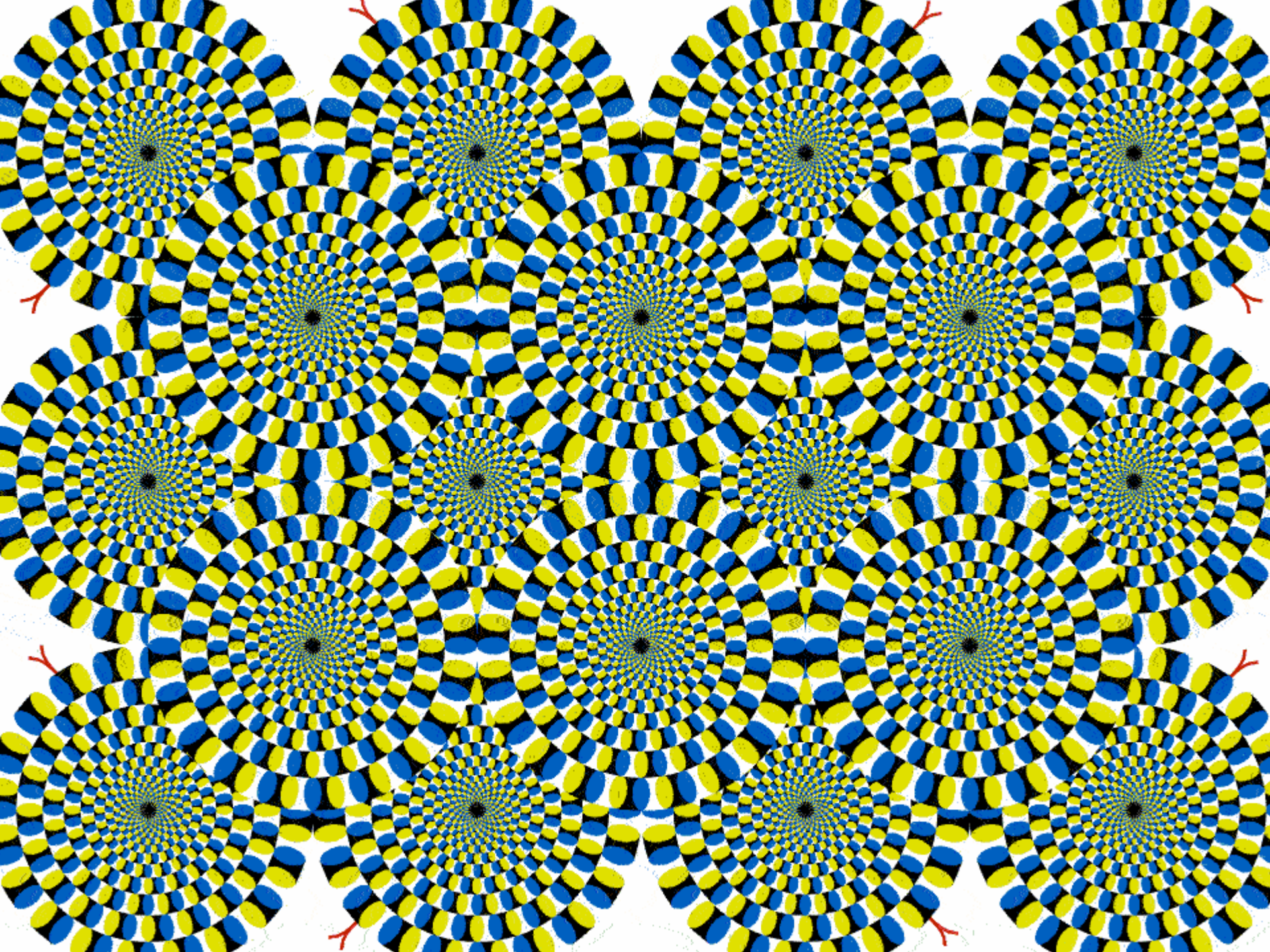


# Ensembles of Chaotic Populations Yield More Than Just Chaos

Gregg Hartvigsen  
SUNY Geneseo





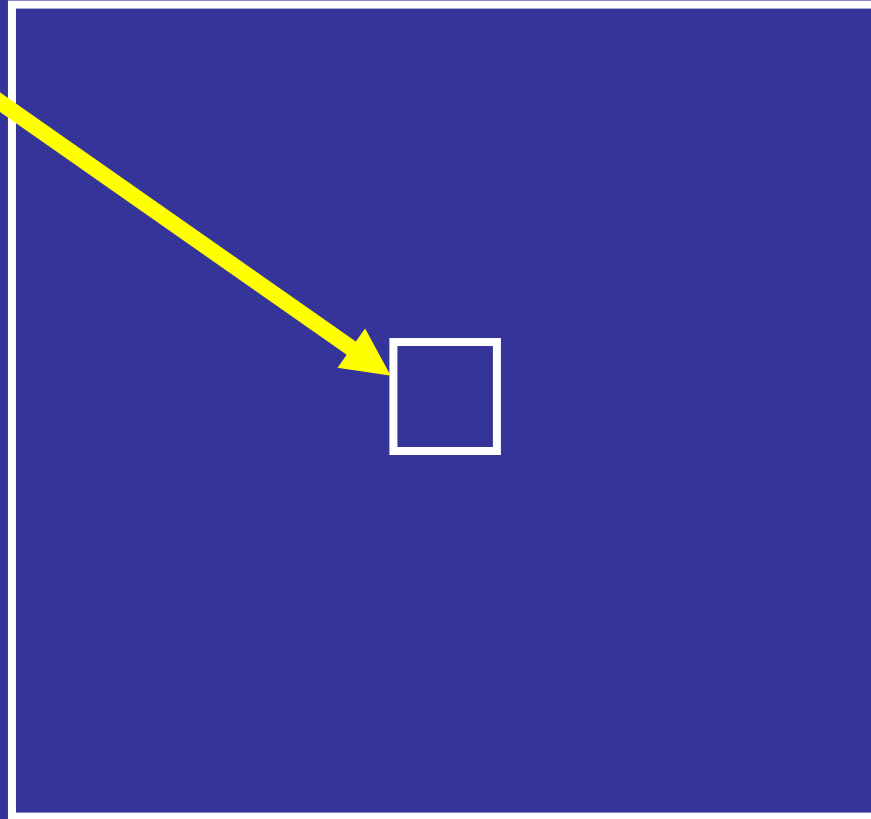
“The intensive ‘**search for holy chaos**’ ... was a failure, because so far we have not found any direct analogs of chaotic ... dynamics in nature.”

Turchin, P. 2003. Complex population dynamics.

# Perhaps this failure is a matter of scale

---

Chaotic



Not  
Chaotic

Population growth under controlled conditions often follows the logistic model

---

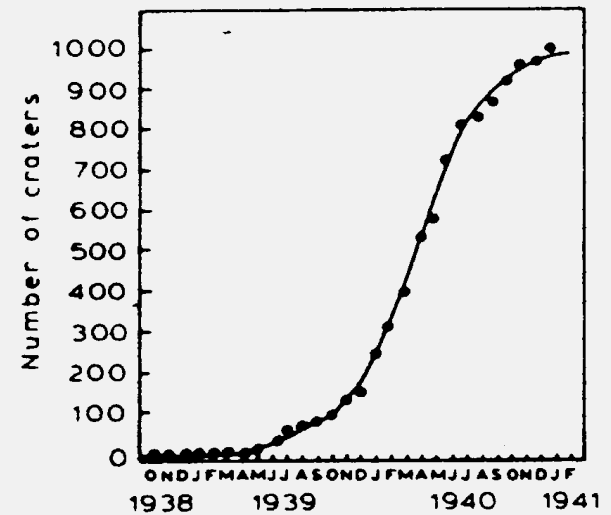
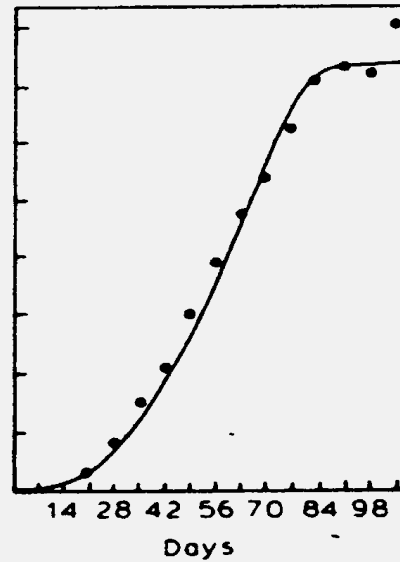
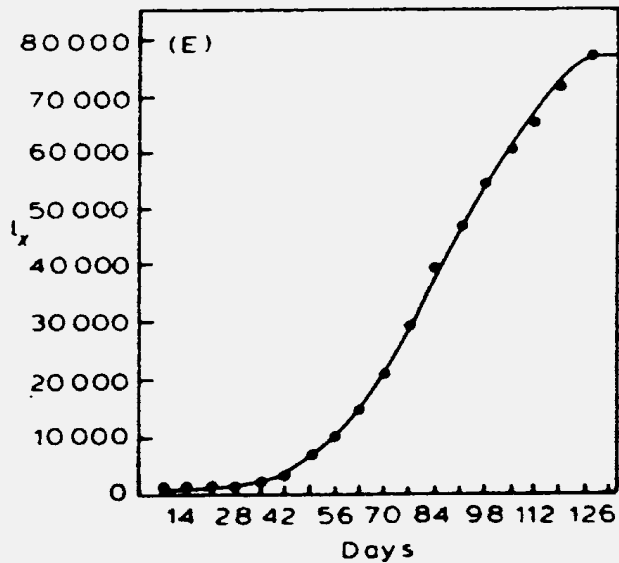
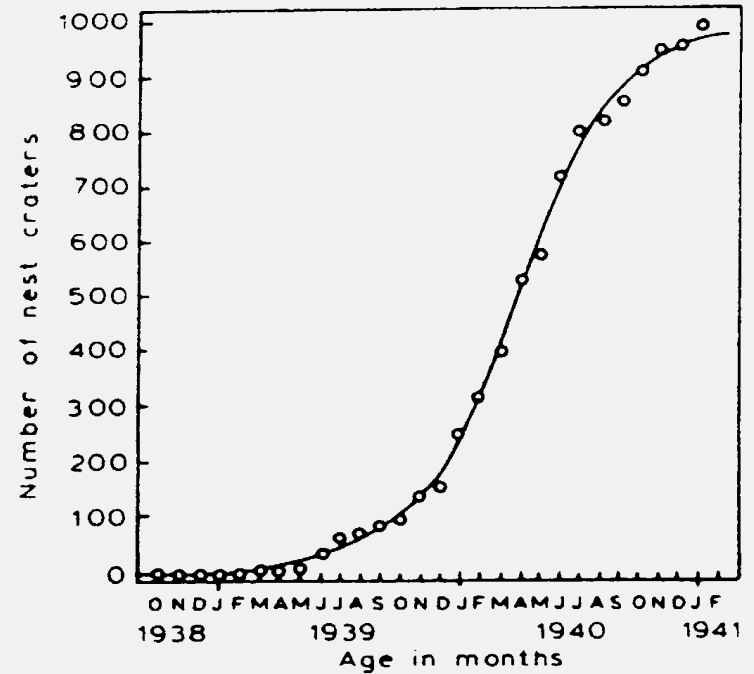
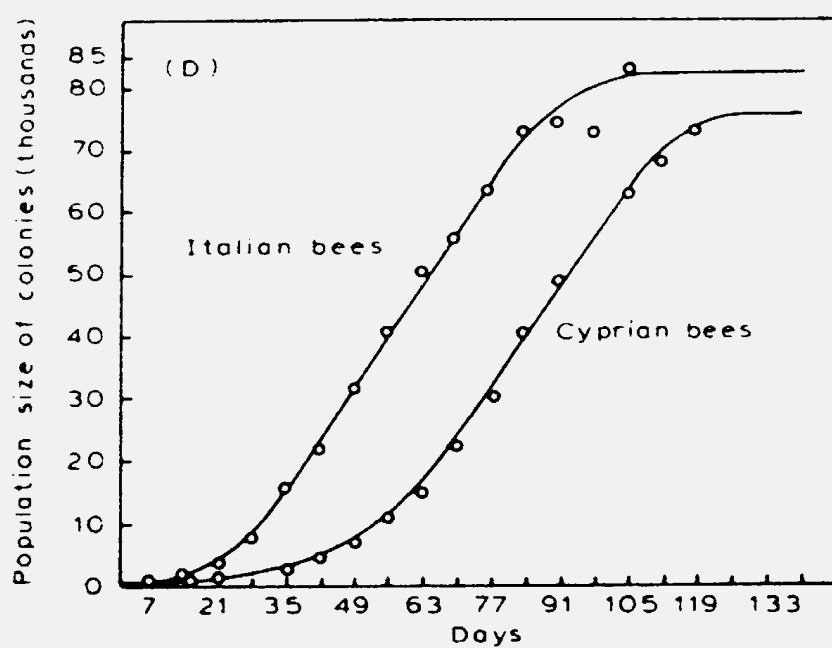
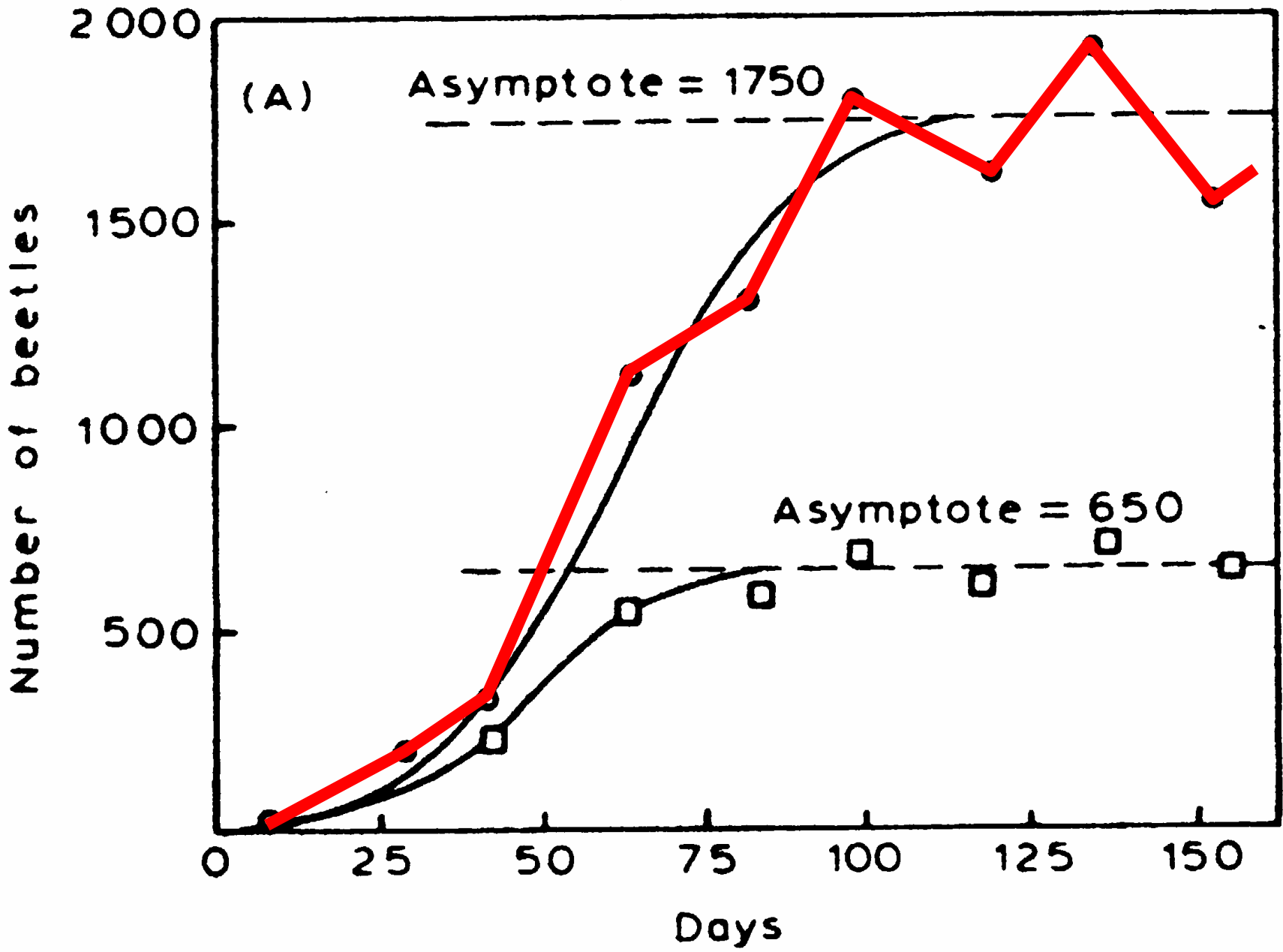


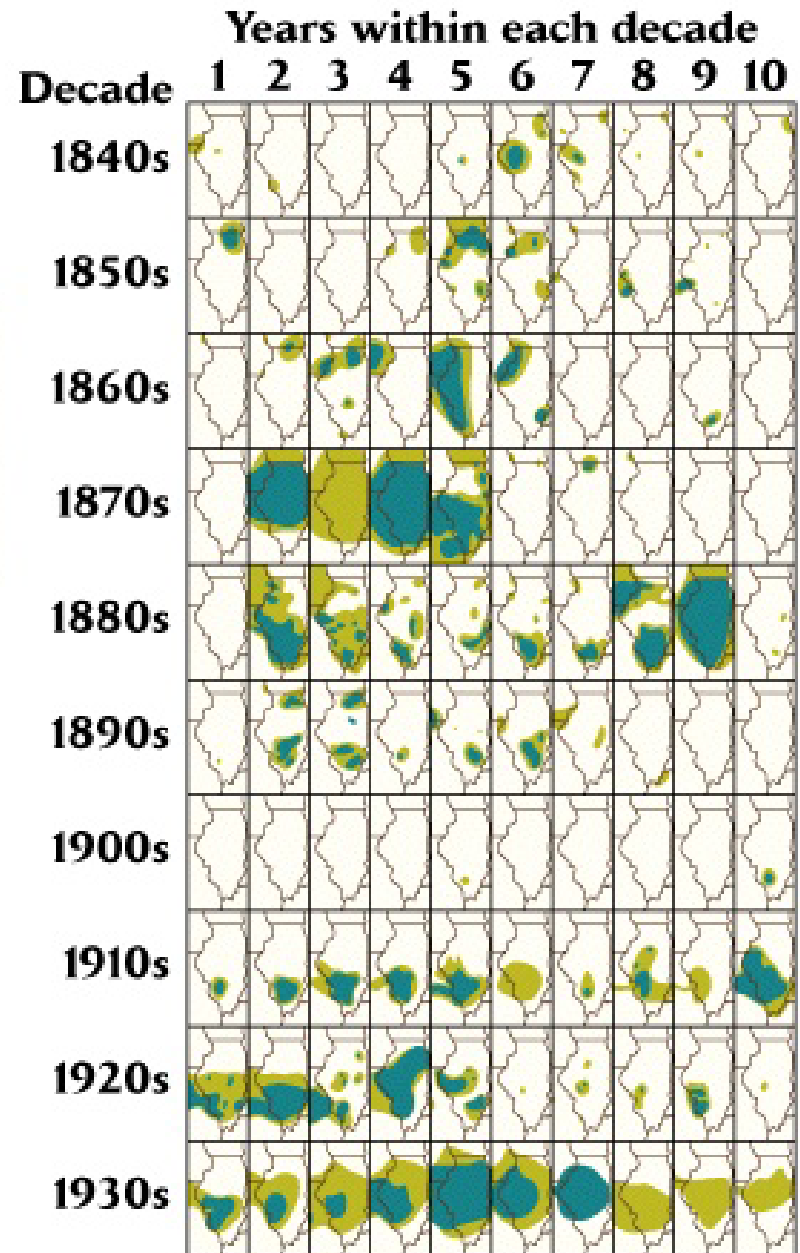
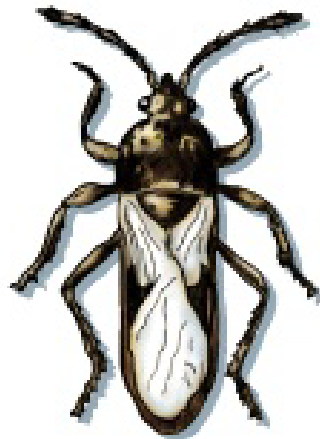
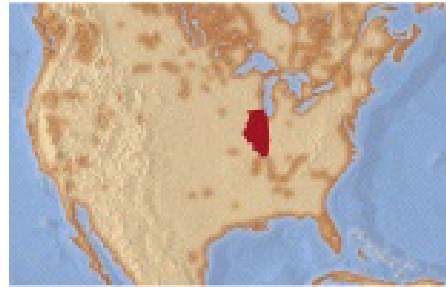
Fig. 3 (continued). (E) The same information as (D) as presented in Hutchinson, 1978. Note that in no cases in (D) or (E) does the logistic fit the final data points given better than a linear extrapolation. (With permission from Yale University Press, New Haven, CT.).

# Populations



# Chinch bug

Illinois





# What is chaos in population dynamics?

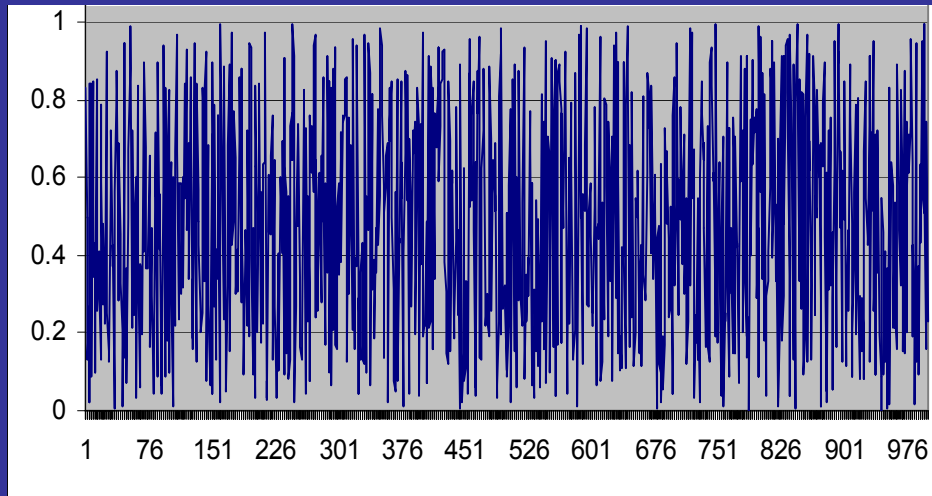
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Signature of chaos = sensitivity to  
initial conditions

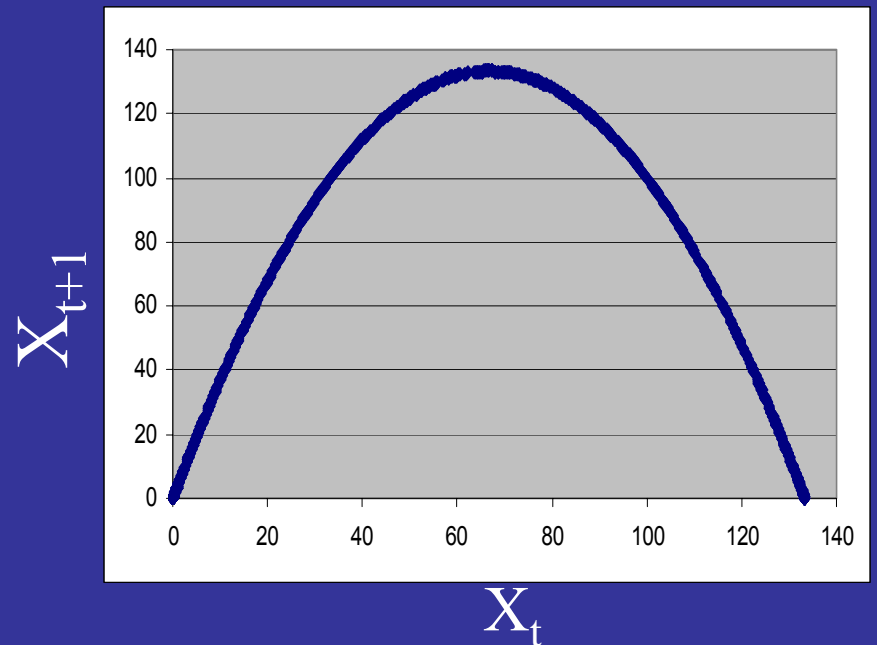
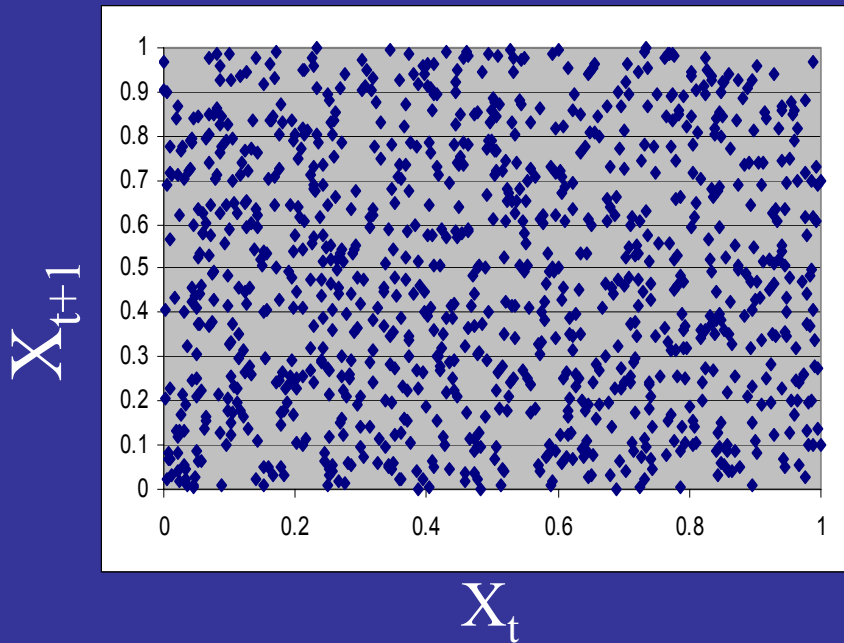
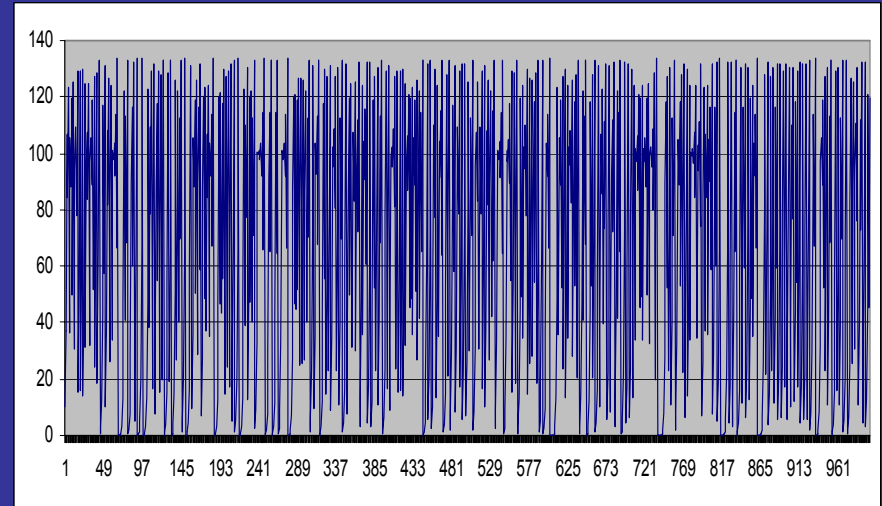
Assessed with:

1. Pattern in  $N_{t+1}$  vs.  $N_t$

# Random



# Logistic



# What is chaos in population dynamics?

---

Signature of chaos = sensitivity to initial conditions

Assessed with:

1. Pattern in  $N_{t+1}$  vs.  $N_t$
2. Lyapunov exponent ( $\lambda$ )

chaos when  $\lambda > 0$

# Larch Bud Moth (Large-Scale Sampling)

TABLE 9.1. LBM primary data: summary of results of nonlinear time-series analysis. Quantities: number of data points,  $n$ ; measure of amplitude (SD of log-transformed densities),  $S$ ; dominant period,  $T$ ; the autocorrelation at the dominant period,  $ACF[T]$ ; estimated process order,  $p$ ; polynomial degree,  $q$ ; the coefficient of prediction of the best model,  $R_{\text{pred}}^2$ ; and the estimated dominant Lyapunov exponent,  $\Lambda_{\infty}$

<i>Location</i>	<i>n</i>	<i>S</i>	<i>T</i>	<i>ACF[T]</i>	<i>p</i>	<i>q</i>	$R_{\text{pred}}^2$	$\Lambda_{\infty}$
Sils	42	1.35	9	0.67**	3	2	0.79	0.05
Engadine	31	1.53	9	0.79**	2	2	0.91	-0.01
Briançonnais	20	1.25	8	0.68**	3	2	0.94	0.45
Goms	21	1.28	9	0.90**	2	2	0.94	0.23
Val Aurina	20	1.08	10	0.63**	2	1	0.83	-0.06
Lungau	19	1.15	9	0.76**	3	1	0.85	-0.01

# Lemmings (Small-Scale Sampling)

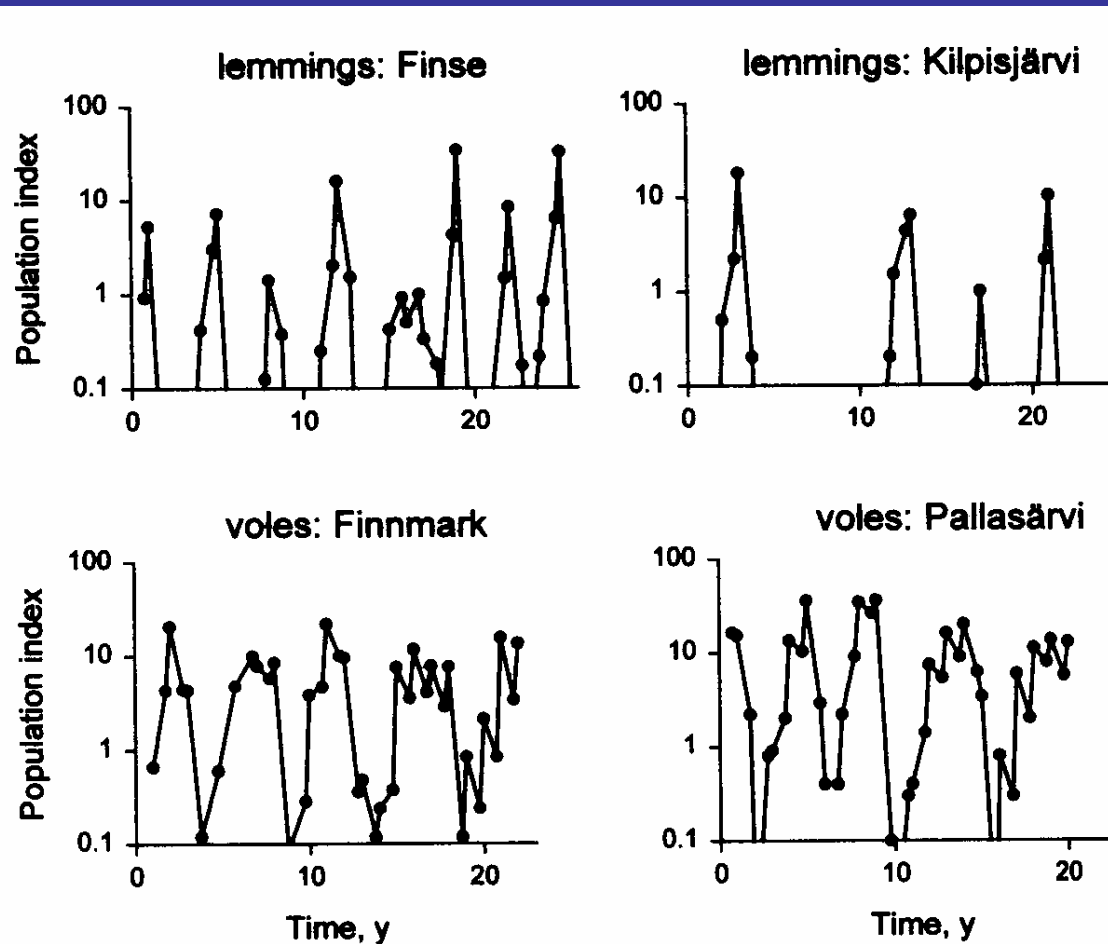


FIGURE 12.5. Population trajectories of lemmings in Finse and Kilpisjärvi; and voles in Finnmark and Pallasjärvi.

# Lemmings (Small-Scale Sampling)

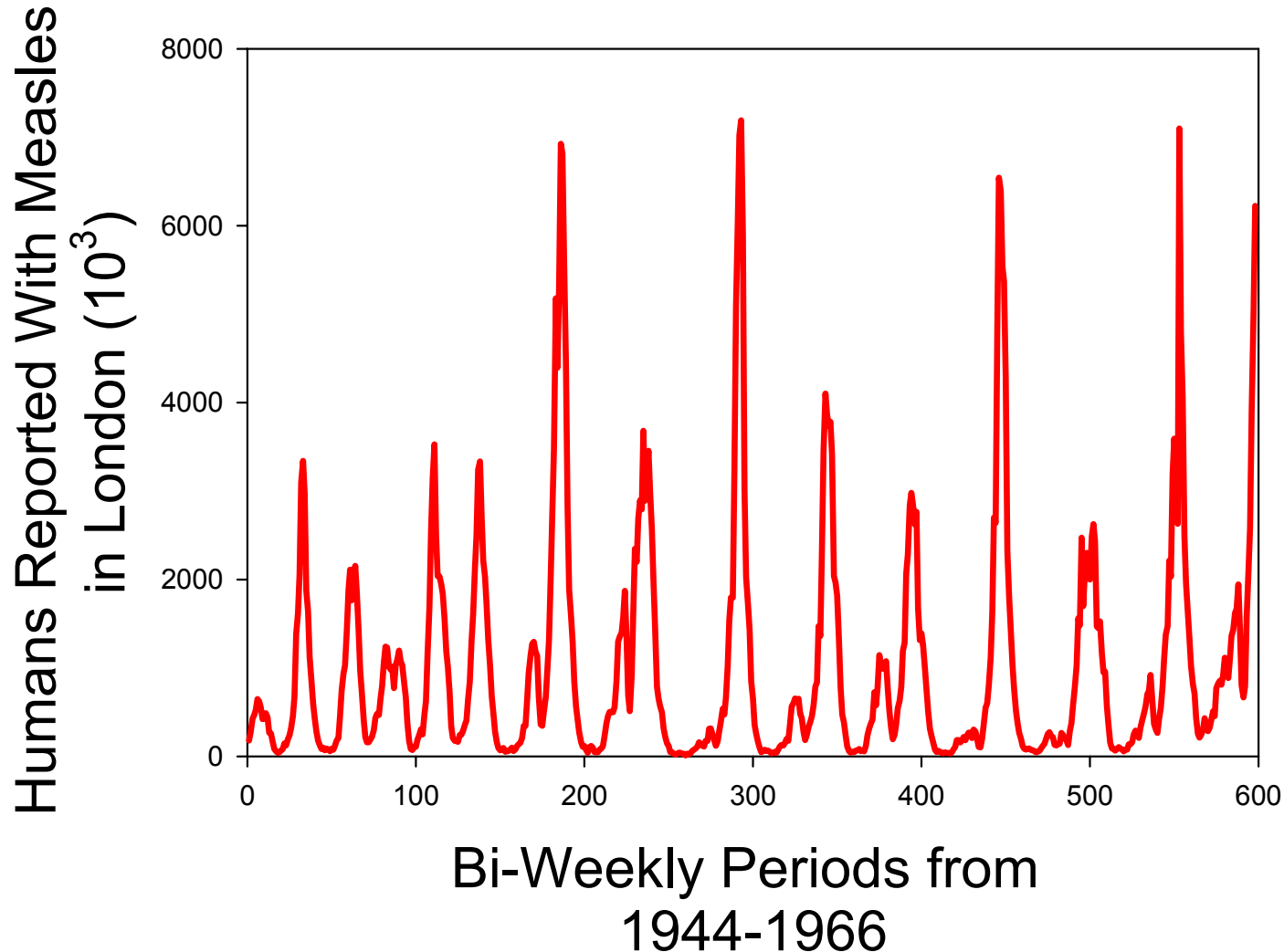
TABLE 12.5. Summary of NLTSM results: lemmings. Same notation as in table 12.1

<i>Location</i>	<i>n</i>	<i>S</i>	<i>T</i>	ACF[ <i>T</i> ]	<i>p</i>	<i>q</i>	$R^2_{\text{pred}}$	$\Lambda$
<i>L. lemmus</i>								
Finse	25	1.25	3	0.37*	2	2	0.43	2.01
Kilpisjärvi	25	0.92	—	—	3	2	0.31	1.01
Finnmark	20	1.06	—	—	3	1	0.21	0.08
<i>L. sibericus</i>								
Barrow	18	0.77	—	—	2	2	0.35	0.53
Kolyma	12	0.79	4	0.85**	2	1	0.49	0.13
<i>Indirect indices</i>								
Pt. Barrow	21	0.73	3	0.43*	2	1	0.50	0.05
Taimyr	39	0.97	3	0.56**	3	1	0.32	0.34

*Data sources:* Finse (Framstad et al. 1997); Kilpisjärvi (Turchin et al. 2000, data collected by H. Henttonen); Finnmark (Ekerholm et al. 2000); Barrow (Pitelka 1976); Kolyma (Potapov 1997); Pt. Barrow (Schultz 1969); Taimyr (*Wadden Sea Newsletter*, 1997).

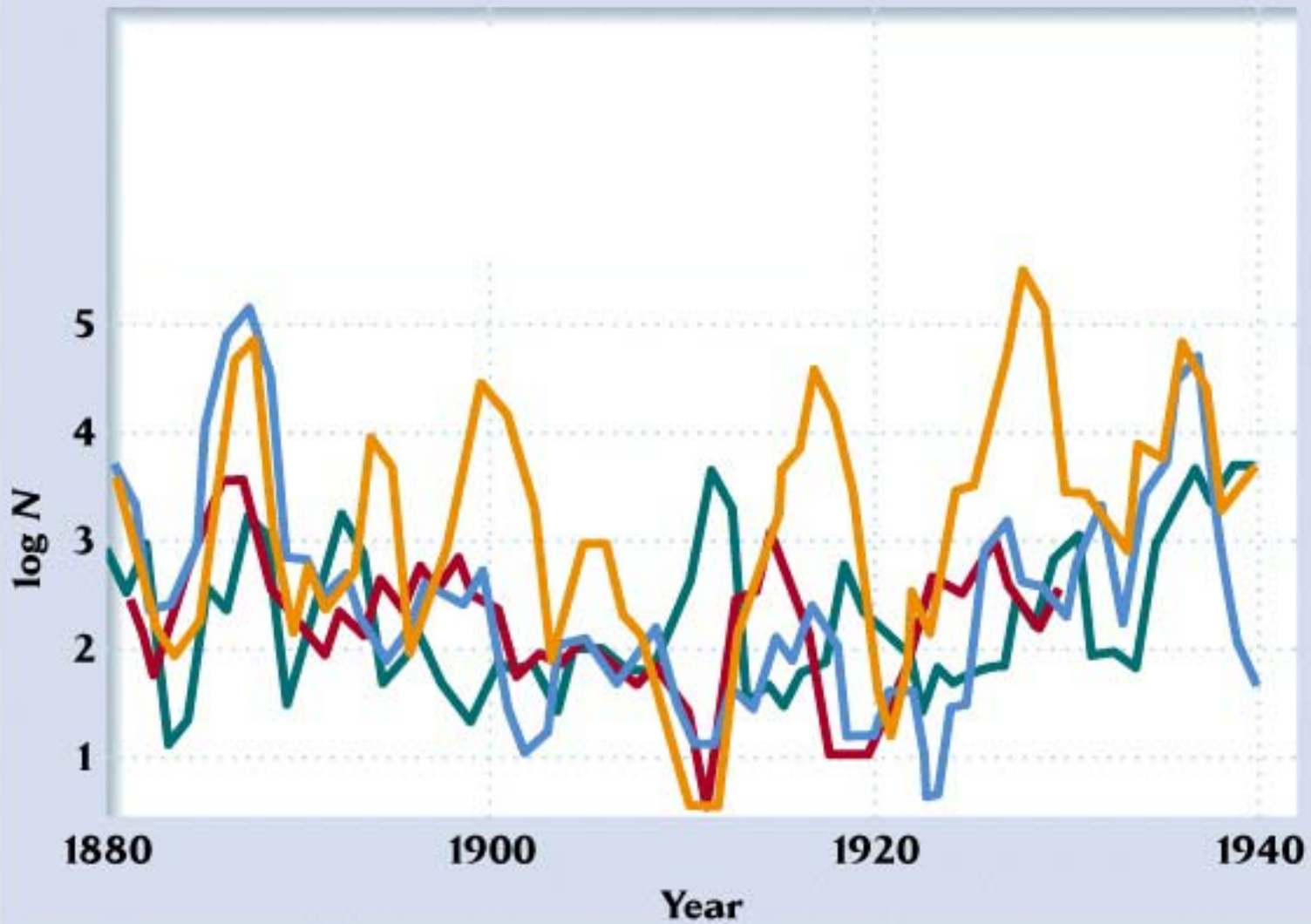
*Series that were detrended:* none.

# Humans With Measles (Small-Scale Sampling)



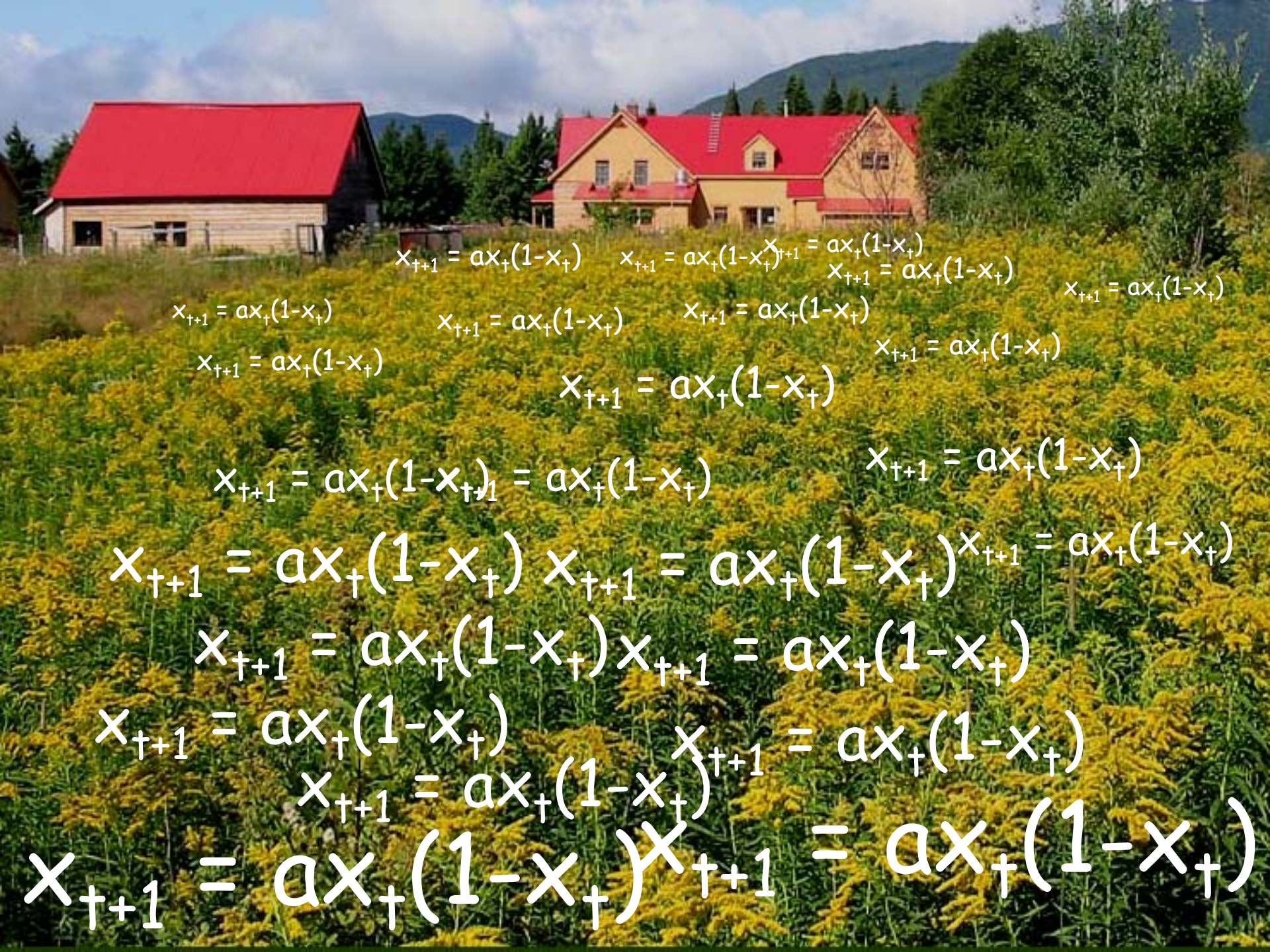
Data courtesy of Bryan Grenfell

Log # pupae or larvae  
during winter









$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

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$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

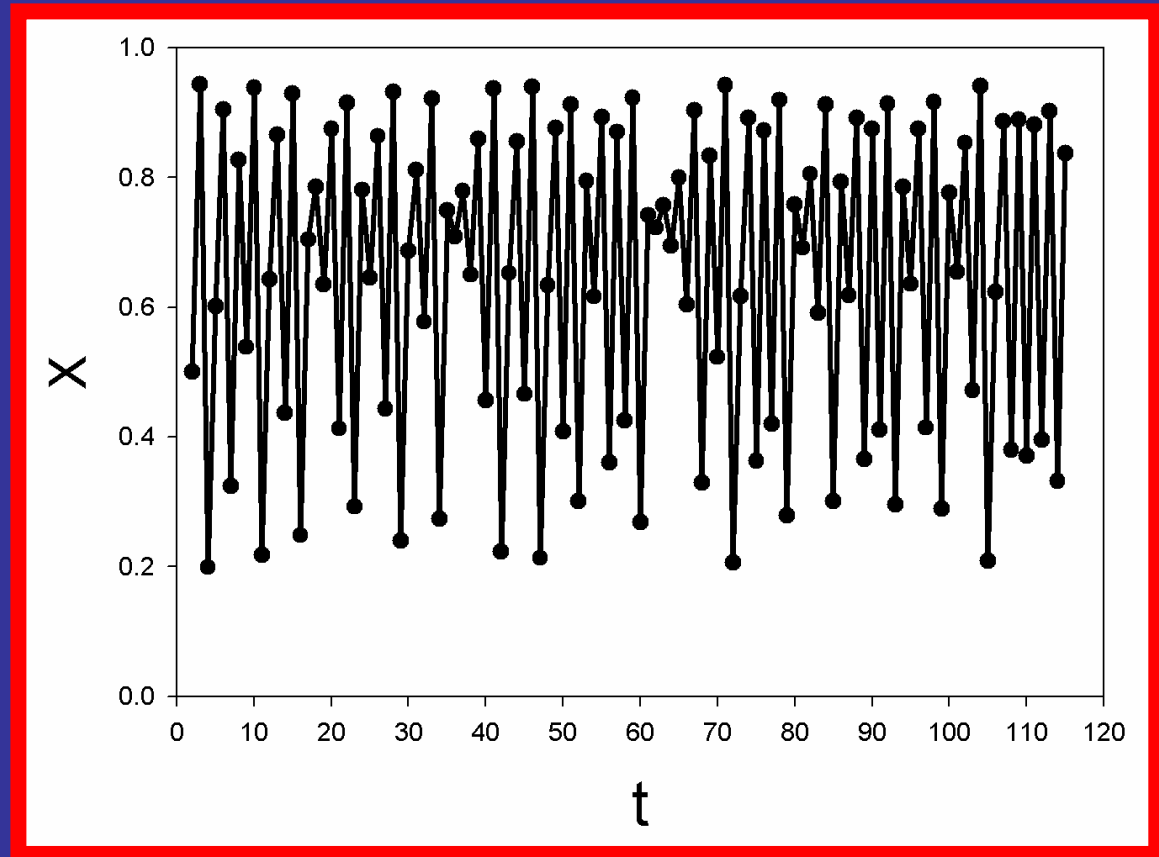
$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

$$x_{t+1} = ax_t(1-x_t)$$

$$x_{t+1} = ax_t(1-x_t) \quad x_{t+1} = ax_t(1-x_t)$$

Example:  $x_{t+1} = ax_t(1-x_t)$   
 $a = 3.77695$

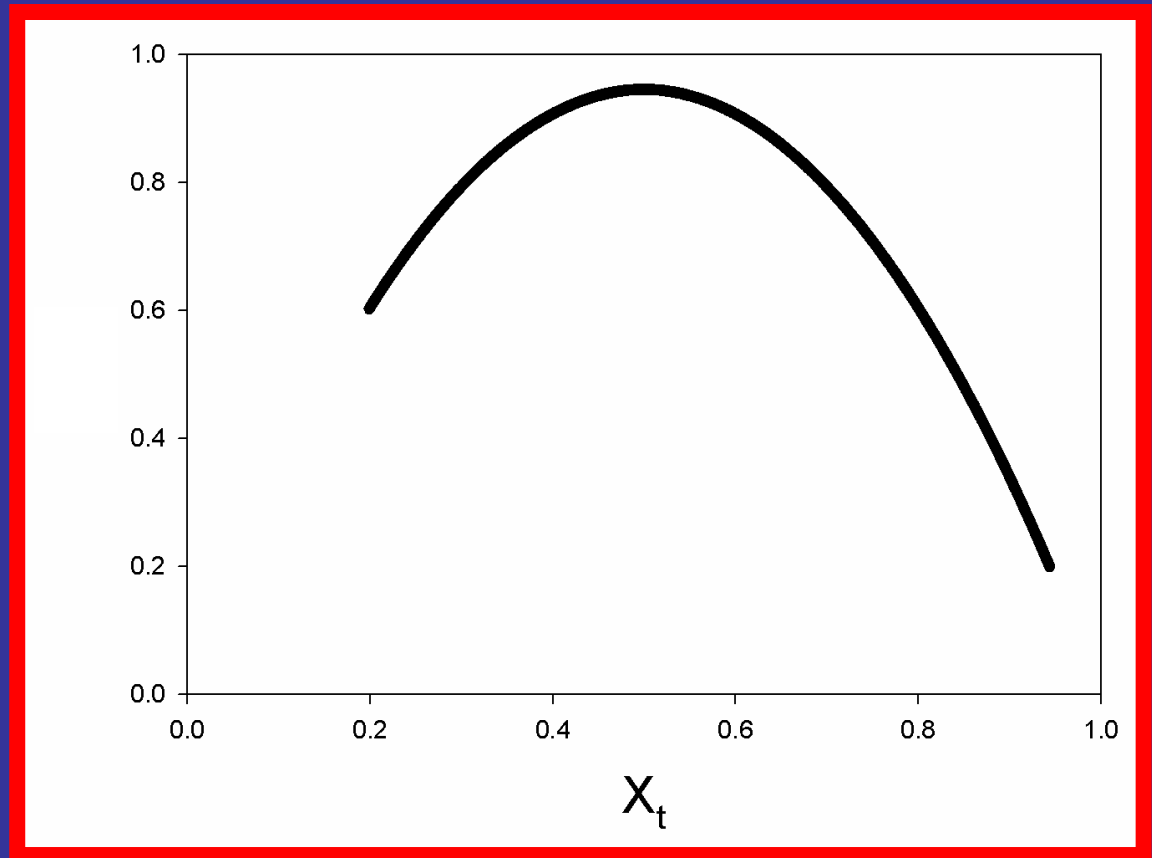
1	0.5000
2	0.9442
3	0.1989
4	0.6017
5	0.9051
6	0.3243
7	0.8276
8	0.5388
9	0.9385
10	0.2178
11	0.6435
12	0.8664
13	0.4371
14	0.9293
15	0.2481
16	0.7046
17	0.7861
18	0.6352
19	0.8752
20	0.4125
21	0.9153
22	0.2928
23	0.7821



Example:  $x_{t+1} = ax_t(1-x_t)$   
 $a = 3.77695$

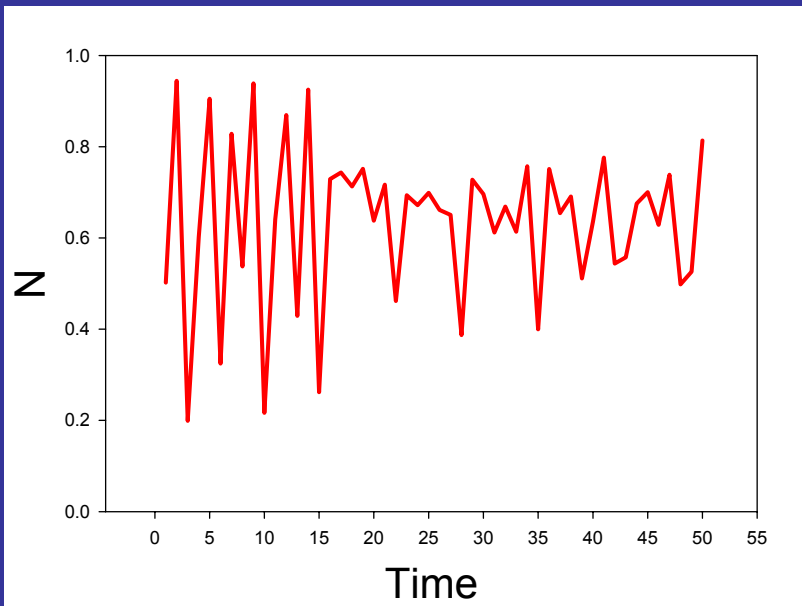
1	0.5000
2	0.9442
3	0.1989
4	0.6017
5	0.9051
6	0.3243
7	0.8276
8	0.5388
9	0.9385
10	0.2178
11	0.6435
12	0.8664
13	0.4371
14	0.9293
15	0.2481
16	0.7046
17	0.7861
18	0.6352
19	0.8752
20	0.4125
21	0.9153
22	0.2928
23	0.7821

$x_{t+1}$

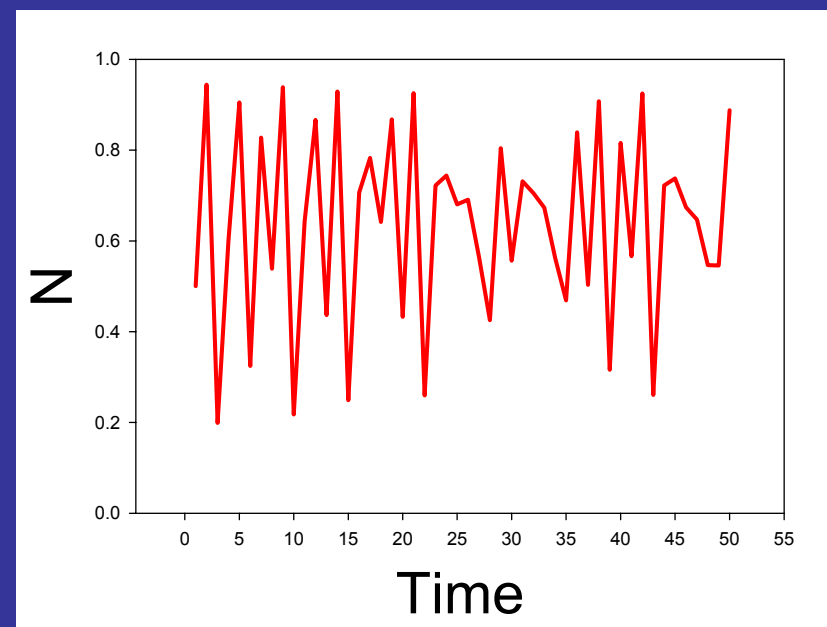
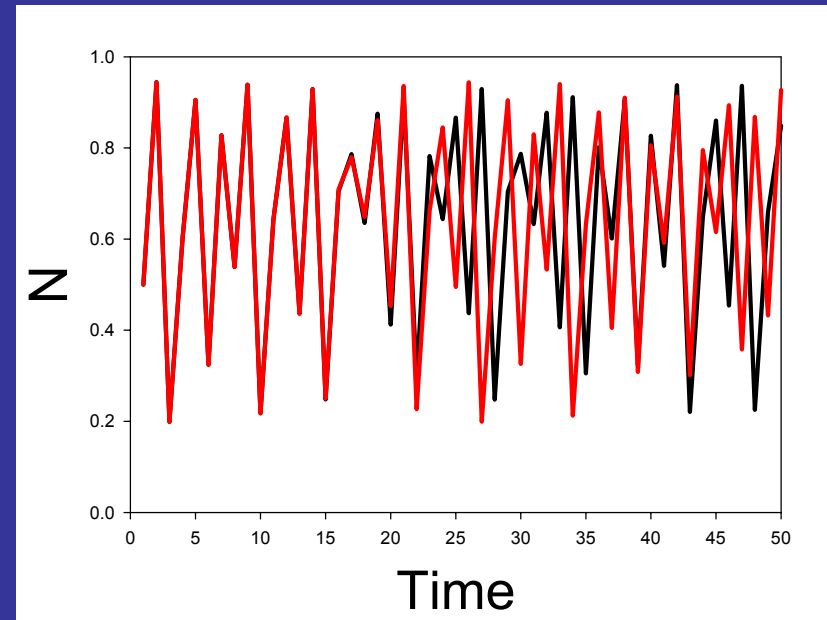


Example:  $x_{t+1} = ax_t(1-x_t)$   
 $a = 3.77695$

# Average of Five Populations



Average



# The 7-Step Approach

---

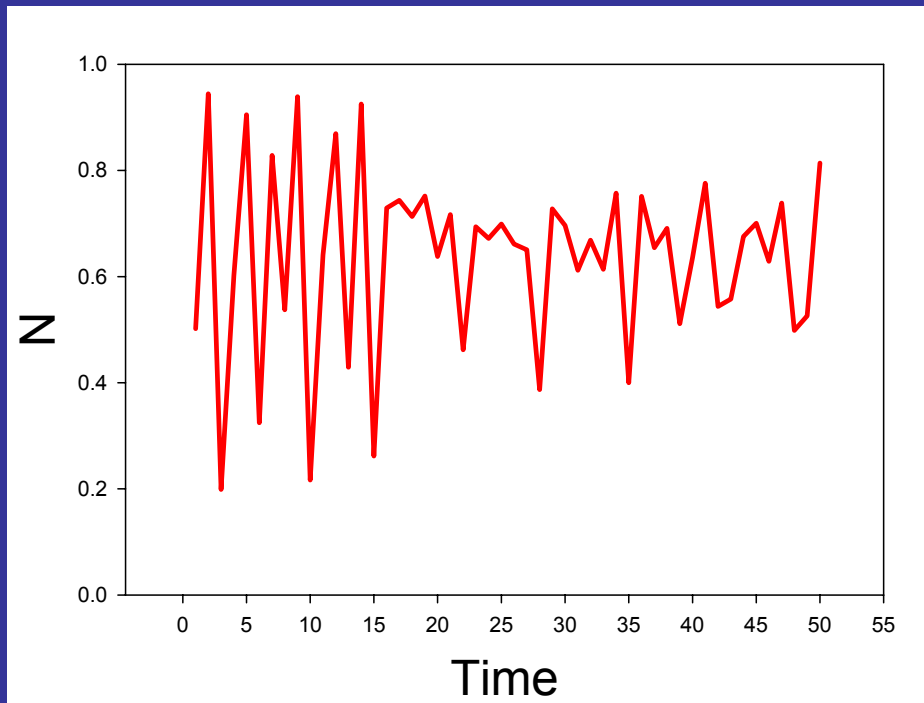
1. Collect 20K values of  $a$  that yield chaos.
2. Collect another 20K values of  $a$  that do not yield chaos but are in the same range ( $3.57 \leq a < 4.00$ ) (“control”).
3. Run many simulations (10K) with **slightly different initial conditions** for each of the 40K values of  $a$ .



# The 7-Step Approach

---

4. Run the simulations for 5000 time steps to avoid “transient effects.”



# The 7-Step Approach

---

4. Run the simulations for 5000 time steps to avoid “transient effects.”
5. Average all 10K sims with the same value of  $a$  for the last 5000 time steps.
6. Calculate the Lyapunov exponent ( $\lambda$ ) for these average time series.
7. Plot  $\lambda$  against all values of  $a$ .

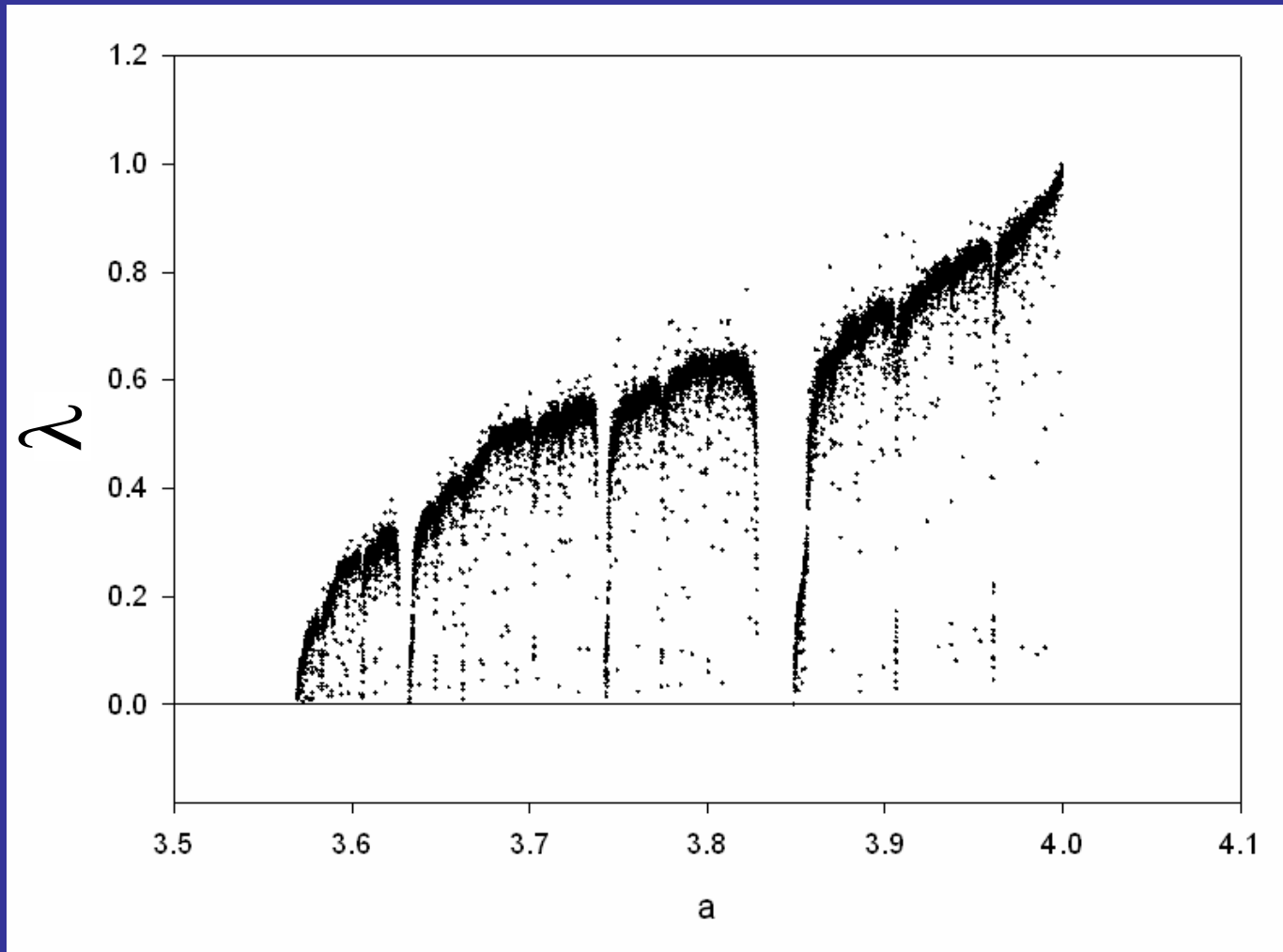




# Single Populations: $a$ is “chaotic”

---

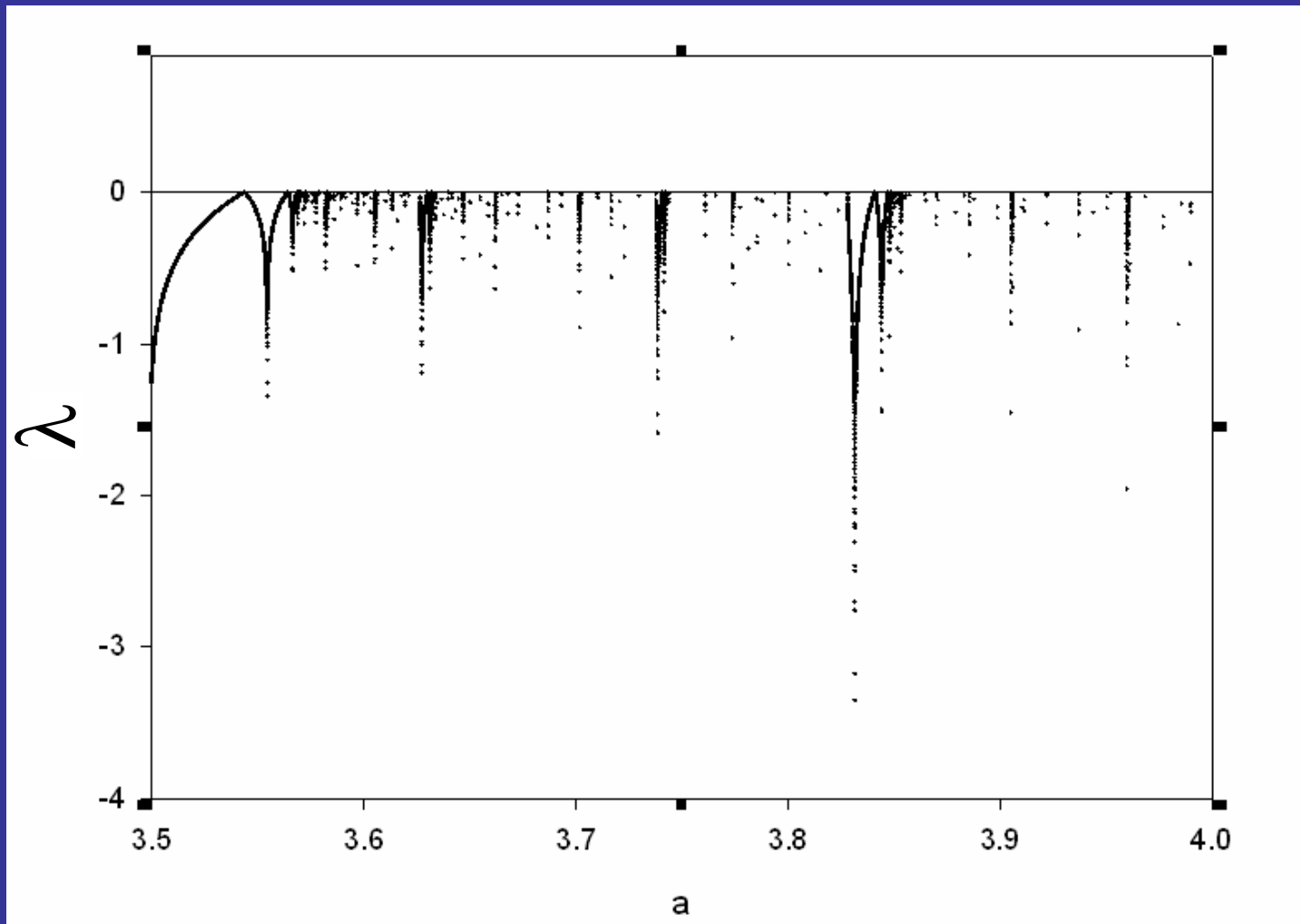
$\lambda$  for populations for time steps 5K  $\rightarrow$  10K



# Single Populations: $a$ is not “chaotic”

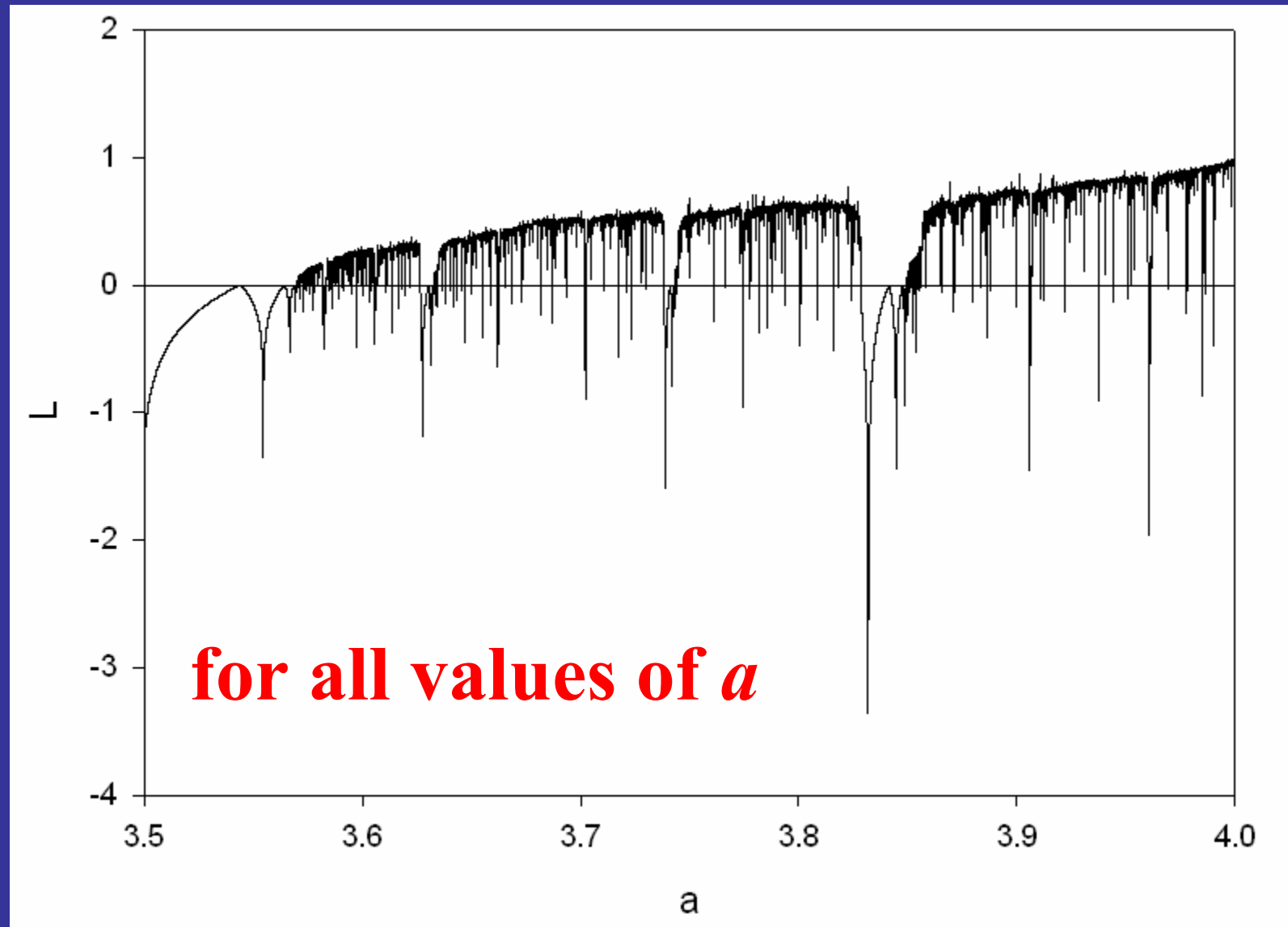
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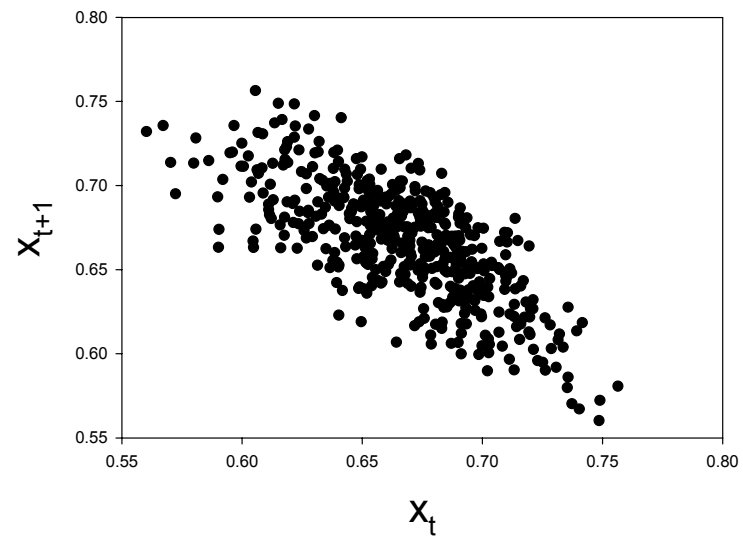
$\lambda$  for populations for time steps 5K  $\rightarrow$  10K



# What do the average dynamics look like?

---

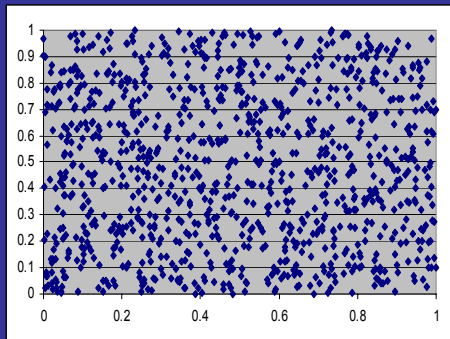




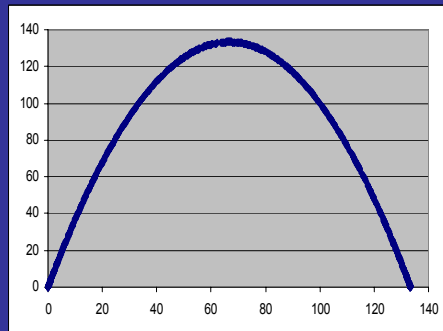
$$a = 3.70748$$

$$\lambda = 0.273$$

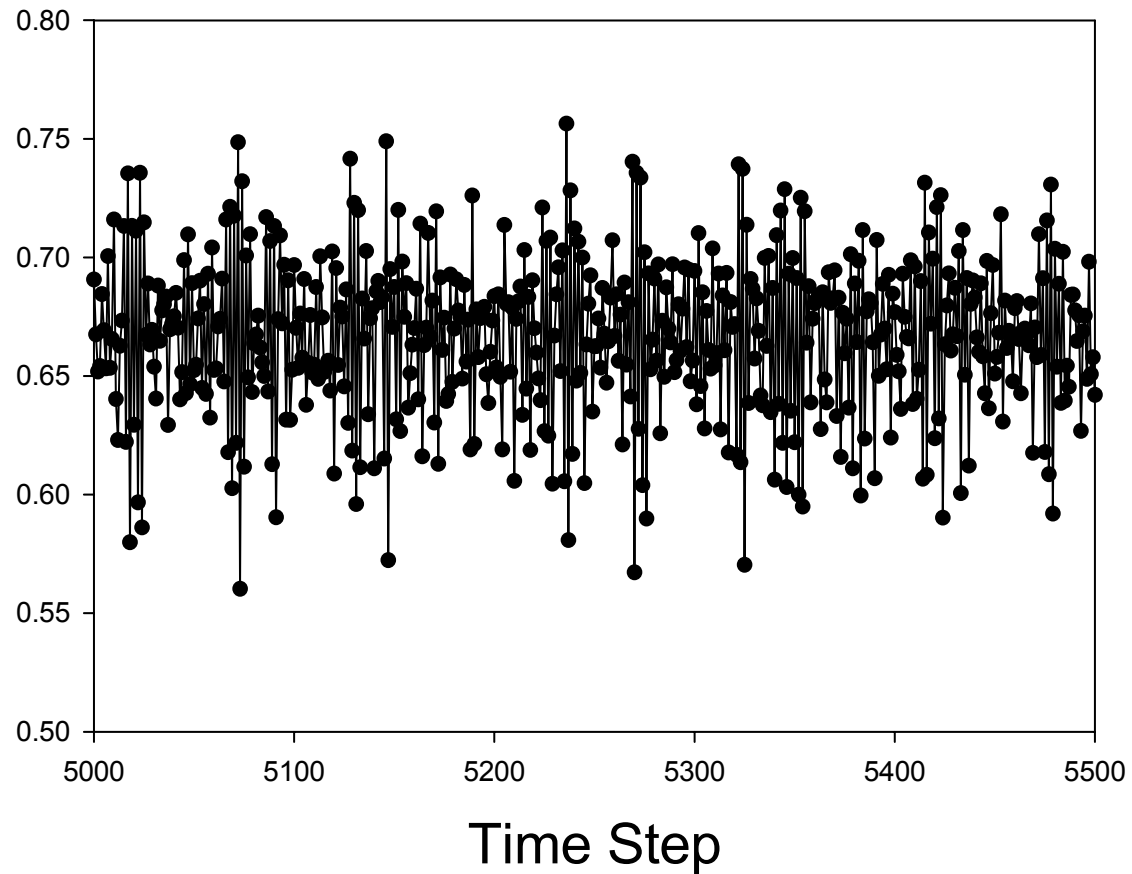
Random

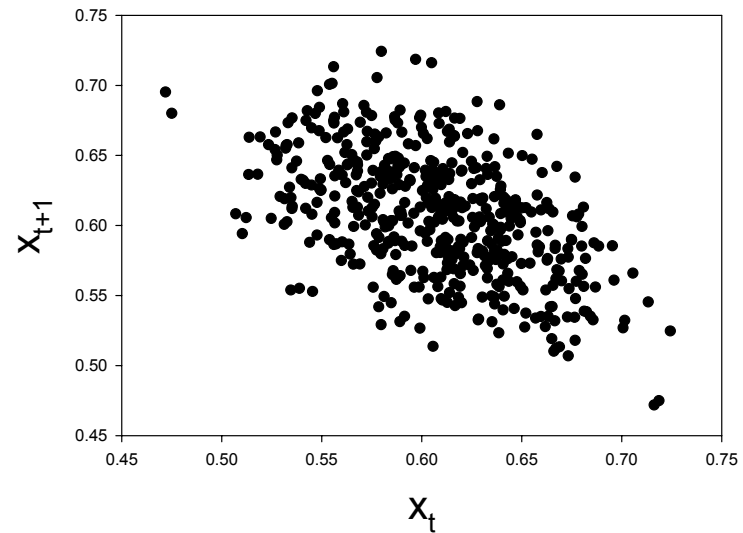


Chaotic



Average  $X$  for  
10,000 Subpopulations

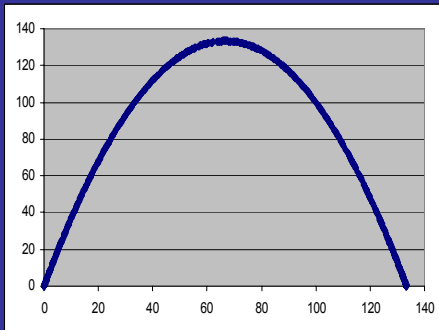
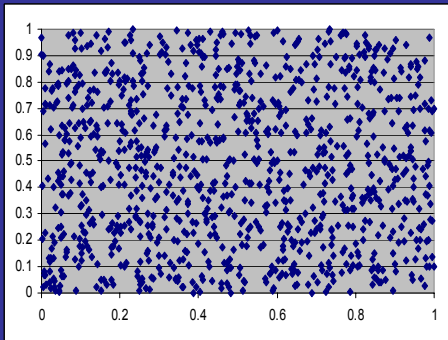




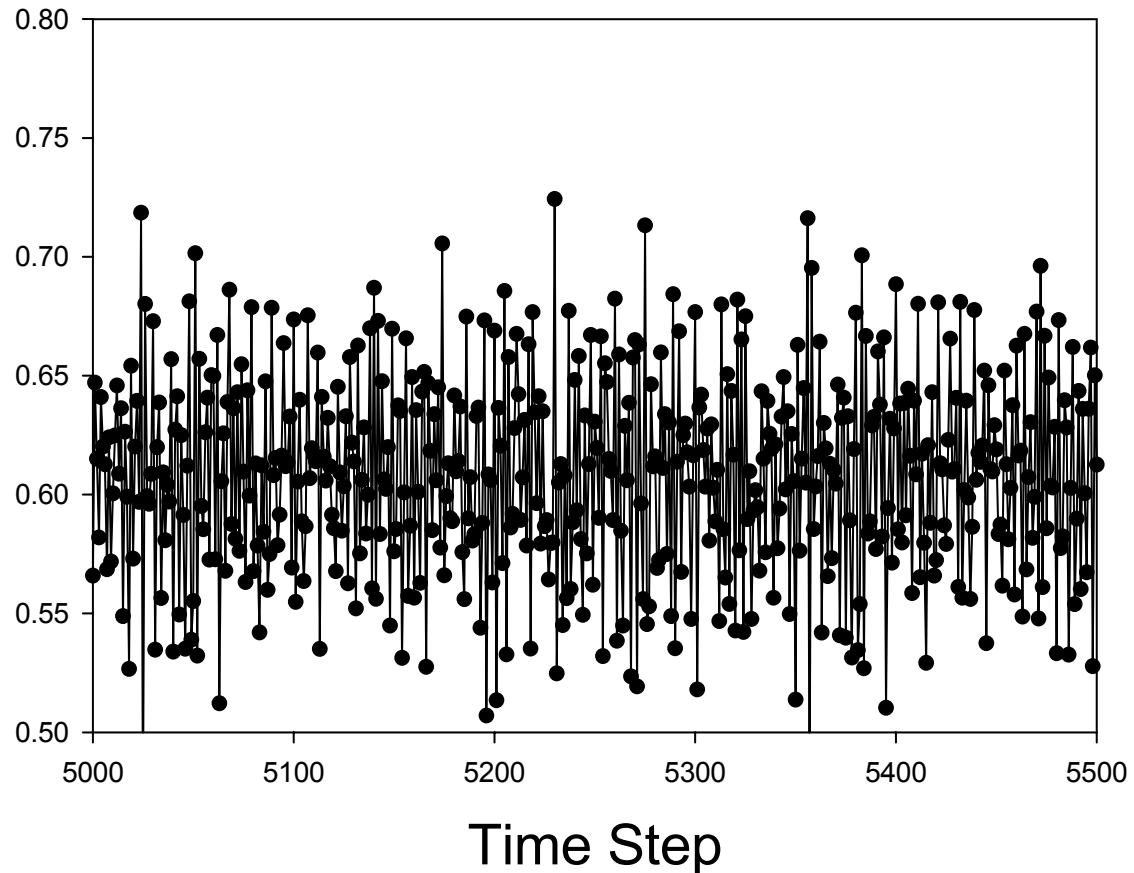
$$a = 3.896664$$

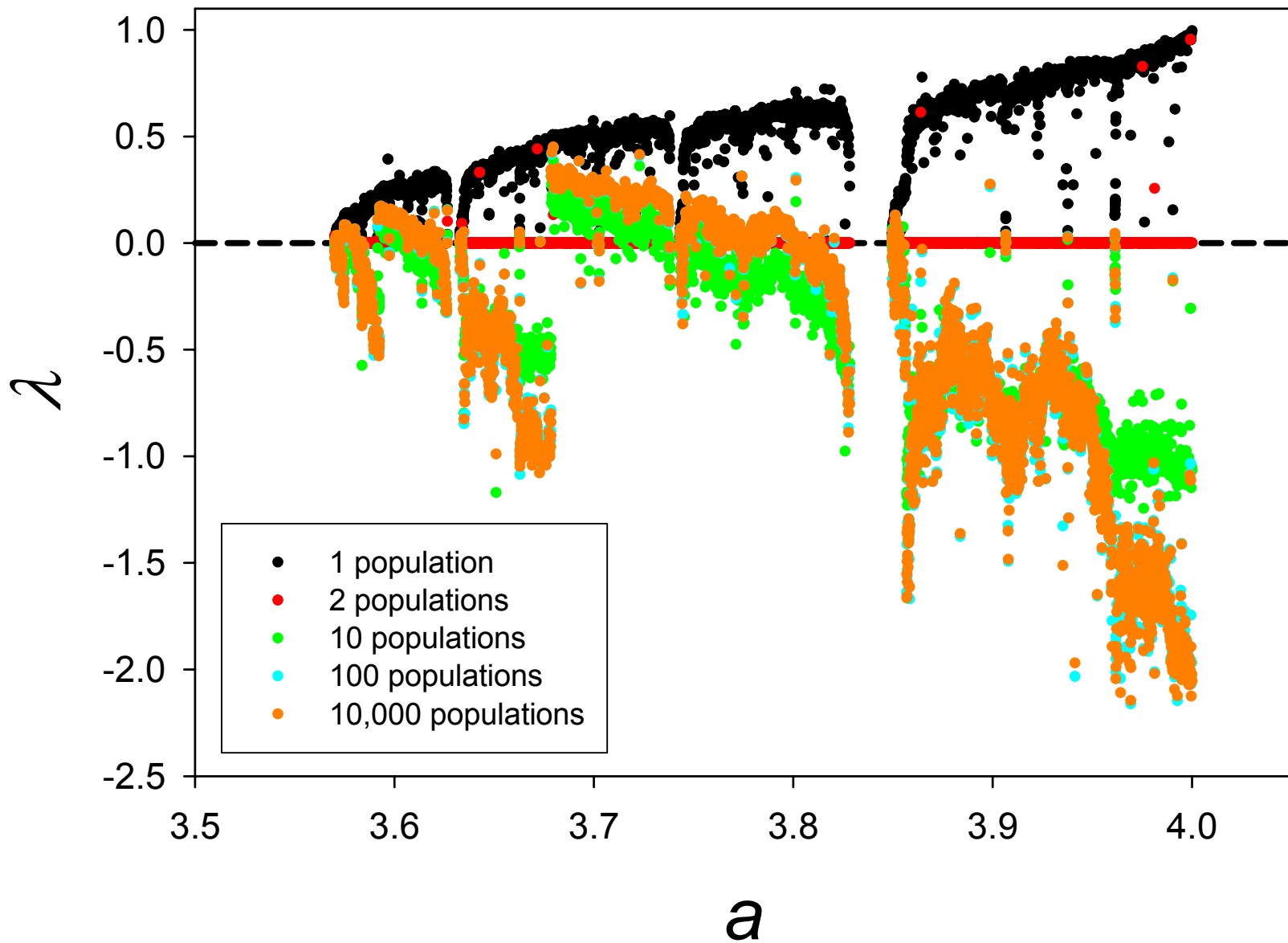
$$\lambda = -0.444$$

Chaotic  
Random



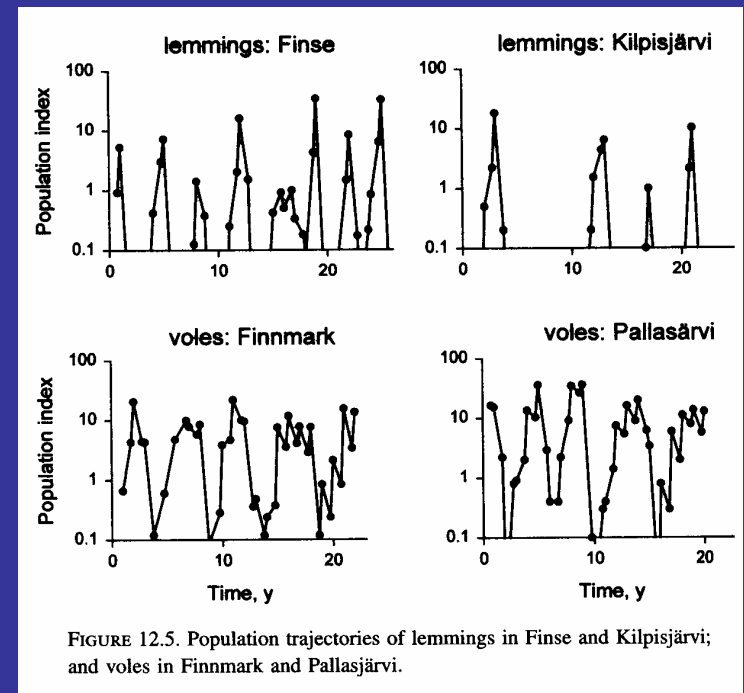
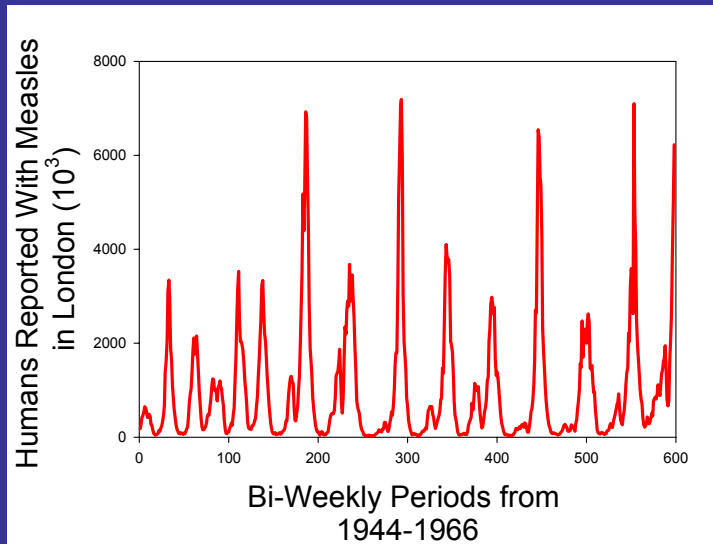
Average X for  
10,000 Subpopulations





# Conclusions (3)

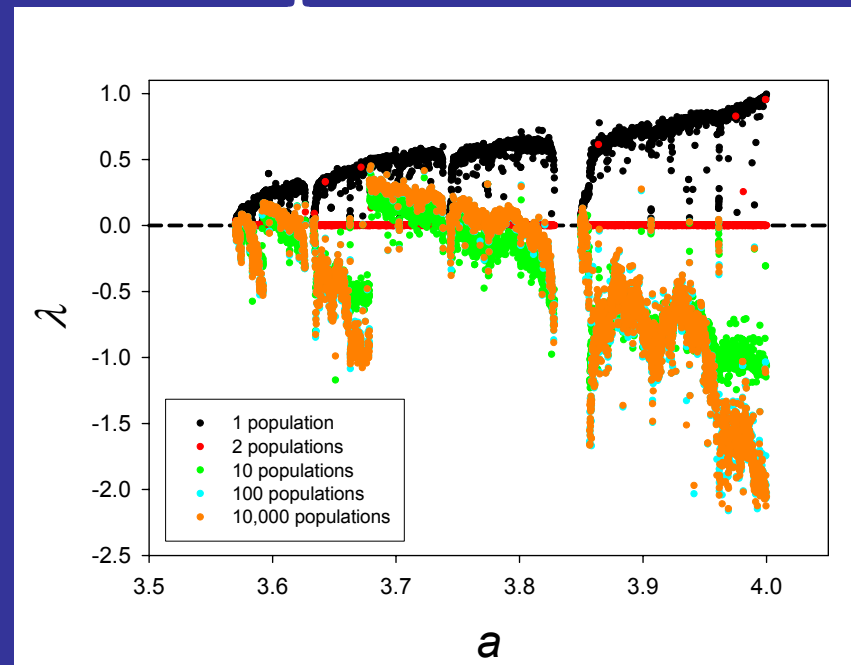
1. Chaos has been detected occasionally in relatively big species (lemmings, grouse, and measles **in humans**) and far less convincingly in small-bodied species (e.g., insects).



## Conclusions (3)

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2. If our sampling is large-scale (capturing many small, relatively independent subpopulations, the average of these is occasionally chaotic, but is more likely non-chaotic or “quasi-chaotic.”

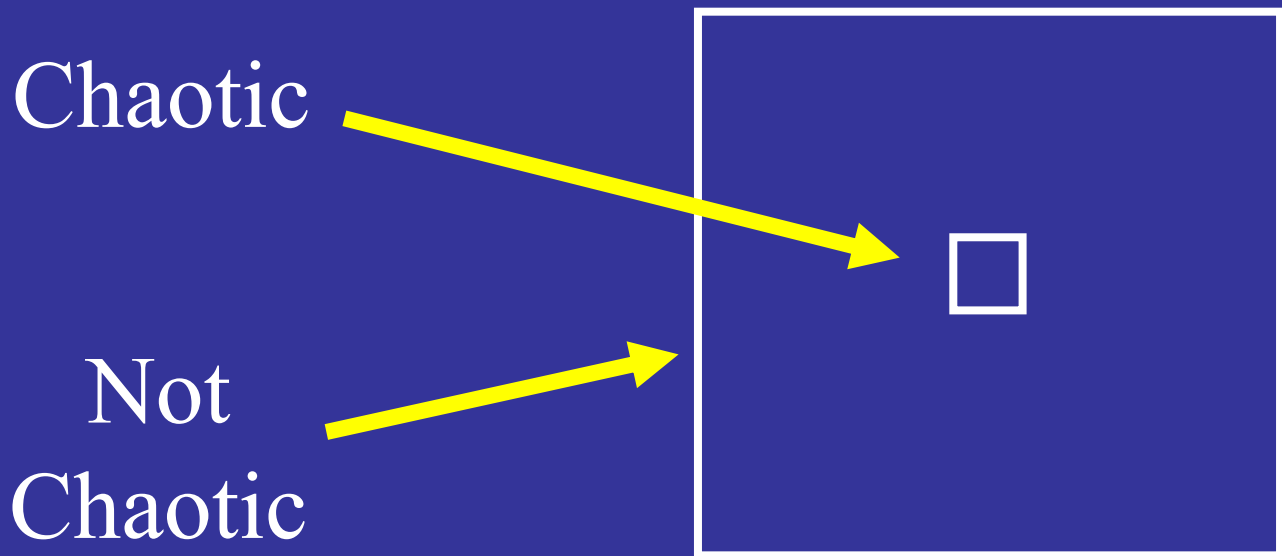




## Conclusions (3)

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3. This analysis suggests that the failure to find “**holy chaos**,” especially in rapidly growing insect populations, may be an issue of scale (biologists sampling efforts may be averaging interesting smaller-scale dynamics).



# Acknowledgements

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