



**HAL**  
open science

# Revealing the hidden structure of dynamic ecological networks

Vincent Miele, Catherine Matias

► **To cite this version:**

Vincent Miele, Catherine Matias. Revealing the hidden structure of dynamic ecological networks. Royal Society Open Science, 2017, 4, pp.170251. 10.1098/rsos.170251 . hal-01426652

**HAL Id: hal-01426652**

**<https://hal.science/hal-01426652>**

Submitted on 5 Jan 2017

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# Revealing the hidden structure of dynamic ecological networks

Vincent Miele<sup>1\*</sup> and Catherine Matias<sup>2</sup>

January 5, 2017

<sup>1</sup> Université de Lyon, F-69000 Lyon; Université Lyon 1; CNRS, UMR5558, Laboratoire de Biométrie et Biologie Évolutive, F-69622 Villeurbanne, France.

<sup>2</sup> Laboratoire de Probabilités et Modèles Aléatoires, UMR CNRS 7599, Université Pierre et Marie Curie, Université Paris Diderot, Paris, France.

## Abstract

1. Recent technological advances and long-term data studies provide interaction data that can be modelled through dynamic networks, i.e a sequence of different snapshots of an evolving ecological network. Most often time is the parameter along which these networks evolve but any other one-dimensional gradient (temperature, altitude, depth, humidity, ...) could be considered.
2. Here we propose a statistical tool to analyse the underlying structure of these networks and follow its evolution dynamics (either in time or any other one-dimensional factor). It consists in extracting the main features of these networks and summarise them into a high-level view.
3. We analyse a dynamic animal contact network and a seasonal food web and in both cases we show that our approach allows for the identification of a backbone organisation as well as interesting temporal variations at the individual level.
4. Our method, implemented into the R package `dynsbm`, can handle the largest ecological datasets and is a versatile and promising tool for ecologists that study dynamic interactions.

**Key-words:** Dynamic networks; Network clustering; Stochastic block model; Animal contact network; Trophic network

---

\*Corresponding author: [vincent.miele@univ-lyon1.fr](mailto:vincent.miele@univ-lyon1.fr) Author contribution statement: VM and CM developed the method and wrote the article. VM analysed the datasets.

# Introduction

Networks are widely used in ecology as they provide a powerful tool for modelling the complex interplay between ecological entities. Depending on the context, those entities can be different species or different individuals while their interplay may be as diverse as trophic, competitive, cooperative relations or even contacts measured through physical proximity. Studying these networks can help answering important ecological questions about for e.g. the structure of these interactions and their robustness to external factors.

As Newman and Leicht pointed out some 10 years ago “*much of the current research on networks [...] aimed at answering the question: how can we tell what a network looks like, when we can’t actually look at it?*”. One first answer has been to develop and use descriptive statistics and network measures such as connectance or centrality (see Rayfield et al., 2011, for a comprehensive list). This approach considers any ecological network as a whole, assuming that the network is homogeneous. A next proposal has been to go beyond descriptive statistics and consider network clustering, i.e. grouping entities according to their common properties. This technique allows answering fundamental questions about any underlying network structure: is there any peculiar non-random mixing of entities that would be a sign for a structural organisation (Kéfi et al., 2016)? is there, for instance, compartmentalisation (Montoya et al., 2015), hierarchical organisation (Clauset et al., 2008) or nestedness (Bascompte et al., 2003)?

Nowadays, recent technological advances (sensors, GPS technology, ...) and long-term data studies have given rise to an avalanche of temporal data that need to be appropriately modelled. Data acquired over time can be aggregated within relevant time intervals (days, seasons, years, ...) and consequently produce snapshots of a same ecological network at different time steps. With these new data, one can potentially address new ecological questions which might not be tackled through the analysis of the static network where data is aggregated over the full recording time. In the same way, snapshots of an ecological network along any one-dimensional factor (such as temperature, altitude, depth, humidity, ...) may help analyse the evolution of the network structure along this gradient (Stegen et al., 2012). However addressing those new questions requires the development of new methodological tools. Up to now, very few proposals have been made to handle what we call here “dynamic networks”, namely any sequence of snapshots of a same ecological network along a one-dimensional parameter (that we most often call time).

The two fundamental questions we will focus on here are the following: are there any relevant statistical patterns in the dynamic network? If so, how does this structure vary with time (or along the sequence)? In this article, we answer these two key points and argue that this is a first stone for further understanding and predicting processes on dynamic ecological networks such as event spreading (infection or extinction, for instance).

We thus propose a statistical modelling approach to address the lack of tools to analyse dynamic ecological networks (Matias and Miele, 2016). Our approach mainly consists in extending one of the techniques dedicated to find structural patterns in static networks, now focusing on their dynamics. We thus first present our methodological proposal, stating the key concepts and introducing the vocabulary required for handling dynamic networks. It is important to stress that our model is suitable for integrating arrivals and departures of

entities (corresponding either to species invasion/extinction or birth/arrival/death/departure of individuals) through the possible presence or absence of nodes at the different time steps. Moreover, it can also deal with quantitative edges (and is not restricted to binary interactions) which are often available in datasets.

We first illustrate our approach through the analysis of the dynamic contact network in a colony of ants (Mersch et al., 2013). Contact networks represent a relevant proxy to study animal sociality (Wey et al., 2008). In the literature, these networks may be built from field observations of association between animals (e.g. giraffes in Carter et al., 2013), trapping data (e.g. field voles in Davis et al., 2015) and more recently and predominantly from sensors-based measurements (e.g. song birds in Farine et al., 2015). These data are now available for large time periods, ranging from days to years of observations for instance. It is therefore possible to investigate the (in-)stability of the social structure (Pinter-Wollman et al., 2013) and potentially question the impact of other time-related factors (seasonal changes, response to stresses such as draught, arrival/departure of a peculiar individual, ...).

We lastly present the study of a seasonal trophic network (or *food web*; Woodward et al., 2005). The structure of trophic relations has been intensively studied in the network framework (see Thompson et al., 2012, for a review on food webs). Nowadays, following the seminal work of Baird and Ulanowicz (1989), new datasets allow for monitoring the variation of this structure along temporal gradients (seasons or years), spatial gradients (latitudinal or longitudinal for instance; Kortsch et al., 2015) or qualitative gradients (increasing habitat modification; Tylianakis et al., 2007). We will restrict here to dynamic trophic networks corresponding to different temporal snapshots of a food web. In this context, studying such structural variation (or on the contrary, structural stability) can be appropriate to analyse the system's response to major changes (species extinctions, environmental perturbations, climate change, etc). An underlying issue is whether there is resilience of this structural organisation, or rather cyclic dynamics with a return to an equilibrium state.

## Materials and methods

### From static to dynamic networks

An ecological network is composed of nodes that correspond to any ecological entities – e.g. species, individuals or communities; while edges (or links) characterise presence/absence of an interaction between any two entities and may be valued in some cases. For instance, values may be the frequencies of contacts between two individuals (de Silva et al., 2011) or the number of field observations of interactions between two species. When this network is unique and covers an entire time period, it is called a *static* network. While many empirical data were aggregated over a whole period of observation recording, it is important to realise that such aggregation could lead to an incorrect understanding of the network structure due to the smoothing aggregation process (cf. Figure 1). An approach to study the temporal dynamics of a set of interactions is the *discrete time snapshots* approach (see Blonder et al., 2012, for a complete perspective). It consists in aggregating data over specific time frames (days, months, seasons, years or any relevant frame regarding the ecological system of interest) and to obtain what Blonder et al. call *time-aggregated dynamic networks*. In the following, we

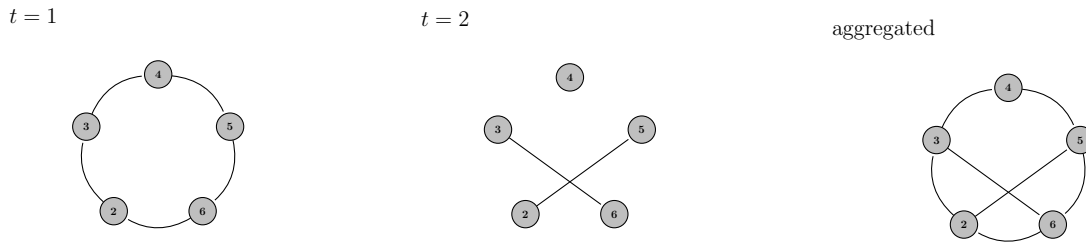


Figure 1: Same data a) modelled by a two time steps dynamic network (left and centre) or b) aggregated over the whole time period into a static network (on the right). The structure in the static case does not reflect the complexity of the network structure which clearly varies with time. Indeed, edges present at  $t = 1$  and  $t = 2$  are disjoint.

use the term *dynamic networks* and while we refer to time as being the parameter that drives the evolution, we recall that this could be any other relevant one-dimensional factor.

Formally, we assume  $T$  time steps, a number  $N_t$  of nodes at each time step  $t$ , a total number of nodes  $N$  (with  $N \ll N_1 + \dots + N_t$ ) and edges record the presence (possibly valued) or absence of an interaction between any two pair of nodes at each time step. Note that our set-up is different from the one corresponding to the observation of the full interaction flow, namely when data consists in the complete knowledge of edges appearance and disappearance along a continuous gradient. Indeed in our case data is still aggregated over some time intervals or corresponds to a sequence of networks which are specific to a set of discrete values of a one-dimensional factor. When considering continuous time interaction flow data, the object of interest (the flow) is called a *temporal network* (Holme, 2015) and this setup will not be explored in this article.

Lastly, it is important to mention that the time frame selection may be an issue in cases where choosing the resolution for the time aggregation is not driven by the ecological question. Indeed, in many cases, the choice of the time frame is expert-based: for instance the dataset from Reynolds et al. (2015) consists in  $T = 52$  days of observation including the breeding season, but it is possible to restrict to  $T = 3$  networks (before, during and after the breeding season) to study the network variations due to reproduction period. This choice might not be harmless and for instance Blonder et al. (2012) showed that the degree distribution in networks can be sensitive to the time frame selection (see also Kun et al., 2014, for a statistical perspective). It is out of the scope of the present work to explore this frame selection problem.

## Stochastic block models (SBM)

In the field of network analysis, one of the most exciting research problems of the last decade has been the network clustering question. Moving beyond descriptive statistics, the goal here is to propose algorithms to extract a high-level view of complex networks, i.e. zooming out the network. Network clustering consists in grouping nodes based on their common characteristics. It often rhymes with finding *modules* or *communities* (or *compartments*; see Stouffer and Bascompte, 2011). A module is a set of nodes with much more edges between these nodes than with the others. An important drawback of module-based approaches

appears when, quoting Newman and Leicht, we ask: “*could there be interesting and relevant structural features of networks that we have failed to find simply because we haven’t thought to measure the right thing?*”. In other words, is it relevant to search for modular structure in a network that can be structured in any other ways? Following this objection, methods based on statistical inference arose which rely on the principle of grouping nodes that have similar interaction patterns (e.g. hubs, modules, peripheral nodes; see Figure 2) without any *a priori* knowledge. This is the purpose of a general class of models called *stochastic block models* (SBM).

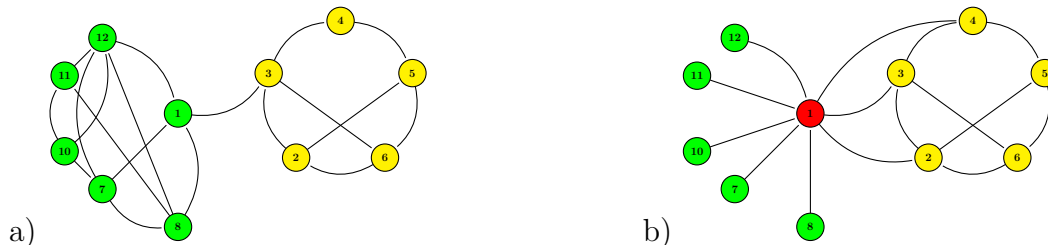


Figure 2: a) Network with a clear modular structure with two modules (green and yellow) b) Network with a complex structure including different patterns: a module (yellow), a hub (red) and a set of peripheral nodes (green). Both networks can be modelled by a SBM with different parameters that capture the structural organisation, with two and three groups respectively. Besides, it is not clear what would be the results of a modular detection algorithm on the second network (as it is not modular).

SBM have been developed for analysing complex networks (Nowicki and Snijders, 2001; Newman and Leicht, 2007; Daudin et al., 2008; Guimerà and Sales-Pardo, 2009; Matias and Robin, 2014) and more recently used to decipher the structure of ecological networks such as hosts-parasites (Mariadassou et al., 2010), food webs (Picard et al., 2009; Baskerville et al., 2011) and multi-interactions network (Kéfi et al., 2016).

Let  $\{Y_{ij}\}_{1 \leq i, j \leq N}$  be the set of edges between any possible couple of nodes  $(i, j)$ . The model may be defined either for directed or undirected networks and may allow the presence of self-interactions (edges  $Y_{ii}$ ). The principle of SBM is the following: we assume that the ecological entities (nodes) can be gathered into  $Q$  groups based on their common interaction properties. Therefore the distribution of  $Y_{ij}$  is specified conditionally on the group memberships such that

$$Y_{ij} \sim f(\Theta_{ql}) \mid i \in \text{group } q, j \in \text{group } l$$

where  $f$  is any probability distribution parametrised by  $\Theta$  (called interaction parameter). The group memberships are unknown, as well as the interaction parameters. An EM-like algorithm (Expectation-Maximisation, see Dempster et al., 1977) allows for jointly estimating memberships and parameters (Daudin et al., 2008). The statistical procedure finally displays a high-level view of the network: what kind of interaction patterns are present (through the interaction parameters  $\Theta_{ql}$ ) and which nodes participate in those patterns (through the group memberships).

A key advantage of SBM is the possibility to plug any probability distribution  $f$  in order to fit any kind of interactions. For instance, one can use a Bernoulli distribution for binary interactions (Nowicki and Snijders, 2001), a Gaussian for frequencies or a Poisson for a

number of interactions (weighted interactions; Mariadassou et al., 2010), a multinomial for finitely many values or even a multivariate distribution for multivariate edges. One can also use the combination of any of those distributions with a Dirac mass at 0 so as to obtain a 0-inflated distribution that accounts for sparsity in the network (in the valued case, not all interactions necessarily exist; Ambroise and Matias, 2012). Relying on a probabilistic framework allows for modelling some randomness and variability in the observations and consequently provides robustness to possible errors or missing data.

## Dynamic stochastic block models (dynSBM)

How can we analyse dynamic ecological networks to extract structural information? At the time of writing, only a few alternatives based on descriptive statistics (Holme, 2015) or on evolving modules (Mucha et al., 2010) have been considered. Following the above mentioned objections, we claim that a model-based clustering approach could be relevant and we recently proposed to extend the SBM approach to dynamic networks introducing *dynamic stochastic block models* (dynSBM, Matias and Miele, 2016).

To develop such an extension, an important question to ask is what could be the meaning of zooming out an object that can change with time? Our answer is to capture the dynamics of a high-level view of the network. This means tracking the evolution of the group behaviours (i.e. the interaction parameters) as well as the nodes group memberships with time. Technically, we rely on a collection of SBM for modelling the different snapshots at each time step combined with  $N$  (the number of nodes) independent and identically distributed Markov chains that capture the evolution of a node group through time. Thus at any time step  $t$ , our estimate of the group of a node  $i$  depends on the SBM estimated for the network at time  $t$  and on the group of this node at time step  $t - 1$ . The model is now characterised through

$$Y_{ij}^t \sim f(\Theta_{ql}^t) \mid i \in \text{group } q, j \in \text{group } l \text{ at time } t$$

$$\mathbb{P}(i \in \text{group } q \text{ at time } t \mid i \in \text{group } q' \text{ at time } t - 1) = \Pi_{qq'}$$

where  $\Pi$  is the (common) transition matrix of the  $N$  different group memberships Markov chains. Reconstructing the different SBM and the common Markov chain parameters has to be done jointly.

As demonstrated in Matias and Miele (2016), without adding some constraints this model is not identifiable because of a possible label switching phenomenon between the time steps (which is not the usual label switching encountered in any model with latent groups). To illustrate this phenomenon on a toy example, let us consider a dynamic network where the same static network is observed at two different time steps. We assume that this network is a *star* (one central node - called the hub - is connected to all others - called peripheral nodes). A SBM is fitted with 2 groups. Supposing group 1 is the hub and group 2 is composed of the peripheral nodes at  $t = 1$ , two alternative scenarios are possible at  $t = 2$ : either group 1 is still the hub and group 2 is still composed of the peripheral nodes, or the reverse (group 1 is the peripheral nodes and group 2 the hub). Both scenarios are equivalent clusterings when considered at each time step separately (because clusters are defined up to a permutation of their labels only), but globally (meaning when considering the 2 time steps jointly) these

clustering are different and may be fitted by dynSBM with different parameter values that induce different interpretations. Indeed, in the first scenario there are no group-switches while in the second all the nodes undergo a group change. Therefore, we need to add constraints to the dynSBM parameters to remove this ambiguity. In Yang et al. (2011), the authors proposed to constrain the group memberships to be constant with time (see alternative 1 in Figure 3). But this is clearly not suited to ecological networks where entities can evolve and move from one role to another; e.g. fission-fusion societies (Rubenstein et al., 2015), modification of animal behaviour between breeding and non-breeding seasons (Reynolds et al., 2015), response to climate change (Kortsch et al., 2015). We consequently choose to allow the group memberships to vary freely with time but constrain some of the interaction parameters to be stable in time (see alternative 2 in Figure 3). To be more specific, we assume that the intra-group interactions are constant (namely  $\Theta_{qq}^t$  does not depend on  $t$ , for any group  $q$ ). However the interaction parameters between different groups may vary with time (namely  $\Theta_{ql}^t$  depends on  $t$ , for any pair of groups  $(q, l)$  with  $q \neq l$ ). This restriction is sufficient to characterise the groups and solve the identifiability issue (Matias and Miele, 2016). Note that this will also be helpful to interpret dynSBM results as the groups are now unambiguously defined and meaningful: each group has its specific connectivity behaviour, with constant intra-group and possibly varying extra-group connectivities. In the meantime, the memberships are free and may change, such that any entity can change its behaviour.

We stress that our approach is different from a naïve one that would separately cluster each network and use an ad-hoc procedure to resolve the label switching problem between two time steps. Indeed, our hidden Markov chain modelling induces dependencies between the networks at different time steps. As a consequence, the clusters recovered for one specific network use information about the others. We also mention that the (maximal) number of groups is fixed with time though some groups might be empty at some time steps. This number may be selected either through a statistical model selection criterion called ICL or relying on heuristic procedures (Matias and Miele, 2016).

To summarise, the dynSBM approach allows for exploring the following questions: i) Is there any high-level structure in the network, i.e. does dynSBM find more than a single group of nodes? ii) Does this network structure vary with time, i.e. are the nodes group memberships evolving with time? iii) What are the group switches trends and frequencies, i.e. what are the values of the underlying Markov chain parameters? iv) Are there any stable or unstable individuals, i.e. are there peculiar group memberships trajectories?

## Datasets

**Ants interaction networks.** Colonies of the ant *Camponotus fellah* were followed with a tracking system that monitored the individual positions over days of observations and dynamic social interactions were deduced from physical proximity (Mersch et al., 2013).

**Broadstone Stream seasonal food webs.** This dataset concerns the aquatic macro-invertebrate community of Broadstone Stream in south-east England (Schmid-Araya et al., 2002; Woodward et al., 2005). Six seasonal connectance food webs were recorded, one every two months from May 1996 to April 1997. We restricted here to simple presence/absence



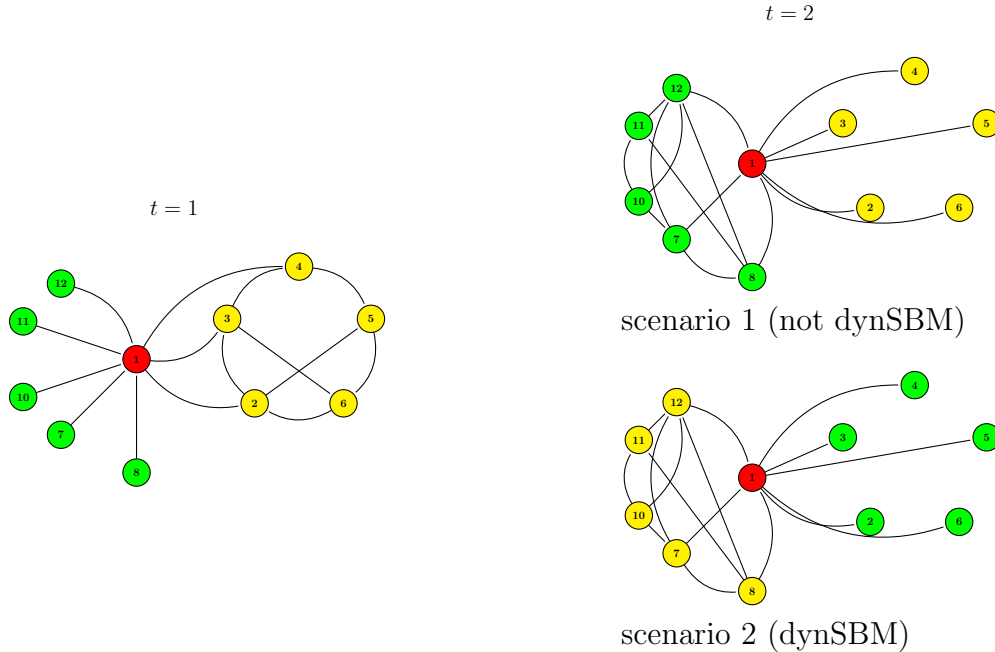


Figure 3: Adding constraints to avoid label switching between time steps. At time  $t = 2$  there are two equivalent alternative scenarios. In scenario 1 group memberships stay constant in time and interaction parameters change with time; in scenario 2 group memberships change between the two time steps but the intra-group interactions stay constant. In this latter case, the green group is characterised by being a 'peripheral nodes' group, the yellow group is a community and the red group is a hub.

information on species (nodes) and binary feeding links (edges) and did not consider quantitative data.

## Results

In a previous work, we proposed a statistical analysis of two animals contacts networks (sparrows and onagers respectively, see Matias and Miele, 2016). Here, we aim at focusing at a more ecological perspective and specifically explore issues raised by dynSBM on two ecological datasets: a dynamic contact network of ants (Mersch et al., 2013) and a seasonal food web (Woodward et al., 2005).

### Dynamic animal contact networks

The data corresponds to a colony of  $N = 152$  *Camponotus fellah* ants observed during  $T = 10$  days. Edges of the resulting dynamic network are weighted by the number of interactions between each pair of ants and the network is thus undirected with no self-interactions. After examination of the weights distribution, we chose to bin those weights into  $M = 3$  categories corresponding to *low*, *medium* and *high* interaction intensity. We consequently fitted

a dynSBM with a multinomial distribution  $f$  (in fact as many multinomials as the number of group pairs  $\{g, l\}$ ). We selected  $Q = 3$  groups with the heuristic “elbow” method (see Matias and Miele, 2016).

We first focus on the overall structure of the dynamic network by observing the inter/intra-groups interaction properties, as shown in the different cells of Figure 4. Note that the global  $Q \times Q$  matrix shown here is symmetric as the network under consideration is undirected. The first key concept here is the *sparsity* level, *i.e.* the amount of edges that are present over all the possible relations (without considering edge values). We clearly see that intra-group interactions are very frequent, in particular in groups 1 and 2 where almost any pairs of ants of these groups are in contact (Figure 4, large blue areas in diagonal plots). This pattern is stable in time (10 days,  $x$ -axis in Figure 4). The most interesting trend about inter-groups interaction concerns group 3 which contains ants that interact with those of group 1 but much less with those of group 2 (Figure 4, smaller blue areas in cells (2,3) or (3,2) than in cells (1,3) or (3,1)). These properties are the key factor determining the group boundaries (*i.e.* the memberships) as the other inter-group interactions remain frequent. The next key notion is the *intensity* level that focuses on the values of present edges and reflects the point to which ants of two given groups are more likely to be in contact with low to high intensity. Interestingly, when two ants of group 2 are in contact (edge is present), they are likely to be in contact with a high intensity/frequency value (Figure 4, large dark blue area in cell (2,2)). On the contrary, even if some contacts exist between these ants and those of group 3, which is already unusual, these sporadic contacts exhibit low intensity (Figure 4, larger light blue area in cell (2,3) or (3,2)). Here, the remaining intra/inter-group intensity levels do not reveal any other interesting pattern (equal proportion of intensity categories). With all these observations, we deduce that group 2 is a so-called module (highly intra-group connected ants) relatively disconnected from group 3 and that group 1 gathers ants “at the interface” *i.e.* interacting with partners from any of the three groups.

We now investigate whether there are some interesting trends in the turnover of group membership. In other words, we wonder whether all ants have the same propensity to move from one group to another one. We first observe that the global group turnover (*i.e.* the amount of group switches) is low: 46% of ants never switch group. Moreover, there are no group switches between groups 2 and 3 (Figure 5, no fluxes between these groups over time). This observation, along with the low level of interactions between group 2 and 3 that we discussed before, suggests the existence of a “barrier” between these groups that could be a consequence of space positioning. Indeed, Mersch et al. (2013) showed that ants were distributed over three social groups (obtained by analysing each daily static network and combining those analyses) with different interaction patterns and that there existed some spatial segregation of the groups. We thus propose to compare our groups obtained with dynSBM (which are evolving with time) and the social groups of Mersch et al. (2013) (which are fixed with time). Focusing on the ants that stay in the same group at least 8 days over 10 (111 ants over  $N = 152$ ), we note a quasi-perfect match between Mersch et al. groups and our groups (see Table 1). The modular group 2 corresponds to the *foragers* of Mersch et al., while the other groups 1 and 3 correspond to the *cleaners* and *nurses* respectively. Besides retrieving this functional group, we provide another relevant information: it is now possible to study ants playing different social roles over time, *i.e.* those that experience group switches at certain time points. Indeed, our dynSBM groups allow to pinpoint these

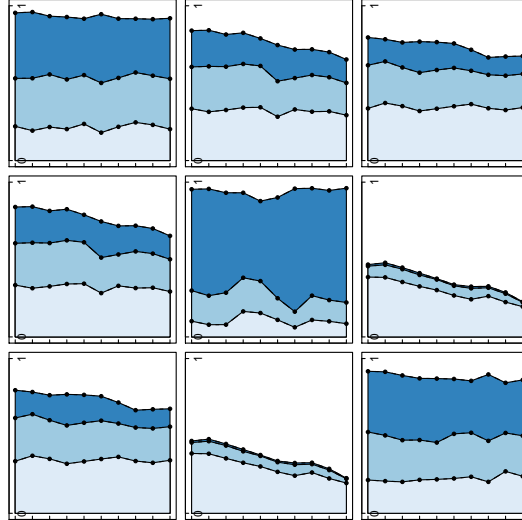


Figure 4: Interaction properties between groups on the ants dataset. Interaction presence and intensity between nodes in any of the  $Q = 3$  groups to the others are represented in a global  $Q \times Q$  matrix; each cell contains  $T = 10$  time points on the  $x$ -axis corresponding to the different time steps. Each square represents four areas: the white area is the proportion of absent edges among all possible pairs of interactions; low to dark blue areas correspond to the proportion of edges (among present ones) with low to high intensity value, respectively. Plot obtained with the `connectivity.plot` function of the `dynsbm` package.

interesting individuals that modified their behaviour over time and that can be of peculiar interest for specialists of the *Camponotus fellah* system.

## Broadstone Stream seasonal food webs

The number of sampled species of this aquatic macro-invertebrate community varies seasonally (up to  $N = 26$  in total including 10 predators) as well as the number of directed links. This dataset forms a dynamic trophic network with  $T = 6$  snapshots (May, August, October, December 1996, February, April 1997) and we are interested in addressing the temporal variation in the web structure. Five species were not sampled each month but this situation where nodes are present/absent over time is supported by our model (see supplementary

Table 1: Contingency table between Mersch et al. functional groups and our dynSBM groups (restricted to 75% of ants staying at least 8 over 10 days in the same group).

	cleaners	foragers	nurses
dynsSBM group 1	29	1	4
dynsSBM group 2	2	29	0
dynsSBM group 3	0	0	42

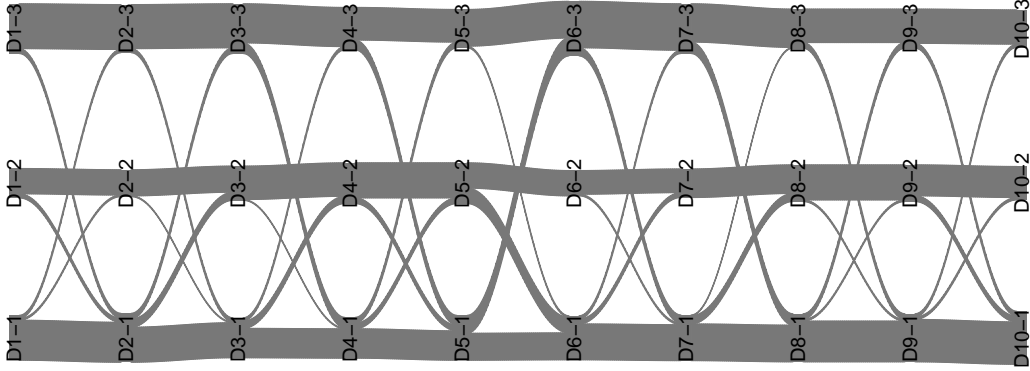


Figure 5: Alluvial plot showing the dynamics of the group memberships on the ants dataset. Between two days ( $t = 1, \dots, 10$  on the  $x$ -axis), each line is a flux that represents the switch of one or more ants from a group to another group ( $q = 1, \dots, Q$  represented on the  $y$ -axis). Here,  $Dt - q$  denotes group  $q$  from day  $t$ . The thickness of each line is proportional to the corresponding counts. Plot obtained with the `alluvial.plot` function of the `dynsbm` package.

material of Matias and Miele, 2016, for details). It is also important to mention that self-interactions (cannibalism) exist for 6 out of 10 predator species. Again, our model allows for this behaviour which might distinguish predators among them and structure the network. We then fitted a dynSBM with Bernoulli distributions  $f$  and we selected  $Q = 4$  groups with the ICL criterion (see Matias and Miele, 2016).

The inter/intra-groups interaction properties shown in Figure 6 are not symmetric as we consider directed networks. Therefore, for each pair of groups  $\{q, l\}$  their interaction characteristics are twofold: how often species of group  $q$  eat those of group  $l$ , and the reverse. As such, group 4 is composed of *omnivorous* species that eat species of any other groups, but are only eaten by species of their own group (this includes cannibalism). Group 3 has the same properties than group 4 with a significant difference: species of group 3 do not eat those of group 4. We conclude that species from group 3 occupy intermediate positions in food chains whereas those of group 4 are top predators. Indeed, group 4 is mainly composed of the three largest species (the top predators *Cordulegaster boltonii*, *Sialis fuliginosa* and *Plectrocnemia conspersa*) whereas group 3 contains mostly three small species (the larvae of the tanypod midges *Macropelopia nebulosa*, *Trissopelopia longimana* and *Zavrelimyia barbatipes*). Group 2 overall gathers preys that are mostly eaten by predators of groups 3 and 4. Species from

group 1 are “hidden” species: they do not eat much, and are not much eaten either. This group is obtained by our statistical procedure due to fewer feeding links from/to other species compared to species of the other groups. It is not coherent from a taxonomic point of view as it gathers a mixture of predators with little activity and secondary preys that we call *peripheral species*. Lastly, our model can deal with the overall decrease in the number of links after October (see Figure 6, blue area decreasing with time in boxes) which is partly due to the fact that tanypods become less predatory and more detritivorous after autumn (Woodward et al., 2005).

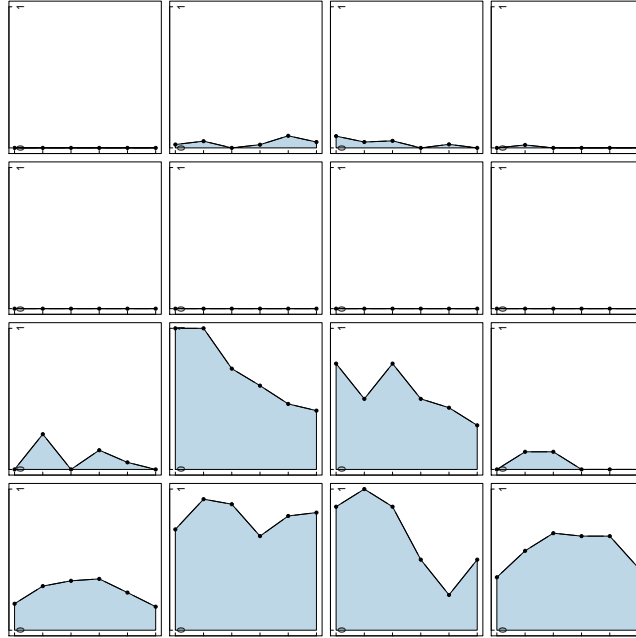


Figure 6: Interaction properties between groups on the food web dataset. Same as Figure 4 for  $Q = 4$  groups and  $T = 6$  time steps. In this case, only interaction presence is shown (blue area) as we consider binary edges. Moreover, the  $Q \times Q$  matrix shows directed interaction from group  $q$  (lines) to group  $l$  (columns).

Now, we explore whether species positions in the food chains (namely being top or intermediate predators, peripheral species or common preys) evolve or stay constant across the seasons. We do not expect a low-level prey to become a top predator, but the group boundaries may change due to seasonal diet variations; for instance, *Macropelopia nebulosa* eats lots of *Nemurella pictetii* in August but not in April as this species becomes too large; see Woodward et al. (2005). Figure 7 shows that group memberships remain stable before winter, but some changes are observed between October and December. In particular, the tanypod species *Macropelopia nebulosa* belongs to group 4 and changes to group 3 in winter. Indeed, in summer and autumn only, this species diet is similar to the one of the other members of group 4 (the three competitive top predators, that eat each other) while also being their prey. Still between October and December, the stonefly *Siphonoperla torrentium* becomes an active predator (with only 1 prey in October and 5 in December) and moves from group 1 to group 3. The prey *Prodiamesa olivacea* becomes commonly eaten during winter

and is consequently integrated into group 2 during this period (and moves back to group 1 in April). Lastly, we observe that *Brillia modesta* changes from group 2 to group 1 between December and February: this species becomes the exclusive prey of the top predators during this period whereas it is a common prey during the other months.

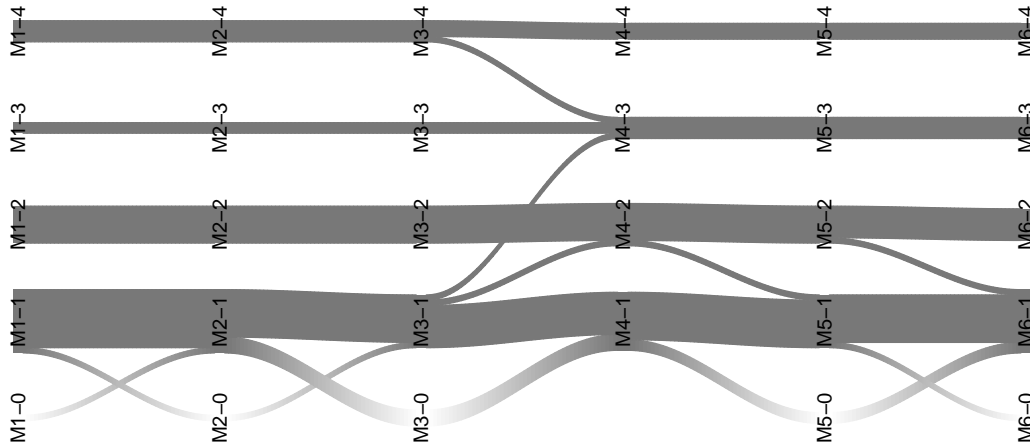


Figure 7: Alluvial plot showing the dynamics of the group memberships on the food web dataset. Same as Figure 5 for months  $t = 1, \dots, 6$ . Here,  $Mt - q$  denotes group  $q$  on month  $t$  (for  $1 \leq q \leq 4$ ) and special group 0 gathers absent entities at each time step.

## Discussion

The inclusion of time in network analysis has been a recent challenge that requires ad-hoc modelling approaches. The success of these approaches has to be measured by their ability to extract substantial additional information that would not be caught by a traditional static network analysis. To this aim, we propose the use of our new dynamic stochastic block model to decipher temporal trends or temporary patterns in dynamic ecological networks.

On the ants interaction network dataset, while the overall group behaviour trends are captured by our model, different individual behaviours are also highlighted. This way, our results can be interpreted at different scales. On the food web dataset, our model underlines a clear trophic organization but also seasonal differences in the prey assemblage. These results

require further investigation by experts, but it is interesting to note that our approach can play a key role in extracting unexpected patterns.

Our model is grounded on a rigorous statistical method (Matias and Miele, 2016) and is implemented in an efficient R/C++ package that can handle hundreds to thousands of nodes. It is henceforth one of the very first tools for ecologists facing the recent availability of time-ordered datasets or that would like to explore the evolution of ecological networks with respect to a one-dimensional factor.

## Acknowledgements

The authors would like to thank Sonia Kéfi for helping us in finding the food web dataset and for her comments on earlier versions of this work.

## Data and code accessibility

The ants dataset is available at <http://datadryad.org/resource/doi:10.5061/dryad.8d8h7>. The food web dataset is available in plain text in Table 2 of Woodward et al. (2005). The R software package `dynsbm` is available at <http://lbbe.univ-lyon1.fr/dynsbm>.

## References

- Ambroise, C. and Matias, C. (2012). New consistent and asymptotically normal parameter estimates for random-graph mixture models. *Journal of the Royal Statistical Society. Series B. Statistical Methodology*, 74(1):3–35.
- Baird, D. and Ulanowicz, R. E. (1989). The seasonal dynamics of the Chesapeake bay ecosystem. *Ecological Monographs*, 59(4):329–364.
- Bascompte, J., Jordano, P., Melián, C. J., and Olesen, J. M. (2003). The nested assembly of plant–animal mutualistic networks. *Proceedings of the National Academy of Sciences*, 100(16):9383–9387.
- Baskerville, E. B., Dobson, A. P., Bedford, T., Allesina, S., Anderson, T. M., and Pascual, M. (2011). Spatial guilds in the Serengeti food web revealed by a Bayesian group model. *PLoS Computational Biology*, 7(12):e1002321.
- Blonder, B., Wey, T. W., Dornhaus, A., James, R., and Sih, A. (2012). Temporal dynamics and network analysis. *Methods in Ecology and Evolution*, 3(6):958–972.
- Carter, K. D., Seddon, J. M., Frère, C. H., Carter, J. K., and Goldizen, A. W. (2013). Fission–fusion dynamics in wild giraffes may be driven by kinship, spatial overlap and individual social preferences. *Animal Behaviour*, 85(2):385 – 394.
- Clauset, A., Moore, C., and Newman, M. E. (2008). Hierarchical structure and the prediction of missing links in networks. *Nature*, 453(7191):98–101.

- Daudin, J.-J., Picard, F., and Robin, S. (2008). A mixture model for random graphs. *Statistics and Computing*, 18(2):173–183.
- Davis, S., Abbasi, B., Shah, S., Telfer, S., and Begon, M. (2015). Spatial analyses of wildlife contact networks. *Journal of the Royal Society Interface*, 12(102):20141004.
- de Silva, S., Ranjeewa, A. D., and Kryazhimskiy, S. (2011). The dynamics of social networks among female Asian elephants. *BMC Ecology*, 11(1):1.
- Dempster, A. P., Laird, N. M., and Rubin, D. B. (1977). Maximum likelihood from incomplete data via the EM algorithm. *Journal of the Royal Statistical Society. Series B. Methodological*, 39(1):1–38.
- Farine, D. R., Aplin, L. M., Sheldon, B. C., and Hoppitt, W. (2015). Interspecific social networks promote information transmission in wild songbirds. *Proceedings of the Royal Society B: Biological Sciences*, 282(1803):20142804.
- Guimerà, R. and Sales-Pardo, M. (2009). Missing and spurious interactions and the reconstruction of complex networks. *Proceedings of the National Academy of Sciences*, 106(52):22073–22078.
- Holme, P. (2015). Modern temporal network theory: a colloquium. *European Physical Journal B*, 88(9):234.
- Kéfi, S., Miele, V., Wieters, E. A., Navarrete, S. A., and Berlow, E. L. (2016). How structured is the entangled bank? The surprisingly simple organization of multiplex ecological networks leads to increased persistence and resilience. *PLoS Biology*, 14(8):e1002527.
- Kortsch, S., Primicerio, R., Fossheim, M., Dolgov, A. V., and Aschan, M. (2015). Climate change alters the structure of arctic marine food webs due to poleward shifts of boreal generalists. *Proceedings of the Royal Society B: Biological Sciences*, 282(1814).
- Kun, J., Caceres, R., and Carter, K. (2014). Locally boosted graph aggregation for community detection. Technical report, arXiv:1405.3210.
- Mariadassou, M., Robin, S., and Vacher, C. (2010). Uncovering latent structure in valued graphs: a variational approach. *Annals of Applied Statistics*, 4(2):715–42.
- Matias, C. and Miele, V. (2016). Statistical clustering of temporal networks through a dynamic stochastic block model. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*.
- Matias, C. and Robin, S. (2014). Modeling heterogeneity in random graphs through latent space models: a selective review. *Esaim Proceedings & Surveys*, 47:55–74.
- Mersch, D. P., Crespi, A., and Keller, L. (2013). Tracking individuals shows spatial fidelity is a key regulator of ant social organization. *Science*, 340(6136):1090–1093.
- Montoya, D., Yallop, M. L., and Memmott, J. (2015). Functional group diversity increases with modularity in complex food webs. *Nature Communications*, 6:7379–.



- Mucha, P. J., Richardson, T., Macon, K., Porter, M. A., and Onnela, J.-P. (2010). Community structure in time-dependent, multiscale, and multiplex networks. *Science*, 328(5980):876–878.
- Newman, M. E. J. and Leicht, E. A. (2007). Mixture models and exploratory analysis in networks. *Proceedings of the National Academy of Sciences*, 104(23):9564–9569.
- Nowicki, K. and Snijders, T. (2001). Estimation and prediction for stochastic blockstructures. *Journal of the American Statistical Association*, 96(455):1077–1087.
- Picard, F., Miele, V., Daudin, J.-J., Cottret, L., and Robin, S. (2009). Deciphering the connectivity structure of biological networks using MixNet. *BMC Bioinformatics*, 10:1–11.
- Pinter-Wollman, N., Hobson, E. A., Smith, J. E., Edelman, A. J., Shizuka, D., De Silva, S., Waters, J. S., Prager, S. D., Sasaki, T., Wittemyer, G., et al. (2013). The dynamics of animal social networks: analytical, conceptual, and theoretical advances. *Behavioral Ecology*, page art047.
- Rayfield, B., Fortin, M.-J., and Fall, A. (2011). Connectivity for conservation: a framework to classify network measures. *Ecology*, 92(4):847–858.
- Reynolds, J. J., Hirsch, B. T., Gehrt, S. D., and Craft, M. E. (2015). Raccoon contact networks predict seasonal susceptibility to rabies outbreaks and limitations of vaccination. *Journal of Animal Ecology*, 84(6):1720–1731.
- Rubenstein, D. I., Sundaresan, S. R., Fischhoff, I. R., Tantipathananandh, C., and Berger-Wolf, T. Y. (2015). Similar but Different: Dynamic Social Network Analysis Highlights Fundamental Differences between the Fission-Fusion Societies of Two Equid Species, the Onager and Grevy’s Zebra. *PloS one*, 10(10):e0138645.
- Schmid-Araya, J., Hildrew, A., Robertson, A., Schmid, P., and Winterbottom, J. (2002). The importance of meiofauna in food webs: Evidence from an acid stream. *Ecology*, 83(5):1271–1285.
- Stegen, J. C., Ferriere, R., and Enquist, B. J. (2012). Evolving ecological networks and the emergence of biodiversity patterns across temperature gradients. *Proceedings of the Royal Society of London B: Biological Sciences*, 279(1731):1051–1060.
- Stouffer, D. B. and Bascompte, J. (2011). Compartmentalization increases food-web persistence. *Proceedings of the National Academy of Sciences*, 108(9):3648–3652.
- Thompson, R. M., Brose, U., Dunne, J. A., Hall, R. O., Hladyz, S., Kitching, R. L., Martinez, N. D., Rantala, H., Romanuk, T. N., Stouffer, D. B., and Tylianakis, J. M. (2012). Food webs: reconciling the structure and function of biodiversity. *Trends in Ecology & Evolution*, 27(12):689–697.
- Tylianakis, J. M., Tscharntke, T., and Lewis, O. T. (2007). Habitat modification alters the structure of tropical host-parasitoid food webs. *Nature*, 445(7124):202–205.

- Wey, T., Blumstein, D. T., Shen, W., and Jordán, F. (2008). Social network analysis of animal behaviour: a promising tool for the study of sociality. *Animal Behaviour*, 75(2):333 – 344.
- Woodward, G., Speirs, D. C., and Hildrew, A. G. (2005). Quantification and resolution of a complex, size-structured food web. In *Food Webs: From Connectivity to Energetics*, volume 36 of *Advances in Ecological Research*, pages 85 – 135. Academic Press.
- Yang, T., Chi, Y., Zhu, S., Gong, Y., and Jin, R. (2011). Detecting communities and their evolutions in dynamic social networks – a Bayesian approach. *Machine Learning*, 82(2):157–189.