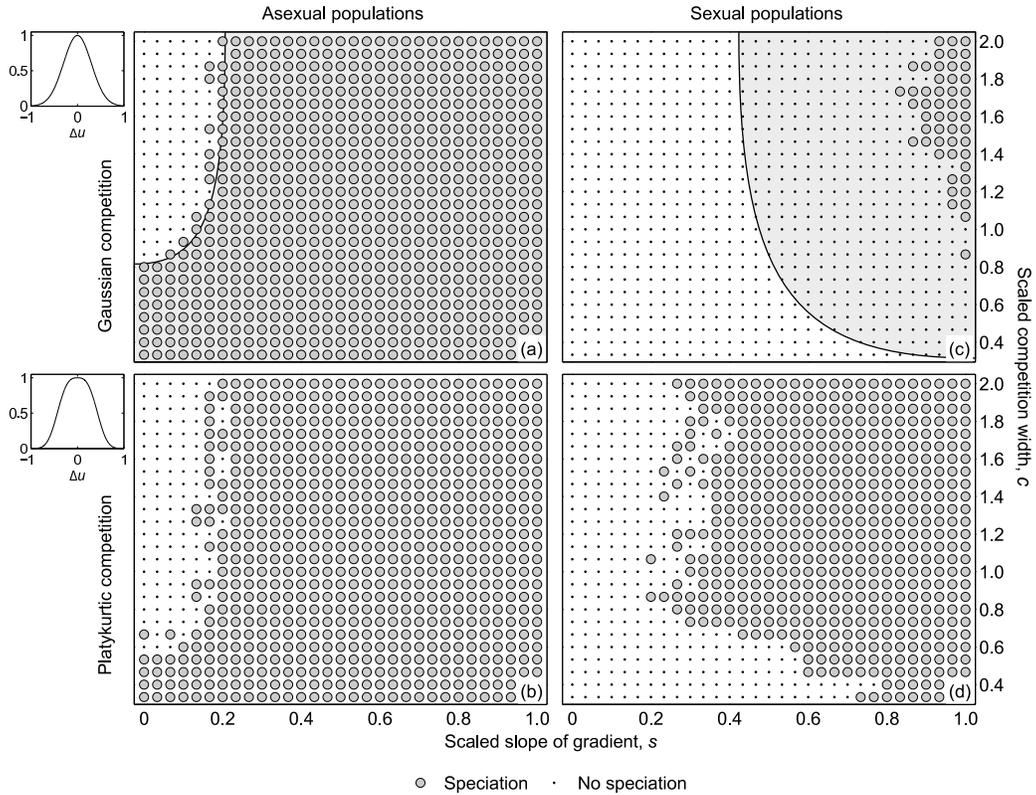


Figure 2: Evolutionary outcomes as a function of the scaled slope of the environmental gradient s and the scaled competition width c for (a) asexual populations with Gaussian competition, (b) asexual populations with platykurtic competition, (c) sexual populations with Gaussian competition, and (d) sexual populations with platykurtic competition. In (a) and (c), the lightly shaded region to the right indicates where Heinz et al. (2009) obtained speciation with unconditional dispersal. Whereas in asexual populations, the switch from unconditional to conditional dispersal leads to virtually indistinguishable results, in sexual populations conditional dispersal appreciably reduces the scope for speciation. Small panels on the left illustrate the two different kernel shapes for identical standard deviations.

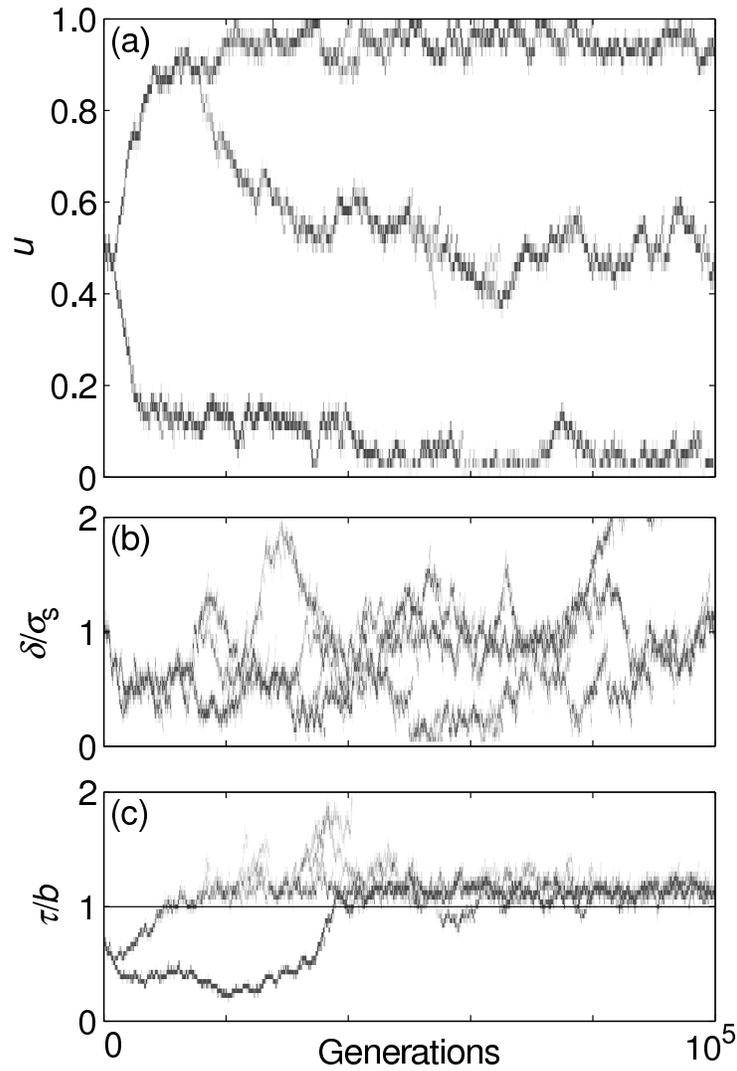


Figure 3: Evolutionary dynamics of the (a) ecological character u , (b) scaled dispersal distance δ/σ_s , and (c) scaled dispersal threshold τ/b in asexual populations with Gaussian competition, for a scaled competition width $c = 2.0$ and a scaled slope of the environmental gradient $s = 0.6$. The horizontal line in (c) indicates the average death rate, $d = 1.0$.

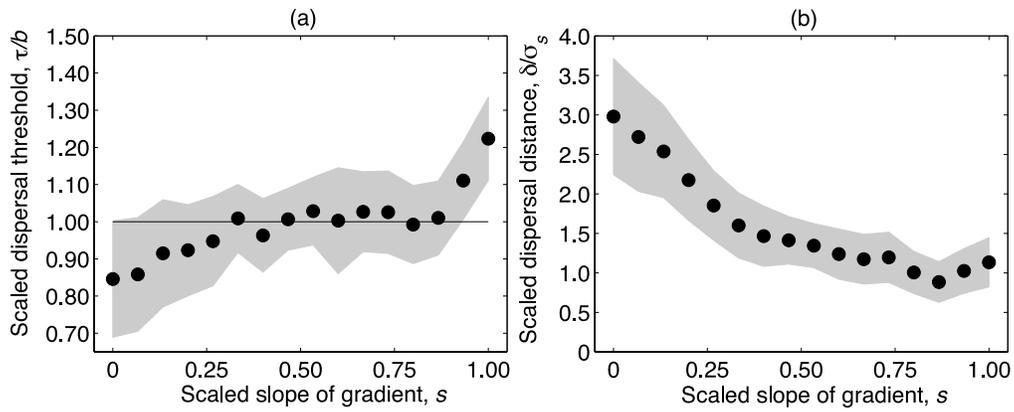


Figure 4: Evolved dispersal strategies in asexual populations with Gaussian competition, shown as a function of the scaled slope of the environmental gradient s , for the scaled competition width $c = 1.0$. The scaled threshold of the dispersal strategy τ/b is shown in (a) and the scaled dispersal distance δ/σ_s is shown in (b). The horizontal line in (a) indicates the average death rate $d = 1.0$. Filled circles show the average of the final 5000 generations of 100 independent realizations, and the gray-shaded areas represent the respective standard deviations across realizations.

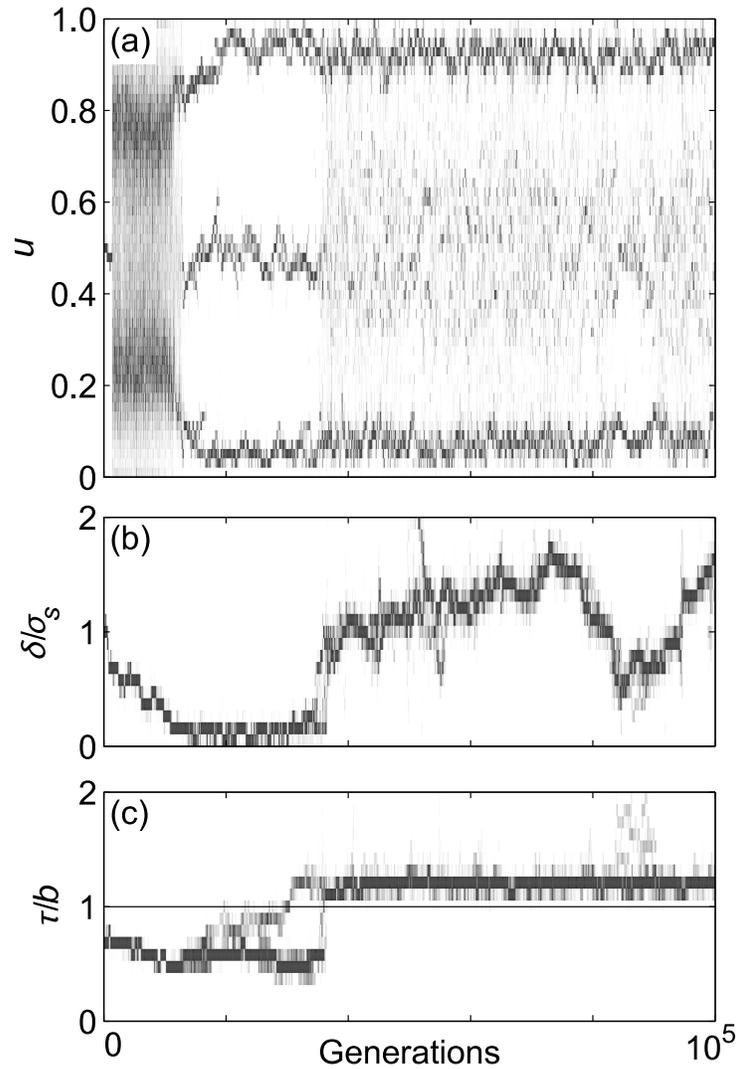


Figure 5: Evolutionary dynamics of the (a) phenotypic character u , (b) scaled dispersal distance δ/σ_s , and (c) scaled dispersal threshold τ/b in sexual populations with Gaussian competition, for a scaled competition width $c = 2.0$, and a scaled slope of the environmental gradient $s = 0.6$. The horizontal line in (c) denotes the average death rate, $d = 1.0$.

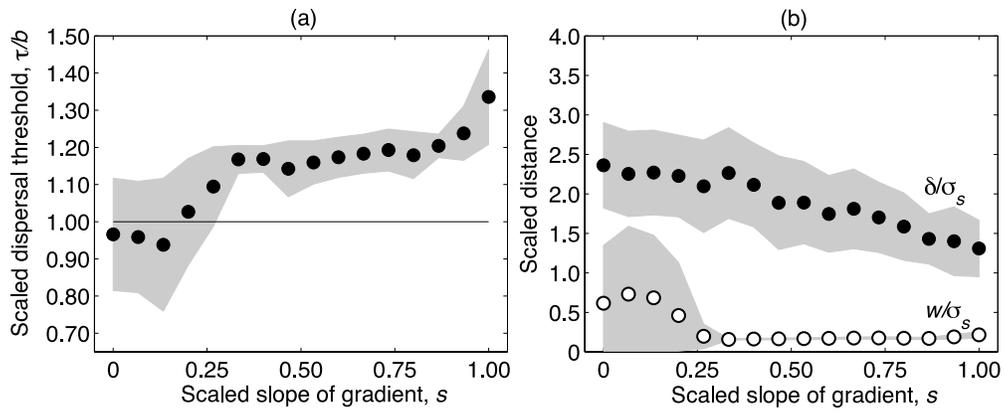


Figure 6: Evolved dispersal and mating strategies in sexual populations with Gaussian competition, shown as a function of the environmental gradient s , for the scaled competition width $c = 1.0$. The scaled threshold of the dispersal strategy τ/b is shown in (a) and both the scaled dispersal distance δ/σ_s and scaled mating distance w/σ_s are shown in (b). The horizontal line in (a) indicates the average death rate, $d = 1.0$. Filled circles show the average of the final 5000 generations of 100 independent realizations, and the gray-shaded areas represent the respective standard deviations across realizations.