

## PREDICTABILITY OF MARINE POPULATION TRAJECTORIES—THE EFFECT OF DELAYS AND RESOURCE AVAILABILITY \*

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**Abstract.** This paper studies the dynamics and stability of a stage-structured (immature/mature) population. The emphasis is on how resource available to the immature stage indirectly regulates the dynamics of the mature stage, where the resource is defined by a Holling-II function. We present the results from numerical experiments, where inference about stability and predictability of the system dynamics is based on the theory of Lyapunov exponents.

**Résumé.** Cet article étudie la dynamique et la stabilité d'une population structurée en stades (immature/mature). L'accent est mis sur la façon dont la ressource disponible au stade immature contrôle indirectement la dynamique du stade mature, la ressource étant définie par une fonction de type Holling-II. Nous présentons les résultats d'expériences numériques, dans lesquelles l'inférence sur la stabilité et la prévisibilité de la dynamique du système est basée sur la théorie des exposants de Lyapunov.

### INTRODUCTION

In the literature, resource availability is considered as limiting factor of population growth [48]. Ecologists have observed this phenomenon, explicitly for single-species, where population dynamics tend to fluctuate, cycle or exhibit behaviors that depend on resource [49, 50, 52]. Furthermore, examples of existing ecological models with delays are, for instance, chemostat models, which exemplify marine ecosystems [53–58].

In [51], it is shown that two disjoint species may react differently to their changing food environments. How changing resource can affect the dynamics and stability of a marine population is shown in [29]. The latter article analyzes a two-stage structured (mature/immature) population model with a delay term in the conversion of resource into biomass. The significance of different functional representations of the resource was investigated, and it was analyzed how varying functional parametrizations lead to different types of dynamic forcing at the immature population stage.

Motivated by [29], the aim of this paper is to analyze the combined effect of resource availability and delays on a dynamical systems. Depending on a changing resource availability and delays, we analyze sensitivity to initial conditions and the system predictability. The forecast horizon and predictability of the time series will be based on maximum Lyapunov exponents (MLEs).

General system dynamics for  $x(t) \in \mathbb{R}^n$  can be described by the autonomous ordinary differential equation (ODE) system (1), where  $f$  is a functional operator [15]. It is possible to obtain analytical results about the system stability, sensitivity to initial conditions, and predictability, and there is an abundance literature on

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these issues [10–14].

$$\dot{x}(t) = f(t, x(t)) \quad (1)$$

A variant of system (1) is given by (2), which involves, in addition, a previous solution  $x(t - \tau)$  of  $x(t)$  at  $0 < \tau \leq T$ ,  $T \in \mathbb{R}$ ,  $\tau$ -time-steps in the past and given initial conditions  $\phi : [-\tau, 0] \rightarrow \mathbb{R}^n$ , with  $x(0) = \phi(0)$  [15, 16],

$$\dot{x}(t) = f(t, x(t), x(t - \tau)). \quad (2)$$

The parameter  $\tau$  is called *delay*. System (2) can depend on several delays, see [16]. For this particular system, obtaining closed form solutions is challenging, and analytical tools are either unavailable or limited. Time series analysis offers a viable approach to obtaining information about the system dynamics. The approach involves applying time series analysis methodologies to a finite data set from the system defined by (2). This has the advantage of making inference on the system dynamics without knowing the exact mathematical model structure. A particular challenge to the time series application arises when the system dynamics is sensitive to initial conditions.

The Lyapunov exponents present a methodological approach for the study of such chaotic series [6, 17–19]. The exponents help in classifying system characteristics, and for time series prediction, see [19, 23–26]. For the system defined by (2), the Lyapunov exponents can be determined from the system time series [20] or by an approximation of the delay terms, see [21].

This manuscript applies the methodology of a time series approach, in order to analyze how the predictability and dynamical structure of a single-species population is influenced with respect to its resource availability and its delay-time,  $\tau$ , in biomass growth.

## 1. MODEL AND METHODS AND MATERIALS

### 1.1. Model Description

TABLE 1. *Nomenclature*

|   |                                       |
|---|---------------------------------------|
| $z(t) \in \mathbb{R}_+$                 | Resource biomass                      |
| $x(t) \in \mathbb{R}_+$                 | Biomass of immature population        |
| $y(t) \in \mathbb{R}_+$                 | Biomass of mature population          |
| $z^*, x^*, y^* \in \mathbb{R}_+$        | Equilibrium values                    |
| $t \in \mathbb{R}$                      | Simulation time                       |
| $\tau_i \in \mathbb{R}, i \in \{1, 2\}$ | Time delays                           |
| $f(z(t), \boldsymbol{\theta})$          | Resource-growth-function              |
| $\boldsymbol{\theta} \in \mathbb{R}$    | Parameter-set                         |
| $a_x \in \mathbb{R}_+$                  | Resource uptake rate of the immature  |
| $\mu \in (0, 1)$                        | Resource conversion rate into biomass |
| $d_x \in (0, 1), d_y \in (0, 1)$        | Mortality of $x(t), y(t)$             |
| $\delta \in (0, 1)$                     | Maturation rate                       |

Throughout this work, we adopt the nomenclature in Tableau 1. The base-case model  $S_0$  is given by (3):

$$S_0 \equiv \begin{cases} \dot{z}(t) &= f(z(t), \boldsymbol{\theta}) - a_x z(t)x(t), \\ \dot{x}(t) &= \mu a_x z(t - \tau_1) \cdot x(t - \tau_1) - d_x x(t) - \delta x(t), \\ \dot{y}(t) &= -d_y y(t) + \delta x(t - \tau_2), \end{cases} \quad (3)$$

with  $\tau_2 \approx 0$  and  $f(z(t), \boldsymbol{\theta}) : \mathbb{R}_+ \mapsto \mathbb{R}_+$  defined by (4),

$$f(z(t), \boldsymbol{\theta}) = \frac{az(t)}{b + z(t)}, \quad (4)$$

where  $a = \alpha b$  with  $a \in \mathbb{R}_+$ ,  $b \in \mathbb{R}_+$  and  $\alpha \in \mathbb{R}_+$ . The resource-growth function  $f(z(t), \boldsymbol{\theta})$  in equation (4) is known as the Holling-II function.

The parameter  $d_x$  and  $d_y$  are the death rates, respectively of the immature and the mature population, while  $\delta$  is the rate at which a part of the immature stage transitions to the mature stage. The constant  $a_x$  represents the scale of food uptake at  $(t - \tau_1)$ , with  $\tau_1$  representing the delay in the feedback-cycle between ingestion and biomass growth. The parameter  $\mu$  controls how much of the resource uptake is converted into biomass. Thus, the food induced biomass change  $\dot{x}(t)$  at  $t$ , is regulated by the prior population biomass and the resource density. The mature population changes in its biomass  $\dot{y}(t)$  due to maturation and natural mortality.

The fixed model parameters are summarized in Tableau 2 and represent synthetic values.

TABLE 2. *Fixed model parameters*

| Parameter | $a_x$ | $\mu$ | $d_x$ | $d_y$ | $\{h_1, h_2, h_3\}$ | $\delta$ |
|-----------|-------|-------|-------|-------|---------------------|----------|
| Value     | 1.6   | 0.4   | 0.2   | 0.15  | $\{2, 1, 0.5\}$     | 0.35     |

## 1.2. Analysis of time series from the system $S_0$

We use non-linear methods to analyze the time series. In this section,  $x_t$  is used for illustration. The analysis also applies to  $z_t, y_t$ .

However, we first need to establish that the time series is indeed non-linear, see [30]. Next, we determine the embedding dimension of the underlying dynamic, and ultimately the MLEs.

### Non-linearity Test

Non-Gaussianity is indicative of non-linearity of a time series [30]. The approach for testing Gaussianity involves third order moments and surrogate data testing. The third order moment of a Gaussian time series is zero, see [31], while surrogate data tests are based on hypothesis testing, build on assumption of the statistical distribution of the observed time series.

Given the moment generating function  $M(t_1, t_2, \dots, t_n)$ , the third order moment is given by the third derivative of the moment generating function at  $t = 0$  [31].

In the applied non-linearity test, we calculate the third order moment and compare its expected value with the third order moment of the time series of the surrogate data, generated by the Amplitude Adjusted Fourier transform (AAFT) method.

### Surrogate data test

The surrogate data test consists of a null hypothesis  $H_0$  of a given data set, see [32,33]. The significance level of the test is given by  $\alpha$ . The non-linearity test used in the following, considers the null  $H_0$  and the alternative  $H_1$  hypotheses defined by,

$$H_0 \equiv \{x_t \text{ is generated by linear Gaussian process}\},$$

$$H_1 \equiv \{x_t \text{ is not generated by linear Gaussian process}\}.$$

The surrogate data is generated using a method of Fourier Transform (FT) and phase randomization. The FT of a time series  $x = (x_1, \dots, x_N)$  with length  $N$  and zero mean, is given by [33],

$$F(\omega) = \frac{1}{\sqrt{2\pi N}} \sum_{t=1}^N e^{-i\omega t} x_t, \quad -\pi \leq \omega \leq \pi. \quad (5)$$

The surrogate data  $\tilde{x}_t$ , with fixed Fourier amplitudes  $|F(\omega_j)|$  and uniform distributed random numbers  $\phi_{rand}(\omega_j) \in [0, 2\pi]$ , is given by,

$$\tilde{x}_t = \sqrt{\frac{2\pi}{N}} \sum_{j=1}^N e^{i\omega_j t} |F(\omega_j)| e^{i\phi_{rand}(\omega_j)}. \quad (6)$$

The original data can be reconstructed by the inverse FT, see [33]. The FT surrogates  $\tilde{x}_t$  are asymptotically uniform and normal distributed. Therefore, it can be easily established whether the surrogates do have the same distribution as the original data.

### AAFT method

This method assumes, that the surrogate time series and the original time series are comparable on the basis of their higher-order moments. Hence, to test if the original data and the surrogate data are derived from the same distribution, one uses the Skewness and Kurtosis, i.e. third and fourth order moments of the original and surrogate time series.

Bootstrapping is used to compare the Skewness, i.e. measure of symmetry around the mean of the time series, of the original with the surrogate time series based on test statistics, see [31, 34, 35].

- If these third-order moments are equal for both series, we conclude that the original data is linear.

The bootstrapping method from [34], aims to find a third-order estimate in the region  $0 \leq \xi_1 \leq \xi_2 \leq M$ , with  $M$  as a truncation value ( $1 \leq M \leq N$ ). The integers  $\xi_1$  and  $\xi_2$  define the serial indicates for the calculation of the third-order moments, i.e.  $X_l, X_{l+\xi_1}, X_{l+\xi_2}$ . And  $\Delta^\# := \{(\xi_1, \xi_2) : 0 \leq \xi_1 \leq \xi_2 \leq M, \xi_1 + \xi_2 > 0\}$  defines the regions of the bootstrap series. The cardinality of the test is  $T^\# := \frac{(M+1)(M+2)}{2} - 1$ . For more details see [34].

### The Embedding Parameters $\tau$ and $D_{E^*}$

We lack essential information about the *true* dynamical system of the time series. The delay  $\tau$  and the embedding dimension  $D_{E^*}$  characterize the underlying system dynamics, such that we are able to reconstruct the phase-space of the true dynamical system of the time series [36]. Determining the delay,  $\tau$ , we apply the Average Mutual Information (AMI)-method, and for the embedding dimension,  $D_{E^*}$ , we calculate the False-Nearest Neighbors (FNN) from the time series. Given that AMI is based on probability densities, it detects the density of episodes, which resemble each other and therefore lie close together in the phase space [37, 38].

#### Definition 1.1. (Average Mutual Information (AMI))

Let  $x_n, n \in [N], N \in \mathbb{N}$  be a data series and  $x_{n+\tau}$  be delayed data points. Further, define  $P(x_n)$  as frequency distribution of a single data point. The joint probability of two data points,  $x_n$  and  $x_{n+\tau}$ , is then given by  $P(x_n, x_{n+\tau})$ . In [38], the AMI with respect to time series delay  $\tau$ , is specified via,

$$I(\tau) = - \sum_{i=1}^N P(x_n, x_{n+\tau}) \ln \left( \frac{P(x_n, x_{n+\tau})}{P(x_n) \cdot P(x_{n+\tau})} \right). \quad (7)$$

The optimal  $\tau$  is given by

$$\left\{ \begin{array}{l} \operatorname{argmin} I(\tau) \\ \text{s. t. } \forall \tau' < \tau : I(\tau) < I(\tau') \end{array} \right. \quad (8)$$

Numerically, the optimal delay is easy to find. One simply has to plot  $I(\tau)$  against the  $\tau$ -range, and choose the  $\tau$  of the first minimum, see [37, 38].

Given  $\tau$ , we are able to construct  $d$ -dimensional *delay vectors*  $y$  defined by,

$$w \in \mathbb{R}^d, \quad w = [x_n, x_{n+\tau}, \dots, x_{n+(d-1)\tau}], \quad (9)$$

with  $n = 1$ , and  $N' = N - (d - 1)\tau$ , see [24, 37, 38], which, all together, reconstruct an orbit.  $d$  is called the embedding dimension, see [24]. The concept of False Nearest Neighbors (FNN) helps detect the appropriate embedding dimension  $D_{E^*}$  in the following way:

Two nearby vectors  $w^1$  and  $w^2$  of the form (9), are referred to as FNNs if, given a certain threshold  $R$ , [38],

$$\frac{|x_{n+d\tau}^1 - x_{n+d\tau}^2|_1}{\|x_{n+d\tau}^1 - x_{n+d\tau}^2\|_2} > R, \quad (10)$$

where  $\|\cdot\|_\ell$  refers to the  $\ell$ -norm.

Extending the embedding dimension  $d$ , step-by-step by 1, such that the number of neighbors drops, while the number of FNNs increases, yields the optimal embedding dimension  $D_{E^*}$ , [38].

**Definition 1.2.** (*Embedding  $D_{E^*}$* )

The embedding dimension  $D_{E^*} = d + i$ ,  $i \in \mathbb{N}$ , when,

$$\frac{\#\text{neighbors in dimension } d + i}{\#\text{neighbors in dimension } d} \rightarrow 0. \quad (11)$$

Plotting the quotient in equation (11) against  $d + i$ ,  $i \in \mathbb{N}$ , we derive a monotone decreasing curve as  $i$  increases. The curve tends to zero for  $i \rightarrow \infty$ . Hence,  $D_{E^*}$  equals  $d + i$  at the first local minimum.

## Maximum Lyapunov exponent (MLE)

The MLE describes, how small errors  $\delta_0 = |x_n - x'_n|$  between recurrent points  $x_n, x'_n$  of a (time series) trajectory  $\mathcal{X}_n$  will develop (exponentially) in its future error  $\delta_l = |x_{n+l} - x'_{n+l}|$ ,  $l \in \mathbb{N}$  samples ahead, see [24, 28],

**Definition 1.3.** (*MLE*)

The MLE  $\lambda_1$  is given by

$$|\delta_l| \approx \delta_0 e^{\lambda_1 l}. \quad (12)$$

A positive MLE indicates limited predictability, while a negative MLE promises unlimited prediction. The MLEs in this article are determined computationally, with either the algorithm of Kantz [40], Rosenstein [9] or Wolf [19].

## Predictability and Forecast Horizon

For  $\lambda_1 > 0$  the forecast time horizon (prediction time)  $T_p$  is finite, see [39]. However a  $\lambda_1 < 0$  results in the forecast horizon  $T_p = \infty$ , see [39].

Given a delay vector  $[x_{(m-1)\tau+1}, \dots, x_N] \in \mathbb{R}^m$  the aim is to forecast a new measurement,  $\Delta n$  time steps in the future based on the last measurement  $x_N$ , given a threshold  $\epsilon$ . Its value has to be chosen, such that all values within this threshold are candidates for good forecasts of  $x_N$ . Hence, we define the neighborhood  $U_\epsilon(x_N)$  around  $x_N$  containing all points less than  $\epsilon$  away from  $x_N$ .

For all the points in the neighborhood  $U_\epsilon(x_N)$ , we find the embedding vectors  $x_n \in U_\epsilon(x_N)$  and predict their values,  $x_{n+\Delta n}$ .

The prediction  $\hat{x}_{N+\Delta n}$  of  $x_N$  is then given by the average over all forecasts  $x_{n+\Delta n}$ , see [40],

$$\hat{x}_{N+\Delta n} = \frac{\sum_{x_n \in U_\epsilon(x_N)} x_{n+\Delta n}}{|U_\epsilon(x_N)|}. \quad (13)$$

The divergence in the neighboring points indicate how good the prediction  $\hat{x}_{N+\Delta n}$  is, compared to the prediction of point  $x_{N+\Delta n}$  in direction of the delay-coordinate. A small forecast error indicates that the predictions  $\hat{x}_{N+\Delta n}$  and  $x_{n+\Delta n}$  are close, and thus we can accept the prediction to be good.

The difference between  $\hat{x}_{N+\Delta n}$  and the prediction of  $x_{N+\Delta n}$  is calculated for each  $n$  time step ahead and defined as the *root mean squared (rms) forecast error*,  $\text{Error} := \|\hat{x}_{N+\Delta n} - x_{N+\Delta n}\|_2$ .

The concept is implemented computationally and used applied in the following experiments.

## 2. NUMERICAL EXPERIMENTS

We consider model  $S_0$  from system (3) with the Holling-II function as resource-growth function. For the experiments, we aim to vary the Holling-II function to see the effect of a changing food-basis on the mature population for  $\tau_1 = 0$  and  $\tau_1 \neq 0$ . We consider two situations conditioned on the parameters  $\theta = \{a, b\}$ .

TABLE 3. *Scenarios of the numerical experiments*

| Scenario | Condition           |          |
|----------|---------------------|----------|
|          | $\theta$ -condition | $\tau_1$ |
| 1        | $a = b$             | 0        |
| 2        | $a = b$             | 1.2      |
| 3        | $a < b$             | 0        |

The Scenarios for the numerical experiments are summarized in Tableau 3.

### 2.1. Experimental Scenarios

Scenario 2 is a sub-case of Scenario 1, as we increase only the delay value  $\tau_1$ . Scenario 3 looks at the effect of changed resource-growth-parameters  $\theta$  on the dynamics for  $\tau_1 = 0$ .

The goal of the experiments is to detect the *critical*  $\tau^* \in \mathbb{R}_+$ , as well as to study the effect of  $\tau_1$  under different resource-growth-parameters  $\theta$ .  $\tau^*$  is *critical* in the sense that we expect a change of dynamics at  $\tau^*$ , such that the dynamics for  $\tau_1 < \tau^*$  are significantly different from the dynamics for  $\tau^* < \tau_1$ .

For each of the Scenarios, we follow the procedure described in Section 1.2, by checking for the time series non-linearity and by applying non-linear methods to determine MLE, and predictability of the system, see [41].

## 3. RESULTS

We start with the presentation of the results, both from the non-linearity test and the model analysis. This is followed by a discussion and summary. The model time series and the reconstructed phase space dynamics of the mature series are presented.

### 3.1. Results

This section begins with the test for non-linearity on the mature time series and moves on to the model analysis for the different scenarios. For the sake of brevity we concentrate on the analysis results for the mature stage only.

The test-results from Tableau 4 show that all time series of model  $S_0$  are non-linear.

The results from the model analysis are summarized in Tableau 5.

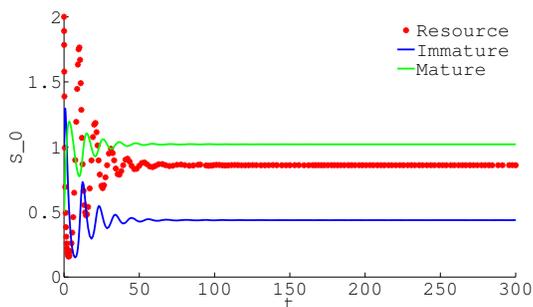
TABLE 4. *Non-linearity test*

| Non-linearity test | Results |       |       |
|--------------------|---------|-------|-------|
|                    | 1       | 2     | 3     |
| Scenario           | 1       | 2     | 3     |
| p-value            | 0       | 0.025 | 0.035 |
| Reject $H_0$       | yes     | yes   | yes   |

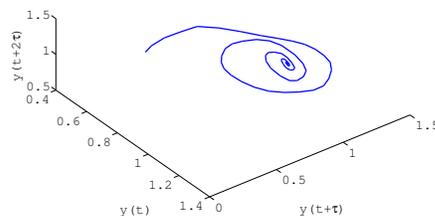
TABLE 5. *Model analysis*

| Model analysis | Results   |             |             |
|----------------|-----------|-------------|-------------|
|                | 1         | 2           | 3           |
| Scenario       | 1         | 2           | 3           |
| MLE            | -0.13     | 0.043       | -0.02       |
| Forecast error | 0         | 0.4         | 0.1         |
| Attractor      | stable    | unstable    | stable      |
| Dynamics       | fix-point | limit-cycle | limit-cycle |
| Predictable    | yes       | short-term  | yes         |
| $\tau^*$       | 1.2       | 1.2         | 0.5         |

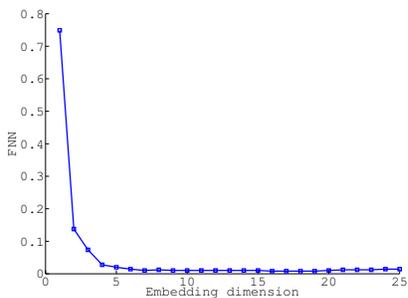
3.2. Scenario 1



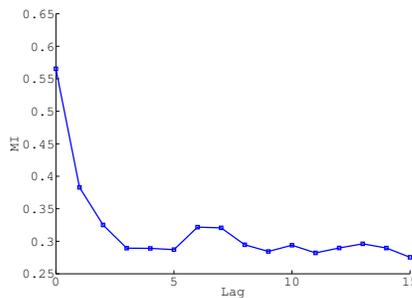
(A) Time Series



(B) Rec. Phase Space



(C) FNN vs. Embedding dimension



(D) AMI vs. Delay

FIGURE 1. Results of the model analysis–Scenario 1

In Figure 1(A) the trajectory plot presents the time series of the immature, mature and resource for the fixed parameters in Tableau 2 and  $\tau_1 = 0.1$ . The trajectories converge with oscillatory decay to their equilibrium points  $(z^*, x^*, y^*) = (0.860, 0.437, 1.018)$ . The mature population follows the dynamics of the immature but

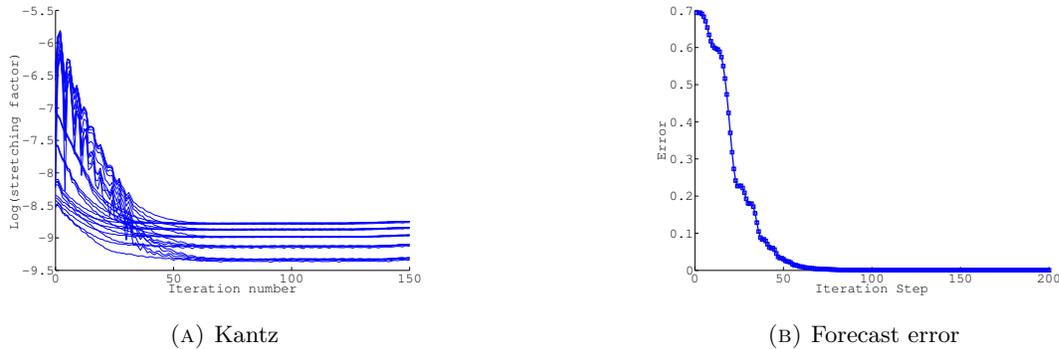


FIGURE 2. *Result of MLE-algorithm and Forecast-Scenario 1*

with a different amplitude and biomass-density. Figure 1(B) emphasizes the stabilizing tendency of the mature, which results into a fix-point. According to Figure 1(C) the embedding dimension is  $D_{E^*} = 4$  and from Figure 1(D), we choose  $\tau = 3$ .

From Figure 2(A), we compute a negative MLE,  $\lambda_1 = -0.13$ , at its maximal slope. The system is hence stable.

A negative MLE further indicates that the system is predictable, consistent with the forecast error, which converges to zero with increasing iteration steps, see Figure 2(B). Therefore the forecast time horizon is infinite.

Computational tests have shown that the critical  $\tau^* = 1.2$  for the present case.

### 3.3. Scenario 2

Figure 3 shows the dynamics for Scenario 2 and the parameters in Tableau 2 for  $\tau_1 = 1.2$ . The only difference, compared to Scenario 1, is that the feedback-delay  $\tau_1$  is increased in its value. Figure 3(A) shows the model trajectories. The resource, the immature and the mature are oscillating. The constant oscillations are reflected as well in Figure 3(B), where we observe an unstable limit-cycle. From Figure 3(C) the embedding dimension for this case is set to  $D_{E^*} = 6$ , while we choose  $\tau = 15$  according to the AMI plot from Figure 3(D).

From Figure 4(A), we can spot convergence to 1.03, which results in a MLE value of  $\lambda_1 = 0.043$ . The MLE is approximately zero, though positive. Therefore, we expect the time horizon to be limited. This is consistent with the forecast error in Figure 4(D), where we observe an increase in the error with increasing forecast steps. Hence, the system is not predictable for infinite steps into the future.

Under the same model and resource conditions, as in Scenario 1, we determine  $\tau^* = 1.2$ .

### 3.4. Scenario 3

Figure 5(A) shows trajectories with decaying oscillations. The time series converge to their theoretical equilibrium  $(z^*, x^*, y^*) = (0.863, 0.257, 0.599)$ . We choose  $\tau_1 = 0.1$  and calculate a negative MLE,  $\lambda_1 = -0.02$  from Figure 6(A). According to Figure 5(C) and (D),  $D_{E^*} = 4$  and  $\tau = 5$ .

In Figure 5(B), we observe contracting orbits, which end up in a stable limit cycle, since  $\lambda_1 \approx 0$ .

Given that  $\text{MLE} < 0$  the system is predictable with an infinite future time horizon. The forecast plot in Figure 6(B) matches this result, as the error converges to 0.1 with increasing iteration steps.

Under changed parameter conditions in  $\theta$ , but otherwise, under equal conditions as in Scenario 1, we calculate  $\tau^* = 0.5$ .

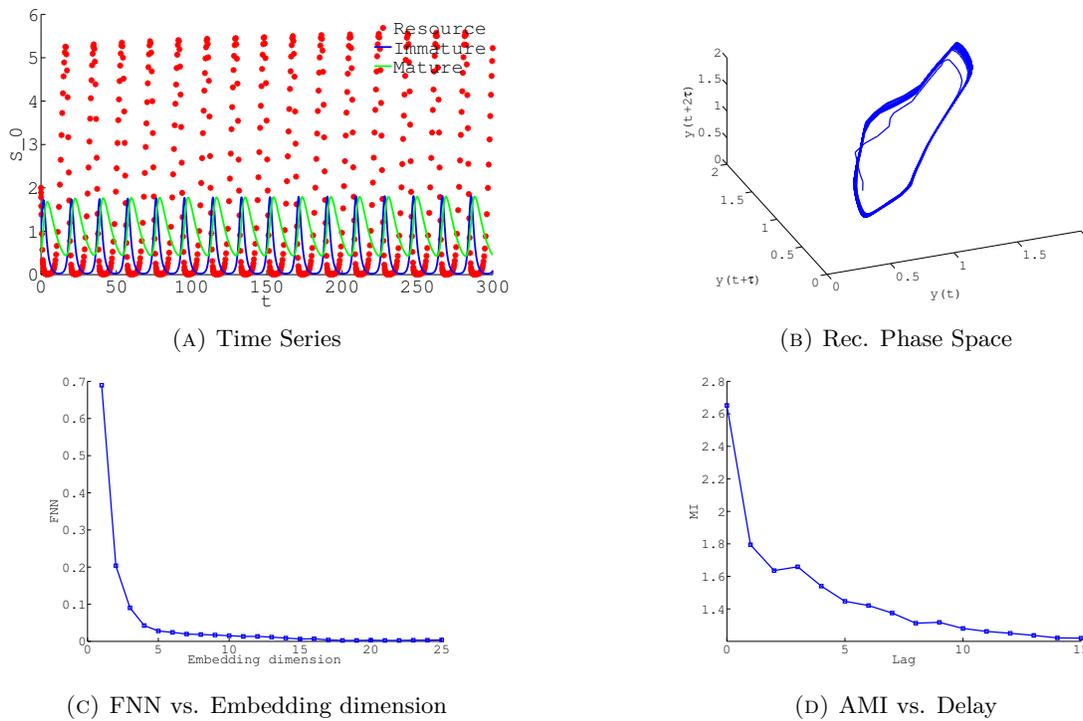


FIGURE 3. Results of the model analysis-Scenario 2

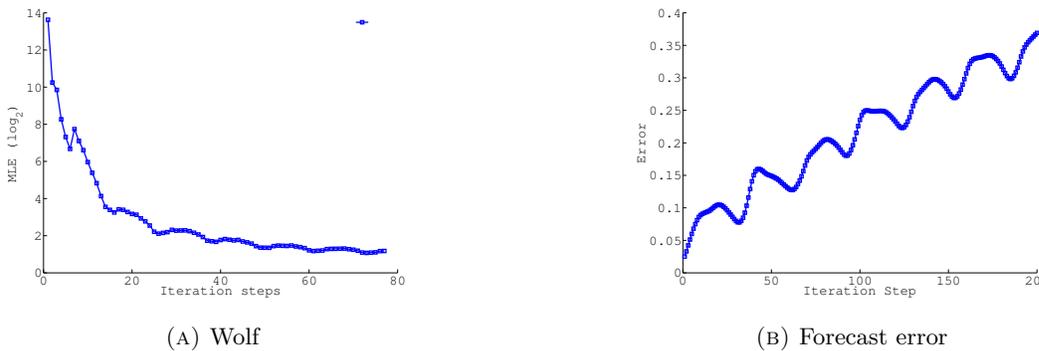


FIGURE 4. Result of MLE-algorithm and Forecast-Scenario 2

#### 4. SUMMARY AND DISCUSSION

We start this section with a discussion about the role of the critical delay value,  $\tau^*$ , and the resource-parameters,  $\theta$ , for the system dynamics.

From Scenario 2, for  $\tau_1 = 1.2$  a limit cycle occurs. From further tests, we observed that for  $\tau_1 > 1.2$  the dynamics became chaotic, while we find stable dynamics for  $\tau_1 < \tau^*$ . For delay values similar to the critical delay,  $\tau^*$ , limit cycles occur.

Tests from the ODE-systems, i.e. Scenario 1 and 3, showed that for  $a = b$ ,  $\tau^* = 1.2$ , while for  $b > a$ ,  $\tau^* = 0.5$ . As Scenario 1 and 3, only differ in the resource-parameters, we observe from these result that a

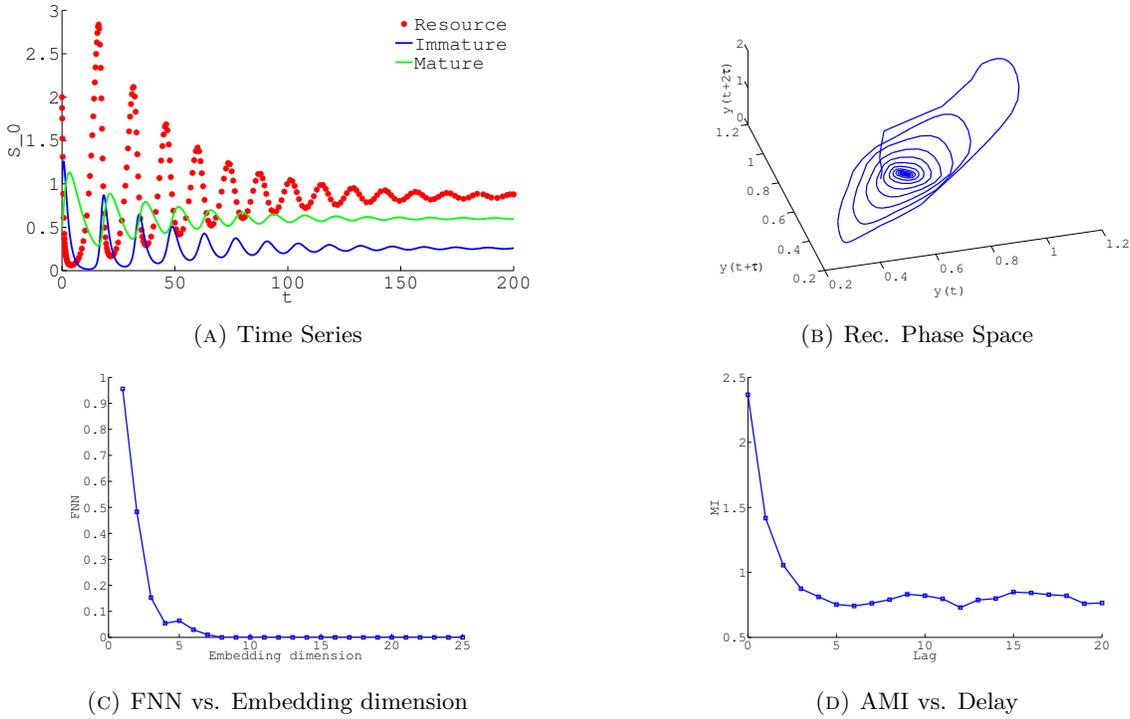


FIGURE 5. Results of model analysis-Scenario 3

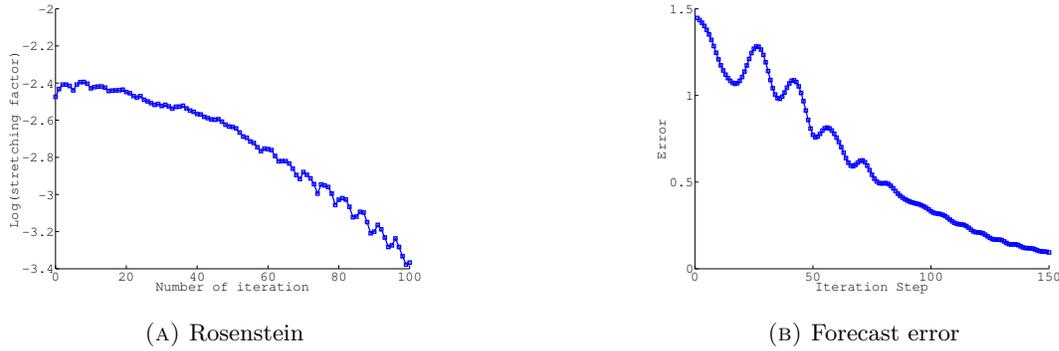


FIGURE 6. Result of MLE-algorithm and Forecast-Scenario 3

change in the relation between  $a$  and  $b$  lead to different critical values of  $\tau^*$ . For  $\tau_1 < \tau^*$ , the system results in a stable attractor, while the case for  $\tau_1 \geq \tau^*$  leads to an unstable attractor. Comparing this results with Scenario 2, where  $\tau_1 = \tau^*$  for  $a = b$ , we can conclude, that  $\tau^*$  is fixed, for a constant system  $S_0$ , given fixed model parameters, resource-function and -parameters.

Hence, the critical delay value  $\tau^*$  depends only on the system and its parameters. A change in the resource leads therefore to a change in  $\tau^*$ . A small  $\tau^*$ -value, i.e.  $\tau^* < 1$ , means that the system transits relatively fast into an unstable position, or even into chaos, while a system with a large  $\tau^*$ -value, i.e.  $\tau^* \geq 1$ , transits relatively slow. Tableau 6 shows the relationship between the Holling-II function parameters,  $\theta$ , and the critical delay,  $\tau^*$ .

TABLE 6. *Resource-function- $\tau^*$ -relation*

| Resource-function ** | $\tau^* \in \mathbb{R}_+$ -value                             |
|----------------------|--|
| slow ( $b > a$ )     | $\tau^* < 1$ ,<br>(relatively fast transition into chaos)    |
| fast ( $a = b$ )     | $\tau^* \geq 1$ ,<br>(relatively slow transition into chaos) |

(\*\*) The fact that the resource-growth function in the numerical experiments was converging, made the analysis and the interpretation easy. For a system with non-converging resource-growth function, for example, a quadratic resource-growth function, we might draw different conclusions and observe different dynamics.

Assuming, a fixed  $\tau_1 \geq 0$  lag in a DDE-system, we can classify two situations due to the relation of  $\tau_1$  to  $\tau^*$  due to our observations:

- For  $\tau_1 < \tau^*$ , we observe a stable attractor. The system is predictable
- For  $\tau_1 \geq \tau^*$ , we observe unstable attractors. The systems are not-predictable in the long-term. However, for  $\tau_1 = \tau^*$  the system is short-term predictable.

The classification shows that the predictability of the DDE-system depends strongly on the delay-value, as well as the resource-function, which influences  $\tau^*$  (see Tableau 6), under otherwise constant conditions for system  $S_0$  with fixed parameters from Tableau 2.

The next paragraph summarizes the numerical observations of each scenario.

Scenario 1 represents a case, where  $\tau_1 = \tau_2 = 0$ . The absence of *delay-interruptions* yielded a negative MLE, which leads to contracting trajectories towards the fix-point attractor. As  $\tau^* > 0$ , this observation is consistent with the conclusions of the Discussion. The constant biomass flow from the resource into the population-stages allows the mature to develop stable dynamics.

For Scenario 2, the dynamics underwent a limit cycle at  $\tau_1 = \tau^* = 1.2$  under the resource-parameter condition of  $a = b$ . We observed constant oscillation in the immature and mature time series.  $MLE \approx 0$  indicates that the ellipsoidal axes  $p_i$  follow no particular trend. The system orbits evolve therefore to a limit cycle attractor.

The ODE-setting in Scenario 3 leads to contracting system orbits, similar to Scenario 1. This is because there is an uninterrupted stream of resource. We can in addition observe an effect of the resource-growth function on the dynamics compared to Scenario 1. Here the slower convergence of the resource-growth function, as  $b > a$ , leads to a faster evolution of the matured stage, as we observe a rather small critical delay value  $\tau^* = 0.5$ . In contrast to Scenario 1, where the dynamic was a fixed point attractor with  $\tau^* = 1.2$ , the dynamic in Scenario 3 represents a stable limit cycle.

## 5. CONCLUSION

The analysis has shown that only systems with a small delay-value, i.e.  $\tau_1 < \tau^*$ , are stable and predictable, see also [42, 43]. The authors of [44] state that DDE-models are chaotic, and representative of e.g. the Ruelle-Takens-Newhouse (RTN) scenario, see [45–47]. The RTN scenario states that a system transits into chaos after three bifurcations, i.e. fixed point–limit cycles–two-tori–three-tori–chaos. We observed for  $\tau_1 \approx 0$  that the resource-growth function determines, if the system converges to a fix-point, if  $a = b$  or to a limit cycle, if  $b > a$ , for fixed  $\tau_1$ . Our results show that for  $\tau_1 > \tau^*$  the dynamics became chaotic. These steps are similar to the RTN scenario, see [44]. However, we missed the change into a torus attractor and chaos for fixed  $\tau_1$ , as our emphasis is not on the dynamic associated with gradual changes of parameter value  $b$ , or on bifurcations.

Moreover, the discussion shows that changes in the resource-growth parameters affect the system dynamics, dependent on the system delays. As the critical delay value  $\tau^*$ , at which the system switches over into chaos can be very small, a discussion of the prediction of a delay-system only makes sense when  $\tau^*$  is known and the system delay is less then the critical value  $\tau^*$ .

In [29], we found a similar result except that we considered a two-dimensional transition to instability at the equilibrium points. This manuscript extends the results in [29], by showing that resource-parameters and delays

affect the system predictability. The predictability horizon of the mature population is linked to the transition into chaos, with chaos indicating unpredictability. It has been shown that the resource-growth parameter have influence on the value of  $\tau^*$ . However, as  $\tau_1$  is fixed, a change in the  $\tau^*$ -value can easily lead to a change of the attractor set as  $\tau^*$  could become smaller or larger than  $\tau_1$ . Thus, the resource function influences also the dynamics and stability of the system.

The analysis presented in this manuscript show that each ODE-based model on population dynamics will fail to describe and predict the correct dynamics of the system, if delays are neglected.

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Figura 1: Exemplo 1 Figura 3: Exemplo 3.
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