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How Does Tidal Flow Affect Pattern Formation in Mussel Beds?

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Abstract
In the Wadden Sea, mussel beds self-organise into spatial patterns consisting of bands parallel to the shore. A leading explanation for this phenomenon is that mussel aggregation reduces losses from dislodgement and predation, because of the adherence of mussels to one another. Previous mathematical modelling has shown that this can lead to spatial patterning when it is coupled to the advection from the open sea of algae – the main food source for mussels in the Wadden Sea. A complicating factor in this process is that the advection of algae will actually oscillate with the tidal flow. This has been excluded from previous modelling studies, and the present paper concerns the implications of this oscillation for pattern formation. The authors initially consider piecewise constant (“square-tooth”) oscillations in advection, which enables analytical investigation of the conditions for pattern formation. They then build on this to study the more realistic case of sinusoidal oscillations. Their analysis shows that future research on the details of pattern formation in mussel beds will require an in-depth understanding of how the tides affect long-range inhibition among mussels.

Key words
mussel, pattern, Floquet, reaction-diffusion-advection, periodic travelling wave, Wadden Sea

Running Title
Tidal Flow and Patterns in Mussel Beds

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1 Introduction

Over the last few decades, aerial photographs and satellite images have revealed landscape-scale patterns in a wide variety of ecosystems. The best-documented case is vegetation patterns in semi-arid environments, for which there is an extensive literature of both empirical research (e.g. Deblauwe et al., 2011; Pelletier et al., 2012; Sheffer et al., 2012) and mathematical modelling (e.g. Stewart et al., 2014; Siteur et al., 2014; Zelnik et al., 2015; Sherratt, 2015). Other examples include patterns of ridges and hollows in peatlands (Eppinga et al., 2008, 2009), linear patterns of trees such as “ribbon forest” (Bekker et al., 2009) and “Shimagare” (Suzuki et al., 2012), and patterned mussel beds, which are the subject of this paper. The self-organised formation of mussel patches on rocky shores has been studied via both field work and modelling for more than 40 years (Levin & Paine, 1974; Paine & Levin, 1981; Wootton, 2001). More recently, pattern formation has been studied in soft-bottomed mussel beds – the essential difference here is that the mussels adhere only to one another, not to the underlying substrate. Labyrinthine patterns are common in these systems (e.g. Snover & Commito, 1998), and have been replicated in laboratory and modelling studies (van de Koppel et al., 2008; Commito et al., 2014). In 2005, van de Koppel et al. published the first report of larger scale regular patterning in mussel beds, which are shown in aerial photographs of the Wadden Sea (Figure 1). This is the largest unbroken system of intertidal sand and mud flats in the world, and is a Unesco World Heritage site; it lies off the coast of the Netherlands, Germany and Denmark. The patterns consist of stripes of mussels running parallel to the shore, separated by stripes of bare sediment, with a wavelength of about 6 m.

As well as documenting the mussel bed patterns, the paper of van de Koppel et al. (2005) also presents a mathematical model that aims to explain them. In the Wadden Sea, mussel beds are subject to disruption by predation, wave action, and ice scouring (Donker et al., 2015). The basis of van de Koppel et al.’s (2005) model is that these effects are reduced at higher mussel densities. Empirical data shows that mussel density does increase in response to both greater wave exposure (Tam & Scrosati, 2014) and greater predation threat (Cote & Jelnikar, 1999; Naddafi et al., 2010). Conversely, increased
densities have been shown to give greater resilience to disturbances (Bertness & Grosholz, 1985). This is because mussels attach to their neighbours via byssal threads, with more attachments forming when mussels are subject to perturbations (Wa Kangeri et al., 2014).

Note that the absence of substrate attachments in soft-bottomed beds means that other mussels or shell fragments provide the only available anchorage.

The model of van de Koppel et al. (2005) is formulated in terms of mussel density $m(x,t)$ and algal concentration $a(x,t)$, where $t$ is time and $x$ is a spatial coordinate running away from the shore. Algae are the main food source for mussels in the Wadden Sea, and their availability is the limiting factor for mussel growth (Dolmer, 2000; Oie et al., 2002). They reside primarily in upper water layers, where their concentration is maintained by advection from the open sea in the incoming tide, but there is some transport to lower layers where they become susceptible to predation by mussels. van de
Koppel et al’s (2005) model represents these various processes via the equations

$$\frac{\partial a}{\partial t} = \frac{\alpha(1-a)}{a(m)} + \beta \frac{\partial a}{\partial x}$$  \hspace{0.5cm} (1a)

$$\frac{\partial m}{\partial t} = \frac{\delta am}{birth} - \frac{\gamma m/(1+m)}{dislodgement by waves} + \frac{\partial^2 m}{\partial x^2}.$$  \hspace{0.5cm} (1b)

which have been non-dimensionalised (see van de Koppel et al (2005) for details); $\alpha$, $\beta$, $\gamma$, and $\delta$ are positive parameters. Note that although mussels are often thought of as sessile organisms, they actually move both within and between clusters (Toomey et al, 2002; Nicastro et al, 2008), and this is represented in a simple way by the diffusion term in (1b). More realistic modelling of mussel movement is discussed in Liu et al (2014b).

The model (1) has been studied in a number of recent papers. Wang et al (2009) and Liu et al (2012) presented numerical bifurcation studies providing details of pattern existence, and Sherratt (2013) extended this to examine pattern stability. Ghazaryan & Manukian (2015) used geometric singular perturbation theory to study travelling wave solutions of the model – both patterns and fronts; the latter includes moving transitions between patterned and non-patterned regions. Cangelosi et al (2015) extended the model by replacing the advection term in the algae equation by diffusion. Their weakly nonlinear analysis provides a detailed account of patterns in this amended model, which they compared with experimental data.

The present paper concerns exclusively the van de Koppel model (1) based on the “reduced losses” hypothesis, but it is important to remark that alternative mechanisms have been proposed for mussel bed patterning. In particular Liu et al (2012, 2014a) have developed a mathematical model based on a “sediment accumulation” hypothesis, namely that more rapidly growing mussels deposit greater amounts of sediment beneath them, which raises them towards their food source (algae) and thus further promotes their growth.

The advection term in (1a) plays a central role in pattern formation: it creates a long-range inhibition between mussels that combines with the short-range activation arising from the density-dependent loss term in (1b) to generate patterns. Advection also plays an
important role in other types of landscape-scale patterning, including vegetation patterns. Labyrinthine or spotted patterns of semi-arid vegetation occur on flat ground, but the propensity for patterning is increased on slopes, where one typically sees banded patterns running parallel to the contours (Deblauwe et al., 2008, 2011; Meron, 2012; Siteur et al., 2014). This is due to the downhill advection of rain water, which is the key resource in semi-arid ecosystems and therefore plays a role analogous to that of algae in mussel beds in the Wadden Sea.

The original presentation of the model (1) (van de Koppel et al., 2005) and the subsequent papers studying the model all use a unidirectional advection term, except for Cangelosi et al. (2015) who replaced the advection term with diffusion. This is based on the assumption that the most important process in the supply of algae is their advection from the open sea on the incoming tide. However in reality algae are advected both towards the shore by the incoming tide, and away from it by the outgoing tide. In the present paper we will use a bidirectional advection term, and investigate the implications of this for pattern formation. Specifically, we will study the equations

\[
\frac{\partial a}{\partial t} = \alpha (1 - a) - am + \beta B(t) \frac{\partial a}{\partial x} \tag{2a}
\]

\[
\frac{\partial m}{\partial t} = \delta am - \gamma m/(1 + m) + \frac{\partial^2 m}{\partial x^2} \tag{2b}
\]

Here \(B(t) > 0\) at times \(t\) when the tidal flow is towards the shore, and \(B(t) < 0\) when flow is away from the shore. Mathematical modelling of tides has a history of more than two hundred years (Cartwright, 1999), and their computational study remains an active research area: Griffiths & Hill (2015) give a recent review. However such detailed work is beyond the scope of the present paper: we are looking only for a simple representation of the basic phenomenon of repeated switches in flow direction. The Wadden Sea has a semi-diurnal tide: two nearly equal high and low tides each day. We approximate this tidal pattern by taking \(B(.)\) to be a periodic function with zero mean. Of course tides are not actually periodic because of longer term fluctuations, but periodicity is a mathematically useful simplification that captures the essential phenomenon. To ensure uniqueness, we
impose the condition
\[ \frac{1}{T} \int_{t=0}^{t=T} |B(t)| \, dt = 1 \]  
which ensures that the overall strength of advection depends only on the (positive) parameter β. We begin (§2) by summarising the conditions for the onset of pattern formation in (1), so that tidal flow is unidirectional. We then (§3) consider the case of piecewise constant B(.), meaning that B(.) alternates between the values of −1 and 1. Although not biologically realistic, this form enables detailed mathematical analysis and thus provides a valuable case study on the implications of bidirectional advection. Building on this, we then (§4) consider more general (and more realistic) forms for B(.). Throughout the paper we restrict attention to the onset of patterning, that is Turing (or Turing-Hopf) bifurcation points. We do not consider the wider issue of the full parameter space in which patterns occur. When all parameter values are constant, that can be studied via numerical bifurcation methods (Sherratt, 2012, 2013; Siteur et al, 2014). However to our knowledge this approach has never been extended to patterns in systems with temporally varying parameters; this is a natural but very challenging area for future research.

2 Pattern formation for unidirectional advection

Equations (1) have two homogeneous steady states: \((a, m) = (1, 0)\) and \((a_s, m_s)\) where
\[ a_s = \frac{\gamma - \delta \alpha}{\delta (1 - \alpha)} \quad m_s = \frac{\alpha (\delta - \gamma)}{\gamma - \delta \alpha}. \]  
We require \((a_s, m_s)\) to be positive, and stable to spatially homogeneous perturbations. Necessary and sufficient conditions for this are very complicated algebraically, but a simple sufficient condition is
\[ 4 > \delta > \gamma > \delta \alpha \]  
and we assume this to hold in the remainder of the paper. An explanation for (5) is given in the Appendix; note that it is satisfied comfortably by realistic parameter estimates (van de Koppel et al, 2005; Wang et al, 2009). The onset of patterning occurs when this steady state becomes unstable to inhomogeneous perturbations. We investigate this in the standard way, by linearising (1) about \((a_s, m_s)\) and substituting the solution ansatz
\[(a - a_s, m - m_s) = (\tilde{a}, \tilde{m}) \exp(\lambda t + ikx)\] where \(\tilde{a}\) and \(\tilde{m}\) are non-zero constants. This gives a quadratic dispersion relation whose solutions have

\[
\text{Re } \lambda = \frac{1}{2} \left[ -k^2 + p + s + \left\{ \frac{1}{2} \left( \sqrt{\phi^2 + \theta^2} + \phi \right) \right\}^{1/2} \right]
\]  
where

\[
p = \frac{\alpha \delta (\alpha - 1)}{\gamma - \delta \alpha}, \quad q = \frac{\gamma - \delta \alpha}{\delta (\alpha - 1)},
\]

\[
r = \frac{\delta \alpha (\delta - \gamma)}{\gamma - \delta \alpha}, \quad s = \frac{\alpha (\delta - \gamma)(\gamma - \delta \alpha)}{\gamma (\alpha - 1)^2}
\]

\[
\phi = \left( k^2 + p - s \right)^2 - \beta^2 k^2 + 4qr
\]

\[
\theta = -2\beta k (k^2 + p - s).
\]

The constants \(p, q, r\) and \(s\) are the entries in the Jacobian matrix of the kinetics of (1) at \((a_s, m_s)\). Figure 2a shows typical plots of \(\text{Re } \lambda\) against \(k\) as the advection parameter \(\beta\) is increased. For small \(\beta\), \(\text{Re } \lambda < 0\) for all \(k\) so that the steady state is stable; but stability is lost as \(\beta\) is increased and \(\text{Re } \lambda\) becomes positive for some values of \(k\). Pattern formation is then expected, and this is confirmed in numerical simulations (Figure 2b,c).

Note that the patterns move away from the shore. Intuitively this is because the model predicts higher algal densities on the off-shore side of a mussel band compared to the on-shore side, because of consumption in the band, and this causes a net growth of mussels on the off-shore side and a net loss on the on-shore side, resulting in a gradual net off-shore migration of the band. Mathematically the movement is a consequence of the unidirectional advection term and it is expected from the linear analysis because the growth rate \(\lambda\) is complex-valued. However such migration is not observed in real mussel bed patterns; we will show that with a bidirectional advection term, as in (2), patterns form which do not show large scale migration.

### 3 Pattern formation for “square-tooth” advection

As a first step in the study of bidirectional advection, we consider (2) with the forcing function \(B\) having “square-tooth” form:
Figure 2: Pattern formation in the model (1), with unidirectional advection. (a) The dispersion relation, plotting the growth rate $\text{Re}(\lambda)$ of small perturbations as a function of their wavenumber $k$. We show plots for $\beta = 8, 11, 15$: pattern formation occurs for values of $\beta$ greater than about 11. (b,c) A typical pattern solution. We show the mussel and algal densities $m$ and $a$ as functions of space at three equally spaced time points, to illustrate the movement of the patterns. The initial conditions for the solutions were random perturbations of the steady state $(a_s, m_s)$ and the plotted solutions are for times $t = 10000, 10050$ and $10100$; the large initial time ensures that transients have dissipated. The arrows show the direction of pattern movement. The parameter values are $\alpha = 0.6667$, $\gamma = 0.1333$, $\delta = 0.15$, based on the estimates of Wang et al (2009). In (b) and (c) $\beta = 15$, and the equations were solved numerically using a semi-implicit finite difference scheme with upwinding.
\[ \mathcal{B}(t) = \begin{cases} 1, & nT \leq t < (n + \frac{1}{2})T \\ -1, & (n + \frac{1}{2})T \leq t < (n + 1)T \end{cases} \] (10)

for any integer \( n \). Such a discontinuous advection coefficient is not a realistic representation of tidal flow, but its mathematical simplicity enables detailed analysis and it is for this reason that we use it as an initial case study.

To investigate the possibility of pattern formation, we linearised (2) with (10) about \((a_s, m_s)\) and looked for solutions of the form \((a, m) = (a_s, m_s) + (\hat{a}(t), \hat{m}(t))e^{ikx}\), giving

\[
\frac{d}{dt} \begin{bmatrix} \hat{a} \\ \hat{m} \end{bmatrix} = M^+ \begin{bmatrix} \hat{a} \\ \hat{m} \end{bmatrix} \quad \text{for } nT \leq t < (n + \frac{1}{2})T \tag{11}
\]

\[
\frac{d}{dt} \begin{bmatrix} \hat{a} \\ \hat{m} \end{bmatrix} = M^- \begin{bmatrix} \hat{a} \\ \hat{m} \end{bmatrix} \quad \text{for } (n + \frac{1}{2})T \leq t < (n + 1)T \tag{12}
\]

where

\[
M^\pm = \begin{bmatrix} p \pm i\beta k & q \\ r & s - k^2 \end{bmatrix} \tag{13}
\]

For a system with periodic coefficients such as (11,12) the stability of \((a_s, m_s)\) depends on the Floquet multipliers; an overview of Floquet theory is given in many books on ODEs, for example Jordan & Smith (2007, pp. 308-315). The piecewise constant form of (11,12) enables the Floquet multipliers to be calculated analytically, following a methodology developed by Sherratt (1995a,b) for studying Turing pattern formation for oscillating parameters. The first step is to consider the equations in (11) and (12) separately. These equations have fundamental solutions (that is, matrices whose columns are a pair of linearly independent solutions) of the form \( \Phi^{\pm,n}(t) = Z^\pm \Lambda^\pm(t)C^{\pm,n} \) where \( \Lambda^\pm(t) = \text{diag}\{\exp(\lambda_{1}^\pm t), \exp(\lambda_2^\pm t)\} \) with \( \lambda_i^\pm \) being the eigenvalues of \( M^\pm \) \((i = 1, 2)\), and \( Z^\pm \) is a matrix whose columns are the corresponding eigenvectors. The entries of the (non-singular) matrices \( C^{\pm,n} \) are constants of integration.

Continuity at \( t = (n + 1/2)T \) gives a relation between \( C^{+,n} \) and \( C^{-,n} \):

\[
Z^- \Lambda^- (nT + T/2) C^{-,n} = Z^+ \Lambda^+ (nT + T/2) C^{+,n}. \tag{14}
\]

Thus there are four independent constants of integration, corresponding to arbitrary combinations of two linearly independent solutions for each column of the fundamental solution.

The Floquet multipliers are the eigenvalues of

\[
\Phi^{+,n}(nT)^{-1} \Phi^{-,n}(nT + T) = \left[ Z^+ \Lambda^+ (nT) C^{+,n} \right]^{-1} Z^- \Lambda^- (nT + T) C^{-,n}
\]
\[ \begin{align*}
&= \left[ C^{+n} \right]^{-1} \left[ \Lambda^{+}(nT) \right]^{-1} \left[ Z^{+} \right]^{-1} Z^{-} \Lambda^{-}(nT + T) C^{-n} \\
&= \left[ C^{+n} \right]^{-1} \left[ \Lambda^{+}(nT) \right]^{-1} \left[ Z^{+} \right]^{-1} Z^{-} \Lambda^{-}(nT + T) \cdot \\
&\quad \left[ \Lambda^{-}(nT + T/2) \right]^{-1} \left[ Z^{-} \right]^{-1} Z^{+} \Lambda^{+}(nT + T/2) C^{+n} \text{ using (14)} \\
&= \left[ Z^{+} \Lambda^{+}(nT) C^{+n} \right]^{-1} M^{-} M^{+} \left[ Z^{+} \Lambda^{+}(nT) C^{+n} \right]
\end{align*} \]

where \( M^\pm = Z^\pm \Lambda^\pm (T/2) [Z^\pm]^{-1} \). Therefore the Floquet multipliers are the eigenvalues of \( M^{-} M^{+} \).

Calculation of \( M^\pm \) is straightforward, albeit algebraically laborious. It shows that the Floquet multipliers are given by \( \mu = \hat{\mu} \cdot \exp(-\Gamma T/2) \), where \( \hat{\mu}^2 - Y \hat{\mu} + 1 = 0 \). Here

\[
\Gamma = k^2 - p - s \\
Y = \frac{1}{2} e^{(P^+ + P^-)T/4} \left[ (1 + e^{-P^+ T/2}) (1 + e^{-P^- T/2}) \right. \\
\quad + \left. (1 - e^{-P^+ T/2}) (1 - e^{-P^- T/2}) \right] \left( 4qr + Q^+ Q^- \right) / \left( P^+ P^- \right) \]

\[
Q^\pm = \pm ik\beta - k^2 - p + s \\
P^\pm = \sqrt{4qr + Q^\pm^2}.
\]

Unless either \( k \) or \( \beta \) is zero, \( Q^\pm \) have non-zero imaginary parts and thus \( P^\pm \) have non-zero real and imaginary parts; for uniqueness we take \( \text{Re} P^\pm > 0 \). Note that \( Q^\pm \) and hence also \( P^\pm \) are complex conjugates, implying that \( Y \) is real. Figure 3a shows a typical plot of the larger of the two values of \( \log|\mu| \) against \( k \) as the advection parameter \( \beta \) is increased; the steady state \((a_s, m_s)\) is unstable if \( |\mu| > 1 \) for some value of \( k \), in which case pattern formation is expected, and this is confirmed in numerical simulations (Figure 3b,c).

Comparing the results shown in Figure 3 for bidirectional advection and those in Figure 2 for unidirectional advection, the main qualitative difference concerns the movement of the patterns. In Figure 2 the pattern moves away from the shore at a constant speed, whereas in Figure 3 there is an oscillatory motion. This difference is of course entirely expected; in particular the symmetry of (2,10) in the positive and negative \( x \) directions suggests that there will be no net translation of the pattern. Note that in real mussel bed patterns there is no large scale migration of the bands.

There is also a quantitative difference between the two cases: the critical value of \( \beta \) at which patterns arise is slightly higher for bidirectional advection. (Note that all
Figure 3: Pattern formation in the model (2), with bidirectional advection given by the square-tooth function (10). (a) The logarithm of the larger of the absolute values of the Floquet multipliers, plotted against wavenumber $k$. We show plots for $\beta = 8, 11, 15$: pattern formation occurs for values of $\beta$ greater than about 11. (b,c) A typical pattern solution. We show the mussel density $m$ as a function of space at seven equally spaced time points, to illustrate the movement of the patterns. The algal density $a$ has a similar solution form, except that the oscillations are partly out of phase with those for the mussel density (see Figure 2). The plots in (b) / (c) are for the halves of the forcing period in which advection is directed towards / away from the shore. The arrows show the direction of pattern movement; as expected, this is in the opposite direction to the advection. The initial conditions for the solutions were random perturbations of the steady state $(a_s, m_s)$ and the times at which the solutions are plotted are: (b) $200,000 - T$, $200,000 - \frac{5}{6}T$, $200,000 - \frac{4}{6}T$, $200,000 - \frac{3}{6}T$; (c) $200,000 - \frac{2}{6}T$, $200,000 - \frac{1}{6}T$, $200,000 - \frac{1}{6}T$, $200,000$. The large initial time ensures that transients have dissipated. The parameter values are $\alpha = 0.6667$, $\gamma = 0.1333$, $\delta = 0.15$, based on the estimates of Wang et al (2009); the period $T = 200$. In (b) and (c) $\beta = 15$, and the equations were solved numerically using a semi-implicit finite difference scheme with upwinding.
parameters are the same in Figures 2 and 3). This suggests that van de Koppel et al.’s (2005) assumption of unidirectional advection leads to slight over-estimates of the propensity of the model to predict patterning. We will now investigate this in more detail by considering how the conditions for the onset of pattern formation depend on the forcing period $T$.

We begin by considering the case of large $T$. Equations (16)–(18) imply that to leading order as $T \to \infty$, $Y = \frac{1}{2}e^{P_{\text{real}}T/2} \left[ 1 + (4qr + Q^+Q^-)/(P^+P^-) \right]$ where $P_{\text{real}} = \text{Re} \ P^\pm > 0$. Therefore $Y \to \infty$ as $T \to \infty$, and thus the two roots for $\hat{\mu} \sim Y$ and $1/Y$. The Floquet multiplier with the larger absolute value corresponds to the former root, and is

$$\mu = \frac{1}{2}e^{(P_{\text{real}}-\Gamma)T/2} \left[ 1 + (4qr + Q^+Q^-)/(P^+P^-) \right]$$

to leading order as $T \to \infty$. Therefore the condition for $(a_s, m_s)$ to be stable is $P_{\text{real}} > \Gamma = k^2 - p - s$. Comparing (17) with (8,9) shows that $Q^\pm + 4qr = \phi \pm i\theta$. Therefore (6) can be rewritten as $\text{Re} \ \lambda = \frac{1}{2}[-k^2 + p + s + P_{\text{real}}]$ . Hence the leading order condition for stability of $(a_s, m_s)$ in (2) as $T \to \infty$ is the same as the condition for stability in (1), the unidirectional case.

We now turn to the opposite extreme of $T \to 0$. Taylor series expansion of (16) implies

$$Y = 2 + \frac{1}{16} \left( P^+ + P^- + 8qr + 2Q^+Q^- \right) T^2 + O \left( T^3 \right).$$

Therefore the Floquet multipliers are real and positive, with the larger being

$$\mu_+ = 1 + \frac{1}{4} \left( \sqrt{P^+ + P^- + 8qr + 2Q^+Q^- - 2(k^2 - p - s)} \right) T + O(T^2).$$

Now (5) implies that $p + s < 0$. Hence for small $T$ the condition $\mu_+ > 1$ for instability to a perturbation with wavenumber $k$ reduces to

$$P^+ + P^- + 8qr + 2Q^+Q^- > 4(k^2 - p - s)^2.$$

Substituting (17) and (18) into this inequality and simplifying shows that the condition for instability is $pk^2 > ps - qr$. Straightforward calculations show that (5) implies that $ps - qr > 0$ and $p < 0$. Therefore for sufficiently small $T$, $(a_s, m_s)$ is stable to all perturbations. Intuitively this is exactly as expected: when the advection coefficient
fluctuates rapidly between two values, one expects the behaviour to be the same as for a 
constant coefficient with the average of the two values, which is 0, and pattern formation 
cannot occur in (1) with $\beta = 0$.

These results suggest that the parameter region in which $(a_s, m_s)$ is unstable – cor-
responding to pattern formation – shrinks as the period $T$ decreases. To test this, we 
calculated the curve in the $\beta$-$\delta$ plane on which stability changes, for fixed values of the 
other parameters. For given values of $\beta$ and $\delta$, we used (15–18) to calculate the Floquet 
multipliers on a grid of $k$ values. This gives an approximation to the Floquet multiplier 
with largest absolute value, which we refined by fitting a parabola through the three $k$ 
values adjacent to the maximum. Following this procedure, we calculated the Floquet 
multiplier with largest absolute value on a grid of $\beta$ values, determining the critical value 
at which it crosses 1 by linear interpolation between grid points. Repeating this process 
for a succession of $\delta$ values generates the critical curves in the $\beta$-$\delta$ plane; examples are 
illustrated in Figure 4. As $T$ is decreased the parameter region for patterning gradually 
shrinks, starting at the curve for unidirectional advection in the limiting case of $T \to \infty$, 
and disappearing entirely as $T \to 0$.

The fact that the conditions for pattern formation depend strongly on $T$ means that we 
must investigate the appropriate value of $T$ for mussel beds in the Wadden Sea. The tide 
here changes direction about every 6.5 hours (e.g. www.tide-forecast.com/countries/-
Netherlands), so that an appropriate value for $T$ is 13 hours; the nondimensionalisation 
and parameter estimates in van de Koppel et al (2005) imply that this corresponds to a 
dimensionless value of about 2000. Figure 4 shows that for this value of $T$ the difference 
between the region of the $\beta$-$\delta$ plane giving patterns differs only slightly from that for the 
unidirectional advection case: for any value of $\delta$ the critical value of $\beta$ is less than 1% lower 
in the bidirectional case. Thus for the parameter estimates that they use, van de Koppel 
et al’s assumption of unidirectional advection gives a very good approximation to the 
conditions for the onset of pattern formation – at least compared to the “square-tooth” 
form of bidirectional advection that we have been considering. In the next section we will 
show that more realistic forms for the oscillations in advection have a greater affect on 
the conditions for patterning.
Figure 4: An illustration of the region of the $\beta$-$\delta$ parameter plane in which $(a_s, m_s)$ is unstable, giving patterns, for a sequence of values of the oscillation period $T$, when the advection rate oscillates with a square-tooth form (10). The parameter region expands with $T$, approaching the corresponding region for constant advection, which is shown by the grey circles. The other parameter values are $\alpha = 0.6667$ and $\gamma = 0.1333$, based on the estimates of Wang et al (2009).

4 Pattern formation for other forms of bidirectional advection

A major caveat to the results in the previous section is that they are restricted to the “square-tooth” functional form for the forcing function $B(.)$. For general $B(.)$ the Floquet multipliers cannot be calculated analytically. However numerical calculation is possible and we will use this approach to extend our analytical results for the square-tooth case to more realistic forcing functions.

Tidal flows are approximately sinusoidal. However, rather than simply use $B(t) \propto \sin(2\pi t/T)$ we consider a family of forcing functions, which enables a gradual progression
Figure 5: An illustration of the function family (19) that we use for the oscillations in algal advection. As the parameter $\xi$ increases from 0 to 1, the function gradually changes from square-tooth to sinusoidal form. The plots show the cases $\xi = 0, 0.2, 0.4, \ldots, 1$.

From the analytical results of the previous section to the more realistic sinusoidal case:

$$B(t) = T \cdot \text{sign}[\sin(2\pi t/T)] \cdot |\sin(2\pi t/T)|^\xi \int_{\tau=0}^{\tau=T} |\sin(2\pi \tau/T)|^\xi d\tau$$  \hspace{1cm} (19)

(illustrated in Figure 5). Here the denominator is chosen so that (3) is satisfied. This family is parameterised by $\xi \in [0, 1]$. When $\xi = 0$ (19) gives the square-tooth form (10), while $\xi = 1$ gives a simple sinusoidal oscillation.

As in §3 we linearised (2) about $(a_s, m_s)$ and looked for solutions of the form $(a, m) = (a_s, m_s) + (\hat{a}(t), \hat{m}(t))e^{ikx}$. We then solved the resulting ODEs for $(\hat{a}, \hat{m})$ numerically over one period $T$, first using initial conditions $(\hat{a}, \hat{m}) = (1, 0)$ and then $(\hat{a}, \hat{m}) = (0, 1)$. This gives two linearly independent solutions, and we constructed a matrix with columns given by these two solutions evaluated at $t = T$. The Floquet multipliers are the eigenvalues of this matrix, which can be calculated by standard numerical linear algebra programs. We repeated this procedure over a grid of $k$ values, giving an approximation to the Floquet multiplier with largest absolute value; as in §3 we refined this using quadratic interpolation. Again as in §3, we applied this method on a grid of $\beta$ values, using linear interpolation between grid points to determine the critical value of $\beta$ at which the largest amplitude of a Floquet multiplier crosses 1. This enables calculation of the curve in the $\beta-\delta$ plane on which $(a_s, m_s)$ loses stability, heralding pattern formation.

Figures 6a,b show the change in this critical curve as $\xi$ is increased between 0 and 1, for
two values of the forcing period $T$. As $\xi$ increases, the parameter region giving patterns shrinks, so that for any given value $\delta$ a larger value of the advection rate $\beta$ is required for patterning. In these figures we superimpose the critical curve for unidirectional advection (grey circles). As commented previously, this curve is almost indistinguishable from that for bidirectional advection when $\xi = 0$ (square-tooth forcing) and $T$ is large. However as $\xi$ decreases the curves for the two cases separate, and further increase in $T$ does not change this: increasing $T$ above 2000 causes no visible change in the results plotted in Figure 6a. Therefore for the realistic case of sinusoidal advection ($\xi = 1$) the parameter region for patterns is significantly smaller than that given by a unidirectional advection term.

One notable aspect of the comparison between parts a and b of Figure 6 is that although there is a significant difference between the curves for $T = 2000$ and $T = 80$ when $\xi = 0$ (square-tooth forcing), there is very little difference when $\xi = 1$ (sinusoidal forcing). Further investigation revealed that for $\xi = 1$ the critical curve approaches its large $T$ limit very rapidly: for $T$ greater than about 20 there is almost no change in form (Figure 6c). Since this is two orders of magnitude lower than van de Koppel et al's (2005) estimate of $T = 2000$, it follows that for the realistic case of sinusoidal advection the parameter region giving patterns is effectively independent of the period $T$.

5 Discussion

The model of van de Koppel et al (2005) for pattern formation in mussel beds assumes a constant inshore advection of algae, for reasons of mathematical simplicity. In reality, the direction of advection oscillates with the tide, and the objective of our study has been to investigate the way in which these oscillations affect the potential for pattern formation. We have shown that the assumption of unidirectional advection over-estimates the parameter region giving patterns. We considered first the case in which the advection parameter alternates between two constant values of equal magnitude but opposite sign – again in the interests of mathematical simplicity. Then the parameter region giving patterns shrinks as the period of the oscillations decreases, but when the period corresponds to the actual tidal oscillations in the Wadden Sea (about 13 hours) there is only a
Figure 6: Illustrations of the region of the $\beta$–$\delta$ parameter plane in which $(a_s, m_s)$ is unstable, giving patterns, when the advection rate oscillates according to the function family $B(t)$, defined in (19). (a,b) The region is shown for a sequence of values of the parameter $\xi$, when the period of the oscillations is (a) $T = 2000$, (b) $T = 80$. As discussed in the main text, the parameter estimates of van de Koppel et al (2005) imply that a dimensional period of about 2000 is appropriate for tidal flow. The parameter region giving patterns shrinks as $\xi$ increases from 0 to 1; these extreme cases correspond respectively to square-tooth and sinusoidal oscillations (see Figure 5). The grey circles indicate the parameter region giving patterns in the case of constant advection. The values of $\xi$ used are 0, 0.2, 0.4, ..., 1. (c) For $\xi = 1$ (sinusoidal oscillations) the parameter region giving patterns expands as $T$ increases, except for small oscillations for larger values of $T$. The limiting form is significantly different (smaller) than the region for constant advection, which is again shown by grey circles. Note that the parameter region is close to its limiting form even for relatively small values of $T$: the approach is much more rapid than that for square-tooth forcing (shown in Figure 4). The other parameter values are $\alpha = 0.6667$ and $\gamma = 0.1333$, based on the estimates of Wang et al (2009).
slight difference relative to unidirectional advection. However for the more realistic case of sinusoidal oscillations in the advection parameter, the parameter region giving patterns is significantly smaller than for unidirectional advection, even at very large periods. In addition, unidirectional advection causes a constant migration of the patterns away from the shore, which is not seen in reality, whereas oscillating advection implies small scale oscillations in the band locations, but no net migration.

There are two different reasons for the reduced propensity for pattern formation in the model with oscillatory advection, compared to the unidirectional case. The first is that the effects of advection in one direction are somewhat “cancelled out” by advection occurring in the opposite direction. This is most significant when the period of the oscillations in advection is small: indeed as the period approaches zero the advection has no effect at all. Even at very long oscillation periods there is a degree of “cancelling out”, but the case of square-tooth advection considered in §3 shows that this is very slight. The second effect of oscillations in advection is that for a proportion of the time, the advection rate is quite small. This does not apply for square-tooth advection but it becomes more important as the parameter $\xi$ is increased in the forcing function family (19). For constant (unidirectional) advection, there is a critical level of the advection parameter that must be exceeded for patterns to form (van de Kopell et al, 2005; Wang et al, 2009). When the advection parameter oscillates, its absolute value is below this critical level for part of each time period. Patterns are therefore suppressed during this part of the time period, with active pattern formation being restricted to other parts of the period. This is mitigated by the fact that the absolute value of the advection parameter is larger than in the unidirectional advection case for part of each time period (see Figure 5): this is required to maintain a constant average value as specified by (3). However our results show that this mitigating effect is insufficient to prevent greater restrictions on the parameter values giving patterns, and comparison of the square-tooth and sinusoidal cases shows that this second effect of oscillatory advection is much more significant than the first.

To our knowledge, this paper is the first to investigate the effects of time-varying advection on spatial pattern formation in reaction-diffusion-advection systems. However a number of previous papers have considered patterning in reaction-diffusion systems
with time-varying diffusivity. This problem was first studied by Timm & Okubo (1992) in the context of plankton patchiness. Zooplankton often exhibit an oscillating diurnal vertical migration, spending nights near the surface and days in deeper water. The traditional explanation for this is that the ascent facilitates feeding while the descent gives greater protection from predators (e.g. Ringelberg, 2010), although alternative trade-offs have been suggested, for example between water temperature and ultraviolet radiation damage (Leach et al, 2015). Because horizontal ocean currents vary with depth, the oscillation in vertical migration can lead to a corresponding oscillation in horizontal dispersal.

Timm & Okubo (1992) investigated the effects of this on the pattern-forming potential of zooplankton–phytoplankton systems using a predator–prey model in which the predator diffusion coefficient varied periodically in time. Using perturbation theory, they showed that a small temporal variation in dispersal rate reduces the tendency for pattern formation, and this result was extended to general predator-prey models by Gourley et al (1996).

Both papers presented numerical simulations demonstrating a similar stabilising effect of higher amplitude oscillations in predator diffusion. However this is not a general result: analytical work by Sherratt (1995) and Bhattacharyya & Mukhopadhyay (2011) shows that oscillatory diffusion rates can promote pattern formation in some cases. These various ecology-based studies concern systems in which there are patterns of standard Turing type in the absence of time-varying diffusion. In their work on the Gray-Scott chemical reaction, Wang et al (2011) show that oscillatory diffusion can also induce complex spatiotemporal patterns, especially when combined with additive noise.

Mussel beds are a rich source of pattern formation problems. As well as the large-scale banded patterns considered in this paper, which have a wavelength of about 6 m, mussels also form net-shaped clusters with a length-scale of 10-20 cm (Liu et al, 2014b). This smaller scale patterning is thought to arise from a quite different mechanism, namely phase separation based on density-dependent movement (Liu et al, 2013). Many questions remain unanswered concerning both of these patterning processes and in particular about their interaction, which is predicted to increase mussel bed resilience in the model of Liu et al (2014b).

Understanding the dynamics of mussel beds is an important practical question. Mussel
beds are an active research system within restoration ecology; this includes work specifically on the Wadden Sea (de Paoli et al., 2014; van der Molen et al., 2015). Moreover, mussels are an economically important resource in many parts of the world: for example within the European Union the combined annual value of the mussel fishing and aquaculture industries is about 400 million euros (2009 figure)\(^1\). In the Wadden Sea alone, annual blue mussel landings exceeded 20000 tons (wet weight) in every year between 1965 and 2007 (Nehls et al., 2009). Spatial patterning may affect both the resilience and productivity of mussel beds (Liu et al., 2012, 2014b) and may therefore have important implications for both restoration programs and mussel fisheries. Detailed and realistic models are required to clarify these implications. The starting point for such modelling is simple models such as that of van de Koppel et al. (2005), which play a key role because comprehensive studies of pattern formation are possible. The next step is a gradual increase in model realism, which necessitates an increase in complexity. It is in this spirit that we have incorporated bidirectional advection into the model of van de Koppel et al. (2005). Our prediction that this has a significant effect on the pattern forming potential of the model suggests that a more realistic representation of tidal flow will be an important component of future, more detailed models.

Appendix

In this Appendix we discuss the conditions for the homogeneous steady state (4) to be positive and stable to spatially homogeneous perturbations. Our aim is to explain the basis for the condition (5) that we assume to be satisfied by the model parameters. Although there have been a number of previous studies of the model (1) (van de Koppel et al, 2005; Wang et al, 2009; Liu et al, 2012; Sherratt, 2013; Ghazaryan & Manukian, 2015; Cangelosi et al, 2015), none of these papers includes a detailed discussion of the stability conditions for (4).

Positive values for $a_s$ and $m_s$ requires

either $\delta > \gamma > \delta \alpha$ \hspace{1cm} (A.1)

or $\delta < \gamma < \delta \alpha$. \hspace{1cm} (A.2)

Stability to homogeneous perturbations requires $ps > qr$ and $p + s < 0$, where $p$, $q$, $r$ and $s$ are the entries in the Jacobian matrix of the kinetics of (1) at $(a_s, m_s)$, and are given in (7). The first of these holds if (A.1) applies, but not if (A.2) applies. However (A.1) is not sufficient for stability because $p + s$ may have either sign.

Using (7), $p + s < 0$ if and only if

$$\gamma \delta (1 - \alpha)^3 > (\delta - \gamma) (\gamma - \delta \alpha)^2.$$ \hspace{1cm} (A.3)

We rewrite this inequality as $G_1(\sigma) > G_2(\sigma)$ where $\sigma = \gamma / \delta$, and

$$G_1 = \sigma / \delta \text{ and } G_2 = (1 - \sigma)(\sigma - \alpha)^2 / (1 - \alpha)^3.$$ \hspace{1cm} (A.3)

There is a (unique) critical value $\delta_{\text{crit}}(\alpha)$ at which the linear function $G_1(\sigma)$ touches the cubic $G_2(\sigma)$. The two insets in Figure A.1a show example plots of $G_1$ and $G_2$ when $\delta$ is above and below $\delta_{\text{crit}}$. The algebraic form of $\delta_{\text{crit}}$ is very complicated but numerical calculation is straightforward, and its variation with $\alpha$ is shown in Figure A.1a. When $\delta < \delta_{\text{crit}}(\alpha)$, $G_1$ will be greater than $G_2$ for all $\alpha$ and $\gamma$ satisfying (A.1).

Figure A.1a suggests that $\delta_{\text{crit}}$ is an increasing function of $\alpha$. To prove this, we first note that (A.1) corresponds to $\sigma \in (\alpha, 1)$. On this interval, $G_2(\sigma)$ has a unique local
Figure A.1: (a) A plot of $\delta_{\text{crit}}$ against $\alpha$; as explained in the main text of the Appendix, $\delta = \delta_{\text{crit}}$ is the condition for $\mathcal{G}_1(\sigma)$ and $\mathcal{G}_2(\sigma)$ to touch. The two insets show example plots of $\mathcal{G}_1(\sigma)$ (dashed line) and $\mathcal{G}_2(\sigma)$ (solid line) against $\sigma$, for $\delta$ either side of $\delta_{\text{crit}}$. The insets both use $\alpha = \frac{1}{2}$, with $\delta = 7$ (upper left inset) and $\delta = 4$ (lower right inset). For both insets the axes ranges are $[0, 1.1]$ on the horizontal axis, and $[0, 0.03]$ on the vertical axis. (b-d) Parameter planes showing the regions in which $(a_s, m_s)$ is stable ($\bullet$) and unstable ($\circ$); unmarked regions are those not satisfying (A.1). Therefore the regions marked with filled circles ($\bullet$) are those in which $(a_s, m_s)$ is positive and stable to spatially homogeneous perturbations. Note that for all values of $\alpha$, the open circles ($\circ$) all lie to the right of $\delta = 4$. 
maximum, at \( \sigma = (2 + \alpha)/3 \). Therefore the value \( \sigma \) at which \( G_1 \) and \( G_2 \) touch when \( \delta = \delta_{\text{crit}} \) must lie between \( \alpha \) and \( (2 + \alpha)/3 \). But

\[
d\mathcal{G}_2/d\alpha = (3\sigma - \alpha - 2)(1 - \sigma)(\sigma - \alpha)/(1 - \alpha)^4
\]

which is \(< 0\) for \( \sigma \in (\alpha, (2 + \alpha)/3) \). Therefore the slope of the linear function \( G_1 \) at which it touches \( G_2 \) must decrease as \( \alpha \) increases, i.e. \( d\delta_{\text{crit}}/d\alpha > 0 \). It follows that for all \( \alpha \) satisfying (A.1), \( \delta_{\text{crit}}(\alpha) > \delta_{\text{crit}}(0) \). But when \( \alpha = 0 \), \( G_2 = \sigma^2(1 - \sigma) \) implying that \( \delta_{\text{crit}}(0) = 4 \). Therefore if \( \delta < 4 \) and (A.1) both hold, then \((a_s, m_s)\) is positive and also stable to spatially homogeneous perturbations.

As a final comment we emphasise that \((a_s, m_s)\) may be stable when \( \delta > 4 \), but that this requires additional restrictions on \( \alpha \) and \( \gamma \), beyond (A.1). Figure 4b–d shows \( \delta-\gamma \) parameter planes for three values of \( \alpha \), with the regions of stability and instability indicated by solid and open circles respectively; regions not marked by circles are those in which (A.1) is not satisfied. At the interface between the closed and open circles, the kinetics of (1) undergo a Hopf bifurcation, implying temporal oscillations that are not observed in real mussel beds – this is consistent with the fact that realistic parameter estimates comfortably satisfy (5) (van de Koppel et al., 2005; Wang et al., 2009).
References


