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1 **Linking degradation status with ecosystem vulnerability to environmental change¹**

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3

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19 Running head: degradation, vulnerability and resilience

¹ Author contributions: All authors conceived and wrote the paper, DGA and DLB analyzed the data.

20 **Abstract**

21 Environmental change can cause regime shifts in ecosystems, potentially threatening ecosystem
22 services. It is unclear if the degradation status of ecosystems correlates with their vulnerability to
23 environmental change, and thus the risk of future regime shifts. We assessed resilience in acidified
24 (degraded) and circum-neutral (undegraded) lakes with long-term data (1988-2012), using time series
25 modeling. We identified temporal frequencies in invertebrate assemblages, which identifies groups of
26 species whose population dynamics vary at particular temporal scales. We also assessed species with
27 stochastic dynamics, those whose population dynamics vary irregularly and unpredictably over time.
28 We determined the distribution of functional feeding groups of invertebrates within and across the
29 temporal scales identified, and in those species with stochastic dynamics, and assessed attributes
30 hypothesized to contribute to resilience. Three patterns of temporal dynamics, consistent across study
31 lakes, were identified in the invertebrates. The first pattern was one of monotonic change associated
32 with changing abiotic lake conditions. The second and third patterns appeared unrelated to the
33 environmental changes we monitored. Acidified and the circum-neutral lakes shared similar levels
34 and patterns of functional richness, evenness, diversity, and redundancy for species within and across
35 the observed temporal scales and for stochastic species groups. These similar resilience
36 characteristics suggest that both lake types did not differ in vulnerability to the environmental
37 changes observed here. Although both lake types appeared equally vulnerable in this study, our
38 approach demonstrates how assessing systemic vulnerability by quantifying ecological resilience can
39 help address uncertainty in predicting ecosystem responses to environmental change across
40 ecosystems.

41

42 *Key words:* environmental change, benthic invertebrates, functional redundancy, scales,

43 vulnerability, time series modeling, resilience, functional traits

44 **Introduction**

45 Human activity (e.g. overfishing, eutrophication, acidification, global warming) can cause
46 catastrophic regime shifts of ecosystems (e.g. Hirota et al. 2011; Kosten et al. 2012). Increasing
47 pressures from growing human populations will likely continue to push ecosystems beyond their
48 capacity to cope with stress. Consequently, increasing incidences and magnitudes of regime shifts in
49 the future will likely trigger complex social-ecological responses that can transcend scales from local
50 to regional to global (Barnosky et al. 2012; Hughes et al. 2013).

51 Environmental degradation impacts biodiversity, contributes to the extinction of sensitive
52 species and potentially jeopardizes the provisioning of ecosystem services (Hooper et al. 2005). The
53 loss of species, combined with other alterations of structural and functional community attributes
54 with increasing degradation, has been linked to a decrease in ecosystem resilience (Peterson et al.
55 1998; Folke et al. 2004; Fischer et al. 2006). If these community changes increase the vulnerability to
56 environmental change stressors, manifested in decreasing resilience, it can be assumed that degraded
57 ecosystems will become more prone to regime shifts than undegraded ecosystems. Therefore, it is
58 necessary to quantify vulnerability at the ecosystem level to assess the likelihood of regime shifts,
59 and to inform management actions that might serve to prevent regime shifts (Angeler et al. 2014). In
60 this paper we test for ecosystem vulnerability by quantifying patterns of richness and function at
61 discrete temporal scales in lakes that have been affected by differential degrees of anthropogenic
62 acidification.

63 Acidification of surface waters was a severe environmental problem in Europe and North
64 America during the 1970 - 1980s, causing biodiversity loss and altering ecosystem processes
65 (Schindler 1988). International policy was enacted to reduce the emissions of nitrogen oxide and
66 sulfur dioxide to protect and restore natural resources (Stoddard et al. 1999). However, despite
67 reduced acid deposition contributing to chemical recovery of surface waters, empirical evidence of
68 biological recovery (i.e., a return to ecological conditions prior to acidification) has been equivocal

69 (Skjelkvåle et al. 2003; Ormerod and Durance 2009). Thus, the failure to meet biological recovery
70 goals means that acidification is still considered a critical problem affecting the biodiversity and
71 ecosystem service provisioning of inland surface waters in northern Europe (Johnson and Angeler
72 2010) and elsewhere (Burns et al. 2008; Batterbee et al. 2014). Furthermore, the combined effects of
73 alterations in land use, catchment hydrology, acid deposition rates, and climatic change trigger
74 similar patterns of ecological change in lakes independent of their acidification status. These changes
75 occur in the form of regionally decreasing water clarity and ion concentrations, the range expansion
76 of nuisance species and changing biodiversity patterns across boreal lakes (Burgmer et al. 2007;
77 Angeler and Johnson 2012; Angeler et al. 2012; Trigal et al. 2013). Lakes can undergo regime shifts
78 triggered by acidification or eutrophication (Scheffer and Carpenter 2003; Baho et al. 2014). Because
79 it is currently unclear whether the environmental changes observed will erode resilience to eventually
80 cause a regime shift of boreal lakes it is necessary to assess vulnerability, and determine if
81 vulnerability differs between lakes of different degradation status.

82 In this paper, we compare the vulnerability of acidified lakes with those of near-pristine,
83 undegraded, circum-neutral lakes that comprise targeted management references for acidified lakes
84 (Yan et al. 1996). We assess vulnerability from a systemic perspective in both acidified and circum-
85 neutral lakes; that is, we quantify attributes that have been considered important for mediating the
86 ecological resilience of ecosystems (*sensu* Holling 1973). Ecological resilience is the amount of
87 disturbance an ecosystem can tolerate before shifting into an alternative state with a different set of
88 processes and structures relative to those present in the state before the shift. Ecological resilience is
89 a broad concept, focused on the dynamics of complex adaptive systems (e.g. ecosystems). The
90 definition therefore integrates other concepts related to ecological stability, such as resistance
91 (Walker et al. 2004), and differs from engineering resilience which focuses on the time needed to
92 recover to pre-disturbed conditions (Pimm 1991).

93 Central to ecological resilience theory is that structures, functions and processes are

94 regulated by a few variables that operate at characteristic temporal and spatial scales (Allen et al.
95 2014; Nash et al. 2014). To account for scale, the cross-scale resilience model was developed to
96 empirically quantify ecological resilience (Peterson et al. 1998). In this model resilience is assessed
97 through quantification of functional traits and their distribution within and across scales of space and
98 time (Fischer et al. 2007; Sundstrom et al. 2012). Resilience is hypothesized to increase 1) with an
99 increased redundancy and diversity of ecological function among species that operate at the same
100 spatial or temporal scale (within-scale redundancy), 2) with a redundancy of function across these
101 scales in a system (cross-scale redundancy) (Allen et al. 2005), and 3) with different responses to
102 disturbance by species within the same functional group and scale (response diversity; Elmqvist et al.
103 2003). An assessment of within and cross-scale redundancy of function allows a quantitative
104 measure of relative resilience (Peterson et al. 1998).

105 Tools have been developed that allow quantification and comparison of dominant scales of
106 processes and structures that are present in a system (Stow et al. 2007; Nash et al. 2014). Here we use
107 multivariate time series modeling to identify different temporal frequency patterns in the abundance
108 of littoral invertebrate communities. This tool has been recently used in several studies of resilience
109 (e.g. Angeler et al. 2011; Angeler et al. 2013ab; Baho et al. 2014). Specifically, we test for the
110 presence of temporal patterns in the abundance of littoral invertebrate species and the prevailing
111 frequencies of these patterns. Discrete frequencies are used to infer dominant temporal scales in the
112 community dynamics. Next, we focus on the invertebrate taxa associated with the temporal scales
113 identified and evaluate their functional attributes. Invertebrate taxa have a variety of feeding modes
114 (predators, shredders, grazers, gatherer-collectors, filterers) and are therefore important for different
115 ecosystem functions, including nutrient cycling and matter fluxes, leaf litter processing, and
116 secondary production (e.g. Covich et al. 1999).

117 In addition to quantifying temporal patterns, time series modeling allows for the detection of
118 species with stochastic dynamics; that is, those species (that are often uncommon) whose population

119 dynamics vary irregularly and unpredictably over time. Although stochastic species do not contribute
120 to within and cross-scale patterns in a system, they comprise an important component for resilience
121 (Baho et al. 2014). For instance, when environmental conditions change, stochastic species may
122 become abundant, potentially substituting for species that went extinct, and therefore contribute to
123 the maintenance of ecosystem processes and stability (Walker et al. 1999; Carpenter et al. 2001). The
124 ability to maintain processes while ecosystems undergo change can be defined as adaptive capacity
125 (Carpenter et al. 2001). Thus, both the distribution of functions within and across scales identified
126 and the adaptive capacity that rests in the stochastic group of species are critical for the maintenance
127 of resilient ecosystems.

128 Assessing the vulnerability of ecosystems based on resilience concepts has clear relevance
129 both for management and conservation, as well as for refining ecological theory. If species that are
130 sensitive to stress such as acidification are lost from the system, reduced biodiversity may result in
131 lower within and cross-scale redundancy under degraded ecosystem conditions, relative to higher
132 diversity states of near-pristine ecosystems. Stress could be further manifested in lower functional
133 richness, diversity and redundancy in groups of species with stochastic dynamics, thereby reducing
134 adaptive capacity to respond to further environmental stress. Lower diversity of functional attributes
135 and lower abundance of species with certain functional attributes, could increase vulnerability to
136 regime shifts. Here we test this conjecture using acidified lakes as models of degraded ecosystems.
137 We identify temporal scales in invertebrate communities with time series modeling, and compare the
138 patterns of functional attributes in invertebrate species within and across the identified scales. We
139 compare the patterns identified in acidified lakes with those in circum-neutral reference lakes to
140 assess if the acidified lakes appear more vulnerable to environmental change.

141

142

143 **Material and Methods**

144 *Study area*

145 Sweden began a long-term lake monitoring program in multiple habitats and across trophic levels to
146 follow the effects of anthropogenic acidification of regionally representative lakes in relation to lakes
147 with a higher acid neutralizing capacity (Johnson 1999). Twelve lakes with monitoring data for water
148 quality and littoral invertebrate communities were chosen for this study, and provided data for the
149 period 1988 to 2012. Six lakes were culturally acidified and six lakes were circum-neutral, based on
150 biogeochemical modeling criteria (Fölster et al. 2007). Biogeochemical modeling estimates the
151 changes in buffering capacity between preindustrial periods and the present, and calculates changes
152 in pH between these periods. A lake is considered acidified if 0.4 pH units between periods are
153 exceeded. Information regarding the monitoring program can be found in Fölster et al. (2014) and at:
154 [http://www.slu.se/en/faculties/nl/about-the140faculty/departments/department-of-aquatic-sciences-](http://www.slu.se/en/faculties/nl/about-the140faculty/departments/department-of-aquatic-sciences-and-assessment/data-host/)
155 [and-assessment/data-host/](http://www.slu.se/en/faculties/nl/about-the140faculty/departments/department-of-aquatic-sciences-and-assessment/data-host/). Selected environmental variables and the geographical coordinates of
156 these lakes are provided in Electronic Supplementary Material.

157

158 *Sampling*

159 Sampling and analyses of abiotic and biological variables was based on standard protocols
160 throughout the study. These protocols are quality controlled and certified by the Swedish Board for
161 Accreditation and Conformity Assessment (SWEDAC; <http://www.swedac.se/en/>). Surface samples
162 for physicochemical analyses (taken at 0.5 m depth) were collected with a Plexiglas sampler four to
163 eight times each year at a mid-lake station in each lake and kept cool during transport to the
164 laboratory. Samples were analyzed for acidity (pH, alkalinity, SO_4^{2-} concentration), nutrients (total P,
165 phosphate, total N, Ca), water clarity (Secchi disc depth, water color, total organic carbon), and ionic
166 strength (electrical conductivity). The analyses were conducted at the Department of Aquatic
167 Sciences and Assessment complying with international (ISO) or European (EN) standards (Fölster et

168 al. 2014). Measurement intervals and uncertainties for each variable can be found at:
169 <http://www.slu.se/en/faculties/nl/about-the-faculty/departments/department-of-aquaticsciences-and->
170 [assessment/laboratories/geochemical-laboratory/water-chemical-analyses/](http://www.slu.se/en/faculties/nl/about-the-faculty/departments/department-of-aquaticsciences-and-assessment/laboratories/geochemical-laboratory/water-chemical-analyses/).

171 Invertebrate sampling adhered to Swedish standards (SS-EN 27828). Briefly, five replicate
172 samples were taken using standardized kick sampling with a hand net (0.5 mm mesh size) from one
173 wind-exposed, vegetation-free littoral habitat in late autumn (end of October to early November each
174 year) in each lake. Sampling consisted of disturbing the substratum along a 1 m long stretch for 20
175 seconds in the littoral region at a depth of c. 0.5 m. Samples were immediately preserved in 70%
176 ethanol and later processed in the laboratory by sorting against a white background with 10x
177 magnification. Invertebrates were sorted, identified to the lowest feasible taxonomic unit and counted
178 using light and dissecting microscopes. The same person, a trained taxonomist, has evaluated all
179 samples throughout our study.

180

181 *Statistical analyses*

182 *Time series modeling* – Time series of multispecies assemblages can show a wide range of temporal
183 patterns in species occurrence and abundance, including monotonic, stochastic and cyclic patterns,
184 the latter occurring at distinct frequencies. Here we use a method that objectively identifies temporal
185 patterns that are inherent in time series of ecological communities. Because it is able to identify
186 fluctuation frequencies at different temporal scales (e.g. decadal, annual, seasonal), the method has
187 been useful for assessing resilience (Angeler et al. 2014; Baho et al. 2014). The method is based on
188 redundancy analysis (RDA) (Angeler et al. 2009), and uses temporal variables extracted by AEM
189 analysis (Asymmetric Eigenvector Maps, Blanchet et al. 2008). Details of all steps in the analyses are
190 in Electronic Supplementary Material. The approach can be summarized as follows:

191 1) The AEM analysis creates the temporal variables necessary for extracting distinct temporal
192 patterns from the data set. This is accomplished by converting the linear time vector that comprises

193 the sampling frequency and length of the study period into a set of orthogonal temporal variables. In
194 our study, these variables correspond to a specific temporal structure and scale in the invertebrate
195 community. That is, the first AEM variable models linear trends and the subsequent variables capture
196 temporal variability from slow to increasingly shorter fluctuation frequencies in the community data
197 over the study period. The scales of pattern and structure that can be discerned have upper bounds set
198 by the limit of the temporal extent of the data series, and lower bounds set by the frequency of
199 sample collection. Accordingly, in our study the shortest fluctuation frequency captures yearly
200 variation because invertebrates have been sampled once per year and the temporal extent consisted of
201 25 equidistant time steps (in years) between 1988-2012. The AEM analysis thus yielded 8 variables
202 with positive eigenvalues from the conversion of the linear time vector.

203

204 2) For each lake, we constructed a parsimonious RDA model for invertebrate community dynamics
205 by running a forward selection on these 8 AEM variables. Because AEM analysis is efficient in
206 covering linear trends no detrending of models was necessary. The RDA retains significant AEM
207 variables and these are linearly combined to extract temporal patterns from the Hellinger-transformed
208 species matrices; that is, the RDA identifies species with similar temporal patterns in the species x
209 time matrix and uses their temporal patterns to calculate a modeled species group trend for these
210 species based on linearly combined AEMs. The significance of the temporal patterns of all modeled
211 species groups revealed by the RDA is tested by means of permutation tests. The RDA relates each
212 modeled temporal fluctuation pattern with a significant canonical axis. The R software generates
213 linear combination (lc) score plots, which visually present the modeled fit of temporal patterns of
214 species groups that are associated with each canonical axis.

215

216 3) The modeling results provide insight into resilience. Canonical axes are orthogonal (independent
217 from each other) and thus can be used to assess the number of temporal patterns/scales representing

218 community dynamics. In the context of resilience cross-scale community dynamics were quantified
219 by counting the number of significant canonical axes in the RDA models, while within-scale of
220 resilience was determined by quantifying species correlations with the temporal pattern of each
221 significant canonical axis in the model (see below).

222 All relevant steps in the analyses were carried out with two functions implemented in R
223 2.15.1 statistical software package (R Development Core Team 2012). First, the conversion of the
224 linear time vector to AEM variables was done using the “aem.time” function (AEM package). This
225 function accounts for the connectivity of linear time steps. Thus, a connectivity matrix required in
226 spatial analysis with hierarchical or dendritic designs is not necessary in time series analysis. The
227 remaining modeling steps (calculation of modeled species group trends, visual presentation of the
228 results in form of lc score plots) were carried out with the “quickPCNM” function (PCNM package).

229
230 *Abiotic and biotic correlates of modeled temporal patterns* — We aimed to identify the
231 environmental correlates of the temporal pattern of invertebrates found for each significant canonical
232 axis of the RDA models. We used Spearman rank correlation analyses to correlate modeled lc scores
233 with yearly-averaged water quality data. We also used Spearman rank correlation analyses to relate
234 the raw abundance data of individual invertebrate taxa with the modeled lc scores from the RDA
235 models. This helped evaluate the within-scale aspect of resilience. We also evaluated the number of
236 species with presumably stochastic dynamics (that is, species that were not associated with any
237 significant canonical axis). We subtracted the sum of species that correlated with canonical axes from
238 the total number of species present in each lake (Baho et al. 2014).

239 In our resilience assessment, we used taxa that were identified to species and morphotypes
240 that could be classified into functional feeding groups for further analysis. Taxa with only higher
241 taxonomic level resolution (family and above) were not included to avoid influencing the analyses
242 through ambiguous feeding group assignments. Taxa that correlated with modeled temporal patterns

243 and stochastic dynamics were classified into filterers, gatherers, grazers, omnivores, shredders and
244 predators, based on scores between 1 and 10, with 10 indicating highest feeding preference. The
245 online data base www.freshwaterecology.info (Schmidt-Kloiber and Hering 2012) was used for
246 scoring feeding group traits. Omnivores were comprised of taxa that scored identically among
247 different feeding groups, here mostly gatherers and grazers. We also assessed acid-sensitivity of
248 species following Angeler and Johnson (2012) and the Red List status of the identified taxa for
249 Sweden using the same online database.

250

251 *Functional community attributes and resilience assessment* – We calculated two measures that have
252 been used to infer resilience following the cross-scale resilience model: 1) Within-scale redundancy
253 (the average number of species within each functional group at each temporal pattern; Allen et al.
254 2005), and 2) Cross-scale redundancy (the average number of temporal frequency scales at which
255 each function is represented; Allen et al. 2005). To allow for a broader characterization of resilience
256 we calculated additional measures: 3) Functional richness (the number of feeding groups present). 4)
257 Functional diversity based on the exponentiated Shannon-Wiener index ($\exp H'$) that accounts for
258 both the presence of feeding groups and the number of species that belong to a feeding group.
259 Exponentiation of H' makes richness and diversity data directly comparable (Jost 2007; Tuomisto
260 2010). 5) Functional evenness calculated as the quotient between functional diversity and functional
261 richness. This calculation makes evenness independent from richness (Tuomisto 2012). In addition to
262 these functional measures, we calculated two structural community metrics (total taxon richness and
263 the richness of acid-sensitive taxa). All measures were calculated for each temporal frequency scale
264 (significant canonical axes in RDA models) and the stochastic pattern of each lake. Note that these
265 measures are calculated from the modeling results (species and their functional feeding guild
266 attributes associated with canonical axes and the stochastic group of species). This enabled the
267 characterization of structural and functional characteristics for the distinct temporal patterns

268 identified, although the approach does not identify temporal trends in these measures per se.
269
270 *Statistical comparisons*— Kendall's tau rank correlations, a nonparametric test of concordance, was
271 used to explore patterns of monotonic change of water chemistry variables over the study period. We
272 used two-way ANOVAs to test for significant differences in the distribution of metrics (taxon
273 richness, richness of acid-sensitive taxa, functional richness, functional diversity, functional
274 evenness, average within-scale redundancy) between acidified and circum-neutral lakes. These
275 metrics comprised the dependent variables and lake type (circum-neutral, acidified; fixed factor) and
276 temporal pattern (temporal frequencies associated with RDA 1 - RDA 3 and stochastic patterns; fixed
277 factor) comprised the independent variables. Note that no comparisons were made for a fourth
278 pattern (RDA 4) because such a pattern was found only in a few lakes. In a second ANOVA, we also
279 examined whether within-scale redundancy at each temporal scale and the cross-scale redundancy
280 between these scales varies as a function of lake type and functional feeding group. In this analysis
281 within-scale redundancy associated with all temporal patterns and the cross-scale redundancy
282 comprised the dependent variables and functional feeding groups the independent variables. When a
283 significant main effect was detected, a posteriori comparisons were made using the Tukey HSD test.

284 Univariate comparisons were complemented with multivariate analyses using non-metric
285 multidimensional scaling (NMDS) in Primer 6 (Primer-E Ltd, Plymouth, UK) of Bray-Curtis
286 transformed similarity matrices on square-root transformed data (999 re-runs). NMDS was followed
287 by permutational multivariate ANOVA (PERMANOVA) to contrast multivariate invertebrate
288 functional attributes between lake types (circum-neutral vs acidified lakes, fixed factor) and temporal
289 patterns (RDA 1 vs RDA 2 vs RDA 3 vs stochastic, fixed factor). PERMANOVAs were calculated
290 on Bray-Curtis and Sorensen similarity matrices of square-root transformed species data (9999
291 unrestricted permutations of raw data) using PERMANOVA v1.6 (Anderson 2005).

292 For both univariate and multivariate comparisons, we consider interaction terms crucial for

293 inference. If the interactions are significant, we conclude that the relative resilience of one lake type,
294 based on the structure and distribution of functions within and across temporal patterns, differs
295 significantly from the other lake type. In turn, this indicates that one lake type is potentially more
296 vulnerable to environmental change relative to the other lake type.

297

298 **Results**

299 *Temporal patterns and trends of environmental variables*

300 The patterns of temporal change in water quality variables were generally congruent between circum-
301 neutral and acidified lakes (Fig. 1). pH increased significantly over time in both lake types (acidified
302 lakes: Kendall's tau = 0.61, $P < 0.001$; circum-neutral: Kendall's tau = 0.47, $P = 0.001$), but remained
303 < 6 in acidified lakes throughout the study, indicating that chemical recovery was weak (Fig. 1A).

304 Alkalinity increased in circum-neutral (Kendall's tau = 0.65, $P < 0.001$) but not in acidified lakes (P
305 > 0.05) (Fig. 1B). Sulfate concentrations decreased monotonically in both lake types (acidified lakes:
306 Kendall's tau = -0.82, $P < 0.001$; circum-neutral: Kendall's tau = -0.97, $P < 0.001$) (Fig. 1C).

307 Concomitant with changes in acidity, we observed a gradual change in water clarity over the study
308 period, manifested as a significant decrease in Secchi transparency (acidified and circum-neutral:
309 Kendall's tau = -0.81, $P < 0.001$), and increase in water color (acidified: Kendall's tau = 0.70, $P <$
310 0.001 ; circum-neutral: Kendall's tau = 0.67, $P < 0.001$) and total organic carbon (acidified: Kendall's
311 tau = 0.67, $P < 0.001$; circum-neutral: Kendall's tau = 0.59, $P < 0.001$) in both lake types (Fig. 1D-F).

312 Water temperature and nutrients (TP, PO₄, TN) fluctuated around a long-term mean ($P > 0.05$; Fig.
313 1G, J-L), while electrical conductivity (acidified: Kendall's tau = -0.66, $P < 0.001$; circum-neutral:
314 Kendall's tau = -0.74, $P < 0.001$) and Ca concentrations (acidified: Kendall's tau = -0.73, $P < 0.001$;
315 circum-neutral: Kendall's tau = -0.83, $P < 0.001$) decreased significantly through time in both lake
316 types (Fig. 1H, I).

317

318 *Temporal frequency patterns of invertebrates*

319 Analyzing invertebrate communities with the RDA-AEM approach revealed significant temporal
320 patterns in all of the twelve lakes between 1988 and 2012. Significant temporal patterns were
321 associated with three canonical axes in the RDA models for most lakes, indicating that species
322 groups of invertebrates reflect three distinct temporal frequencies or scales (Fig. 2). In a few lakes
323 (Humsjön, Harasjön, Storasjö), a fourth temporal pattern was identified (Fig. 2D, I, L). The first
324 frequency pattern explained between 17% and 30% of the adjusted variance across all lakes in the
325 constrained models; the second, third and fourth patterns explained between 8% and 16%, 5% and
326 10%, and 4% and 6% of the adjusted variance in all invertebrate communities across lakes,
327 respectively.

328 The first temporal frequency of invertebrate species groups generally showed components of
329 monotonic change combined with sine-wave properties in both lake types (blue lines in Fig. 2A-L).
330 These patterns cover temporal dynamics that were associated mainly with slow changes in acidity
331 and water clarity over the 25-year study period (Electronic Supplementary Material). We therefore
332 refer to this first temporal frequency group of invertebrates as “slow groups” that track these slower
333 changes in the environment. The second and third frequency of species groups showed shorter-term
334 periodicity at roughly 10-year and 5-year intervals (red and green lines in Fig. 2A-L), and although
335 these groups did not show any consistent correlations with the studied environmental variables
336 (Electronic Supplementary Material), they presumably track faster ecological processes. These
337 groups are therefore referred to as “intermediate groups” and “faster groups”. When a fourth
338 frequency patterns was detected, it showed species fluctuations at temporal scales that were
339 intermediate to those resolved by the first three patterns. Because only a few lakes showed this
340 pattern, limiting comparison, we did not use these for the ANOVA analyses of metrics, although
341 these patterns were considered for calculating average within and cross-scale redundancy.

342

343 *Taxonomic and functional structure of species groups*

344 From the 353 invertebrate taxa present in our data set 65 were classified as acid-sensitive and none
345 was red-listed for Sweden. The distribution of both sensitive and tolerant species among the slow,
346 intermediate, and faster groups was highly variable between lakes (see Angeler and Johnson 2012).
347 However, a common pattern for both lake types was that taxon richness decreased from the slow
348 group towards the intermediate and faster group, whilst the group of stochastic species had highest
349 richness in both lake types (Fig. 3A). A similar pattern was found for acid-sensitive taxa, although
350 circum-neutral lakes had a higher richness of these taxa across the different temporal patterns
351 identified relative to the acidified lakes (Fig. 3B). Despite these structural differences between
352 acidified and circum-neutral lakes, functional richness, functional diversity and functional evenness
353 showed similar ranges across species groups and lake types (Fig. 3C-E).

354 Coincident with patterns of taxon richness, average functional redundancy was also highest in
355 the stochastic species group, followed by the slow frequency group in acidified and circum-neutral
356 lakes (Fig. 3F). Both circum-neutral and acidified lakes showed similar variability in cross-scale
357 redundancy (Fig. 3G). The importance of stochastic species was also reflected in ANOVA analyses.
358 Higher values for many metrics were found for stochastic species relative to the slow, intermediate
359 and fast groups of species (Tukey HSD test: $P < 0.05$) leading to a highly significant “temporal
360 pattern” term in the model (Table 1). A significant “lake type” effect was found for richness of acid
361 sensitive taxa and average functional redundancy; overall species richness was marginally ($p = 0.07$)
362 higher in circum-neutral lakes (Table 1). However, none of the interaction terms between lake type
363 and temporal patterns was significant, highlighting that the distributions of functions necessary for
364 understanding the relative resilience of ecosystems was similar between the acidified and circum-
365 neutral lakes.

366 Predators and gatherers were the dominant feeding types, with the highest level of functional
367 redundancy in the slow, intermediate, fast and stochastic species groups in both lake types, relative to

368 the other feeding groups (Fig. 4). The average redundancy for predators and gatherers was higher
369 than for other feeding groups in all frequency fluctuation groups identified (Tukey HSD test:
370 Predators = Gatherers > Grazers = Shredders = Filterers = Omnivores) (Table 1). Circum-neutral
371 lakes had a significantly higher within-scale redundancy in the slow and stochastic species group
372 relative to acidified lakes (Table 1); however, interactions between lake type and functional feeding
373 group were non-significant for within-scale redundancy, highlighting similarities between both lake
374 types (Table 1). Also, the patterns of cross-scale redundancy for each functional feeding group were
375 similar for both lake types (Fig. 4), resulting in non-significant effects in the ANOVAs (Table 1).

376 The complementary multivariate analyses are in agreement with the patterns found for
377 univariate metrics. Stochastic groups of acidified and circum-neutral lakes with highest richness and
378 functional redundancy clustered towards the right side in multivariate (NMDS) ordination space. The
379 slow species groups in both lake types clustered close to the stochastic species, while the
380 intermediate and faster groups moved towards the left in ordination space, reflecting decreasing
381 species richness and functional redundancy (Fig. 5). Similar to the univariate ANOVA,
382 PERMANOVA based on Bray-Curtis similarities (emphasizing both taxa presences-absences and
383 their abundances) and Sorensen similarity (focusing only on presence-absences) revealed a
384 significant “pattern effect”. This highlights the difference of the stochastic species group from the
385 slow, intermediate and fast frequency fluctuation groups. However, the non-significant interaction
386 term in both models highlights similar distribution of functions between lake types and temporal
387 patterns (Table 2).

388

389 **Discussion**

390 We tested the proposition that acidified lakes are more vulnerable to environmental change, raising
391 concerns about potential regime shifts in the future, relative to circum-neutral lakes. The low pH
392 values throughout our study (< 6) and the lower number of acid-sensitive taxa in acidified lakes

393 suggest weak chemical and biological recovery. Thus, the acidified lakes studied here remain
394 degraded, despite the implementation of acidification mitigation policy decades ago. Poor habitat
395 quality (Kowalik et al. 2007), combined with altered local (biological structure and food webs; e.g.
396 Ledger and Hildrew 2005) and regional factors (limited dispersal and population connectivity; Gray
397 and Arnott 2011) have been considered major factors maintaining acidified systems in degraded
398 conditions.

399 Although signs of recovery of acidified lakes were weak, we observed broader environmental
400 change responses that were manifest in similar temporal patterns of environmental variables in both
401 lake types. Consistent with observations made in streams, lakes and ponds across Europe (Evans et
402 al. 2005; Van Kleef et al. 2010), acidified and circum-neutral lakes have experienced a gradual
403 change in water clarity (decreased Secchi disk transparency, increasing TOC concentrations and
404 water colour), which has been attributed to decreasing acid deposition, global warming and land-use
405 change (Evans et al. 2005; Monteith et al. 2007). Concomitant with changes in the abiotic
406 environment, other studies have reported biotic changes, including the range expansions of invasive,
407 nuisance species (Angeler et al. 2012; Trigo et al. 2013) or altered local and regional community
408 structure in lakes (Burgmer et al. 2007). Collectively, these changes show that boreal lakes are
409 affected by environmental change that goes beyond the acidification problem, and similar changes
410 have been observed elsewhere (e.g. Batterbee et al. 2014).

411 It is uncertain whether the complex ecological changes that affect acidified and circum-
412 neutral lakes similarly will eventually increase the risk of regime shifts in the future. One way to
413 cope with this uncertainty is to assess the vulnerability of lakes to further environmental change by
414 quantifying the attributes of ecological resilience. Many studies have assessed community structure
415 and composition in lakes recovering from acidification (e.g. Hogsden and Vinebrooke 2005, Wesolek
416 et al. 2010). Our study, based on a quantitative assessment of resilience, is the first attempt to test
417 whether acidified lakes in a degraded state are potentially more vulnerable to environmental change

418 than circum-neutral lakes in desirable states.

419 We expected that acidified lakes would exhibit higher vulnerability to environmental change
420 than circum-neutral lakes. We assessed resilience following the cross-scale resilience model
421 (Peterson et al. 1998) and quantified within-scale and cross-scale redundancy. We also quantified
422 additional functional measures (functional richness, functional diversity, functional evenness) for the
423 temporal patterns identified by the time series modeling to allow for a broader characterization of
424 resilience (Angeler et al. 2013a). If acidified lakes are less resilient and thus more vulnerable to
425 environmental change, these measures should be reflected in lower values in acidified relative to
426 circum-neutral lakes. However, comparing the distributions of functional metrics within and across
427 temporal scales and within species groups showing stochastic dynamics, both critical components for
428 quantifying the relative resilience in ecosystems (Peterson et al. 1998; Allen et al. 2005; Baho et al.
429 2014), failed to discern a relationship between lake type (i.e. acidified vs circum-neutral lakes) and
430 temporal pattern in either the univariate or multivariate analyses. Overall, this suggests that
431 invertebrates in acidified and circum-neutral lakes have similar functional attributes that characterize
432 their relative resilience through time. This finding was unexpected because invertebrate communities
433 in the acidified and circum-neutral systems differ both in terms of community composition and
434 trophic associations in their food webs (Ledger and Hildrew 2005; Angeler and Goedkoop 2010;
435 Baho et al. 2014). Our results suggest that despite inherent abiotic and biotic differences between
436 acidified and circum-neutral lakes, the functional attributes in all species groups associated with
437 different temporal patterns were similar. This suggests that resilience in both lakes types is similar,
438 and in turn that acidified and circum-neutral lakes are similarly vulnerable to the environmental
439 change observed in this study. Similar patterns have been found comparing subarctic lakes with a
440 presumed high vulnerability to climate change and hemiboreal lakes at more southern latitudes
441 (Angeler et al. 2013a), and degraded avian communities on continental prairies (Sundstrom et al.
442 2012). Further studies that quantify attributes of resilience are warranted to test for the generalities of

443 patterns observed in this study and the subarctic lakes and prairies studies.

444 It is often assumed that impacts of environmental change on biodiversity lead to a decreased
445 resilience in ecosystems (Peterson et al. 1998; Folke et al. 2004; Fischer et al. 2006). Our results
446 suggest that such an assumption is too simplistic, and that accounting for scale-specific drivers of
447 environmental change divers and compensational processes may explain the underlying mechanisms.
448 The impacts of environmental change are scale-specific (Nash et al. 2014). We found variables
449 related to environmental change (acidity, water color) correlating only with specific species groups
450 revealed by the time series modeling. The temporal patterns of other species groups were largely
451 uncorrelated with these variables, and likely associated with other unmeasured abiotic and biotic
452 variables, including dispersal. This resistance at specific scales may help to buffer impacts of
453 environmental change at other scales and confer resilience to ecosystems (Angeler et al. 2013a).

454 We found that richness of acid-sensitive taxa was lower in the acidified lakes relative to the
455 circum-neutral lakes in this study. Overall taxon richness was only marginally higher in circum-
456 neutral lakes (Table 1). This suggests that other species, tolerant to acidification stress have likely
457 substituted acid-sensitive taxa (Layer et al. 2010). More importantly, these tolerant species seemed to
458 have compensated for the loss of functional attributes of these sensitive taxa. This in turn can explain
459 the similar resilience characteristics observed in acidified and circum-neutral lakes. This finding
460 supports the notion that both degraded and undegraded states of ecosystems can be equally resilient
461 (Standish et al. 2014). Similar functional compensation processes have been observed in some
462 studies (Klug et al. 2000; Fischer et al. 2001). However, other studies have reported weak
463 compensatory processes (Huijbers et al. 2015) or that these processes vary depending on context
464 (Yang et al. 2014). This context dependency adds uncertainty to environmental change outcomes,
465 further underscoring the need for more systemic approaches to assess vulnerability to environmental
466 change. Although our study showed similar patterns of vulnerability of acidified and circum-neutral
467 lakes to the environmental change observed in this study, further research comparing different

468 ecosystem types along a range of stress gradients is required to further understand the role of
469 compensatory dynamics in environmental change outcomes.

470 Despite both lake types sharing similar resilience characteristics, we found scale-inherent
471 patterns and different contributions of functional feeding groups that must be considered for
472 understanding the overall resilience of the studied lakes. Johnson et al. (2004) found that filterers had
473 the lowest and predators and gatherers the highest representation in the invertebrate communities.
474 Consistent with these findings, filterers, shredders, grazers and omnivores had the lowest, and
475 gatherers and predators the highest within-scale redundancy in this study. Similar patterns were
476 found for cross-scale redundancy, and the stochastic group of species considered important for
477 mediating the adaptive capacity of these functional feeding groups. The loss of functional group
478 representation at one or more scales, and reduced adaptive capacity resulting from species with
479 stochastic dynamics, would have a larger impact on resilience than the loss of species from
480 functional groups with high redundancy. Our results show that filterers and shredders are the
481 functional groups most vulnerable to loss from lakes. While this suggests that these groups should be
482 most carefully monitored, we recognize that these groups usually are much more abundant in streams
483 (Johnson et al. 2004) and that their contribution to matter flux in lakes is low (Bohman and Tranvik
484 2001). Gatherers and predators had the highest redundancy across lakes and the loss of one or a few
485 species from these functional groups would have relatively minor impact on resilience.

486 We acknowledge that we have characterized resilience based on functional feeding group
487 attributes, which are relatively coarse measures of functional traits. Our analysis is restricted to
488 autumn samples of invertebrates. It is possible that increasing the temporal resolution to also cover
489 seasonal dynamics would have refined our results. Our classification of functional traits is also
490 limited by our current limited knowledge of the ecology and natural history of most species.
491 Resilience assessments might be refined by considering multiple traits within individual species that
492 characterize response diversity (Elmqvist et al. 2003) or through a direct measurement of process

493 rates. We were unable to consider response diversity or processes in our study because of currently
494 insufficient trait information and because our monitoring program does not quantify process rates.
495 Also, a comparison of resilience attributes across multiple taxonomic groups would allow for a more
496 accurate definition of the broader vulnerability of lakes to environmental change. Despite these
497 limitations, our study shows how long-term monitoring efforts, combined with an ecological
498 complexity approach that is often neglected in assessing environmental change problems, can
499 facilitate an evaluation of systemic vulnerability to changing environmental conditions. Measuring
500 ecological resilience attributes, and comparing these attributes across system types with presumed
501 different vulnerabilities has potential to identify ecosystems at risk of undergoing catastrophic regime
502 shifts. This can contribute to reduce uncertainty in the assessment of the potential sensitivity of
503 ecosystems to environmental change, and facilitate the planning of management and conservation
504 action in the long term.

505

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677 **Electronic Supplementary Material**

678 1. Flow chart outlining steps to time series modeling.

679 2. Table of water quality characteristics and geographical coordinates of acidified and circum-neutral
680 lakes.

681 3. Results from Spearman rank correlation analyses.

682

Table 1: Results from ANOVA analyses contrasting effects of lake type (circum-neutral vs acidified lakes) and temporal pattern (“slow” vs “intermediate” vs “faster” vs “stochastic” species group) (a) and lake type and feeding groups (predators, shredders, gatherers, grazers, filterers, omnivores) (b), and their interactions, on measures used to assess the relative resilience of lakes. Shown are degrees of freedom (df), mean squares, sources of variation (F ratios), significance levels and error terms. Significant effects are highlighted in bold.

| a) | Lake type (LT) df (1, 40) | | | Pattern (P) df (3, 40) | | | L x P df (3, 40) | | | Error |
|---------------------------------|------------------------------|--------------|------------------|---------------------------|---------------|------------------|---------------------|-------------|--------------|--------|
| | MS | F | P | MS | F | P | MS | F | P | |
| Taxon richness | 0.14 | 3.35 | 0.07 | 2.71 | 67.03 | <0.001 | 0.01 | 0.12 | 0.95 | 0.04 |
| Richness acid-sensitive taxa | 1.11 | 17.52 | <0.001 | 1.60 | 25.32 | <0.001 | 0.02 | 0.32 | 0.81 | 0.06 |
| Functional richness | 0.01 | 1.12 | 0.30 | 0.04 | 3.44 | 0.03 | 0.01 | 0.94 | 0.43 | 0.01 |
| Functional diversity | 0.02 | 1.92 | 0.17 | 0.02 | 3.08 | 0.03 | <0.001 | 0.02 | 0.89 | 0.01 |
| Functional evenness | <0.001 | 0.76 | 0.38 | 1.65 | 104.79 | <0.001 | 0.001 | 3.19 | 0.034 | <0.001 |
| Average within-scale redundancy | 0.09 | 5.53 | 0.02 | 0.22 | 8.95 | <0.001 | 0.01 | 0.56 | 0.64 | 0.02 |

| b) | Lake type (LT) (df 1, 60) | | | Feeding group (F) (df 5, 60) | | | LT x F (df 5, 60) | | | Error |
|--|------------------------------|--------------|------------------|---------------------------------|--------------|------------------|----------------------|------|------|-------|
| | MS | F | P | MS | F | P | MS | F | P | |
| Within-scale redundancy (Temporal scale 1) | 0.45 | 10.68 | 0.002 | 1.22 | 28.85 | <0.001 | 0.03 | 0.66 | 0.66 | 0.042 |
| Within-scale redundancy (Temporal scale 2) | <0.001 | 0.001 | 0.978 | 0.51 | 10.58 | <0.001 | 0.10 | 1.97 | 0.10 | 0.048 |
| Within-scale redundancy (Temporal scale 3) | 0.02 | 0.59 | 0.336 | 0.44 | 11.32 | <0.001 | 0.03 | 0.83 | 0.53 | 0.039 |
| Within-scale redundancy (Stochastic) | 0.67 | 18.86 | <0.001 | 1.95 | 55.01 | <0.001 | 0.07 | 1.85 | 0.12 | 0.036 |
| Cross-scale redundancy | 0.03 | 1.49 | 0.23 | 0.17 | 9.57 | <0.001 | 0.01 | 0.50 | 0.78 | 0.018 |

Table 2: Results of PERMANOVA analysis contrasting multivariate community structure based on Bray-Curtis and Sørensen similarity between lake type (circum-neutral vs acidified lakes), temporal pattern (“slow” vs “intermediate” vs “fast” vs “stochastic” species groups) and their interactions. Shown are degrees of freedom (df), sums of squares (SS), mean squares (MS), F-ratios (F), and the Monte Carlo asymptotic P values (P(MC)). Significant effects are highlighted in bold.

| Source | df | SS | MS | F | P (MC) |
|---------------------|----------|-----------------|----------------|--------------|------------------|
| Bray-Curtis | | | | | |
| Lake type | 1 | 838.59 | 838.59 | 1.50 | 0.202 |
| Pattern | 3 | 25028.33 | 8342.78 | 14.92 | <0.001 |
| Lake type x pattern | 3 | 2137.51 | 712.50 | 1.27 | 0.261 |
| Residual | 40 | 22370.63 | 559.27 | | |
| Total | 47 | 50375.06 | | | |
| Sørensen | | | | | |
| Lake type | 1 | 523.48 | 523.48 | 1.35 | 0.294 |
| Pattern | 3 | 4398.76 | 1466.25 | 3.78 | 0.004 |
| Lake type x pattern | 3 | 1528.99 | 509.66 | 1.31 | 0.286 |
| Residual | 40 | 15532.28 | 388.31 | | |
| Total | 47 | 21983.51 | | | |

Figure legends

Fig. 1 Temporal patterns of environmental variables in circum-neutral (N=6) and acidified (N=6) lakes. Shown are the means \pm standard deviations of circum-neutral (black lines) and acidified (grey lines) lakes. The trend lines indicate significant monotonic change over time revealed by Kendall tau correlation analyses

Fig. 2 Temporal patterns of species groups associated with canonical axes obtained from multivariate time series modeling of invertebrate communities in circum-neutral (2A-F) and acidified (2G-L) lakes. Shown are linear combination scores of significant AEM variables (see methods for details)

Fig. 3 Comparison of structural (total taxon richness, 3A; richness acid-sensitive taxa, 3B), functional (3C-E) community metrics, and average within-scale redundancy (3F) associated with the temporal patterns identified by time series modeling for acidified (grey bars) and circum-neutral (black bars) lakes. Shown is also the average cross-scale redundancy for acidified and circum-neutral lakes (3G). Shown are means \pm standard deviations of acidified (N=6) and circum-neutral (N=6) lakes

Fig. 4 Patterns of within-scale redundancy associated with temporal patterns identified by time series modeling for predators (4A), gatherers (4B), grazers (4C), omnivores (4D), shredders (4E) and filterers (4F) for acidified (grey bars) and circum-neutral lakes (black bars). Shown are also the cross-scale redundancies for each feeding group in both lake types (4G-L)

Fig. 5 Nonmetric multidimensional scaling ordination (Bray-Curtis based) showing similarities of functional attributes across species groups with slow (squares), intermediate (circles), faster (diamonds) species groups in acidified (white symbols) and circum-neutral (black symbols) lakes. For lakes Humsjön and Harasjön functional attributes associated with a fourth temporal

pattern (triangles) are shown. Also shown are, similarities of functional characteristics of groups of species with stochastic dynamics (grey symbols)

Fig. 1

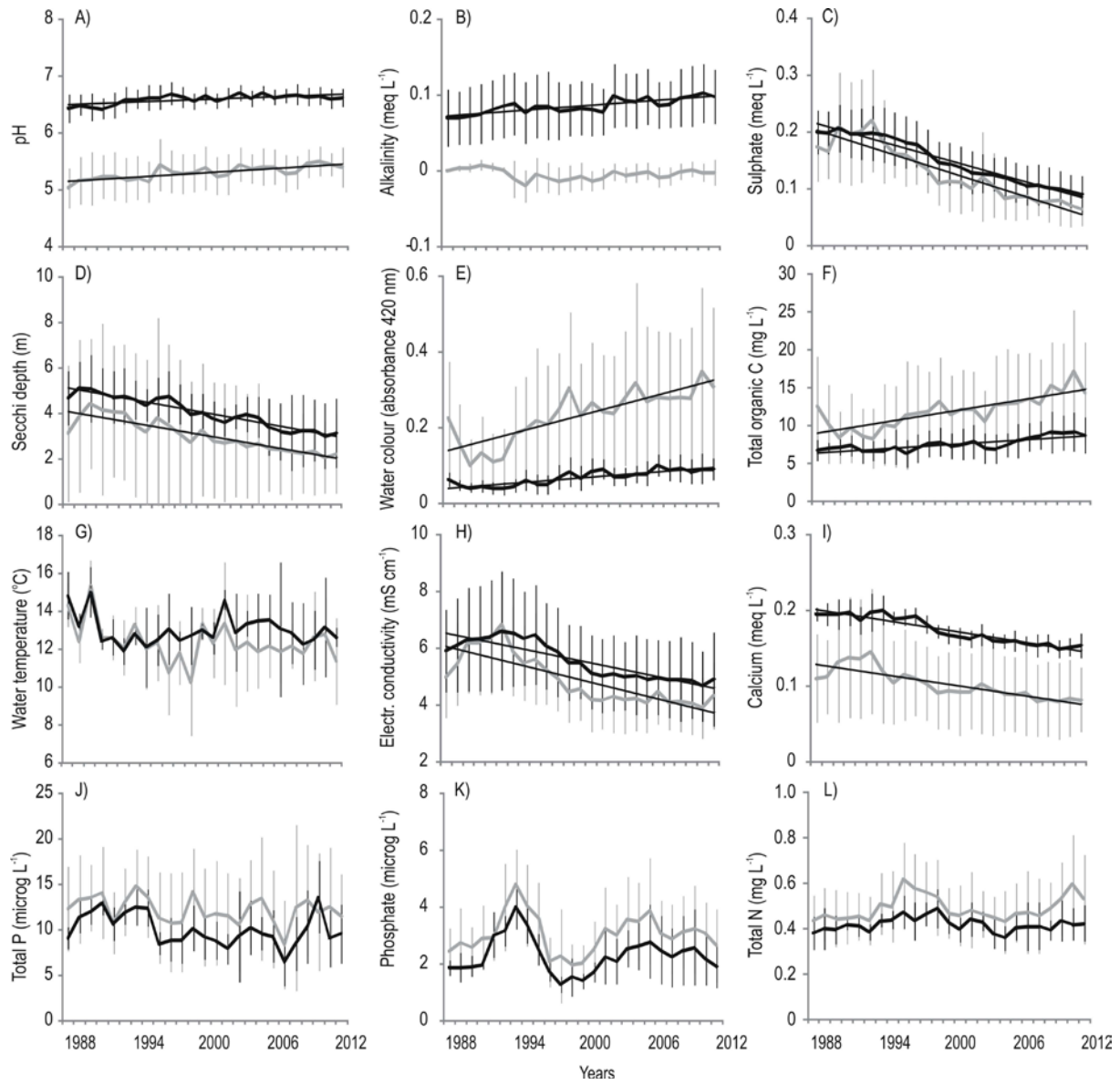


Fig. 2

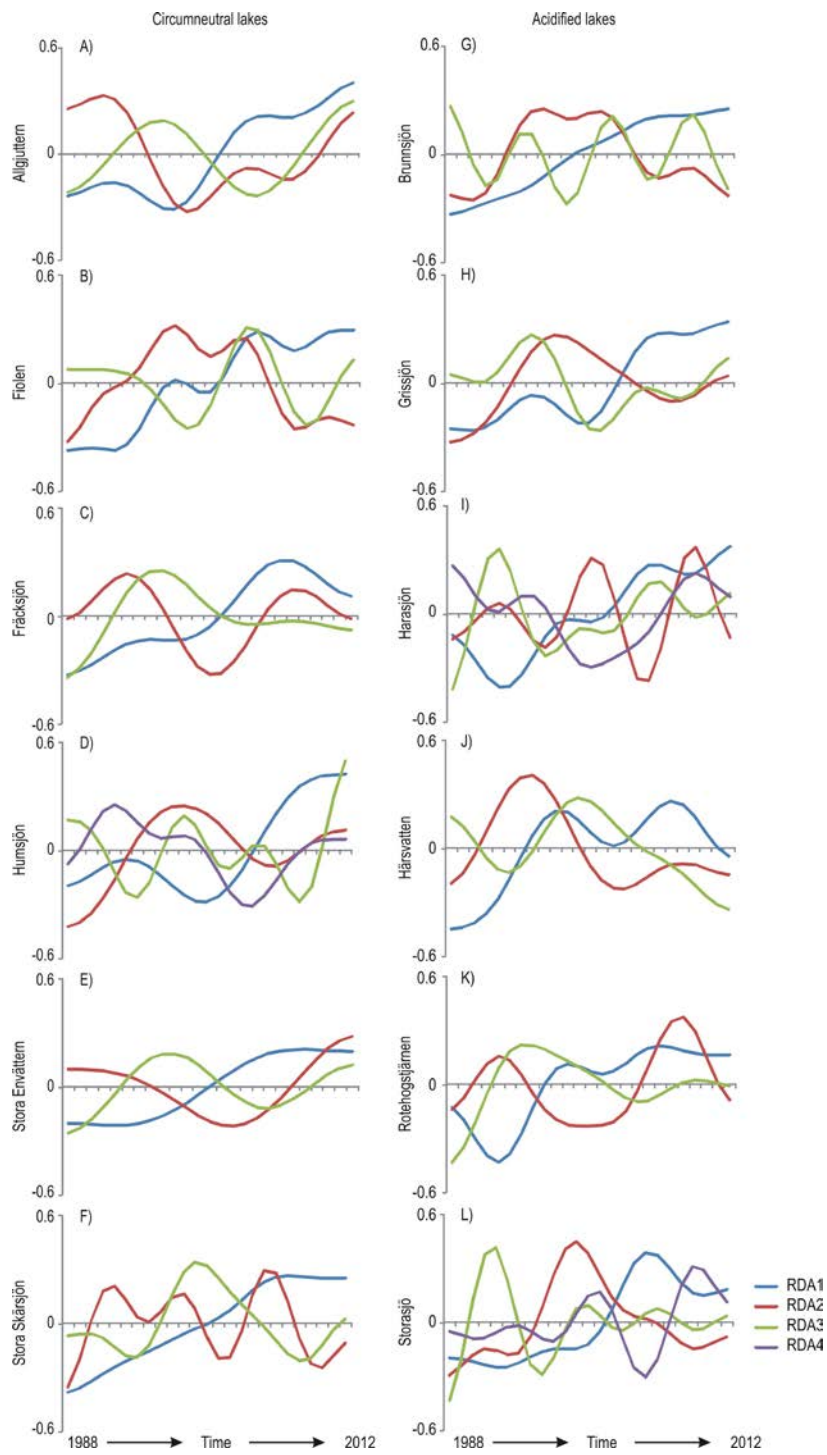


Fig. 3

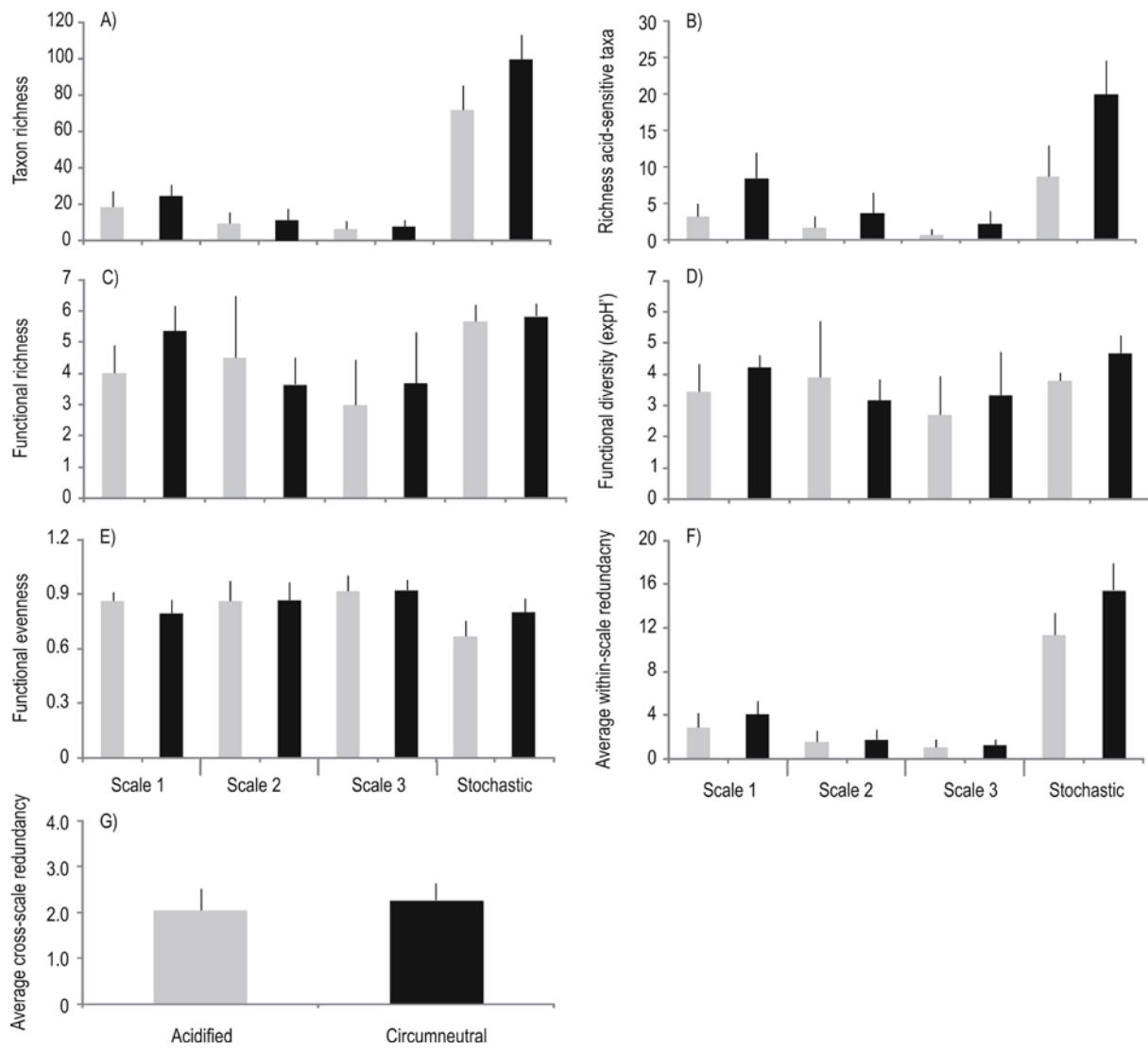


Fig. 4

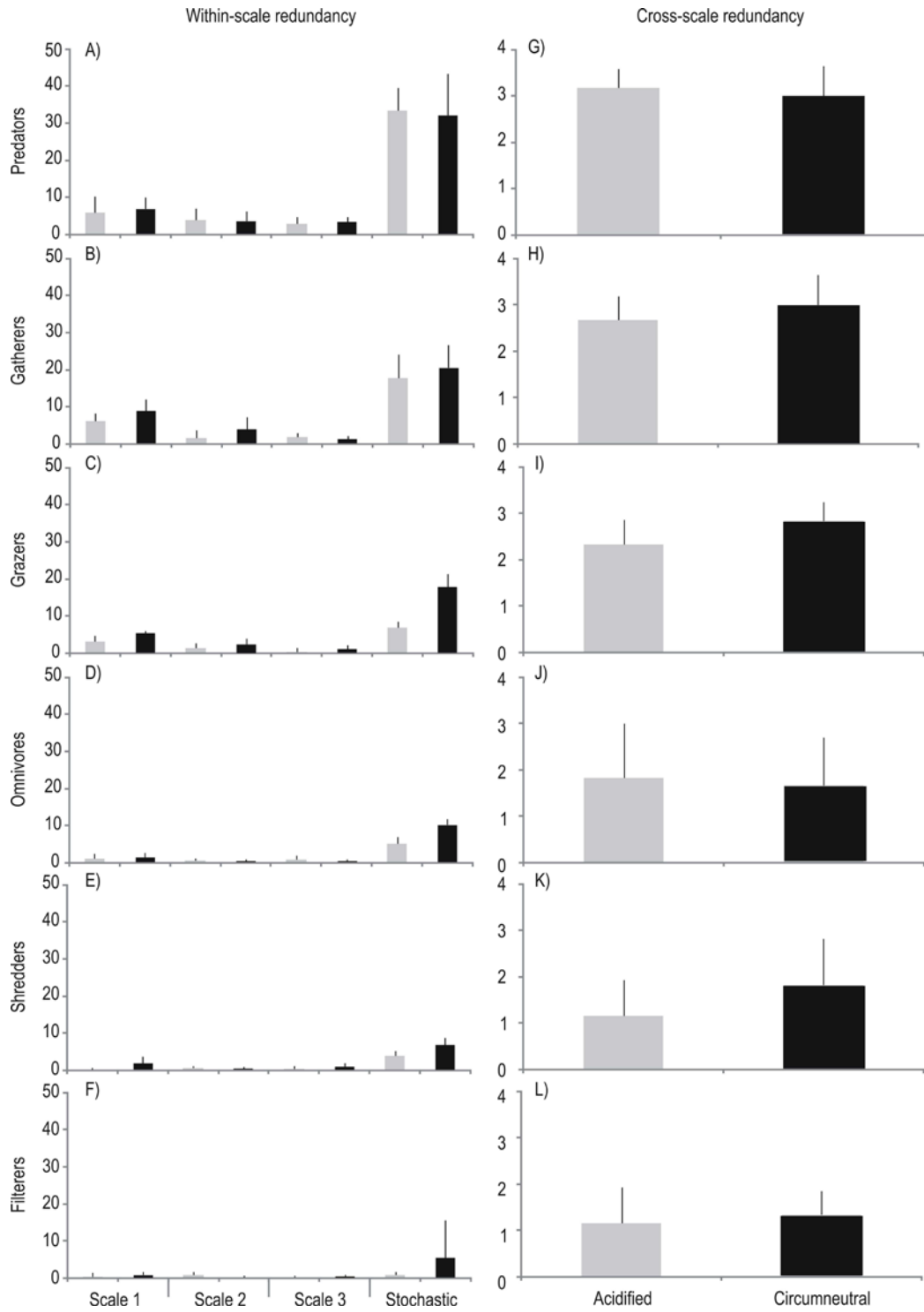


Fig. 5

