Asymmetric relationships and their effects on coexistence

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Abstract

Species coexistence attracts wide interest in ecology. Modern coexistence theory (MCT) identifies coexistence mechanisms, one of which, storage effects, hinges on relationships between fluctuations in environmental and competitive pressures. However, such relationships are typically measured using covariance, which does not account for the possibility that environment and competition may be more related to each other when they are strong than when weak, or vice versa. Recent work showed that such 'asymmetric tail associations' (ATAs) are common between ecological variables, and are important for extinction risk, ecosystem stability, and other phenomena. We extend the MCT, decomposing storage effects to show the influence of ATAs. Analysis of a simple model and an empirical example using diatoms illustrate that ATA influences can be comparable in magnitude to other mechanisms of coexistence, and that ATAs can make the difference between species coexistence and competitive exclusion. ATA influences are an important new mechanism of coexistence.

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Abstract

Species coexistence attracts wide interest in ecology. Modern coexistence theory (MCT) identifies 22 coexistence mechanisms, one of which, storage effects, hinges on relationships between fluctuations in 23 environmental and competitive pressures. However, such relationships are typically measured using 24 covariance, which does not account for the possibility that environment and competition may be more 25 related to each other when they are strong than when weak, or vice versa. Recent work showed that 26 such 'asymmetric tail associations' (ATAs) are common between ecological variables, and are important 27 for extinction risk, ecosystem stability, and other phenomena. We extend the MCT, decomposing 28 storage effects to show the influence of ATAs. Analysis of a simple model and an empirical example 29 using diatoms illustrate that ATA influences can be comparable in magnitude to other mechanisms 30 of coexistence, and that ATAs can make the difference between species coexistence and competitive 31 exclusion. ATA influences are an important new mechanism of coexistence. 32

33 1 Introduction

At the core of ecology is the study of relationships - between organisms and between organisms and their 34 environments. Ecologists may ask, for instance, how local environment relates to population growth rate. 35 To study such relationships and to understand how two variables interact, ecologists very commonly use 36 metrics such as correlation and covariance. But these standard measures of the strength and direction 37 of association between variables often do not tell the whole story (Ghosh *et al.*, 2020a). To illustrate, 38 the three pairs of variables in Fig. 1a-c all have the same Pearson correlation despite striking differences 39 in association structure: Fig. 1b shows a symmetric type of association, while Fig. 1a, c exhibit what 40 we have previously referred to as "asymmetric tail association" [ATA: Ghosh et al., 2020a]. Metrics of 41 association other than correlations and covariance are also often used (e.g., various forms of regression). 42 but correlations are extremely common, and other common methods also reveal only a small portion of 43 the information content of the relationship between variables (Nelsen, 2006). ATAs and related ideas had 44 previously been seldom considered in ecology, but recently several insights have been gained by studying 45 how features of associations beyond standard measures impact various ecological phenomena (de Valpine 46 et al., 2014; Anderson et al., 2019; Popovic et al., 2019; Ghosh et al., 2020a,c,b, 2021). For instance, 47 Ghosh et al. (2020a) show that ATAs are common in ecology and can influence Taylor's law and Moran 48 effects; Ghosh et al. (2020c) argue that extinction risks can become elevated when metapopulations are 49 subject to ATAs; and Ghosh et al. (2021) show that ATAs can alter the stability of ecosystem functioning. 50 Fig. 1d, e show contrasting examples of ATAs in nature using plankton population density time series. To 51 our knowledge, the implications of ATAs for competition and coexistence have not yet been investigated. 52 Doing so is the overarching goal of this study. 53

Competition, coexistence, and the maintenance of biodiversity are research topics at the core of modern 54 ecology (MacArthur, 1958; Hutchinson, 1961; Schmida & Ellner, 1984). The competitive exclusion princi-55 ple states that two species competing for the same limiting resource cannot coexist at constant densities 56 one will instead outcompete the other and drive it extinct (Hardin, 1960). Modern coexistence theory 57 [MCT: Chesson (1994, 2000); Barabas et al. (2018)] is a framework for understanding how species never-58 the the the the the test of te 59 of environmental variation. MCT breaks down coexistence into the contributions of various mechanisms, 60 with names such as "relative nonlinearity in competition" and "storage effects" (Chesson, 1994) which will 61 be familiar to many readers. MCT has been applied to several systems, including annual (Angert et al., 62 2009; Hallett et al., 2019) and perennial plants (Adler et al., 2006, 2010), tropical trees (Usinowicz et al., 63

⁶⁴ 2012), plankton (Cáceres, 1997; Descamps-Julien & Gonzalez, 2005; Narawani *et al.*, 2013), and corals
⁶⁵ (Álvarez-Noriega *et al.*, 2020). Although MCT is somewhat mathematically complex, recent extensions
⁶⁶ make it more accessible (Ellner *et al.*, 2016, 2019).

It is possible to see, intuitively, why ATAs may influence one mechanism of coexistence in particular, 67 storage effects. We review, conceptually, what storage effects are (Chesson, 1994; Chesson et al., 2012; 68 Ellner et al., 2016; Barabas et al., 2018), and explain why ATAs may be relevant to them. Storage effects 69 allow competing species to fluctuate in abundance, without any going extinct, by providing a relative 70 benefit to whichever species is currently rare (Chesson, 2000). Storage effects hinge on positive covariation 71 between the fluctuating quality of the environment for a species (E) and the strength of competition (C) 72 experienced by that species (called EC covariance); and on the assumption that optimal environmental 73 conditions for distinct species are also distinct, so that no two species find the same conditions to be 74 optimal. Then, good environmental conditions for a currently common species are paired with strong 75 intraspecific competition, because of positive EC covariance and the commonness of the species. But good 76 environmental conditions for a currently rare species are not as closely accompanied by strong competition 77 because the rarity of the species limits competitive influence. The resulting asymmetry is what provides 78 the relative benefit to the rare species. Storage effects can be quantified by measuring to what extent 79 EC covariance contributes to differences between currently rare and currently common species growth 80 rates (Chesson, 1994; Ellner et al., 2016). ATAs may, in principle, influence storage effects simply because 81 storage effects hinge on EC covariation, and ATAs, when they occur between environment and competition 82 variables, can be an aspect of EC covariation. 83

To further demonstrate the plausibility of ATAs altering coexistence between species, we carried out simple simulations using a two-species model, the well-known lottery model. The simulations described in this paragraph are sufficient to demonstrate that ATAs influence coexistence in some manner; the precise nature of that influence is the subject of the rest of the paper. The lottery model, which was originally introduced as a model of coral reef fish competing for a set of N breeding territories, is as follows. Letting $N_i(t)$ denote the adult population density of species i = 1, 2 at time t, and defining $N = N_1(t) + N_2(t)$, model equations are

$$N_i(t+1) = (1-\delta)N_i(t) + \delta N \frac{B_i(t)N_i(t)}{B_1(t)N_1(t) + B_2(t)N_2(t)}$$
(1)

for i = 1, 2. Here, δ is an adult mortality rate, and $B_i(t)$ is the fecundity of species i at time t. The model postulates that adults die at rate δ at each time step, and are replaced by juveniles in proportion to the reproductive outputs of the two species that year. Note that N is constant through time. Notation for the whole paper is summarized in Table 1. We assume for simplicity that the random variables $(B_1(t), B_2(t))$ are independent and identically distributed (iid) through time. In three distinct simulations (Fig. 1f-h), B_1 and B_2 were, respectively, left- (Fig. 1a), right- (Fig. 1c) and symmetrically (Fig. 1b) tail associated, while the same marginal distributions for these fecundities were used in all simulations (see Methods for details). Thus, the model setup was identical in the three simulations except for different ATAs. ATAs substantially influenced aspects of species coexistence in these simulations (Fig. 1f-h).

We previously demonstrated that ATAs are common in nature can influence ecological phenomena 100 (Ghosh et al., 2020a,c,b, 2021); and our arguments above indicate that ATAs may influence species co-101 existence. Thus, we here seek to quantify the consequences of ATAs for competition, coexistence, and 102 the maintenance of biodiversity, by means of the following specific goals. G1) We will augment MCT 103 to show formally how ATAs play a role in coexistence. MCT decomposes a measure of coexistence into 104 components due to each of several mechanisms. We address how ATAs contribute to these components. 105 We examine mechanisms of coexistence that apply in models exhibiting solely temporal variation; spatial 106 variation can be considered in future work. G2) We will explore, using the simple lottery model, the rela-107 tive magnitudes of the contributions to coexistence that come from ATAs compared to other, previously 108 known mechanisms of coexistence; and to determine whether species may sometimes coexist with ATAs 109 but not without, or vice versa. This is to help illuminate whether ATA contributions to coexistence and 110 biodiversity maintenance are likely to be negligible or meaningfully large. G3) We will provide an empiri-111 cal example of species coexistence which highlights the role ATAs can play and the potential importance 112 of ATAs relative to other mechanisms of coexistence. The example is a diatom system in a chemostat. 113 In the Discussion, we consider whether climate change may alter ATAs of environmental variables and 114 thereby influence competition and coexistence. Overall, our study presents a new mechanism of species 115 coexistence and a means of understanding its theoretical and empirical importance. 116

117 2 Theory

We here pursue goal G1 from the Introduction: to augment MCT to show formally how ATAs play a role in coexistence.

120 2.1 Theoretical setup

We develop our new theory for a general two-species model, later applying it to specific scenarios. Our mathematical notation parallels that of Ellner *et al.* (2016, 2019). It is assumed that the growth rate $r_i(t) = \ln(N_i(t+1)/N_i(t))$ of species *i* can be written as an increasing function of an environmentdependent factor $E_i(t)$ and as a decreasing function of a quantity representing competitive pressure on species *i*, $C_i(t)$, i.e., $r_i(E_i, C_i)$. We also assume, for simplicity, that the $E_i(t)$ are iid through time, and likewise for the $C_i(t)$. Though the iid assumption is not necessary, it simplifies the presentation of new ideas.

¹²⁸ 2.2 The storage effect

MCT and its recent computational extensions (Ellner *et al.*, 2016, 2019) quantify the contributions of multiple mechanisms to coexistence. But we show below that, for purely temporal variation, only one mechanism relates to tail associations: storage effects. So we begin by defining storage effects. The storage effect for species i is the contribution of covariation between E and C to a difference between rare and common species mean growth rates, when i is rare. Specifically, storage effects for species i are

$$\Delta_i^{(EC)} = (\overline{r}_{i\backslash i} - q_{ij}\overline{r}_{j\backslash i}) - (\overline{r}_{i\backslash i}^{\#} - q_{ij}\overline{r}_{j\backslash i}^{\#}), \qquad (2)$$

where: $\overline{r}_{i\setminus i}$ refers to the mean "growth when rare" (GWR) of species *i*, that is, the mean growth rate 134 of species i when it is at negligible abundance and species j (the other species) is at stochastic steady 135 state; $\overline{r}_{j\setminus i}$ refers to the mean steady-state growth rate of species j when species i is absent or at negligible 136 abundance (this is 0, a priori); and $\overline{r}_{i\setminus i}^{\#}$ and $\overline{r}_{j\setminus i}^{\#}$ are analogous quantities, but for an alternative modelling 137 scenario, identical except that influences of environment and competition on either species have been 138 rendered independent. A subscript $i \setminus i$ always indicates a quantity computed for species i when that species 139 is at negligible abundance, and a subscript $j \setminus i$ indicates a quantity computed for j when i is absent. The 140 scaling factor q_{ij} measures the relative sensitivities to competition of the two species. See Chesson (1994), 141 Ellner et al. (2016) and SI section S1 for the two alternative definitions of q_{ij} that we use, but one definition 142 is $q_{ij} = 1$, and to understand the new ideas presented here it is sufficient to use that definition. Since it 143 was assumed that $r_i = r_i(E_i, C_i)$, we can write $\overline{r}_{i \setminus i} = \mathbb{E}[r_i(E_i, C_{i \setminus i})]$, where $\mathbb{E}(\cdot)$ denotes expected value 144 just as does an overbar, but we use \mathbb{E} for longer expressions. Also, $\overline{r}_{j\setminus i} = \mathbb{E}[r_j(E_j, C_{j\setminus i})]$. An expression 145 for $\overline{r}_{i\setminus i}^{\#}$ is obtained from $\overline{r}_{i\setminus i}$ by replacing the bivariate random variable $(E_i, C_{i\setminus i})$ by a random variable 146 with the same marginal distributions, but independent components, $(E_i^{\pm}, C_{i \setminus i}^{\pm})$, so $\overline{r}_{i \setminus i}^{\pm} = \mathbb{E}[r_i(E_i^{\pm}, C_{i \setminus i}^{\pm})]$. 147 Likewise, $\overline{r}_{j\setminus i}^{\#} = \mathbb{E}[r_j(E_j^{\#}, C_{j\setminus i}^{\#})].$ 148

¹⁴⁹ 2.3 Decomposing the storage effect

We now specify how to decompose storage effects into contributions due to ATAs and due to EC correlation 150 per se. Storage effects for species i were computed by comparing differences between rare and common 151 species mean growth rates for the original model and for a modified model for which the components 152 of $(E_i, C_{i \setminus i})$ and those of $(E_j, C_{i \setminus i})$ were rendered independent of each other [see (2)]. Because these 153 components were rendered completely independent in the modified model, storage effects quantify the 154 contribution of the whole EC relationship, in all its aspects, to the rare/common species growth rate 155 difference. But we can instead consider distributions $(E_i^{\parallel}, C_{i \setminus i}^{\parallel})$ and $(E_j^{\parallel}, C_{j \setminus i}^{\parallel})$ with the same marginal 156 distributions, respectively, as $(E_i, C_{i \setminus i})$ and $(E_j, C_{j \setminus i})$, and with some but not all aspects of the relationship 157 between the components altered relative to the original distributions. Specifically, asymmetries of tail 158 association are removed – see SI section S2 for how this is done. We then define $\overline{r}_{i\setminus i}^{||}$ and $\overline{r}_{j\setminus i}^{||}$ based on a 159 modified model using $(E_i^{\parallel}, C_{i \setminus i}^{\parallel})$ and $(E_j^{\parallel}, C_{j \setminus i}^{\parallel})$, and we consider the decomposition 160

$$\Delta_{i}^{(EC)} = \left[\left(\overline{r}_{i \setminus i} - q_{ij} \overline{r}_{j \setminus i} \right) - \left(\overline{r}_{i \setminus i}^{||} - q_{ij} \overline{r}_{j \setminus i}^{||} \right) \right] + \left[\left(\overline{r}_{i \setminus i}^{||} - q_{ij} \overline{r}_{j \setminus i}^{||} \right) - \left(\overline{r}_{i \setminus i}^{\#} - q_{ij} \overline{r}_{j \setminus i}^{\#} \right) \right]$$

$$= \Delta_{i}^{[EC]} + \Delta_{i}^{[E|C]}.$$

$$(3)$$

The term $\Delta_i^{[EC]}$ is the component of storage effects due to ATAs between E_i and $C_{i\setminus i}$, and between E_j 161 and $C_{j\setminus i}$. We will refer to this term as the ATA effect on coexistence. The term $\Delta_i^{[E||C]}$ is the component 162 of storage effects due to EC correlation per se, remaining after having removed the effects of ATAs. The 163 notation \parallel was chosen because this new symbol is part of the symbol # (i.e., two of its four lines), 164 corresponding to the removal of part of the relationship between E and C components (namely, ATAs). 165 The new symbol should correspondingly be pronounced "partial sharp". The brackets in $\Delta_i^{[E||C|}$ and $\Delta_i^{[EC]}$ 166 are intended to indicate that (4) is a decomposition within a decomposition, i.e., (4) is a decomposition of 167 storage effects, which are themselves a term in the MCT decomposition (Ellner et al., 2019) – see below 168 for additional details. 169

170 2.4 Our decomposition as an extention of modern coexistence theory

The other mechanisms in MCT that apply in our modelling context of purely temporal variation make no reference to covariation between quantities, whereas ATAs are strictly about covariation. Therefore, storage effects are the only mechanism of coexistence for which ATAs are relevant. Mathematical details supporting this claim are in SI section S3. Ellner *et al.* (2016) and Ellner *et al.* (2019) provide a decomposition of the coexistence metric $\bar{r}_{i\backslash i} - q_{ij}\bar{r}_{j\backslash i}$, which equals GWR of species *i*. The decomposition, which we use below, is similar to and motivated by the original decomposition of Chesson (1994),

$$\overline{r}_{i\setminus i} - q_{ij}\overline{r}_{j\setminus i} = \Delta_i^0 + \Delta_i^E + \Delta_i^C + \Delta_i^{(E\,\#C)} + \Delta_i^{(EC)},\tag{5}$$

where: Δ_i^0 is a baseline; Δ_i^E is a contribution to coexistence of environmental variation; Δ_i^C is a contribution to coexistence of variation in competition; $\Delta_i^{(E \# C)}$ is a contribution to coexistence of having simultaneous variation in both environment and competition, but not including the effects of covariation in these quantities; and $\Delta_i^{(EC)}$ is a contribution to coexistence of *EC* covariation itself – storage effects. Combining our decomposition (4) with the decomposition (5) of Ellner *et al.* (2019) gives

$$\overline{r}_{i\setminus i} - q_{ij}\overline{r}_{j\setminus i} = \Delta_i^0 + \Delta_i^E + \Delta_i^C + \Delta_i^{(E \, \# C)} + \Delta_i^{[E \, \|C]} + \Delta_i^{[EC]},\tag{6}$$

which is the extension of MCT that was goal G1 of the Introduction.

183 2.5 ATA rescue and exclusion

To evaluate the importance of ATAs for a given scenario, one can quantify the magnitude of the new 184 ATA effect term, $\Delta_i^{[EC]}$, relative to the magnitudes of the other terms for the scenario. One typically 185 (but see below) must examine this quantity for each species, i, to obtain complete information about 186 coexistence, since coexistence requires both species populations to be able to grow when rare. We also 187 defined scenarios of "ATA rescue" and "ATA exclusion". ATA rescue was considered to have occurred for 188 a given scenario if coexistence was possible when ATAs were taken into account, i.e., GWR> 0 for both 189 species, but impossible otherwise, i.e., the sum of the non-ATA terms in (6) was negative for at least one 190 species. ATA exclusion was considered to have occurred if the species did not coexist when ATAs were 191 taken into account, i.e., GWR < 0 for at least one species, but would have coexisted were it not for ATAs, 192 i.e., the sum of the non-ATA terms in (6) was positive for both species. 193

¹⁹⁴ 3 Methods

¹⁹⁵ 3.1 Versions of the lottery model

To achieve goal G2 of the Introduction, we applied the framework of Theory to the lottery model, comparing the magnitude of the ATA effect on coexistance, $\Delta_i^{[EC]}$, to the magnitudes of the other terms of the decomposition (6) for various model parameterizations. We used two versions of the lottery model which we now specify. The versions both used the same dynamical equations (Introduction) and assumed temporally independent and identically distributed (iid) fecundities, but the versions differed in the distributions of (B_1, B_2) used. Both distributions were based on transformations of the distributions (b_1, b_2) pictured in Fig. 1a-c; the details of how the left- (Fig. 1a), right- (Fig. 1c), and symmetrically (Fig. 1b) tail associated alternatives for (b_1, b_2) were generated are in SI section S4.

The log-normal fecundities lottery model used $B_i = \exp(\mu_i + \sigma b_i)$, and therefore had parameters σ , μ_1 and μ_2 in addition to the death rate parameter δ (Introduction) that both versions of the lottery model used. The parameter σ is the standard deviation of the log-fecundities and μ_i is the mean log fecundity for species *i*.

The beta fecundities lottery model used $B_i = \eta_i F_{\beta}^{-1} \circ \varphi(b_i)$, where φ is the CDF of the standard normal distribution and F_{β} is the CDF of a beta distribution with shape and scale parameters 0.5 (probability density function proportional to $x^{-0.5}(1-x)^{-0.5}$ on the unit interval). So the beta fecundities model had parameters η_1 , η_2 and δ , and produced fecundities with U-shaped distributions between 0 and η_1 , for B_1 , and η_2 , for B_2 . The mean fecundity for species i was $\eta_i/2$, and larger η_i also corresponded to more variable fecundities for species i. The parameter η_i represents the upper bound on what fecundities could occur for species i.

For both versions of the lottery model, fecundities were taken to directly reflect the environment, i.e., the E_i of Theory was set equal to B_i . Competition, $C_i(t)$, in the lottery model occurs at the stage of juveniles occupying open sites. For both model versions, C_i was therefore taken to be the number of new offspring divided by the number of open sites, $C_i(t) = (B_1(t)N_1(t) + B_2(t)N_2(t))/(\delta N)$, which does not depend on *i*. These choices for $E_i(t)$ and $C_i(t)$ fulfill the assumption of Theory that the growth rate, $r_i(t)$ is an increasing function of $E_i(t)$ and a decreasing function of $C_i(t)$ (see SI section S5 for details).

²²¹ 3.2 How results were plotted for goal G2

To explore, using the log-normal fecundities lottery model, the relative magnitudes of the contributions 222 to coexistence that come from ATAs versus other mechanisms, we plotted the terms of the decomposition 223 (6) for that model against the model parameters μ_1 , μ_2 , σ and δ . We labeled regions of the plot which 224 corresponded to ATA rescue or exclusion, i.e., regions for which GWR and GWR- $\Delta_i^{[EC]}$ had opposite 225 signs. Some mathematical shortcuts, summarized here, simplified plotting. First, we assumed, without 226 loss of generality, that $\mu_1 \leq \mu_2$. To understand coexistence, it was then sufficient to decompose GWR of 227 the weaker competitor, species 1. Second, we showed that, for the log-normal fecundities lottery model, 228 none of the components of (6) depends independently on μ_1 and μ_2 ; instead they depend only on $\mu_1 - \mu_2$ 229

(SI section S5). So we plotted against $\mu_1 - \mu_2$. Third, we showed that the values of all components in (6) were the same for both our left- and right-tail associated noises (SI section S5). So we only generated plots for left-tail associated noise.

For each combination of $\delta = 0.2, 0.4, 0.6$ and $\mu_1 - \mu_2 = 0, -0.5, -2, -4$, we plotted the components of 233 (6) against σ for σ ranging from 0 to 7. Chesson & Warner (1981) showed that coexistence is impossible 234 for $\delta = 1$, and it is known that the storage effect (and therefore its ATA component) is weak for larger δ , 235 so we only considered values of δ up to 0.6. Some of the μ differences and σ values we considered were 236 very unrealistic (see Results), so we considered after plotting whether conclusions about the importance 237 of ATAs depended on realistic values of parameters. The simulation methods of Ellner et al. (2019) were 238 used to compute the components of (6). Computationally efficient means of performing those simulations 239 are in SI section S6. 240

To explore, using the beta fecundities lottery model, the relative magnitudes of the contributions to 241 coexistence that come from ATAs versus other mechanisms, we plotted the terms of the decomposition 242 (6) for that model against the model parameters η_1 , η_2 , and δ , again labelling regions corresponding to 243 ATA rescue or exclusion. Some mathematical shortcuts, summarized here, simplified plotting. First, we 244 assumed, without loss of generality, that $\eta_1 \leq \eta_2$. To understand coexistence, it was then sufficient to 245 decompose GWR of the weaker competitor, species 1. Second, we showed that, for the beta fecundities 246 lottery model, none of the components of (6) depends independently on η_1 and η_2 ; instead they depend 247 only on η_2/η_1 (SI section S5). So we plotted against η_2/η_1 . 248

For each combination of $\delta = 0.2, 0.4, 0.6$ and for left- and right-tail associated noise, we plotted the components of (6) against the upper bound ratio η_2/η_1 , using the fairly realistic (see Results) range $1 \le \eta_2/\eta_1 \le 5$. The simulation methods of Ellner *et al.* (2019) were again used. Computationally efficient means of performing these simulations are in SI section S6.

253 3.3 Diatom chemostat system

To achieve goal G3 from the Introduction, i.e., to provide an empirical example of species coexistence which highlights the role ATAs can play, we used a laboratory chemostat system of freshwater diatoms explored by Descamps-Julien & Gonzalez (2005). Those authors used measurements of growth rates of *Fragilaria crotonensis* and *Cyclotella pseudostelligera* over a range of temperatures to parametrize a

²⁵⁸ resource competition model. The model is

$$\frac{dS}{dt} = D(S_0 - S) - Q_1 x_1 \frac{V_1 S}{K_1 + S} - Q_2 x_2 \frac{V_2 S}{K_2 + S}$$
(7)

$$\frac{dx_j}{dt} = x_j \frac{V_j S}{K_j + S} - Dx_j,\tag{8}$$

for j = 1, 2, where S is an extracellular silicate concentration in the chemostat, x_1 is the population 259 density of F. crotonensis and x_2 is that of C. pseudostelligera, D is the chemostat outflow rate, S_0 is 260 concentration of silicates in the chemostat inflow, the Q_j are amounts of silicate per cell, the V_j are 261 maximum population growth rates, and the K_j are half-saturation constants for the dependence of growth 262 rates on nutrient concentration. The temperature-dependent parameters Q_j , V_j , and K_j were obtained 263 by Descamps-Julien & Gonzalez (2005) through batch experiments and curve fitting or interpolation. 264 Descamps-Julien & Gonzalez (2005) showed that permanent coexistence of the two species occurs when 265 temperature fluctuates periodically, $\theta(t) = \theta_0 + a \sin(2\pi t/P)$, with parameters $\theta_0 = 18^{\circ}$ C, $a = 6^{\circ}$ C, 266 P = 60d. Ellner *et al.* (2016, 2019) broke down coexistence into contributing mechanisms according to (5) 267 for these same values of θ_0 , a and P. We further decompose coexistence according to (6), and we do so for 268 ranges of values of θ_0 , a and P. In contrast to the lottery model case, for which simplifying assumptions 269 made it sufficient to decompose only the GWR of species 1, for this example we considered $\overline{r}_{i\setminus i} - q_{ij}\overline{r}_{j\setminus i}$ 270 for both i = 1, j = 2 and for i = 2, j = 1. Further details of the model setup are in SI section S7 and 271 specifics of how our decomposition extends to this empirical case are in SI section S8. 272

²⁷³ 3.4 How results were plotted for goal G3

To display results for goal G3, we started by plotting the terms of (6) against one of the parameters θ_0 , a and P at a time, while keeping the other two fixed at the values used by Descamps-Julien & Gonzalez (2005). We again labelled regions of parameter space corresponding to ATA rescue or exclusion.

We also generated two-dimensional plots, where two of the parameters θ_0 , a and P were varied and the 277 third was kept fixed at the value used by Descamps-Julien & Gonzalez (2005). For the two-dimensional 278 plots, the quantity $\Delta_i^{[EC]}/|\text{GWR}|$ was displayed using color, to convey the importance of the ATA con-279 tribution relative to the whole GWR. Larger magnitudes of this quantity indicate greater importance of 280 ATAs. The case $\Delta_i^{[EC]} > \text{GWR} > 0$ (which produces $\Delta_i^{[EC]}/|\text{GWR}| > 1$) corresponds to ATA rescue, and 281 the case $\Delta_i^{[EC]} < \text{GWR} < 0$ (which produces $\Delta_i^{[EC]}/|\text{GWR}| < -1$) corresponds to ATA exclusion. Thus 282 the value of $\Delta_i^{[EC]}/|\text{GWR}|$ indicates the importance of ATAs and also whether ATA rescue or exclusion 283 occurred. 284

All computations were done in R on a laptop running Ubuntu Linux. Complete computer codes for the project are stored at (link to be added).

287 4 Results

²⁸⁸ 4.1 Goal G2, lottery model results

To begin fulfilling goal G2 of the Introduction (to explore, using the lottery model, the relative magnitudes 289 of the contributions to coexistence that come from ATAs compared to other mechanisms; and to see if ATA 290 rescue or ATA exclusion can occur), Fig. 2 shows that, for the log-normal fecundities lottery model, the 291 ATA term of (6) sometimes, but not always, has magnitude comparable to the magnitudes of other terms 292 of the extended MCT decomposition. Magnitudes of $\Delta_i^{[EC]}$ tended to be larger, relative to the magnitudes 293 of the other terms of (6), for smaller-magnitude differences between μ_1 and μ_2 , i.e., for closer-to-equal 294 competitors. In the $\mu_1 = \mu_2$ case (panels a-c), for which the two species were equal competitors, storage 295 effects $(\Delta_i^{[EC]} + \Delta_i^{[E|C]})$ were the only means by which coexistence could occur, and ATA effects tended 296 to be negative, weakening total storage effects. 297

The ATA term was also often, or always (for the parameters we considered), comparable in magnitude to the other terms of the decomposition (6) for the beta fecundities lottery model (Fig. 3). The term contributed negatively to coexistence for environmental noise/fecundities showing left-tailed association, and contributed positively for noise/fecundities showing right-tailed association.

Our results also show that ATAs can make the difference between coexistence and failure of two species 302 to coexist: both "ATA rescue" and "ATA exclusion" (see Theory) are possible. Starting with the log-normal 303 fecundities lottery model, for some of the panels on Fig. 2, the GWR line falls between the ATA line and 304 the x axis for some values of σ , e.g., see panel i. Such cases correspond to parameter combinations for 305 which the presence or absence of ATAs determine whether the species coexist or not. In the case of panel 306 i, for values of σ around 6, species 1 is excluded with ATAs but the two species can coexist without 307 ATAs. Fig. 3 highlights additional examples using the beta fecundities lottery model; examples were more 308 common than for the log-normal fecundities model. 309

For the log-normal fecundities lottery model, the ATA term from (6) tended only to be comparable in magnitude to the other terms, and ATA exclusion or rescue tended only to occur, for unrealistic parameters values; but ATA terms were large and ATA rescue and exclusion occurred for many realistic parameter values for the beta fecundities lottery model. For instance, the ATA term in Fig. 2 had fairly small magnitude, compared to the other terms of (6), for values of σ less than about 3. And ATA rescue and

exclusion only occurred for σ greater than about 3. The standard deviation of fecundity for species 1 when 315 $\mu_1 = 0$ and $\sigma = 3$ was greater than 8000, so values of σ greater than 3 are probably unrealistic. Thus 316 ATAs seem to be unimportant for coexistence for the log-normal fecundities lottery model with realistic 317 parameter values. However, all the η_2/η_1 ratio values we plotted were fairly realistic, corresponding to 318 upper-bound fecundities that were up to 5 times higher for species 2 than for species 1. And the ATA 319 term plotted in Fig. 3 was comparable in magnitude to the other components of (6) across the whole 320 range of parameters considered. And both ATA rescue and exclusion occurred for values of η_2/η_1 between 321 1 and 2. Apparently the question of whether ATAs are important for realistic parameter values depends 322 on specifics. 323

324 4.2 Goal G3, results for the diatom system

Starting to fulfill goal G3 of the Introduction (to provide an empirical example of species coexistence which highlights the role ATAs can play), Fig. 4a-c show that ATA contributions to coexistence often have magnitudes comparable to the magnitudes of other terms of the extended MCT decomposition, and that ATA rescue occurs for some combinations of parameters for this system.

Plotting against two parameters at a time, Fig. 4d-f reinforce the same conclusions. The plotted quantity $\Delta_i^{[EC]}/|\text{GWR}|$ was often large, indicating that ATAs were often a substantial contributor to whether the diatom species coexist. For instance, well over half the area of Fig. 4f showed values of $\Delta_i^{[EC]}/|\text{GWR}|$ bigger than 1/4, with large portions of Fig. 4d-e satisfying the same criterion. Substantial portions of panels d-f also show values of $\Delta_i^{[EC]}/|\text{GWR}|$ bigger than 1, corresponding to ATA rescue. ATA exclusion did not occur for this system for the parameter ranges we considered.

335 5 Discussion

We produced and applied a new extension of modern coexistence theory (MCT) that quantifies the impact 336 of asymmetric tail associations (ATAs) on species coexistence. Building upon a recent, simulation-based 337 approach to MCT (Ellner et al., 2016, 2019), we decomposed storage effects into two new mechanisms, 338 the contribution of ATAs to coexistence, and the contribution of EC correlation per se. Applications of 339 our extended theory to the lottery model and to a laboratory diatom system demonstrated that ATA 340 contributions to storage effects and to species coexistence can often be comparable in magnitude to the 341 contributions of previously recognized mechanisms. Our results add coexistence and biodiversity main-342 tenance to the list of ecological theories and phenomena on which ATAs have been shown to have an 343

important impact (Ghosh et al., 2020a,c,b, 2021). Though storage effects are typically described as the 344 contribution of EC covariance to coexistence (Chesson et al., 2012; Ellner et al., 2016, 2019), our results 345 suggest that storage effects should be redefined to constitute the contribution of associations between E346 and C, generally, including both ATA effects and correlation per se. The prior terminology, covariance, 347 is typically construed as reflecting the linear relationship between variables, ignoring complexities of the 348 association, such as ATAs, which we now know can be important. ATAs contributions to coexistence were 349 less important than other mechanisms in some contexts (the log-normal fecundities lottery model), but 350 were very important in other contexts (the beta fecundities lottery model), including our empirically based 351 example (the diatom system). Though future work should seek to understand precisely when ATAs are or 352 are not important for coexistence, our work demonstrates the overall importance of this new mechanism. 353 Contributions of ATAs to species coexistence open the possibility that "ATA specialists" may exist. 354 For instance, if a strong competitor is present across a collection of habitat patches on a landscape and the 355 GWR of a weaker competitor is only positive in a patch if there are ATAs between the temporal fluctuations 356 of two environmental variables in that patch, then the weaker competitor can only persist in patches for 357 which ATAs are present. The weaker competitor can therefore perhaps be regarded as an "ATA specialist" 358 in the landscape. EC-associations can boil down to associations between two environmental variables, as 359 was the case for the lottery model. For the lottery model, $B_i(t) = E_i(t)$ was assumed, and $C_{i\setminus i}$ simplified to 360 $E_i(t)/\delta$ (see SI section S5.1). Thus, EC-associations parallel associations between the two environmental 361 variables $E_i(t)$ and $E_i(t)$ for the lottery model, and ATA specialists may exist. Mechanisms of coexistence 362 should correspond to means by which niche differentiation is possible. Thinking about our new mechanism 363 of coexistence in terms of possible ATA specialists helps highlight this connection. Likewise, because we 364 have described ATA exclusion as well as ATA rescue, it is possible to imagine a scenario in which a weaker 365 competitor can only exist in habitat patches for which ATAs between environmental variables are absent. 366 and is hence a specialist on scenarios with symmetric tail associations of variables (an "STA specialist"). 367 Additional research will be needed to assess to what degree these possibilities are realized in nature. 368

An additional motivation for quantifying the importance of ATAs for species coexistence is that there is reason to believe climate change may alter ATAs of environmental variables which impact coexistence, as follows. It is well known that climate change can alter the intensity of extreme environmental events, including heat waves, floods, hurricanes and fires (Meehl & Tebaldi, 2004; Jentsch *et al.*, 2007; Ummenhofer & Meehl, 2017; Lyon *et al.*, 2019; Keelings & Moradkhani, 2020). If extreme events are not only becoming more intense, but are also increasing in duration (e.g., heat waves are not only hotter but also last longer, Meehl & Tebaldi, 2004; Lyon *et al.*, 2019; Keelings & Moradkhani, 2020), then the nature of the

covariation between phenologically separated environmental signals may be modified by these changes; 376 in particular, ATAs between such variables may be altered. For instance, imagine a case in which early 377 spring temperature influences the growth of a plant species, A, whereas late spring temperature influences 378 plant species B. If these species are competitors, then EC covariation contributing to their coexistence, 379 or failure to coexist, could boil down to covariation between early and late spring temperatures (e.g., if 380 competitive dynamics are governed by the lottery model with E_i representing early spring temperature 381 and E_i representing late spring temperature, see previous paragraph). Because longer lasting heat waves 382 are more likely to contribute to both early and late spring temperature, a tendency for heat waves to 383 become both more extreme and longer lasting increases the degree of right-tail association between early 384 and late spring temperature. Likewise, a tendency for cold snaps to become both more intense (i.e., 385 colder temperatures) and longer lasting can increase left-tail association between early- and late-spring 386 temperatures. As we showed in this study, changes in ATAs can then result in different competitive 387 outcomes between species. To our knowledge, the potential importance of climatic changes in ATAs for 388 species coexistence has not been studied, though the importance for coexistence of changes in means and 389 variability of environmental variables has been studied in many systems [e.g., White et al. (2001); Adler 390 et al. (2006); Jentsch et al. (2007); Angert et al. (2009); di Paola et al. (2012); Descombes et al. (2020); 391 Usinowicz & Levine (2021)]. Changes in variability and in extreme events are distinct from the changes in 392 ATAs we consider here, because ATAs pertain to *relationships* between environmental and other variables 393 in the extremes, which are distinct from and can be altered independently of changes in the extremes of 394 the univariate marginal distributions themselves (Nelsen, 2006; Ghosh et al., 2020a). 395

Our approach to exploring the influence of ATAs on coexistence relies on the computational extension 396 of the MCT of Ellner et al. (2019), and our results help demonstrate strengths of that approach. Storage 397 effects as computed using the original, analytic approach to MCT (Chesson, 1994, 2000) should equal our 398 term $\Delta^{[E|C]}$, which we refer to as the contributions to coexistence of correlation per se. This is because 399 the weak-noise/Taylor approximation approach used in the original MCT neglects the effects of ATAs 400 when higher-order terms in Taylor expansions are dropped. The term $\Delta^{(E \# C)}$, which our theory inherits 401 from Ellner et al. (2016), is also dropped. These observations do not diminish the major strengths of the 402 original, analytic approach, which are well known and also elaborated by Ellner et al. (2019); one such 403 strength is the generality that analytic approaches provide. It may be possible to expand the mathematics 404 of the original MCT to consider ATAs. Additional discussion points are in SI sections S9-S10. 405

It seems reasonable to suppose that ATAs will play an increasingly important role in systems of greater complexity because such systems have more pairs of temporally variable quantities that may exhibit asymmetries of association. Our prior work shows that ATAs are common in ecological and environmental
variables (Ghosh *et al.*, 2020a). We have here used simple mathematical and laboratory models to provide
an initial exploration of the potential importance of ATAs for coexistence. Future work should attempt
to generalize lessons learned here to field systems with multiple species, stage structure, spatial extent,
non-competitive interactions such as predation and facilitation that can also mediate coexistence, and
other complexities.

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Notation	Meaning
General	
ATA	Asymmetric tail associations
MCT	Modern coexistence theory
GWR	Growth rate when rare
E, C	Environment, competition
\mathbb{E}	Expected value
ATA rescue	Coexistence occurs, but not after ATA effects are removed
ATA exclusion	Coexistence does not occur, but does after ATA effects are removed
Lottery model	
$N_i(t)$	Population density of species i , time t
N	$N_1(t) + N_2(t)$
$B_i(t)$	Fecundity of species i , time t
δ	Mortality rate
σ	Standard deviation of log fecundities for the log-normal fecundities model
μ_i	Mean log fecundity, species i , log-normal fecundities model
η_i	Upper bound fecundity, species i , log-normal fecundities model
Theory	
$r_i(t)$	Species <i>i</i> growth rate, $\ln(N_i(t+1)/N_i(t))$
$E_i(t)$	Environment experienced by the i^{th} species
$C_i(t)$	Competition experienced by the i^{th} species
$\overline{r}_{i\setminus i}$	Mean GWR of species i
$\overline{r}_{j\setminus i}$	Mean growth of j when i is absent
i ackslash i	As subscript, refers to computing a quantity for i when i is rare
jackslash i	As subscript, refers to computing a quantity for j when i is absent
#	As superscript, refers to computing a quantity after rendering E and C independent
	As superscript, refers to computing a quantity after removing ATAs between E and C
q_{ij}	Scaling factor
$\Delta_i^{(EC)}$	Storage effects, species i
$\Delta_i^{[EC]}$	ATA effect to coexistence, species i
$\Delta_i^{[E C]}$	Component of storage effects due to EC correlation $per \ se$, species i
Diatom chemostat system	
S	Extracellular silicate concentration
x_1	Population density of F. crotonensis
x_2	Population density of C. pseudostelligera
Θ	Temperature
Θ_0	Average temperature
a	Amplitude of temperature fluctuations
P	Period of temperature fluctuations

Table 1: Summary of frequently used notation and abbreviations.



Figure 1: Examples motivating our study of the effects of asymmetric tail associations (ATAs) on competition and coexistence. (a-c) Bivariate random variables with standard normal marginals showing alternative patterns of association in the left and right parts of the distributions. The two variables in (a) are more strongly related to each other in the left parts of the distributions, termed "left-tail association;" those in (b) are symmetrically associated; and those in (c) are more strongly related to each other in the right parts, termed "right-tail association". All three cases have the same Pearson correlation, ρ , up to sampling variation, so Pearson correlation does not identify these very different patterns of association. For (a, c), we used asymmetrically tail associated cases which are perfectly correlated in the lower or upper halves of the distributions, though it is also possible to generate asymmetrically tail associated noise with imperfect correlations in both halves of the distributions [Nelsen, 2006; Ghosh et al., 2020a; see also (d,e)]. The variables (B_1, B_2) described in the Introduction and Methods were obtained by generating noise as pictured and then transforming the marginals as specified in Methods. (d,e) Two examples of ATAs found in nature. Axes are population densities of two plankton species, Ceratium fusus and Ceratium furca, sampled in successive years in two of the 15 locations in the North Sea considered by (Ghosh et al., 2020b). ATAs differed by location, with (d) showing left-tail association and (e) showing right-tail association. (f-h) Lottery model population simulations using (B_1, B_2) obtained by transforming the respectively corresponding variables (a-c; see Introduction).



Figure 2: The contribution of ATAs to species coexistence was sometimes, but not always, meaningfully large compared to other components of the MCT decomposition for the log-normal fecundities lottery model. All panels show GWR and the decomposition of GWR provided by the extended MCT, equation (6). For each panel, δ and $\mu_1 - \mu_2$ are fixed at values specified in the margins, and GWR and components of the decomposition are plotted against σ . The contribution of ATAs ($\Delta_i^{[EC]}$) sometimes, but not always, has magnitude comparable to other components, indicating that ATAs can contribute meaningfully to species coexistence or failure to coexist. In some instances, the GWR line falls between the ATA line and the x axis, indicating that, for those parameter values, ATAs make the difference between species coexistence and exclusion of the weaker competitor. These instances, which are shaded, correspond to ATA rescue or exclusion (Theory). Standard errors of plotted quantities were never greater than 0.00641, so are not displayed. This plot uses $q_{ij} = 1$. An analogous plot (SI Fig. S2) uses $q_{ij} = \exp(\mu_i)/[(1 - \delta)\exp(\mu_j) + \delta \exp(\mu_i)]$; though results differed in detail, main conclusions were the same.



Figure 3: The contribution of ATAs to species coexistence was often meaningfully large compared to other components of the MCT decomposition for the beta fecundities lottery model. All panels show GWR and the decomposition of GWR provided by the extended MCT, equation (6). For each panel, δ is fixed at the value specified in the upper margin, and GWR and components of the decomposition are plotted against the upper bound ratio, η_2/η_1 . The contribution of ATAs ($\Delta_i^{[EC]}$) frequently has magnitude comparable to other components, indicating that ATAs can contribute meaningfully to species coexistence or failure to coexist. In some instances, the GWR line falls between the ATA line and the x axis, indicating that, for those parameter values, ATAs make the difference between species coexistence and exclusion of the weaker competitor. These instances, which are shaded, correspond to ATA rescue or exclusion (Theory). Standard errors of plotted quantities were never greater than 0.00145, so are not displayed. This plot uses $q_{ij} = 1$. An analogous plot (SI Fig. S3) uses $q_{ij} = \eta_i/(\eta_j(1-\delta) + \eta_i\delta)$; though results differed in detail, main conclusions were the same.



Figure 4: See next page for caption.

Figure 4. ATA effects and ATA rescue in the diatom system. The contribution of ATAs to the GWR 499 of F. crotonensis in the diatom system of Descamps-Julien & Gonzalez (2005) was often meaningfully 500 large compared to other components of the MCT decomposition (a-c). Panels a-c show GWR and the 501 decomposition of GWR provided by the extended MCT, equation (6). For each panel, two of the three 502 parameters defining the temperature oscillation (the amplitude, a; period, P; and mean, θ_0 ; see Methods) 503 were fixed at the values used by Descamps-Julien & Gonzalez (2005) ($a = 6^{\circ}C, P = 60d, \theta_0 = 18^{\circ}C$), 504 and GWR and components of the MCT decomposition were plotted against the third parameter. The 505 original values of the varying parameters are indicated by vertical dotted lines. ATA contributions $(\Delta_i^{[EC]})$ 506 had magnitude comparable to other components, indicating that ATAs can contribute meaningfully to 507 coexistence in this system. In some instances, the GWR line falls between the ATA line and the horizontal 508 axis, indicating that, for those parameter values, ATA rescue occurs. Standard errors of plotted quantities 509 were always less then 4e-05, so are not shown. Panels d-f show bivariate plots (Methods) for which the 510 third parameter was fixed at the values used by Descamps-Julien & Gonzalez (2005). ATAs are again 511 often an important factor helping determine coexistence or exclusion, and ATA rescue happened for an 512 appreciable fraction of the explored parameter space. For the parameters we considered, GWR of the 513 other diatom species in the system, C. pseudostelligera, was always positive both including and excluding 514 the effects of ATAs, so GWR for *F. crotonensis*, decomposed here, is a sufficient coexistence metric. 515