

Contents

| | |
|----------------------|-----|
| Preface..... | xv |
| Acknowledgments..... | xix |
| Author | xxi |

Part I Introduction, Mathematical Review, and Software Fundamentals

| | | |
|------------------|-------------------------------------------------------------------|----|
| Chapter 1 | Introduction | 3 |
| 1.1 | Modeling and Simulation | 3 |
| 1.2 | Process-Based Dynamic Models..... | 3 |
| 1.3 | Applications of Environmental Modeling..... | 4 |
| 1.4 | Modeling Methodology | 5 |
| 1.5 | Book Organization | 6 |
| 1.5.1 | Part I, Chapters 1–2..... | 6 |
| 1.5.2 | Part II, Chapters 3–8..... | 6 |
| 1.5.3 | Part III, Chapters 9–16..... | 6 |
| 1.6 | Simulation Platforms | 7 |
| 1.7 | Computer Session | 7 |
| 1.7.1 | Working Directory | 7 |
| 1.7.2 | Installing R..... | 7 |
| 1.7.3 | Running R: Change dir and R Console..... | 8 |
| 1.7.4 | Setup..... | 8 |
| 1.7.5 | Help and Reference | 8 |
| 1.7.6 | Graphics Device | 10 |
| 1.7.7 | Store Your Objects | 10 |
| 1.7.8 | Scripts..... | 12 |
| 1.7.9 | Close R Session | 13 |
| 1.7.10 | Basic R Skills | 13 |
| 1.7.11 | Data Files and Functions..... | 13 |
| 1.8 | Supplementary Reading | 14 |
| Chapter 2 | Review of Basic Mathematical Concepts and Introduction to R | 15 |
| 2.1 | Variables..... | 15 |
| 2.2 | Functions | 15 |
| 2.3 | Derivatives and Optimization..... | 17 |
| 2.4 | Integrals and Area | 18 |
| 2.5 | Ordinary Differential Equations | 19 |
| 2.6 | Functions of Several Variables | 20 |
| 2.7 | Random Variables and Distributions..... | 21 |
| 2.8 | Random Variables and Moments..... | 23 |
| 2.9 | Some Important Random Variables | 25 |
| 2.10 | Covariance and Correlation..... | 27 |

| | | |
|--------|------------------------------|----|
| 2.11 | Computer Session | 27 |
| 2.11.1 | Variables..... | 27 |
| 2.11.2 | Plots..... | 29 |
| 2.11.3 | Defining Functions in R..... | 31 |
| 2.11.4 | Exponential..... | 31 |
| 2.11.5 | Derivatives..... | 32 |
| 2.11.6 | Reading Data Files..... | 33 |

Part II One-Dimensional Models and Fundamentals of Modeling Methodology

| | | |
|------------------|--------------------------------------------------------------------------------|----|
| Chapter 3 | Exponential Model | 39 |
| 3.1 | Fundamentals | 39 |
| 3.2 | Units..... | 40 |
| 3.3 | Population Dynamics | 41 |
| 3.4 | Chemical Fate..... | 45 |
| 3.5 | Model Terms..... | 46 |
| 3.6 | Review of Simple Linear Regression | 47 |
| 3.7 | Model Calibration: Parameter Estimation..... | 51 |
| 3.8 | Nonlinear Regression | 52 |
| 3.9 | Computer Session | 53 |
| 3.9.1 | Programming Loops and More on Functions | 55 |
| 3.9.2 | Exponential from Data | 57 |
| 3.9.3 | Nonlinear..... | 59 |
| 3.9.4 | More on R Graphics Windows..... | 60 |
| 3.9.5 | Editing Data in Objects | 60 |
| 3.9.6 | Cleanup..... | 60 |
| Chapter 4 | Model Simulation | 63 |
| 4.1 | Concepts of Computer Simulation Based on Ordinary Differential Equations | 63 |
| 4.2 | Euler Method..... | 63 |
| 4.3 | Fourth-Order Runge–Kutta Method..... | 65 |
| 4.4 | Random Number Generation..... | 66 |
| 4.5 | Stochastic Simulation | 67 |
| 4.6 | Computer Session | 68 |
| 4.6.1 | Euler and Runge–Kutta Methods..... | 68 |
| 4.6.2 | Comparison | 71 |
| 4.6.3 | Multiple Runs | 72 |
| 4.6.4 | Random Number Generation | 75 |
| 4.6.5 | Custom Random Number Generators | 78 |
| 4.6.6 | Stochastic Simulation | 79 |
| 4.7 | Seem Functions Explained | 80 |
| 4.7.1 | Function expon | 80 |
| 4.7.2 | Functions euler and RK4..... | 80 |
| 4.7.3 | Function sim.comp | 81 |
| 4.7.4 | Function onerun.out..... | 83 |
| 4.7.5 | Function sim.mruns..... | 83 |

| | | |
|------------------|----------------------------------------------------------------------------------------|------------|
| 4.7.6 | Function <code>mrns.out</code> | 85 |
| 4.7.7 | Custom Random Generators | 86 |
| 4.7.8 | Function <code>expon.ran</code> | 86 |
| 4.7.9 | Functions <code>sim.rnum</code> and <code>rnum</code> | 87 |
| 4.7.10 | Function <code>rnum.out</code> | 88 |
| Chapter 5 | Model Evaluation | 89 |
| 5.1 | Testing the Numerical Method and the Code | 89 |
| 5.2 | Graphical Evaluation | 90 |
| 5.3 | Testing the Model | 92 |
| 5.4 | Testing the Parameter Values: Sensitivity Analysis | 93 |
| 5.4.1 | Selecting Values of the Parameter | 95 |
| 5.4.2 | Sensitivity Plots | 96 |
| 5.5 | Computer Session | 99 |
| 5.5.1 | Model Evaluation | 99 |
| 5.5.2 | Sensitivity Analysis | 101 |
| 5.6 | Seem Functions Explained | 104 |
| 5.6.1 | Function <code>model.eval</code> | 104 |
| 5.6.2 | Function <code>sens</code> | 104 |
| Chapter 6 | Nonlinear Models | 107 |
| 6.1 | Populations: Logistic Growth | 107 |
| 6.2 | Fate of Chemicals: Michaelis–Menten–Monod | 110 |
| 6.3 | Monod Kinetics | 113 |
| 6.4 | Computer Session | 113 |
| 6.4.1 | Logistic | 114 |
| 6.4.2 | M3 Chemical Decay | 118 |
| 6.4.3 | Monod Batch | 121 |
| 6.4.4 | Build Your Own Model Simulation | 125 |
| 6.5 | Seem Functions Explained | 128 |
| 6.5.1 | Functions <code>logistic</code> , <code>M3</code> , and <code>monod.batch</code> | 128 |
| 6.5.2 | Function <code>sim</code> | 128 |
| 6.5.3 | Function <code>vars.out</code> | 130 |
| Chapter 7 | Stability and Disturbances | 131 |
| 7.1 | Stability | 131 |
| 7.1.1 | Stability of Linear Dynamics | 131 |
| 7.1.2 | Stability of Nonlinear Dynamics | 132 |
| 7.2 | Disturbances | 132 |
| 7.2.1 | Example: Exponential | 133 |
| 7.2.2 | Example: Logistic | 135 |
| 7.3 | Variability and Stress | 139 |
| 7.3.1 | Review of Sine and Cosine Functions | 139 |
| 7.3.2 | Periodic Variations in the Exponential Model | 139 |
| 7.3.3 | Periodic Variations in the Logistic Model | 140 |
| 7.4 | Sudden and Impulsive Disturbances | 141 |
| 7.4.1 | Example: Exponential Growth | 141 |
| 7.4.2 | Example: Logistic Growth | 144 |

| | | |
|---------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------|------------|
| 7.5 | Computer Session | 147 |
| 7.5.1 | Forced Exponential and Logistic: Population Growth with Harvest | 147 |
| 7.5.2 | Forced Exponential: Bioaccumulation | 149 |
| 7.5.3 | Environmental Variability and Stress | 149 |
| 7.5.4 | Sudden and Repetitive Disturbances | 151 |
| 7.5.5 | Build Your Own | 152 |
| 7.6 | Seem Functions Explained | 153 |
| 7.6.1 | Model Functions: Forced Expon and Logistic | 153 |
| 7.6.2 | Model Functions: Parameter Variability | 154 |
| 7.6.3 | Model Functions: Sudden Disturbances | 154 |
| 7.6.4 | Function simd | 155 |
| 7.6.5 | Function RK4D | 156 |
| Chapter 8 | Sensitivity Analysis, Response Surfaces, and Scenarios | 157 |
| 8.1 | Multiparameter Sensitivity Analysis | 157 |
| 8.1.1 | Brief Review of Multiple Regression | 157 |
| 8.1.2 | Factorial Design | 158 |
| 8.1.3 | Latin Hypercube Sampling | 163 |
| 8.2 | Response Surface and Scenarios | 165 |
| 8.3 | Computer Session | 165 |
| 8.3.1 | Factorial Design | 165 |
| 8.3.2 | Stratified Random Sampling: Latin Hypercube Sampling | 167 |
| 8.3.3 | Response Surface | 171 |
| 8.3.4 | Scenarios | 175 |
| 8.4 | Seem Functions Explained | 178 |
| 8.4.1 | Function to Perform Factorial Analysis | 178 |
| 8.4.2 | Function to Perform Latin Hypercubes | 178 |
| 8.4.3 | Function to Perform Multiparameter Sensitivity Analysis | 179 |
| | | |
| Part III <i>Multidimensional Models: Structured Populations, Communities, and Ecosystems</i> | | |
| Chapter 9 | Linear Dynamical Systems | 185 |
| 9.1 | Matrices | 185 |
| 9.2 | Dimensions of a Matrix | 186 |
| 9.3 | Vectors | 186 |
| 9.4 | Square Matrices | 187 |
| 9.4.1 | Trace | 187 |
| 9.4.2 | Symmetric Matrices | 187 |
| 9.4.3 | Identity Matrices | 188 |
| 9.5 | Matrix Operations | 188 |
| 9.5.1 | Addition and Subtraction | 188 |
| 9.5.2 | Scalar Multiplication | 188 |
| 9.5.3 | Linear Combination | 188 |
| 9.5.4 | Matrix Multiplication | 189 |

| | | |
|-------------------|-------------------------------------------------------|------------|
| 9.5.5 | Determinant of a Matrix | 190 |
| 9.5.6 | Matrix Transposition | 192 |
| 9.5.7 | Matrix Inversion | 193 |
| 9.6 | Solving Systems of Linear Algebraic Equations | 195 |
| 9.7 | Eigenvalues and Eigenvectors | 196 |
| 9.7.1 | Finding Eigenvalues | 197 |
| 9.7.2 | Finding Eigenvectors | 198 |
| 9.7.3 | Complex Eigenvalues | 199 |
| 9.7.4 | Quadratic Equation | 199 |
| 9.8 | Linear Dynamical Systems: Constant Coefficients | 204 |
| 9.8.1 | State Transition Matrix and Modes | 204 |
| 9.8.2 | Stability | 208 |
| 9.8.3 | Discrete-Time Linear Dynamical Systems | 212 |
| 9.8.4 | Applications | 214 |
| 9.9 | Computer Session: Matrix Algebra | 214 |
| 9.9.1 | Creating Matrices | 214 |
| 9.9.2 | Operations | 215 |
| 9.9.3 | Other Operations | 217 |
| 9.9.4 | Solving the System of Linear Equations | 218 |
| 9.9.5 | Inverse | 218 |
| 9.9.6 | Eigenvalues and Eigenvectors | 219 |
| 9.9.7 | Linear Dynamical Systems | 220 |
| Chapter 10 | Structured Population Models | 223 |
| 10.1 | Types of Structure | 223 |
| 10.2 | Methods of Model Structure | 223 |
| 10.3 | Projection Matrices | 224 |
| 10.3.1 | Age-Structured Leslie–Lewis Matrix | 224 |
| 10.4 | Extensions | 228 |
| 10.4.1 | Size or Stage Classes: Lefkovich Matrix | 229 |
| 10.5 | Continuous Time Stage Structured Model | 229 |
| 10.6 | Delay-Differential Equations | 233 |
| 10.7 | Computer Session | 238 |
| 10.7.1 | Projection Matrices: Three Age Classes | 238 |
| 10.7.2 | Projection Matrices: Seven Age Classes | 241 |
| 10.7.3 | Structured Population Models in Continuous Time | 245 |
| 10.7.4 | Stage Structure: Delay-Differential Equations | 247 |
| 10.7.5 | Build Your Own | 250 |
| 10.8 | Seem Functions Explained | 250 |
| 10.8.1 | Function sim.proj | 250 |
| 10.8.2 | Models two.stage.cont and two.stage.cont.delay | 251 |
| 10.8.3 | Function simt | 252 |
| 10.8.4 | Function read.plot.cerio.out | 253 |
| 10.8.5 | Function cerio.F | 253 |
| Chapter 11 | Ecotoxicological Modeling | 255 |
| 11.1 | Bioavailability | 255 |
| 11.2 | Bioaccumulation | 258 |
| 11.3 | Effects: Lethal and Sublethal | 260 |
| 11.4 | Including Food Pathways | 260 |

| | | |
|-------------------|------------------------------------------------------------|------------|
| 11.5 | Compartment Models | 261 |
| 11.5.1 | Closed System | 262 |
| 11.5.2 | Open Systems | 264 |
| 11.6 | Bioaccumulation: Two-Compartment Model | 264 |
| 11.7 | Bioaccumulation: Multicompartment | 267 |
| 11.8 | Bioaccumulation: Varying Exposure | 270 |
| 11.9 | Population Effects | 271 |
| 11.10 | Risk Assessment | 273 |
| 11.11 | Computer Session | 273 |
| 11.11.1 | Bioavailability | 273 |
| 11.11.2 | Bioaccumulation: One Compartment | 274 |
| 11.11.3 | Bioaccumulation: Two Compartments | 274 |
| 11.11.4 | Bioaccumulation: Multiple Compartments | 275 |
| 11.11.5 | Pulse Exposure | 276 |
| 11.11.6 | Population Effects | 277 |
| 11.11.7 | Build Your Own | 280 |
| 11.12 | Seem Functions Explained | 282 |
| 11.12.1 | Function tox1.bioacc | 282 |
| 11.12.2 | Function tox2.bioacc | 282 |
| 11.12.3 | Function tox.multi.bioacc | 283 |
| Chapter 12 | Community Dynamics | 285 |
| 12.1 | Two-State System Concepts | 285 |
| 12.2 | Two Species: Simple Interactions | 286 |
| 12.2.1 | Competition | 288 |
| 12.2.2 | Cooperation: Mutualism | 288 |
| 12.2.3 | Commensalism | 289 |
| 12.2.4 | Consumer Resource | 290 |
| 12.3 | Cycles in Two-Species Consumer–Resource Interactions | 292 |
| 12.4 | Two Species: Disturbances | 294 |
| 12.5 | Two Species: Structured Populations | 296 |
| 12.6 | More than Two Species, But Not Too Many | 297 |
| 12.6.1 | Three Competitors | 298 |
| 12.6.2 | Species Diversity | 299 |
| 12.6.3 | Two Competing Prey and One Predator | 300 |
| 12.6.4 | Three-Level Trophic Chain | 302 |
| 12.6.5 | Four Species | 303 |
| 12.6.6 | Succession | 303 |
| 12.6.7 | Multiple Species | 306 |
| 12.7 | Computer Session | 307 |
| 12.7.1 | Two Species: Competition | 307 |
| 12.7.2 | Two Species: Mutualism | 310 |
| 12.7.3 | Two Species: Consumer–Resource | 311 |
| 12.7.4 | Holling–Tanner: Limit Cycle | 311 |
| 12.7.5 | Two-Species Competition with Harvest | 312 |
| 12.7.6 | Three Species | 312 |
| 12.7.7 | Successional Dynamics | 313 |
| 12.7.8 | Build Your Own | 313 |
| 12.8 | Seem Functions Explained | 314 |
| 12.8.1 | Function eq.2sp | 314 |

| | | |
|-------------------|----------------------------------------------------------------------|------------|
| 12.8.2 | Function LVint.2sp | 314 |
| 12.8.3 | Function holling.tanner | 314 |
| 12.8.4 | Function LVint.3sp | 315 |
| 12.8.5 | Function diversity | 315 |
| 12.8.6 | Function succession..... | 316 |
| Chapter 13 | Ecosystems: Nutrients and Energy..... | 317 |
| 13.1 | Nutrient Cycles | 317 |
| 13.2 | Closed Cycles | 318 |
| 13.3 | Open Cycles..... | 318 |
| 13.4 | Nutrient Cycle Examples..... | 319 |
| 13.5 | Nutrient Cycle Example: Terrestrial Ecosystems..... | 321 |
| 13.6 | Global Biogeochemical Cycles..... | 323 |
| 13.7 | Primary Productivity..... | 324 |
| 13.7.1 | Review of Photosynthesis..... | 324 |
| 13.7.2 | Photosynthesis Model: Light..... | 324 |
| 13.7.3 | Simple Diffusion: Fick's First Law | 326 |
| 13.7.4 | Photosynthesis Model: Ambient CO ₂ Concentration | 327 |
| 13.7.5 | Photosynthesis Model: Temperature | 329 |
| 13.7.6 | Productivity: Soil Water | 330 |
| 13.7.7 | Photosynthesis Model: Nutrients..... | 330 |
| 13.7.8 | Net Primary Productivity | 331 |
| 13.8 | Secondary and Tertiary Productivity | 331 |
| 13.8.1 | Feeding and Growth..... | 331 |
| 13.9 | Computer Session | 333 |
| 13.9.1 | Nutrient Cycles: Nitrogen..... | 333 |
| 13.9.2 | Nutrient Cycles: Phosphorous | 335 |
| 13.9.3 | Ecosystems: Primary Productivity | 335 |
| 13.9.4 | Ecosystems: Response to Temperature | 336 |
| 13.10 | Seem Functions Explained | 337 |
| 13.10.1 | Function nut.cycle..... | 337 |
| 13.10.2 | Functions to Calculate Photosynthesis Response to Sunlight | 338 |
| 13.10.3 | Functions to Calculate Temperature Response | 339 |
| Chapter 14 | Aquatic Ecosystems | 341 |
| 14.1 | Solar Radiation | 341 |
| 14.2 | Light as a Function of Depth..... | 345 |
| 14.3 | Dissolved Oxygen and Primary Productivity..... | 348 |
| 14.4 | River Eutrophication..... | 349 |
| 14.5 | Computer Session | 354 |
| 14.5.1 | Solar Radiation..... | 354 |
| 14.5.2 | Light Attenuation in the Water Column..... | 356 |
| 14.5.3 | Primary Productivity as a Function of Depth | 357 |
| 14.5.4 | DO and Primary Productivity | 358 |
| 14.5.5 | River Eutrophication: Nutrient–Algae | 360 |
| 14.5.6 | River Eutrophication: Trophic Chain..... | 361 |
| 14.5.7 | Build Your Own | 362 |

| | | |
|-------------------|--------------------------------------------------------------------------|------------|
| 14.6 | Seem Functions Explained..... | 362 |
| 14.6.1 | Solar Radiation: Daily..... | 362 |
| 14.6.2 | Solar Radiation: Hourly..... | 363 |
| 14.6.3 | Primary Productivity versus Depth..... | 364 |
| 14.6.4 | Dissolved Oxygen and Primary Productivity: DO.PP.pond | 366 |
| 14.6.5 | River Eutrophication: nut.river Function..... | 366 |
| 14.6.6 | River Eutrophication: river.C and read.plot.river.out | 367 |
| Chapter 15 | Terrestrial Ecosystems: Soils, Plants, and Water | 369 |
| 15.1 | Weather Generators | 369 |
| 15.1.1 | Dependent Models: Markov Chain | 369 |
| 15.1.2 | Two-Step Rainfall Generation: First Step, Markov Sequence | 371 |
| 15.1.3 | Two-Step Rainfall Generation: Second Step, Amount in Rainy Days | 372 |
| 15.1.4 | Combining Dry/Wet Days with the Amount of Rain on Wet Days..... | 376 |
| 15.2 | Evapotranspiration..... | 378 |
| 15.2.1 | Penman..... | 378 |
| 15.2.2 | Priestley–Taylor | 381 |
| 15.3 | Soil Water Dynamics..... | 382 |
| 15.4 | Soil Water Balance | 383 |
| 15.4.1 | Parameterization | 385 |
| 15.4.2 | Simplified Lumped ODE Models for Soil Moisture | 387 |
| 15.5 | Infiltration and Runoff..... | 389 |
| 15.5.1 | Exponential: Horton | 389 |
| 15.5.2 | Green–Ampt: Wetting Front | 396 |
| 15.6 | Computer Session | 400 |
| 15.6.1 | Weather Generation: Rainfall Models..... | 400 |
| 15.6.2 | Evapotranspiration | 402 |
| 15.6.3 | Soil Water Properties | 402 |
| 15.6.4 | Soil Water Dynamics: Exponential Infiltration and Percolation | 403 |
| 15.6.5 | Infiltration Using Green–Ampt..... | 404 |
| 15.6.6 | Soil Water Dynamics: Multiple Layers | 405 |
| 15.6.7 | Build Your Own | 405 |
| 15.7 | Seem Functions Explained..... | 406 |
| 15.7.1 | Function rain.day..... | 406 |
| 15.7.2 | Function markov.rain | 406 |
| 15.7.3 | Function pet..... | 407 |
| 15.7.4 | Function soil.water | 409 |
| 15.7.5 | Function soilwat.1..... | 410 |
| 15.7.6 | Function ramos | 411 |
| 15.7.7 | Function green.ampt.ramos..... | 412 |
| 15.7.8 | Function simr | 412 |
| 15.7.9 | Function green.ampt.maila..... | 412 |
| 15.7.10 | Function sim.ga | 413 |
| 15.7.11 | Function soilwat.n | 413 |

| | | |
|---------------------|--------------------------------------------------|-----|
| Chapter 16 | Terrestrial Ecosystems: Vegetation Dynamics..... | 415 |
| 16.1 | Individual-Based Approach..... | 415 |
| 16.2 | Growth Equation..... | 415 |
| 16.3 | Allometric Relationships..... | 417 |
| 16.4 | Diameter Ordinary Differential Equation..... | 418 |
| 16.5 | Environmental Conditions..... | 421 |
| 16.6 | Estimation of G_{\max} | 423 |
| 16.7 | Sunlight..... | 424 |
| 16.8 | Soil Moisture..... | 426 |
| 16.9 | Temperature..... | 427 |
| 16.10 | Nutrients..... | 428 |
| 16.11 | Tree Population Demography..... | 428 |
| 16.12 | Model Responses..... | 428 |
| 16.13 | Deterministic and Lumped Model..... | 430 |
| 16.14 | Markovian Models..... | 430 |
| 16.14.1 | Markov..... | 431 |
| 16.14.2 | Semi-Markov..... | 433 |
| 16.15 | Computer Session..... | 437 |
| 16.15.1 | H versus D Allometric Relation..... | 437 |
| 16.15.2 | Growth Equation..... | 438 |
| 16.15.3 | Environmental Factors..... | 438 |
| 16.15.4 | Impact of g(E) on Growth..... | 439 |
| 16.15.5 | Estimation of G_{\max} | 440 |
| 16.15.6 | Sunlight Response..... | 440 |
| 16.15.7 | Soil Moisture Response..... | 440 |
| 16.15.8 | Individual-Based Model..... | 440 |
| 16.15.9 | Deterministic and Lumped JABOWA..... | 441 |
| 16.15.10 | Semi-Markov..... | 442 |
| 16.15.11 | Build Your Own..... | 443 |
| 16.16 | Seem Functions Explained..... | 444 |
| 16.16.1 | Function DH.allom..... | 444 |
| 16.16.2 | Function D.H.est..... | 444 |
| 16.16.3 | Function DI.allom..... | 446 |
| 16.16.4 | Function dD.rate..... | 446 |
| 16.16.5 | Function dD.dt.analysis..... | 446 |
| 16.16.6 | Function parabl..... | 447 |
| 16.16.7 | Function env.factors.analysis..... | 447 |
| 16.16.8 | Function ge.growth..... | 448 |
| 16.16.9 | Function dD.dt.calibra..... | 449 |
| 16.16.10 | Function expon.alf..... | 449 |
| 16.16.11 | Function gauss.smf..... | 449 |
| 16.16.12 | Functions forsucc.C, semi.F, and zelig.F..... | 450 |
| 16.16.13 | Function read.plot.zelig.out..... | 450 |
| 16.16.14 | Function read.plot.forsucc.out..... | 451 |
| 16.16.15 | Function read.plot.semi.out..... | 451 |
| Bibliography | | 453 |
| Index | | 457 |