

1 **An algorithm for quantifying and characterizing misleading**  
2 **trajectories in ecological processes**

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18 **Abstract**

19 A fundamental problem in ecology is understanding how to scale discoveries: from patterns we  
20 observe in the lab or the plot to the field or the region or bridging between short term observations to long  
21 term trends. At the core of these issues is the concept of trajectory—that is, when can we have  
22 reasonable assurance that we know where a system is going? In this paper, we describe a *non-random*  
23 *resampling* method to directly address the temporal aspects of scaling ecological observations by  
24 leveraging existing data. Findings from long-term research sites have been hugely influential in ecology  
25 because of their unprecedented longitudinal perspective, yet short-term studies more consistent with  
26 typical grant cycles and graduate programs are still the norm.

27 We directly address bridging the gap between the short-term and the long-term by developing an  
28 automated, systematic resampling approach: in short, we repeatedly ‘sample’ moving windows of data  
29 from existing long-term time series, and analyze these sampled data as if they represented the entire  
30 dataset. We then compile typical statistics used to describe the relationship in the sampled data, through  
31 repeated samplings, and then use these derived data to gain insights to the questions: 1) *how often are*  
32 *the trends observed in short-term data misleading, and 2) can we use characteristics of these trends to*  
33 *predict our likelihood of being misled?* We develop a systematic resampling approach, the ‘bad-breakup’  
34 algorithm, and illustrate its utility with a case study of firefly observations produced at the Kellogg  
35 Biological Station Long-Term Ecological Research Site (KBS LTER). Through a variety of visualizations,  
36 summary statistics, and downstream analyses, we provide a standardized approach to evaluating the  
37 trajectory of a system, the amount of observation required to find a meaningful trajectory in similar  
38 systems, and a means of evaluating our confidence in our conclusions.

39

40 **KEYWORDS:** Population, time series, data mining, scaling, trajectory, firefly, lampyridae

41

## 42 **Introduction**

43           A fundamental problem in ecology is understanding how to scale discoveries: from patterns we  
44 observe in the lab or the plot to the field or the region, or bridging between short-term observations to  
45 long term trends and trajectories [1–3]. Shorter-term studies that are more consistent in length with typical  
46 grant cycles and graduate programs are still the norm but understanding where short term patterns fit,  
47 and how to interpret short-term patterns in the context of a system’s trajectory remains an open question  
48 [4]. While long term studies are hugely influential in ecology, given that they require long-term access to  
49 research resources and infrastructure their unprecedented longitudinal perspective is not typical [5].  
50 However, when available, these long-term data present a fundamental opportunity to bridge short and  
51 long-term trends through data mining. With long term data, we can systematically investigate the  
52 presence and prevalence of short-term trends and compare them to the long-term system trajectories  
53 these data document

54           The shape a time series can provide meaningful information about the properties of the system,  
55 the rules that govern its variability, and the trajectory that the system is taking [6]. The question of  
56 trajectory over time is central in ecology, particularly as related to how ecological systems on which  
57 humans depend are responding to disturbance or will behave under future climate or environmental  
58 conditions [7]. Trajectory is essential to our understanding of ecosystems, their management, and policy  
59 decisions, as we interact with our environment.

60           Ecological systems are inherently dynamic, and variations in the metrics humans collect about  
61 these systems can be driven by a variety of stochastic and deterministic processes, as well as by  
62 sampling error or other research-inducer effects [8]. Furthermore, short-term dynamics observed in an  
63 ecological system are not always indicative of the long-term trajectory of that system [9]. In population  
64 processes, for example, density-dependent deterministic mechanisms couple with environmental  
65 perturbations to produce highly variable population numbers during any given time slice [10]. Decoupling  
66 these processes can reveal the skeleton of a deterministic process interacting with external forces [11].  
67 However, to disentangle these drivers from an empirical standpoint generally requires a substantial  
68 amount of data to be collected over time [12,13]. Indeed, in a recent study, White (2019) found that 72%  
69 of vertebrate population monitoring programs required at least a decade of observation before the overall  
70 trajectory of the population could be detected statistically. A recent study of trends in water bird  
71 populations found that short term trends were generally reflective of longer-termed patterns [4], but varied  
72 by the generation length of the organism under study. However, they found that, similar to the White  
73 (2019) study, greater than two decades of observations would be required to reliably detect a change of  
74 1% per year. Conversely, a study of population viability modelling in snails determined that although  
75 longer time series were generally better for establishing the population’s trajectory, diminishing returns in  
76 precision were observed after about 10-15 years of data were collected [15]. It is unclear how these

77 findings can be generalized across organisms with differing lifespans and life histories, or other  
78 environmental processes.

79 Yet, it is not uncommon for a shorter-duration multi-year ecological study to extrapolate from its  
80 data, using the trends observed within their sampling window to draw conclusions about a system's  
81 apparent trajectory. For example, a study of British ladybeetle communities concluded that native  
82 ladybeetle species were in decline, as was total ladybeetle abundance, following the introduction of an  
83 invasive species [16]. Another found that the richness and abundance of seeds in a soil seed bank were  
84 in a recovery trajectory following a period of industrial pollution [17]. An adventive pest species was  
85 implicated in reducing carbon to nitrogen ratios, organic matter in soils of infested forests, thus  
86 substantially changing the ecosystem's function over time [18]. These examples, representing very  
87 different ecological domains, have a common element of a three year study duration. Patterns in  
88 publication (**Figure 1**) suggest that two to three-year studies dominate the ecology literature. Yet this  
89 three-year study duration, reflective of funding cycles or typical graduate program, may be fundamentally  
90 out of sync with the processes they aim to understand, from a temporal perspective [19].

91 A fundamental problem arises when shorter term studies apply statistical tools at time scales that  
92 are not matched with the underlying processes to make inferences about trajectory: not only may  
93 spurious trends be observed, but because only a portion of the underlying process variability is captured,  
94 a higher degree of statistical confidence in the result will be found. This concept is best illustrated with an  
95 example: in recent work, Bahlai and students examined a 12-year time series of fireflies at Kellogg  
96 Biological Station in southwestern Michigan [20] with two questions in mind:

97  
98 *When does firefly activity peak?*  
99 *Are fireflies in decline?*

100 The first question was practical in nature: humans are generally interested in fireflies, and we  
101 wished to create a model that would tell us when we could expect the most firefly activity. The second  
102 was driven by some concerns raised in the literature that fireflies were indeed in decline [21,22]. Yet, in  
103 this population, we found no evidence of decline over the 12 years (**Figure 2**): there was no significant  
104 linear relationship between average captures and year ( $p=0.32$ ) in the larger time series (2004-2015),  
105 and, indeed, although the data were limited to capturing two cycles, there appeared to be evidence of a  
106 cyclical dynamic common to many populations near their carrying capacity (**Figure 2A**). However, we  
107 were compelled by the contrast we observed between the short-term pattern and long-term trends in this  
108 system. For example, if we had conducted the study over the four-year period from 2011-2014, we would  
109 have had dramatically different conclusions (**Figure 2B**). In this four-year period, we observed significant  
110 decline of  $0.32 \pm 0.07$  adults per trap per year ( $p < 0.0001$ ), and would likely have concluded that fireflies  
111 were indeed experiencing a sharp, consistent decline at our study site. Simply, with less data (even with a

112 slightly longer sampling period than typical), we would have made the wrong conclusions, and we would  
113 have been confident in our wrong answer.

114 It is because of this phenomenon of “highly-confident wrong answers” that long-term studies are  
115 so valued in the ecological community. Indeed, because biological systems are often defined by their  
116 variability, when studies are shown to be irreproducible, it is not necessarily due to poor research  
117 practice, but due to their inability to capture the full variability of the system within the limits of the study  
118 design [23,24]. Long-term ecological research provides insight into the inherent variability of natural  
119 systems [25], and insights are thus often only apparent after many years of study [26]. Beyond this, there  
120 are many other inherent benefits to long-term studies. Long-term studies are disproportionately  
121 represented in policy reports and in the ecological literature: studies involving long term observations are  
122 cited more often than studies of shorter duration [5]. Furthermore, long-term observational studies provide  
123 important baseline data: as the world itself changes, these data provide insight into how ecosystems  
124 function, instead of studying phenomena after they happen [27].

125 Although the importance of long-term studies is clear, empirical examinations of the converse are  
126 rare: just how frequently are we misled by short-term studies? Can we use knowledge generated by  
127 studying the relationship between short- and long-term studies to bridge our interpretations of short-term  
128 data to long-term processes? We use a synthetic, computational approach to develop a framework to  
129 address two hypotheses:

130 *Shorter observation periods will increase the likelihood of observing misleading trends*

131 Because exogenous forces are of greater influence at smaller spatial and temporal scales, we  
132 predict that short time periods will be more variable due to these processes, and conversely do  
133 not capture the full extent of natural variability [8,25], so they are more likely to result in “highly-  
134 confident wrong answers.”

135 *Statistical metrics often used as a proxy for ‘confidence’ in short-term trends (such as the p-value) will not  
136 be associated with an increased likelihood of capturing a time period consistent with long-term trends.*

137 Following from the previous prediction, we predict that p-values will be inferior predictors of the  
138 ‘correctness’ of short-term trends in predicting longer term trajectory compared to other properties  
139 of the system. Better predictors may include statistical measures (slope, standard error), but  
140 trends are likely moderated by system specific predictors (e.g. site, data type).

141 In this study, we develop a suite of tools to directly address bridging this gap between the short-  
142 term and the long-term with an automated approach: in short, our algorithm repeatedly ‘samples’  
143 sequential moving windows of data from existing long-term time series, and analyzes these sampled data  
144 as if they represented the entire dataset. The tool then compiles typical statistics used to describe the  
145 relationships in the sampled data, through repeated samplings, and then use these derived data to gain

146 insights to the questions, *how often are the trends observed in short-term data misleading, and can we*  
147 *use characteristics of these trends to predict our likelihood of being misled?* Findings from this work will  
148 support the development of a deep understanding of temporal scaling in ecology, aiding in the  
149 interpretation of countless future short-term studies. Secondly, and more broadly, our findings have  
150 applicability across a variety of domains. Results from this approach will have the opportunity to guide  
151 science funding policy, experimental design and interpretation, and data archiving.

## 152 **Materials and Methods**

### 153 *Develop 'bad-breakup' analysis algorithm*

154 The bad-breakup algorithm breaks a time series dataset into all possible sequential subsets and  
155 then fits a linear model to each of these subsets and compiles the resulting summary statistics, allowing a  
156 user to identify and quantify spurious trends within their data. The algorithm is implemented as a series of  
157 functions written in R. The algorithm requires a user-inputted two variable data frame with a regular  
158 measurement interval as the first variable, and a response variable as the second variable. For the  
159 purpose of this study, we assume a yearly measurement interval and some integrative response metric  
160 (captures of organisms per trap, average reading, total yield). Data are first subjected to a standardization  
161 function which converts the response metric to a unitless Z-score to normalize the data and make it  
162 possible to compare datasets with responses of very different magnitudes, and to minimize the impact of  
163 measurement unit choice on the observed trends.

164  
165 A function that fits a linear model to the data and produces a vector with the number of observations, the  
166 number of years in the study, and particular summary statistics of interest, namely, the slope of the  
167 relationship between the response variable and time, the standard error of this relationship, p-values for  
168 each of these statistics, and then  $R^2$  and adjusted  $R^2$ . Although  $R^2$  and  $p$  are not measures of statistical  
169 confidence per se, they are often used by ecologists in this way [28,29], and thus can be used as a  
170 means to approximate 'conclusions' that a researcher might make of the data. We use this fitting function  
171 within a moving window function that takes a provided data frame and iterates through it at all possible  
172 subsets and intervals, feeding each interval to the fitting function described above, and compiling the fit  
173 statistics for each into a single object.

174  
175 The moving window function is defined as follows. Let  $D$  represent the complete dataset, with  $D_{t,r}$   
176 representing a single observations of time  $t$  and response  $r$ . Let  $Y = (y_1, y_2, \dots, y_n)$  represent the set of  
177 unique values of  $t$  at for which observations are recorded, where  $n$  is the total number of unique values  
178 of  $t$ .  $D$  is partitioned into sequential subsets of size  $S = (3, 4, \dots, n)$  to create windows  $w_{Y,S}$  such that each  
179 window

$$180 \quad w_{i,j} \subset D = \{ D_{t,r} \mid Y_i \leq t \leq Y_{i+S_j} \ \forall \ Y_{i+S_j} \leq y_n \}, \text{ and } w_{y_1,n} = D$$

181

182 For each  $w_{i,j}$ , we apply the fitting function described above, and compile the resultant fit statistics for  
183 downstream analyses into a data frame. Then, we created functions that calculate several meta-statistics  
184 and produce visualizations of trends from the resultant data frame.

185

186 First, we defined the slope of the longest time series (i.e. the slope of the linear regression of the whole  
187 dataset,  $D$ ) as the proxy for the ‘true’ trajectory of the data (as it represents the best information  
188 available), along with the computed slope’s standard deviation and standard error of the mean as  
189 measures of the ‘true’ variability of the set. Meta-statistics are computed based on comparison to these  
190 ‘true’ statistics.

191

192 For all meta-statistics based on frequentist assumptions, we used a set of frequently used ‘significance’  
193 levels as defaults (i.e. an  $\alpha=0.05$  for line fit statistics) but also encoded the functions so that a user could  
194 change these default values easily through supplying a function with different arguments. For each  
195 relevant function, we allowed users to toggle via a function argument these meta-statistics based on the  
196 full set of windows tested, or only on the set of windows with statistically significant results, as defined  
197 above.

198

199 We defined “stability time” as the number of time steps needed before a given proportion of slopes  
200 (default = 95%) observed in a window of that length are within a certain number of standard deviations  
201 (default = 1) of the true slope. We computed absolute range (minimum and maximum values) of slope  
202 across all windows, as well as relative range (minimum and maximum difference from the ‘true’ slope,  
203 computed as the slope( $w_{i,j}$ ) minus slope( $D$ )). We also created functions that computed the proportion of  
204 windows examining a dataset would produce particular results. The proportion of statistically significant  
205 slopes produced by a given  $D$  measure the probability that a randomly selected window of time would  
206 produce a ‘statistically significant’ result. We defined the ‘proportion wrong’ as the proportion of windows  
207 producing statistics that would lead to conclusions differing from those observed for the ‘true’ trend (i.e. if  
208 the true trend was a positive slope, all windows suggesting a negative or non-significant slope were  
209 considered spurious, and so on). We provide functions to compute the proportion wrong for all windows in  
210 combination, for each window length, and in the set of windows with lengths less than stability time. In  
211 combination, these functions provide a standardized approach to asking the questions of how long a  
212 system must be observed to make consistent conclusions about its trajectory, and the likelihood of  
213 coming to misleading conclusions about a system if it is observed for less than that time period.

214

215 We created several visualization functions to enable a user to, for a given dataset  $D$ , quickly interpret  
216 trends based on these meta-statistics, and compare trends in outputs across multiple datasets. A  
217 pyramid plot (**Figure 3**) uses the data frame of summary statistics from the fits of all windows. It plots the  
218 computed slope for each window on the x axis and the length of the window on the y-axis, resulting in a

219 triangular or funnel shaped cloud of points. By default, point size is scaled by the  $R^2$  of the response-by-  
220 time relationship within a given window and statistically significant points are demarcated by a circle, and  
221 non-significant points given by an 'X'. All points are given with lines indicating their respective standard  
222 error. A vertical dashed line indicates the slope of the longest time series, and two dotted vertical lines are  
223 plotted at one standard deviation from this value, allowing a user to visually identify the stability time, that  
224 is, the length of time required for the majority of windows to produce slopes within a certain interval of the  
225 true slope.

226

227 The “wrongness” plot (**Figure 4**) examines the same data from a summarized perspective- it plots the  
228 average  $R^2$  value and proportion wrong on the y axis by number of years in a window on the x-axis,  
229 allowing a user to visualize the relationship between misleading results and the ‘confidence’ in them for a  
230 given **D**. Finally, the “broken stick” plot (**Figure 5**) allows a user to visualize the raw time series from **D**  
231 simultaneously with some of the results of the bad-breakup algorithm. The z-scaled response metric (y-  
232 axis) is plotted by observation time (x-axis). The true slope of the entire dataset **D** is plotted as a solid  
233 black line. Then, best fit lines for each window of a user-specified length (default=3-time steps) are  
234 plotted, allowing a user to visualize the variation in trend at different points in the time series. Statistically  
235 significant slopes are given by dashed red lines, non-significant slopes are indicated by dotted lines.  
236 Finally, we created a function which layers and animates broken stick plots to visualize how window  
237 slopes change given increasing window length.

238 The R script was developed in RStudio Version 1.2.5033 “Orange Blossom” running R 3.6.2 “Dark and  
239 Stormy Night.” The script, its development history and all code for case studies and figure generation are  
240 available on GitHub at [https://github.com/BahlaiLab/bad\\_breakup\\_2](https://github.com/BahlaiLab/bad_breakup_2)

241

## 242 *Case Study*

243 We demonstrate the utility of the bad-breakup algorithm using the firefly study which inspired its  
244 development [20]. These data on firefly (beetles in the family Lampyridae, with those captured primarily  
245 thought to belong to *Photinus pyralis*) captures on insect sticky traps were collected 2004-2015 across 10  
246 plant communities in southwestern Michigan. Complete sampling design and treatments descriptions are  
247 provided in Hermann et al (2016). For the purpose of this demonstration, we used the data collected at  
248 the perennial early secessional community plots, where fireflies were relatively abundant and complete  
249 data were available. Data were subjected to cleaning and quality control using scripts developed by  
250 Hermann et al (2016), and then compiled into a metric of total captures per trap, by year (N=12) and  
251 replicate (N=6), for a total of 72 observations.

252 The bad-breakup algorithm produced 55 unique windows (1 sequence of 12 years of data, 2  
253 sequences of 11 years of data, ... , 10 sequences of 3 years of data). The full 12 year, 72 observation  
254 dataset of the normalized response over time was found to have a non-significant slope ( $-0.01 \pm 0.03$ ,



255  $p=0.70$ ) and low  $R^2$  value (0.002) suggesting there is unlikely a linear trend with time in these data (or,  
256 more accurately, we fail to reject the null hypothesis that there is no linear relationship between our  
257 response and time) (**Figure 3**). Values computed for the slopes across the various windows ranged  $\pm 1.2$   
258 units around the true slope. The algorithm found a stability time of 7 years, that is, once seven years of  
259 data were collected, slopes on >95% of windows tested were within one standard deviation of the slope of  
260 the longest series. Overall, nearly half (27/55) of the windows tested found a statistically significant slope,  
261 and thus there was nearly a 50% chance a shorter sample leading to a misleading conclusion. Although  
262 misleading slopes combined with significant p-values occurred for window lengths longer than 7 years  
263 (**Figure 4**), they were much more common with window lengths shorter than the stability time (68% of  
264 windows), yet these shorter windows were also more likely to be accompanied by a  $R^2 > 0.1$  (**Figure 4**).  
265 Although 3 of these 21 windows  $\geq 7$  years in length contained statistically significant trends, after stability  
266 time, relative slope ranged from -0.14 to 0.17 z-scaled units around the true slope (**Figure 5**).

267

## 268 Discussion

269 In this paper, we developed a method to directly address the temporal aspects of scaling  
270 ecological observations by leveraging existing data, particularly those produced by long-term studies, in  
271 the scaling of insights gained from shorter-term investigations. Scaling between the short-term study and  
272 the long-term trajectory of a system is a fundamental problem in ecology, and is essential to maximize the  
273 utility of observations made in shorter-term studies. Patterns observed in local scale, short-term ecology  
274 tend to be dominated by stochastic forces, making generalizations, extrapolations and predictions difficult  
275 at larger scales, yet are essential to capture fine-scale understanding of system dynamics [3,30].

276 The bad-breakup algorithm formalizes a framework for determining how long a system must be  
277 observed before conclusions about its general trends can be reached, and the prevalence of misleading  
278 results that occur prior to that time period. With our firefly case study, we found that trends observed prior  
279 to our 'stability time' of seven years had essentially even odds of being misleading: of three possible  
280 outcomes for each window (slope more negative than overall trend, slope more positive than overall  
281 trend, slope the same as overall trend), 2/3 of outcomes fell into the two former, and erroneous  
282 categories. In this case, no net linear trend was observed in the firefly population data (**Figure 3**), so  
283 future work should explicitly examine data with different structures to examine the relationship between  
284 time series shape and likelihood of erroneous conclusions at differing study lengths. Interestingly, we  
285 observed that in our case study, statistics commonly used as indicators of "strength" of relationship  
286 suggested more uncertainty, and less 'confidence' in results from windows of longer length: p- values, on  
287 average, went up, and  $R^2$  values decreased on average as longer windows of the time series were  
288 examined (**Figure 4**). This finding shines an important light on the reliability of these statistical tools as  
289 indicators of model performance: although they provide measures of how well the data from a given  
290 window fit the selected model at that time, they also inflate our confidence in what is often an

291 inappropriate model fit to a spurious or short-term trend. Future work must consider how process  
292 characteristics, data availability, and cultural precedent (i.e.: the history of use of a given approach in a  
293 scientific field) affect the selection and interpretation of these models.

294         The bad-breakup algorithm has application beyond our single-population case study. In a recent  
295 study, Cusser et al [13] applied the algorithm to a thirty-year experiment comparing the sustainability and  
296 productivity attributes of an agricultural cropping system under several management regimes. In this  
297 system, due to high variability between treatments, 15 year observation periods were needed to detect  
298 consistent between-treatment differences in yield and soil water availability, and at least 1/5 of all  
299 windows examined resulted in spurious, statistically misleading trends (i.e. suggest the opposite  
300 relationship between management treatments). In another study, Christie, Stack Whitney et al (in prep)  
301 compiled 289 surveys of deer tick activity produced by public health departments and researchers  
302 primarily in the northeast and Midwest United States and subjected each set of observations to the bad  
303 breakup algorithm. They found none of the survey data reached stability time in less than 5 years,  
304 indicating that shorter term studies may be insufficient to infer long term population dynamics. Other work  
305 has focused on estimating the length of time series required to achieve high statistical power [14], the  
306 necessary frequency of monitoring [4], and studying data-poor fisheries [31]

307         The bad-breakup algorithm uses the longest available study duration as a proxy for ‘truth’ as its  
308 core assumption. However, long-term studies themselves are not immune to uncovering misleading  
309 trends. Methodology, site selection, and periods of disturbance following the initiation of a long-term study  
310 may inherently bias the apparent trajectory of a system [32]. For example, a 2002 study uncovered a  
311 significant multi-year cooling trend, from 1986-1999 in Antarctica’s McMurdo Dry Valleys [33]. Yet, this  
312 study was initiated during an unusually warm year for the time period, essentially making it impossible for  
313 a ‘statistically significant’ increasing trend to be observed for many years without a series of record-high  
314 years: an unusual event in the first year of the study limited the possible outcomes of the statistical  
315 analysis. Recent years have seen temperatures stabilize and increase, and correspondingly, increasing  
316 stream flow and decreases of thickness of ice in glacial lake systems [34]. This highlights the importance  
317 not just of study duration, but of the selection of study starting and ending points: capturing an outlying  
318 data point or a high or low in a system’s natural variability near the beginning or end of the study period  
319 will be highly influential on the statistical outcome, and thus the conclusions reached [32,35].

320 Understanding and characterizing these highly influential observations in the analysis process is essential  
321 to our interpretations of these ecological trajectories. Thus, it is important to consider these biasing  
322 factors when using long-term data in algorithms like the one presented herein.

323         The bad-breakup algorithm uses a linear model as its underlying structure, which is the simplest  
324 case of a relationship a response variable might take with time. However, many ecological processes are  
325 not linear with time and may be better described with non-linear approaches [4,11,36]. In the initial  
326 deployment of this algorithm, we created a tool for the simplest case that would be applicable under a

327 wide variety of circumstances, but future iterations should consider multiple underlying model structures,  
328 as well as contingencies for unevenly spaced observations or missing data.

## 329 **Conclusions and future directions**

330

331 The ever-increasing availability of long-term data, fostered by the growth of technology that  
332 enables automated collection and sharing of data products, and the infrastructure availability and  
333 'maturity' of projects like the US (and international) Long Term Ecological Research networks [37] and  
334 more recently, the National Ecological Observatory Network [38,39] present several key opportunities for  
335 new understanding of temporal processes in ecology. Not only can these data be used to observe long-  
336 term processes in their respective systems, these data can be used to contextualize the vast amount of  
337 data produced by shorter-term studies in our field. Ecology, until relatively recently, was a field defined by  
338 data scarcity: studies took place at local scales, over time periods manageable to small groups of  
339 researchers, and these shorter term studies remain the most common output in ecological research. Their  
340 work represents a huge human undertaking, however, and it is critical that we are able to interpret the  
341 insights these observations provide appropriately.

342

343 The bad-breakup algorithm provides a framework for understanding how ecological data  
344 produced by different domains behaves at different temporal scales. Thus, this tools can be used to  
345 synthesize data describing ecological processes, specifically examining how system properties (such as  
346 landscape, site, seasonality, lifespan in the case of organisms, management regimes, cycles in  
347 population trends) affect the likelihood of a spurious trend being observed. In future work, we will examine  
348 data of differing structures to identify the characteristics of observation periods that are more likely to  
349 produce misleading results, and conversely, the characteristics of time periods that are consistent with  
350 longer system trends. This framework will support ongoing research efforts to separate trends in  
351 ecological systems from natural variability and underlying processes, and provide critical insight into the  
352 scaling to temporal processes between short- and long-term experimental designs.

353

## 354 **Acknowledgements**

355 Data used in our firefly case study was collected on traditional Anishinaabe land where Hickory  
356 Corners, Michigan is currently located. The bad-breakup algorithm was initially inspired by conversations  
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464 **Figures**

465

466 **Figure 1: Ecological studies are most often 3 years in duration.** To gain an estimate of typical  
467 ecological study length in recent decades, we searched Google Scholar using the terms “[X] year study”  
468 ecology’, bounded for 1990-2019, where X= (1, 2, ..., 20, 25, 30) and (one, two, ..., twenty, twenty-five,  
469 thirty).

470

471 **Figure 2: Same data, different observation periods, different conclusions.** Firefly populations  
472 monitored in ten plant community treatments at Kellogg Biological Station in southwestern Michigan cycle  
473 over an approximately 6 year period (panel A). Yet, if sampling had only occurred over a 4 year period,  
474 we would conclude the population underwent a steep (and statistically significant) decline in the four  
475 years from 2011-2014 (panel B). Data and figures adapted from Hermann et al (2016).

476

477 **Figure 3: The pyramid plot gives a distribution of possible conclusions.** Using the firefly data from  
478 the early successional plant community presented in Hermann et al (2016), we are able to compile 55  
479 possible windows of three years or greater. On this plot, each point represents a window and its  
480 corresponding summary statistics for a linear relationship between the response variable (in this case, z-  
481 scaled population density of fireflies) and time. Point coordinates are defined by the slope and length of a  
482 window, and point size is scaled by the  $R^2$  computed for that regression. The lines accompanying each  
483 point represent standard error of the slope for each point. Statistically significant relationships (in this  
484 case  $\alpha=0.05$ ) are plotted as black circles, and non-significant slopes are plotted as red Xs. The vertical  
485 central dashed black line represents the slope of the complete time series (here with 12 years of data)  
486 and the vertical dotted grey lines are placed at one standard deviation in both the positive and negative  
487 direction from the ‘true’ slope.

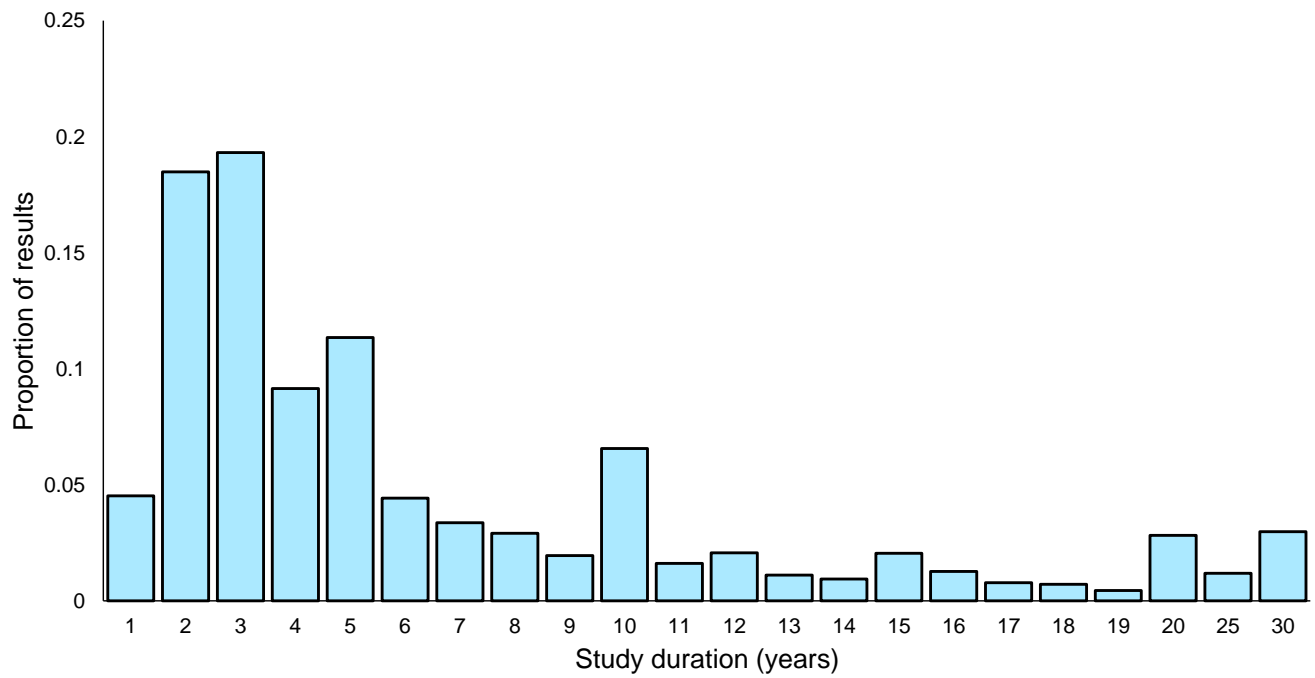
488

489 **Figure 4: The ‘wrongness plot’ visualizes the relationship between the likelihood of a spurious  
490 conclusion and statistical proxies for ‘confidence’ in a relationship.** Using the firefly data from the  
491 early successional plant community presented in Hermann et al (2016), we plot the proportion of windows  
492 where spurious slopes were observed by the length of window (black circular points with blue solid  
493 smoothing line), and the average  $R^2$  value across windows of that length (orange triangular points with a  
494 dashed red smoothing line). The grey dotted vertical line is placed at the ‘stability time’ of 7 years, after  
495 which the slopes in 95% of the windows occur within one standard deviation of the ‘true’ slope.

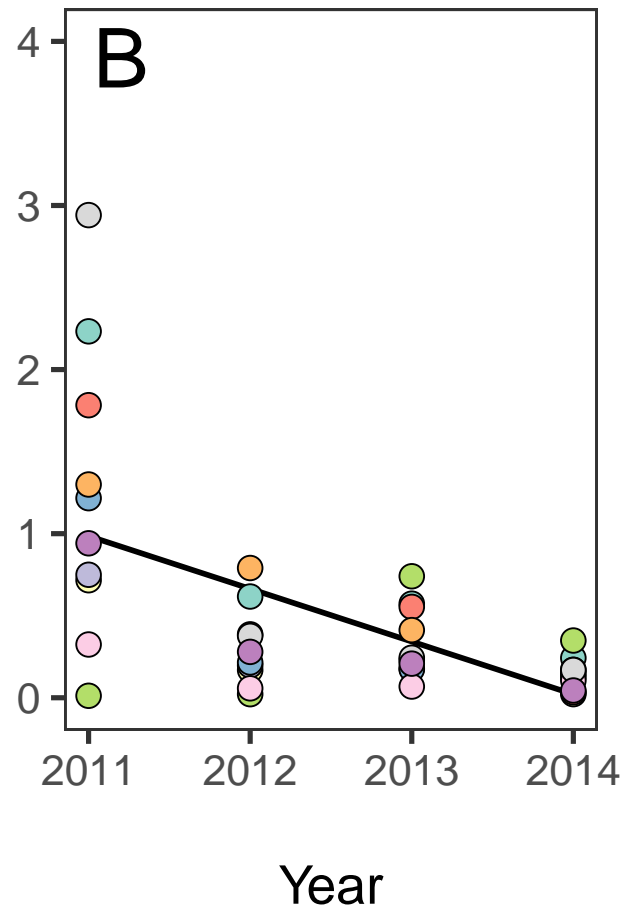
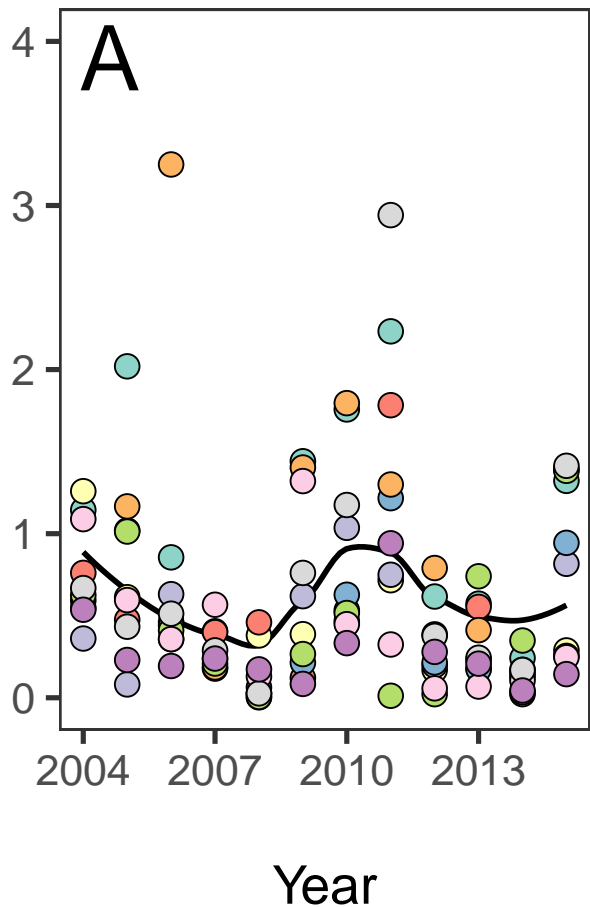
496

497 **Figure 5: The broken stick plot allows a user to visualize the magnitude of difference between the  
498 slopes produced at different window lengths.** Using the firefly data from the early successional plant  
499 community from Hermann et al (2016), all of the nine panels presents the Z-scaled response of firefly  
500 density over time, and a solid black line indicates the linear regression of the full data series (the ‘true’

501 slope). The 95% confidence interval of this line is plotted in light blue. Within each panel, the linear  
502 regressions for each window of a given length are plotted: regressions with a statistically significant slope  
503 (at  $\alpha=0.05$ ) are given with red dashed lines, and non-significant regressions are plotted as grey dotted  
504 lines.  
505



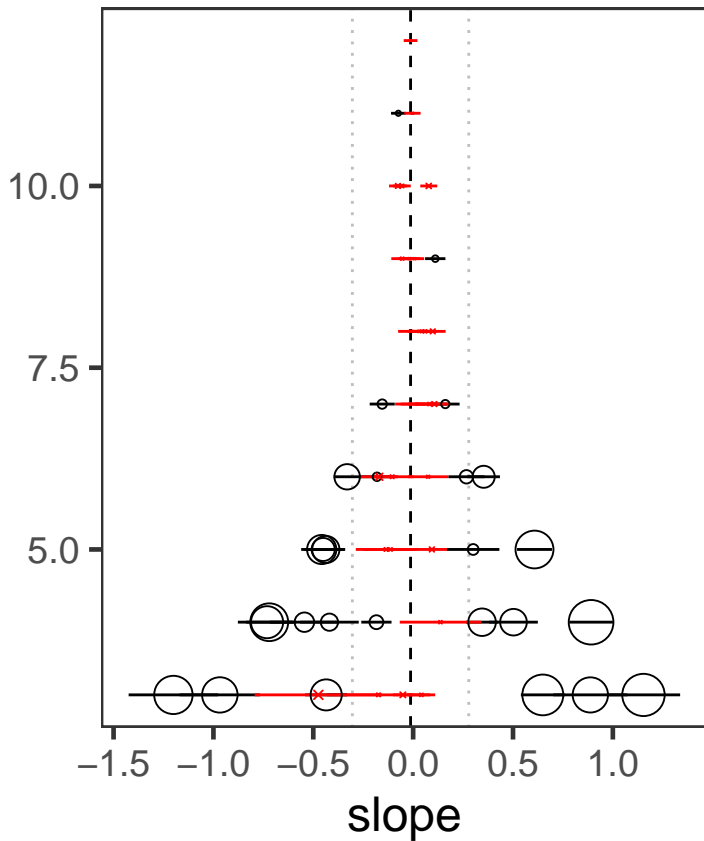
Adults per trap



Treatment

- Alfalfa
- Coniferous
- Conventional
- Deciduous
- Early successional
- No till
- Organic
- Poplar trees
- Reduced input
- Successional

Number of years in window



significance

× NO

○ YES

