1 **The application of zeta diversity as a continuous measure of compositional**

2 **change in ecology**

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4 **Running title**: Compositional change using zeta diversity

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31   *Abstract.* Zeta diversity provides the average number of shared species across *n* sites (or shared

32   operational taxonomic units (OTUs) across *n* cases). It quantifies the variation in species

33   composition of multiple assemblages in space and time to capture the contribution of the full

34   suite of narrow, intermediate and wide-ranging species to biotic heterogeneity. Zeta diversity

35   was proposed for measuring compositional turnover in plant and animal assemblages, but is

36   equally relevant for application to any biological system that can be characterised by a row by

37   column incidence matrix. Here we illustrate the application of zeta diversity to explore

38   compositional change in empirical data, and how observed patterns may be interpreted. We use

39   10 datasets from a broad range of scales and levels of biological organisation – from DNA

40   molecules to microbes, plants and birds – including one of the original data sets used by R.H.

41   Whittaker in the 1960's to express compositional change and distance decay using beta diversity.

42   The applications show (i) how different sampling schemes used during the calculation of zeta

43   diversity may be appropriate for different data types and ecological questions, (ii) how higher

44   orders of zeta may in some cases better detect shifts, transitions or periodicity, and importantly

45   (iii) the relative roles of rare versus common species in driving patterns of compositional change.

46   By exploring the application of zeta diversity across this broad range of contexts, our goal is to

47   demonstrate its value as a tool for understanding continuous biodiversity turnover and as a metric

48   for filling the empirical gap that exists on spatial or temporal change in compositional diversity.

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53

54 **INTRODUCTION**

55 Changes in the composition of diversity in space and time, along with richness, abundance and

56 biomass, are critical to understanding what drives biodiversity and the ways that humans are

57 transforming it (McGill et al. 2015). Interest in measuring and understanding the way in which

58 species composition changes in space and time has risen exponentially over the last two decades

59 (Anderson et al. 2011, Shimadzu et al. 2015, Myers and LaManna 2016, Socolar et al. 2016).

60 Compositional change is not only relevant to species diversity, but to other levels of biological

61 organisation, including molecular, genetic and phylogenetic diversity (e.g. Nipperess et al. 2012,

62 Thomas et al. 2016), as well as social phenomena such as cultural diversity, economic

63 development, collaboration and societal instability (e.g. Nettle et al. 2007, Vaz et al. 2017). The

64 concept of turnover[1] in the identity of elements is therefore relevant across a broad range of

65 biological and socioecological systems that span multiple scales (Arita et al. 2012).

66 Zeta diversity was recently proposed as a concept that focusses attention on multi-site,

67 cross-scale, assemblage patterns of turnover in biodiversity, with the purpose of better

68 understanding how biodiversity is structured (Hui and McGeoch 2014). The zeta diversity

69 measure quantifies the number of species shared by any given number of sites, and calculates all

70 possible components from assemblage partitioning. Compositional, or incidence-based, turnover

71 has traditionally been measured using metrics based on pairwise comparisons (i=2) of species

72 incidence across sites or samples (Jost et al. 2010), commonly referred to as beta diversity (e.g.

73 Jaccard dissimilarity). Differences in species composition between pairs of sites are driven

74 largely by rare species rather than common ones (which are, by definition, shared by large

75 numbers of sites). Comparisons of compositional change across $i > 2$ sites thus provides

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[1] We use the term turnover in its broadest sense to mean change in composition of elements across sites or over time, including both richness dependent and independent components

76 information on the contribution of increasingly more common (widespread) species in the

77 assemblage to turnover.

78   The mathematical necessity of multiple site turnover measures, such as zeta diversity, has

79 been shown. With information on only the alpha and all pairwise beta components in a

80 community, it is not possible to know the full complement of partitions across multiple sites (Hui

81 and McGeoch 2014). Dissimilarity indices based on combinations of multiple sites have been

82 proposed (e.g. Diserud and Ødegaard 2007, Baselga et al. 2007, 2013), but provide a single

83 measure of compositional turnover for a set of sites. By contrast, zeta diversity as a concept for

84 the first time draws attention to the value of the full suite of multisite comparisons to quantifying

85 compositional change. By incrementally increasing the number of sites and quantifying

86 compositional change at each step, zeta diversity provides information on the full spectrum of

87 rare to intermediate and common species as they contribute to driving compositional change. As

88 such it provides a more comprehensive picture of turnover than a single aggregated value for

89 compositional comparison. As a measure, zeta diversity (ζ_i) enables this exploration of how

90 incidence-based composition changes with both scale and number of sites i involved (Hui and

91 McGeoch 2014).

92   The applied value of zeta diversity has to date also been shown in particular cases, for

93 example as a measure of similarity and uncertainty in pest profile analysis (Roige et al. 2017), to

94 measure field-specific interdisciplinarity (Vaz et al. 2017) and to upscale estimates of

95 biodiversity (Kunin et al. in press). However, the main applications of zeta diversity (zeta decline

96 and zeta decay) to classic incidence matrices in ecology, and how these are interpreted, has not

97 yet been systematically illustrated. Using a range of levels of biological organisation, we show

98 how zeta diversity can be applied and interpreted to provide insights on the nature of biotic

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99   heterogeneity. Building on Hui and McGeoch (2014), we also introduce for the first time the

100   species retention rate using the zeta ratio, which quantifies relative rate of turnover in rare and

101   common species. Zeta diversity is one among several developments in the field (e.g. Baselga

102   2010, 2013). While recognizing these developments, the aim here is not to contrast them, but

103   rather to enable ecologists to further explore the structurally novel value and ecological insights

104   provided by zeta diversity (Appendix S1 provides an illustrative approach).

105

106   **CALCULATING ZETA DIVERSITY**

107   *Analysis*

108   Throughout we use 'OTU' (operational taxonomic unit) to refer to species or other levels of

109   biological organisation, 'case' to refer to site, sample, assemblage or other unit of comparison,

110   and 'community' to refer to the OTU by case matrix. Zeta diversity (ζ_i) is the mean number of

111   OTUs shared by i number of cases, with i referred to as the zeta order, ζ_1 (where $i = 1$) is the

112   mean number of OTUs across all cases (or alpha diversity). The first-order of zeta diversity (ζ_1),

113   or average species richness, is thus equivalent to alpha, and the total observed or estimated

114   richness across all sites or assemblages, as usual, represents gamma diversity. Incidence-based,

115   pairwise beta similarity metrics are equivalent to ζ_2 (Hui and McGeoch 2014), and higher orders

116   of zeta ($i > 2$) represent the contribution of increasingly widespread (common) OTUs to

117   compositional change. Analyses can be performed either using raw zeta, i.e. the absolute number

118   of OTUs shared by cases, or on transformations of zeta.

119   Richness can vary substantially across sites and assemblages and, if desired, normalised

120   zeta provides one option for dealing with richness difference effects (see for example Roige et al.

121   2017, depending on the study objective, other approaches are possible, e.g. Latombe et al. 2017).

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122   Normalised zeta is ζ_{ij}/γ_j, where ζ_{ij} is the number of species shared by the i sites in the specific

123   combination j, and where γ_j (gamma diversity) is the total number of OTUs over the cases in the

124   specific combination j (i.e. the gamma diversity of the combination). Normalised zeta is useful

125   for comparing communities with large differences in richness, or where richness-independent

126   patterns of turnover are of interest. The number of orders included in calculation of zeta is

127   decided based on the dataset and question of interest, and at a maximum will be the total number

128   of cases. If zeta reaches zero after i orders, i.e. no OTU is shared by more than i cases, there is of

129   course no information to be gained by expressing it for orders beyond this.

130   All analyses were performed using the *zetadiv* package V.1.0 (Latombe et al. 2016), in R

131   (R Core Team 2013). For each dataset, only those results that best illustrate each of the particular

132   zeta diversity applications are discussed (full results in Supplementary Information). Like alpha

133   and beta diversity, zeta diversity can be used in a wide variety of analyses, to quantify multiple

134   facets of biodiversity. The two main applications are explored in detail in this paper, (1) zeta

135   decline, including the OTU retention rate based on the zeta ratio, and (2) zeta decay over space

136   or time.

137

138   *Data structure and sub-sampling schemes*

139   For any dataset, the combination of a specific data structure and choice of sub-sampling scheme

140   results in different possible pathways for expressing zeta diversity (Fig. 1, Appendix S1). The

141   sub-sampling scheme for i cases (Fig. 1) has a significant effect on the value and interpretation

142   of diversity patterns (Scheiner et al. 2011), including those quantified using zeta diversity. The

143   data sub-sampling scheme may encompass all (or a random selection) or only a subset of

144   possible combinations of i samples, and partially depend on the spatial or temporal structure of

145   the data (Fig. 1). The main data sub-sampling schemes are all combinations (ALL), nearest

146   neighbours (NON - non-directional or DIR - directional), and fixed point origin (FPO) or fixed

147   edge origin (FEO) (Fig. 1). When zeta decline is calculated using the ALL combinations scheme

148   (Fig. 1a, g), it provides an average expectation of compositional change in the data and could be

149   considered as the lower bound (least shared OTUs) of expected turnover against structured

150   sample designs. In cases where sites or surveys are positioned across a spatial or temporal

151   gradient, and zeta is calculated using nearest neighbours (DIR or NON schemes, Figure 1b,c,e),

152   zeta diversity will decline at a comparatively slower rate. This is due to the constraints imposed

153   by this spatial or temporal dependence in the data sub-sampling scheme (versus the ALL scheme

154   that considers combinations of sites that may be far from each other, and are therefore less likely

155   to share OTUs than close sites). Zeta decline (using the ALL sub-sampling scheme) can thus be

156   considered a null model against which scale or environmental mechanisms hypothesised to be

157   responsible for driving patterns of turnover can be tested. Other sub-sampling schemes may be

158   envisaged for more specific applications.

159   The choice of the data pathway, i.e. the combination of data structure and data sub-

160   sampling scheme, will affect the outcome and is therefore important to consider *a priori* to

161   ensure selection of the most appropriate pathway for the data and hypothesis of interest.

162

163   *Data*

164   Ten datasets were used to demonstrate the application of zeta diversity and represent a range of

165   taxa, levels of biological organisation and spatial or temporal scales (Table 1). The data sets also

166   encompass a broad range of OTU richness (39 to 1804) and numbers of cases (< 20 to >1000).

167   Each data set was structured as an OTU by case matrix with non-zero marginal totals. Singletons

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168   (OTUs present at only a single site) were removed from some datasets, especially where they are

169   likely to be a result of under sampling or sampling bias (for further detail on treatment of

170   individual datasets see Appendix S2). While each of these datasets described below potentially

171   warrants a dedicated examination of compositional turnover of its own, here we use the diversity

172   of cases and data structures to illustrate the application, and interpretation of zeta diversity and

173   not to test data set-specific hypotheses per se.

174   R.H. Whittaker presented the first applications of the concept of beta diversity to quantify

175   turnover in plant communities (which he termed 'coefficient of community' now known as

176   Jaccard's similarity index) in a series of publications spanning the late 1950's to early 1960's

177   (Whittaker 1960, 1967). To illustrate the conceptual shift from beta to zeta diversity, we start by

178   using one of the original datasets of Whittaker (1956). Tree community composition was

179   surveyed along an elevational gradient at 122 m intervals at mesic sites in the Great Smoky

180   Mountains, spanning 480 - 1700 m a.s.l. (39 tree species at 11 'sites' or elevational bands) (Table

181   5 in Whittaker 1956) (referred to from here on as the data set 'Trees', see Table 1).

182   Three different Australian bird datasets were used (Table 1). The first is a selection of

183   atlas data for terrestrial (non-freshwater) species at 25×25 km grain, in a 150 km radius around

184   the Sydney Central Business District (33° 51' 44.4132" S, 151° 12' 31.77" E) (Barrett et al.

185   2003) (''Sydney birds'', Table 1, Appendix S2). The second dataset uses checklist-type lists of

186   species across the 85 (unequal area) bioregions in the country (Ebach *et al*. 2013) (''Bioregion

187   birds'', Table 1). The third bird data set includes temporal data for native birds in two

188   catchments in a major river basin in southeastern Australia (''Temporal birds'', Table 1). These

189   were collected from 2 ha sites over a 6-year period from 1998 to 2003 (Appendix S2), which

190   coincided with a regional drought (Selwood et al. 2015).

191   Microbial communities (bacterial and archaeal OTUs defined based on a <97% identity

192 of their 16S rRNA genes) associated with the surfaces of common kelp (*Ecklonia radiata*) were

193 examined along the coastline of temperate Australia. Samples from within two marine

194 Biogeographic Provinces (BPs) were examined (alongside the Australian states of New South

195 Wales (NSW) and Western Australia (WA), Appendix S2). Within each BP, 3 regions (spanning

196 ~ 4° latitude or ~ 600km) were sampled with 3 sites per region (Marzinelli et al. 2015) ('Kelp

197 microbes', Table 1).

198   Two very different insect datasets were used. The crop pest data include occurrence

199 records at the level of country, state (province) and island group for over 800 insect pest species

200 of interest to global crop protection (Roige et al. 2017) (''Crop pests'', Table 1). The second

201 dataset includes insect herbivores (bugs (Hemiptera) and beetles (Coleoptera)) sampled from a

202 single host plant (*Acacia falcata*, data pooled for 120 trees per site) across 12 sites spanning a

203 1200 km latitudinal extent in Eastern Australia (Andrew and Hughes 2005) ("*Acacia*

204 *herbivores*", Table 1, Appendix S2).

205   Plant survey data from Banks Peninsula (New Zealand) includes native and alien plant

206 species (n=1037) from a regular array of plots (n=1338) approximately 1km apart across the

207 extent (~50 x 30 km) of the Peninsula (Wiser et al. 2001) (Appendix S3). (''Plants'', Table 1).

208   The 'Soil metagenome' data set was generated from twelve, 5 ml soil samples taken as an

209 array within an area of approximately 50 m^2 in a dry sclerophyll woodland in New South Wales

210 (Australia) (Michael et al. 2004, see for further details on DNA extraction and gene cassette size

211 class screening, assessment and characterisation). The data matrix used is thus based on small,

212 mobile genetic elements (or gene 'cassettes') as OTUs versus soil samples (''Soil metagenome'',

213 Table 1).

214   Finally, because ecological metrics are increasingly being used for other biological

215   applications (La Salle et al. 2016, Warton and McGeoch 2017), we included a dataset on sub-

216   cellular patterns of turnover that consisted of the presence or absence of DNA hypermethylation

217   (a mechanism used by cells to control gene expression) at nucleotide sites in tissues from

218   patients with and without a metabolic disorder (Table 1). The dataset included the incidence of

219   DNA methylation ('DNAm') at CpG (dinucleotide) sites in human occipital cortex tissue from

220   16 males of a range of ages, with (n=8) or without (n=8) a developmental disorder (autism) (see

221   Ginsberg et al. 2012). Here, age was considered as a relational variable as DNA methylation has

222   been shown to be negatively related to age (Horvath 2013). In this case the OTUs were CpG sites

223   and the tissue from individual patients were the cases (''DNAm'', Table 1). The question of

224   interest here is – does the distribution of hypermethylation across CpG sites (i.e. compositional

225   turnover) distinguish patients with and without a developmental disorder.

226   In datasets where a large proportion of the OTUs are shared by the majority of cases (and

227   where the value of zeta would therefore be high at high orders), it may be appropriate to consider

228   this subset of OTUs with a close to saturated distribution as uninformative and to exclude them –

229   as we did for the high proportion of nucleotide sites at which hypermethylation occurred across

230   all patients in the 'DNAm' dataset (Appendix S2). These OTUs may otherwise hide the signal in

231   zeta diversity from the whole suite of less common OTUs (see details below). However, in some

232   systems the identification of common suites of species may itself be of interest (Gaston 2010,

233   McGeoch and Latombe 2016). For example, in microbial studies the identification of 'core

234   microbiomes' is meaningful (Shade and Handelsman 2012), and wide-ranging components of

235   assemblages are also relevant in invasion biology.

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237   **INTERPRETING ZETA DIVERSITY**

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239   *1. ZETA DECLINE*

240   Zeta decline quantifies how the number of shared OTUs decreases with zeta order, i.e. with

241   increasing number of cases included in the calculation of shared OTUs. Plots of zeta diversity

242   against the order of zeta (i.e. zeta decline) provide information on the form and rate of decline in

243   the average number of OTUs shared across increasing orders of zeta, where orders represent

244   selected pairs (order 2 for value zeta 2), triplets (order 3 for value zeta 3) of cases and so on (Hui

245   and McGeoch 2014).

246   As a departure point, we used Whittaker's (1956) tree data to show how traditional

247   pairwise decline using Jaccard similarity compared with the decline in zeta diversity for n-sites,

248   (Fig. 2). [Note that only in this particular and simple case of a one-dimensional data structure and

249   a directional point source sub-sampling scheme, is zeta order (elevational bands in this case)

250   directly comparable to distance along the transect. The data underlying Fig. 2 match the scheme

251   in Fig. 1 j, and in this case zeta decline is directly comparable to zeta decay.]. Applying zeta

252   diversity so that it most closely matches the approach used by Whittaker (1967) (Appendix S2,4)

253   revealed a comparatively similar steady decline in species shared beyond the first two elevational

254   bands (Fig. 2). However, normalised zeta across the transect was lower by comparison, as

255   expected given the inclusion of multiple elevational bands in its calculation beyond the second

256   band (normalised ζ_2 is equivalent to the Jaccard similarity index between the first pair of sites)

257   (Fig. 2). The significance of the difference in interpretation using Jaccard versus zeta diversity is

258   that pairwise comparison of sites underestimates compositional diversity along the elevation

259   gradient. Underestimation of turnover such as this could potentially affect any conservation

260   decision that is made based on relative or comparative levels of heterogeneity, such as the

261   placement of monitoring localities or protected areas (Socolar et al. 2016).

262   In the following sections we examine the ecological interpretation of zeta decline and its

263   parametric form, and introduce the zeta ratio and species retention rate curves built from the zeta

264   ratio.

265

266   *1.1 The ecological interpretation of zeta decline*

267   Features of interest in zeta decline include: (i) the rate of decline in shared OTUs, particularly

268   across the first few orders, and (ii) if at higher orders the curve reaches or approximates zero or

269   not. The larger the change in the value of zeta across subsequent orders, the greater the relative

270   difference in the numbers of rare versus increasingly common species in the community. At

271   lower orders this provides information on the rate at which rare species are lost from the

272   community. At higher orders, the value of zeta diversity provides information on the existence

273   and size of the common core of OTUs in the community for a particular order, that is of interest

274   itself but also for comparisons within and across datasets.

275   We used normalised zeta to enable a comparison across datasets (or assemblages with

276   very different richness) with a wide range of OTU richness, including the 'Crop pest', 'DNAm',

277   'Bioregion birds' and the 'Soil metagenome' datasets (Table 1, Fig. 3) (see also Appendix

278   S2,S4). From Fig. 3a, it is apparent that in some cases the average number of OTUs shared

279   across sites declines to zero within the extent of the study system, whereas in datasets with some

280   OTUs present in all sites, zeta converges towards this number of widespread OTUs. The value of

281   zeta at the highest expressed order represents the most common subset of species in the

282   assemblage for that order, i.e. the average number of species shared by large numbers of cases

283   (interpreted as a % using normalised zeta), where large is equivalent to the highest order of zeta

284   expressed in the zeta decline curve.

285   The species shared by global crop pest assemblages declined to approximately zero after

286   only 6 orders, and although the rate of decline in the 'Soil metagenome' data at a micro scale

287   was somewhat slower, it also declined to approximately zero after ~ 10 orders (Fig. 3a).

288   Ecologically, in both these datasets, the extent of the study exceeds the scale at which

289   communities are structured because the number of shared species declines to zero fairly rapidly.

290   Zeta diversity declined sharply for 'Crop pests', with complete turnover in the pest assemblage

291   expected across more than 6 states or countries. Therefore, although there are a small suite of

292   widespread insect crop pests globally shared by several countries, the global composition of pest

293   assemblages actually differs widely (Roige et al. 2017).

294   By contrast, although zeta decline approximated zero at higher orders of zeta for global

295   'Crop pests', it declined to approximately 20 % of bird species shared by Australian bioregions

296   by order 12 (14% across all bioregions). There was therefore a core set of common bird species

297   (~ 20% or 50 species, across 12 orders) shared across bioregions, shown by the large zeta values

298   for high orders (Fig. 3a, Appendix S5). This long tail of zeta decline for birds represents a set of

299   wide-ranging species that are either habitat generalists (e.g. Australian Owlet-Nightjar

300   (*Aegotheles cristatus*)), or long-range dispersers (e.g. Fairy Martin (*Petrochelidon ariel*))

301   (Appendix S3). Similarly, but using raw zeta, in the 'Trees' data there were a common suite of ~

302   5 tree species (Fig. 4a), whereas for 'Sydney birds' there were approximately 40 bird species in

303   common on average across combinations of ten or more sites around Sydney (Fig. 4b).

304   Intermediate to the other datasets in Fig 3a, shared nucleotide sites at which

305   hypermethylation occurs ('DNAm' data) declined more rapidly after zeta order 4 in comparison

13

306 with bird composition, with fewer than 10% of dinucleotide sites shared by zeta order 12 (Fig.

307 3a, interpreted further below). Here, the low percentage of shared sites (low zeta diversity) at

308 order 12 is driven in part by the pre-analysis removal of hypermethylation sites shared by all

309 patients, because they are uninformative in the context of this dataset (Appendix S2,S4). This

310 illustrates the importance of biologically-driven decisions on how to treat the data pre-analysis,

311 and the study specificity of how zeta decline is interpreted – at least across this widely divergent

312 set of examples that were used to illustrate the array of possible forms of zeta decline.

313

314 *1.2 The retention rate based on the zeta ratio*

315 A measure of OTU retention rate can be calculated using the 'zeta ratio' (e.g. ζ_2/ζ_1). The

316 retention rate curve quantifies the degree to which common OTUs are more likely to be retained

317 across cases than rare ones with an increase in zeta order. Common OTUs are intuitively more

318 likely to be retained in extra samples than rare OTUs, although not necessarily so (dependent to

319 some extent on scale (grain) and species aggregation) (Harte 2008, Hui and McGeoch 2008). By

320 comparing the ratios of zeta diversity values (e.g. ζ_{10}/ζ_9 vs. ζ_2/ζ_1), it is therefore possible to assess

321 the extent to which this is the case.

322   Because the average number of shared OTUs declines with increasing numbers of cases

323 (as in zeta decline), a random species shared by i sites has a probability ζ_{i+1}/ζ_i of still being

324 shared by $i+1$ sites. The zeta ratio plotted against increasing orders is interpreted as the rate (or

325 the probability) at which species are retained in the community as additional cases are included

326 in the comparison. The zeta ratio for a particular order is therefore the probability of retaining (or

327 rediscovering) an OTU of the same order of commonness in additional samples. In addition, as

328 shown in Hui and McGeoch (2014), the specific ratio ζ_1/ζ_0 provides an estimate of the probability

329   of discovering new species in additional samples. The abscissa in the species retention rate plot

330   is interpreted slightly differently to the order in zeta decline. For example, the zeta ratio for order

331   nine is interpreted as the probability of retaining species with an occupancy of nine (present at

332   nine sites) in a tenth site, or the probability that these species remain widespread with the

333   addition of another site.

334   In Fig. 3b, all OTU retention rates start increasing, indicating a rapid loss of rare OTUs

335   and demonstrating that pairwise beta turnover is largely driven by the gain or loss of rare species

336   (consistent with strong modes of rare OTUs, Appendix S5). The probability of retaining common

337   species is much lower for 'Crop pests' than 'Bird bioregions', but the rates of common species

338   retention for both these datasets start to asymptote beyond order 6 (Fig. 3b). The retention rates

339   for the 'Soil metagenome' and 'DNAm' data increase and then start to decline (i.e. show signs of

340   becoming modal, for a stronger example of this form of species retention curve see Fig. 5b,

341   beetles). This means that at higher orders there is a decline in the probability of retaining

342   common species in the community with an increase in order (or a decrease in the rate of OTU

343   retention) (Fig. 3b). Across all the datasets examined (see also examples in Fig. 5), three general

344   forms of retention rate curves were observed, (i) increasing (e.g. the bugs in the *Acacia*

345   *herbivores'* data, Fig. 5b), (ii) asymptotic (e.g. 'Bioregion birds' and 'Crop pests', Fig. 3b) and

346   (iii) modal (e.g. beetles in the *Acacia* herbivores' data and to a lesser extent the 'DNAm' and

347   'Soil metagenome' data, Figs 3b, 5b).

348   Within a study system the three types of retention rate are likely to be a continuum,

349   shifting from increasing to asymptotic if a core set of common OTUs remain for a particular zeta

350   order, and either directly from increasing to decreasing, or via a modal curve, when moving

351   beyond the footprint of the most common suite of OTUs in the community. The biological

352   significance of these will be study dependent, but can generally be interpreted as follows: An

353   increasing curve indicates that common OTUs are more likely to be retained in additional

354   samples than rare ones, and as a result perhaps that the sampling extent is narrower than the

355   metacommunity, or that site selection is relatively homogenous and well characterised by habitat

356   specialists (Myers and LaManna 2016). In an asymptotic curve, an asymptote of 1 indicates the

357   presence of common species over all sites, whereas an asymptote < 1 indicates that common and

358   intermediate species are equally likely to be retained in subsequent sites or samples. A modal

359   curve indicates that for high orders of zeta, the most common OTUs are less likely to be retained

360   when adding sites, i.e. the study extent encompasses the community or metacommunity

361   (Appendix S3).

362   Examining plots of the zeta ratio expressed as species retention rate curves is particularly

363   useful for visualising turnover at higher orders (which in zeta decline curves may be difficult to

364   distinguish because the values of zeta are low) and highlights potential differences between the

365   zeta declines of related datasets. This is apparent in the '*Acacia* herbivore' (beetle) and the

366   DNAm data (Fig. 5b,c), which revealed patterns at higher zeta orders that were not apparent

367   from the zeta decline curves.

368

369   *1.3 Effect of data subsampling scheme on zeta decline and retention rate*

370   As outlined above, when applying zeta diversity it is important not only to use an appropriate

371   survey design (as for any ecological study), but also to consider the appropriate data subsampling

372   scheme for the system and question of interest (Fig. 1). Comparing zeta diversity decline using

373   three data sub-sampling schemes on the 'Trees' and 'Sydney birds' data (Fig. 4) illustrates the

374   shallower rate of decline over all combinations (ALL) and using nearest neighbours (DIR), than

16

375   using the fixed point origin (FPO). This is a consequence of spatial clustering of species and the

376   continuity of ranges, particularly of the more common species across the transect. This is

377   apparent for both the one-dimensional 'Trees' data (Fig. 4a), and the two-dimensional data

378   structure for 'Sydney birds' (Fig. 4b).

379   Comparing the results from three subsampling schemes on the 'Trees' dataset illustrates

380   the potential ecological value of retention rate curves (Fig. 4a,c). The zeta retention rate curve is

381   particularly striking, with a rapid decline in the rate of species retention beyond zeta orders 6-9

382   for the DIR and FPO schemes (Fig. 1i, j). This is not apparent from the zeta decline curve (Fig.

383   3a) nor from the zeta ratio using the ALL scheme (Fig. 4c). For comparison, the zeta ratio

384   identifies no sudden shift in bird composition in Fig. 4d for any of the three subsampling

385   schemes. The rate of species retention stabilises beyond zeta order 10, demonstrating the absence

386   of any conspicuous ecotone or dispersal barrier across the urban area encompassed by these bird

387   data.

388   Whittaker (1967) concluded from his analysis of the change in Jaccard similarity in tree

389   composition (from the lower elevational origin) across the Smoky Mountains elevational

390   transect, that there was broad overlap in species distributions along the gradient. He remarked on

391   the 'striking' straight-line relationship between log similarity and the elevational gradient.

392   However, although Whitaker (1967) interpreted the patterns of Jaccard-based distance decay (as

393   shown in Fig. 2) as the existence of 'broadly overlapping' species distributions across the

394   transect, he also anecdotally pointed out the existence of a switch in dominance from cove forest

395   species to gray beech and a suite of small tree species at ~ 1400 m a.s.l. along the transect

396   (Whittaker 1960). This coincides with the abrupt shift in species composition between 976 m -

397   1098 m detected by the zeta ratio and shown by the sharp decline in species retention rate for the

398   DIR and FPO subsampling schemes (Fig. 4c). In the 'Trees' data, the retention rate of zeta

399   diversity computed with the appropriate subsampling scheme thus enabled the identification of

400   the ecotone noted by Whittaker (1960), by better capturing the contribution of common species

401   to turnover along the gradient, in comparison with pairwise beta diversity (equivalent to ζ_2).

402   Spatially or environmentally structured sampling schemes affect the form of both the zeta

403   decline and the retention rate. These may therefore be compared with the ALL sub-sampling

404   scheme to test mechanistic explanations of turnover (McGill and Nekola 2010, Myers and

405   Manna 2016, Latombe et al. 2017).

406

407   *1.4 The parametric form of zeta decline*

408   The parametric form of zeta decline as best fit by either a power law or exponential relationship

409   provides insight on the relative probability of OTU (species) occurrences across cases (sites), and

410   may be used to test hypotheses about the extent to which biological matrices or communities are

411   structured (Hui and McGeoch 2014). Power law and exponential parametric forms have been

412   shown to most often best fit decline curves, although other distributions are possible (Hui and

413   McGeoch 2014). Estimated using ALL site combinations (Fig. 1a, g), the parametric form of

414   decline is interpreted as OTUs having the same (exponential) or unequal (power law) probability

415   of being observed across cases.

416   The 'DNAm' data were better fit by an exponential than power law (AIC -39.77 versus -

417   18.93), whereas the difference was marginal for 'Crop pests' (AIC -1.96 exponential versus -

418   1.47 power law) (Fig. 3c,d). This result shows, at least for the 'DNAm' data, a lack of structure

419   in the matrix and that there are approximately equal probabilities of hypermethylation occurring

420   at any nucleotide site. The two other datasets were better fit by a power law (AIC value

421   differences > 30) (Fig. 3c,d), demonstrating some structure in the 'Bioregion birds' and 'Soil

422   metagenome' datasets and uneven probabilities in the occurrence of OTUs across cases.

423   Comparatively equal probabilities of the occurrence of species across sites (exponential

424   form) has been suggested to be associated with stochastic assembly processes, whereas habitat

425   heterogeneity and niche differentiation processes are more likely to produce a power law form of

426   zeta decline in natural communities (Hui and McGeoch 2014, for comparable mechanistic beta-

427   diversity based interpretations see Munoz et al. 2008, Nekola and McGill 2014). The fit can also

428   be used to test the scale dependence of OTU incidence in the community; exponential reflects

429   scale independence of species retention, whereas the power law reflects non-independence across

430   cases, and an increasing probability of retaining more common OTUs at finer scales (Hui and

431   McGeoch 2008, McGlinn and Hurlbert 2012). The relationship between the parametric form of

432   zeta decline and mechanistic process in biological systems requires further testing. As with any

433   inference of process from pattern in ecology, clear hypothetical frameworks and strong inference

434   approaches should be used to support the interpretation of the parametric form of zeta decline in

435   this way.

436

437   *1.5 Within-system comparisons of zeta decline*

438   In the previous examples (Fig. 3) we contrasted datasets that would not normally be included in

439   the same study, to illustrate the range of possibly forms of zeta diversity decline and retention

440   rate. Here, using raw rather than normalised zeta, we use three examples to compare zeta

441   diversity within individual datasets across different OTU (Fig. 5a, b) or case (Fig. 5c) groups

442   (using ALL combinations (Fig. 1i)).

443

444   *Example 1. An invaded plant community*. -- Clear differences are apparent in compositional

445   change between alien and native 'Plants' (95% CI = [1.74, 1.95] in a linear model, Fig. 5a,

446   Appendix S4). Alien turnover declines more slowly than native plant composition. Here,

447   although there are over half as many alien as native plant species on Banks Peninsula (Wilson

448   2009), there were higher values of zeta diversity (more alien species in common than natives)

449   and slower turnover in alien compared to native plant species composition. Alien turnover

450   declines more slowly than native plant composition, and the zeta ratio shows that within the alien

451   plant subset, common species are more likely to be retained across sites (by between ~40-70%)

452   than in the native plant subset (~10-40%) (Fig. 5a). Both native (ΔAIC = 3.96) and alien (ΔAIC

453   = 2.42) zeta decline are better fit by an exponential than power law, suggesting little structure in

454   the plant community at the scale of this study, i.e. species on average have comparatively equal

455   (albeit low) probabilities of being found across sites (Fig. 5a).

456

457   *Example 2. Insect herbivores on* Acacia**. --** Clear differences are apparent in compositional

458   change between the two groups of '*Acacia* herbivores' (95% CI = [1.81, 1.94] in a linear model,

459   Fig. 5b, Appendix S4). For '*Acacia* herbivores', the decline in beetle species shared across the

460   gradient is very rapid (exponential, ΔAIC = 20.01), reaching a zeta diversity of zero by order 10,

461   in contrast to slower decline in compositional similarity in bugs across the same gradient (power

462   law, ΔAIC = 26.49) (Fig. 5b). Whereas the species retention rate in bugs is increasing, for

463   beetles the retention rate drops beyond zeta order 5 (Fig. 5b). The probability of retaining beetle

464   species in the assemblage (zeta ratio) beyond order 4 declines rapidly, suggesting complete

465   turnover in the composition of beetles on *Acacia* within the extent of this study (Fig. 5b). Low

466   prevalence and abundance of beetles in samples (Andrew and Hughes 2005) is a plausible

20

467   explanation for the strong decline in species retention and lack of structure (i.e. exponential zeta

468   decline) observed in these data.

469

470   *Example 3. Hypermethylation at nucleotide sites*. **--** There was little difference in compositional

471   turnover of hypermethylation sites across patients with (parametric form not distinguishable,

472   ΔAIC= 0.01) and without (exponential, ΔAIC = 3.99) a metabolic disorder evident from a

473   comparison of their zeta decline and retention rate curves (Fig. 5c). Using disorder status

474   (binary) and patient age as predictors for zeta order 2 to 4, status was not significant (supporting

475   the multivariate analysis-based findings of Ginsberg et al. 2012), whereas age was a significant

476   predictor of ζ_3 (95% CI = [-66.07, -25.79]) and ζ_4 (95% CI = [-58.19, -25.81]), but not ζ_2 (95%

477   CI = [-98.44, 8.47]). The general prevalence of a relationship between DNA methylation and age

478   is well known (Horvath 2013), but was detected here only for orders of zeta greater than 2, i.e.

479   not detected by beta diversity (ζ_2). This demonstrates that examining the full spectrum of rare to

480   intermediate and common OTUs as they contribute to driving compositional change is more

481   information rich than quantifying pairwise compositional turnover alone.

482

483   *2. ZETA DECAY*

484   Zeta decay quantifies change in the number of OTUs shared with increasing distance between

485   sites (or time between surveys) for different orders of zeta. Zeta decay is conceptually similar to

486   distance decay (Nekola and McGill 2014), or species–time relationships and time decay (Shade

487   et al. 2013), and provides information on the spatial or temporal extent of communities. It also

488   provides information that can be used to design the spatial and temporal dimensions of sampling

489   schemes to capture features of biodiversity change of interest. Zeta decay, or a plot of zeta

490   diversity across sets of cases that are different distances or times apart, is represented with each

491   zeta order as a different decay curve. In temporal decay the curves represent the change in

492   number of shared OTUs across subsequent surveys or time periods (this can vary with sampling

493   scheme, see Fig. 1). Note that the ends of zeta decay curves, in particular the longer distance end,

494   are usually associated with greater uncertainty because there are comparatively fewer cases this

495   maximum distance apart than there are combinations of cases shorter distances apart (the same

496   problem of unequal power across classes occurs in estimates of autocorrelation series, Legendre

497   1993).

498   For orders i > 2, the distances between pairs of n sites are combined using, for example,

499   mean distance (other options are the extent of occurrence (EoO) by the cases under

500   consideration, or the maximum distance of cases apart). This must be considered when

501   interpreting the effect of distance on zeta diversity as the order increases (Latombe et al. 2017).

502   Using zeta diversity decay, spatial and temporal compositional similarity for each order

503   of zeta illustrates differences in the form of decay for the rare to more widespread OTUs in the

504   community over time or distance (Fig. 6). Characteristics of interest are (i) the shape and rate of

505   change (slope) of decay, and how this differs across orders of zeta, (ii) the absolute distance (or

506   time) over which this decay in the similarity of OTU composition occurs, and (iii) the presence

507   or absence of periodicity in the curves.

508

509   *2.1 Patterns of zeta decay*

510   Four general patterns of zeta diversity decay were apparent in the examples used (Fig. 6,

511   Appendix S4). First, decay was shallow to absent in Fig. 6d,e across zeta orders 2 to 5. Second,

512   in Fig. 6a,b decay was evident and monotonic for zeta 2 and to a lesser extent for zeta orders 3-5.

22

513 Third, decay was markedly periodic in Figs 6c and 6f. Finally, differences in the average value

514 of zeta across zeta orders 3-5 ranged from comparatively large (e.g. Fig. 6b) to small (e.g. Fig.

515 6a). These patterns are interpreted in the context of their datasets below.

516   The patterns of distance decay for alien and native 'Plants' (Fig. 6a,b) confirm the

517 interpretation of zeta decline for this data set in Fig. 5, i.e. more shallow compositional turnover

518 in aliens than natives. Here, however, the difference in rates of decline are calibrated against

519 distance, enabling scale-specific comparisons of distance decay across species groups. Over

520 distances of 20 km, on average there are 2 - 6 alien species shared (across zeta orders), whereas

521 there are fewer than 1 to just over one native species shared by sites this far apart (Fig. 6a,b). The

522 relative distances in zeta values across orders 3-5, especially at larger distances in Fig. 6b,

523 illustrate that there are more ubiquitous species (both locally and regionally widespread) in the

524 alien than the native community. If on-ground surveys were to extend beyond the current sample

525 extent, one might expect therefore to discover new rare species at a faster rate than new alien

526 species (with the assumption that local species richness remains similar in the newly surveyed

527 sites). These difference in decay slope between native (steep) and alien (shallow) 'Plants' is in

528 the direction that one might expect given the tendency for alien and invasive plant species to

529 have broader niches and geographic ranges (Lockwood et al. 2005).

530   Patterns of distance decay for 'kelp microbes' differed markedly at the scale examined

531 across the eastern and western bioregions of Australia (Fig. 6c,d). The steep decline in average

532 numbers of shared OTUs (both rare to more widespread, i.e. from zeta order 2 upwards) over

533 distances of 150-300 km along the coast of NSW suggests marked patchiness in community

534 structure at this scale. By contrast, the rate of distance decay in the WA community was shallow

535 and consistent across the different orders, in spite of high total and average OTU richness in the

536   region (Fig. 6d). On average, the number of shared OTUs was higher and more consistent with

537   distance in Western Australia (total richness 550 OTUs, mean±s.d. = 346.88±23.49) compared

538   with New South Wales (518 OTUs, 288.33±60.02). Compositional change in higher orders of

539   zeta tended to mimic decay in ζ_2, although over a more narrow range of distances as a

540   consequence of plotting decay against the mean distance across the *i* samples (Fig. 6c,d). Curves

541   with a clear shift or periodicity (where the width of the error intervals should broadly not exceed

542   the amplitude of the shift or period) suggest the presence of a dispersal barrier, a shift in

543   environmental conditions, patchiness or temporal periodicity of some form (Nekola and White

544   1999). For example, the striking difference between decay curves for kelp microbes between

545   NSW and WA can be explained by distinctly different current systems between the coasts that

546   drive the dispersion of kelp microbes in different ways (Thompson et al. 2011) (differences in

547   the relative distances across sites may also play a role, Appendix S6).

548   Although the average number (±s.d.) of bird species shared over time ('Temporal birds')

549   was similar at the two catchments in the drought-affected river basin in Australia (12.18±3.31 at

550   Castlereagh, 14.81±3.14 at Loddon), compositional similarity was lower (i.e. fewer shared

551   species across years) at Castlereagh than at Loddon River (Fig. 6e, f). Turnover in assemblage

552   composition was comparatively stable over the course of the drought at Castlereagh (shallow

553   decline in zeta diversity), whereas the temporal decay in similarity was more marked at Loddon,

554   particularly in the first year of the drought (1998-1999, over the first ~ 356 days, Fig. 6f,

555   Appendix S6). After ~3.5 years at Loddon, the average number of species in common with the

556   assemblage at the start of the drought started to decline again (this is particularly apparent for

557   zeta orders 3-5). Periodicity in the zeta decay of the more drought affected Loddon bird

558   community suggests some resistance after an initial perturbation during the early stages of the

24

559   drought (see Selwood et al. 2015), with higher turnover (fewer shared species) over time further

560   into the drought period. The drought was not as severe at Castlereagh, and here the bird

561   community appeared to be comparatively resistant, with very little temporal decay (Selwood et

562   al. 2015).

563   The differences in zeta decay across zeta orders in these examples illustrates the relative

564   differences in the contributions of rare to more common OTUs to turnover with distance and

565   time. The examples revealed shallow to steep decay slopes, as well as monotonic versus periodic

566   patterns of decay. Although here we speculate on what may be driving the patterns found, drivers

567   of patterns in zeta diversity decay can be formally tested using multi-site generalised

568   dissimilarity modelling, a form of direct gradient analysis, in which zeta diversity is regressed

569   against environmental differences and distance (Latombe et al. 2017). Direct gradient analysis on

570   species composition is traditionally performed using Redundancy Analysis or Canonical

571   Correspondence Analysis (Legendre and Legendre 2008), and relies on linear regression

572   approaches. More recently, Ferrier et al. (2007) proposed a flexible, non-linear version of direct

573   gradient analysis named Generalised Dissimilarity Modelling (GDM). GDM predicts pairwise

574   beta diversity (e.g. Bray-Curtis Dissimilarity) from environmental difference between sites,

575   while accounting for the impact of the environmental gradient on the effect of the environmental

576   difference on compositional turnover. However, since this approach relies on pairwise

577   comparisons of sites, the outputs remain mainly driven by rare species. Extending GDM to zeta

578   diversity to create Multi-Site Generalised Dissimilarity Modelling (MS-GDM, Latombe et al.

579   2017) enables the identification of differences in the abiotic variables structuring compositional

580   change in rare to common OTUs. Being able to disentangle spatial and temporal trends in rare to

25

581   common species has significant potential value, given the important role of common species in

582   delivering ecosystem services (McGeoch and Latombe 2016).

583

584   **CONCLUSION**

585   When a new approach is proposed that for the first time quantifies, or quantifies differently, a

586   component of biodiversity, the outcome of its application to a range of biological or ecological

587   scenarios becomes of interest, because of the potential that it may reveal new insights about

588   biodiversity. Here we have shown using a diverse range of empirical examples that zeta decline,

589   the zeta ratio and retention rate, the parametric form of zeta decline and zeta decay provide a

590   range of insights on the nature of continuous compositional turnover and the scaling of

591   biodiversity structure. We have also shown how its application reveals patterns of turnover that

592   are not apparent using measures of compositional change for a fixed number of, usually pairwise,

593   cases. The broad range of applications and insights that can be derived using zeta diversity on

594   any incidence matrix will, we hope, also contribute to further development of general theory on

595   the scaling of biotic heterogeneity.

596   In spite of substantial focus on biodiversity change over the recent period (Butchart et al.

597   2010), trends in spatial and temporal turnover across scales, from local to global, remain poorly

598   supported by empirical studies (Dornelas et al. 2013, McGill et al. 2015). Our intention here was

599   to show how zeta diversity can contribute to filling this gap when used to study trends in

600   turnover across multiple cases and levels of biological organisation. Along with insights

601   provided by decomposing compositional change into richness and replacement components (e.g.

602   Baselga 2010, 2013), future progress in modelling and hypothesis testing using zeta diversity

603   will be made using combinations of empirical and simulation modelling. With the growing

604   interest in biodiversity turnover and the importance of common species in an increasingly

605   homogenised world (McGeoch and Latombe 2016), advances in ways to measure compositional

606   change and the dynamics of common species, such as zeta diversity, are timely.

607

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618

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752

753

754   TABLE 1. Properties of the ten datasets used to illustrate the application of zeta diversity (in the

755   form of OTU (operational taxonomic unit) by case matrices, see Appendix S2-S5 for further

756   details).

Dataset (realm)	No. OTUs	No. cases #	Case (OUT) groups	Grain	Spatial extent	Data structure and sub-sampling scheme (Fig. 1)
1. 'Trees'[1]	39	11	x	120 m elevational bands	Landscape	1D (vii, ix, x) ALL, DIR and FPO
2. 'Sydney birds'[2] (terrestrial)	145	22	x	25 x 25 km	Regional	2D (i, iii, iv) ALL, DIR and FPO
3. 'Crop pests'[3] (terrestrial)	868	373	x	'region' represented by a country or state	Global	2D (i) ALL
4. 'DNAm'[4] (human donor)	1545	16	2	tissue from human individuals	Donor/Host (n/a)	Non-dimensional (i) ALL
5. 'Bioregion birds'[5] (terrestrial)	641	85	x	bioregions	Continental (biogeographic)	2D (i) ALL
6. 'Soil metagenome'[6] (terrestrial)	451	12	x	5 ml soil sample	Micro (local)	2D (i) ALL
7. 'Plants', alien and native[7] (terrestrial)	910 (316, 594)	1281	(2)	20 x 20 m plots	Regional	2D (i) ALL
8. *Acacia* herbivores', beetles and bugs[8]	184 (74, 110)	12	(2)	groups of trees	Regional (biogeographic)	2D (ii) ALL

(terrestrial)

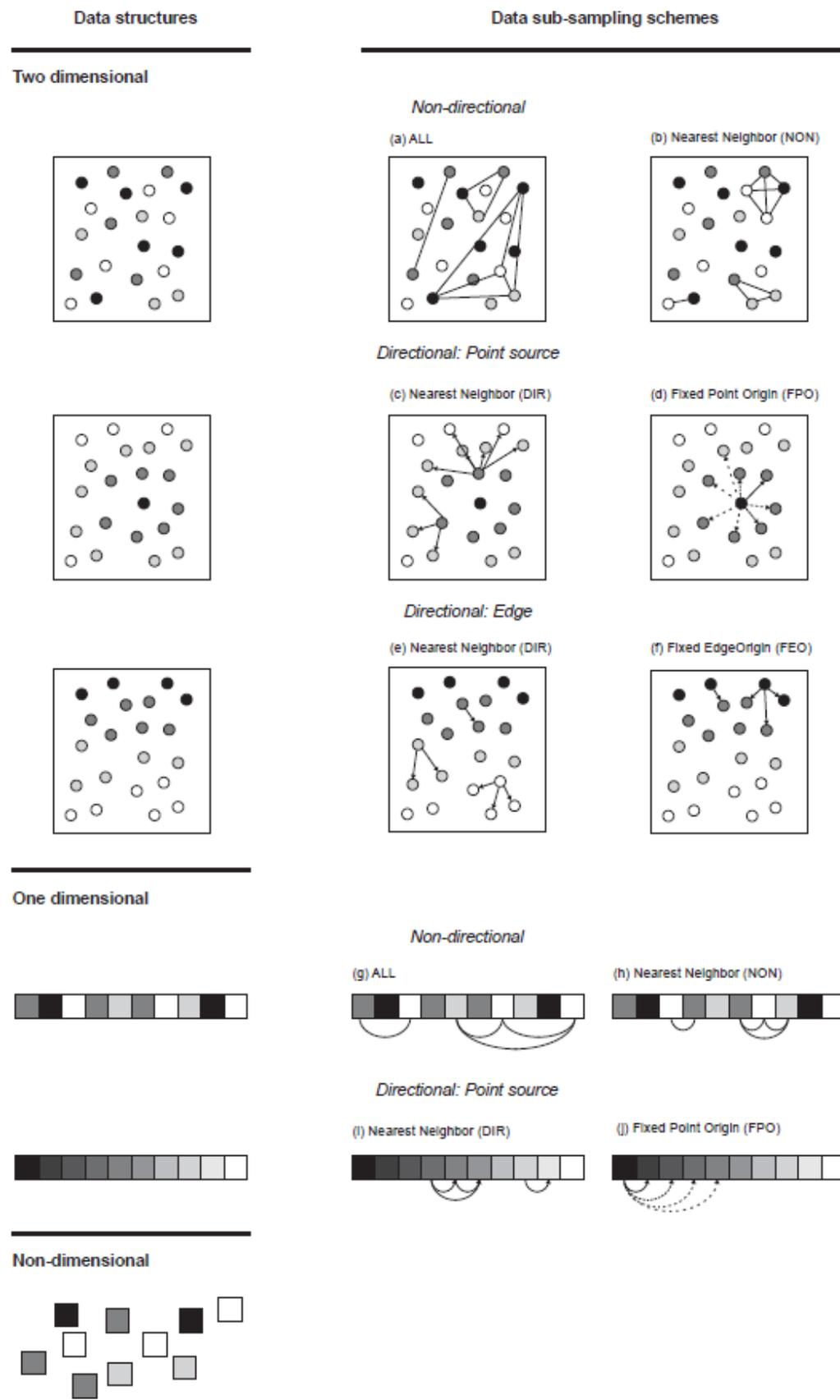|						
9. 'Kelp microbes', New South Wales and Western Australia[9] (marine)	903 (518, 550)	17	2	Kelp blades within regions and sites in each Biogeographic Province	Seascape (biogeograp hic)	2D (i) ALL
10. 'Temporal birds'[10] (terrestrial)	71 and 56	6 (1998 - 2003).	2	2 ha plots surveyed multiple times a year	Local	1D (x) FPO

757 #Sites, hosts or temporally repeated surveys in the case of dataset10. References describing the data set and/or the

758 system context: 1. Whittaker (1956), 2. Barrett *et al*. (2003), 3. Roige et al. (2017), 4. Horvath (2013), 5. Ebach et

759 al. (2013), 6. Michael et al. (2004), 7. Hurst and Allen (2007), 8. Andrew and Hughes (2005), 9. Marzinelli et al.

760 (2015), 10. Selwood et al. (2015).

34

Data structures

Data sub-sampling schemes

Two dimensional

Non-directional

(a) ALL

(b) Nearest Neighbor (NON)

Directional: Point source

(c) Nearest Neighbor (DIR)

(d) Fixed Point Origin (FPO)

Directional: Edge

(e) Nearest Neighbor (DIR)

(f) Fixed EdgeOrigin (FEO)

One dimensional

Non-directional

(g) ALL

(h) Nearest Neighbor (NON)

Directional: Point source

(I) Nearest Neighbor (DIR)

(J) Fixed Point Origin (FPO)

Non-dimensional

761

762   FIG. 1. One- and two- dimensional data structures and alternative data sub-sampling schemes for
763   estimating compositional turnover using zeta diversity (jointly referred to as the pathway for
764   expressing zeta diversity). Data may include broad geographic regions encompassing spatially
765   homogenous or heterogeneous environments (which may include multiple complex gradients as
766   in (a,b)), independent units hosting a community (e.g. islands, hosts of parasite or bacterial
767   communities or genomes) or linear habitats (e.g. coastlines or ecotones (a,b). The lines between
768   sites are not comprehensive and simply show how sites may be combined for the calculation of
769   zeta diversity. Directional structures are those where there are known or designed directional
770   gradients of interest (c-f,i,j), e.g. a one or two dimensional change in environmental condition
771   away from a point source (d), gradients perpendicular to an edge or ecotone (f), or a time series
772   or transect along an environmental gradient (i,j). Non-dimensional schemes are those where no,
773   or no single, environmental or spatial gradient is of concern or interest (sample units may also be
774   discrete with their relative spatial position of no interest).

775
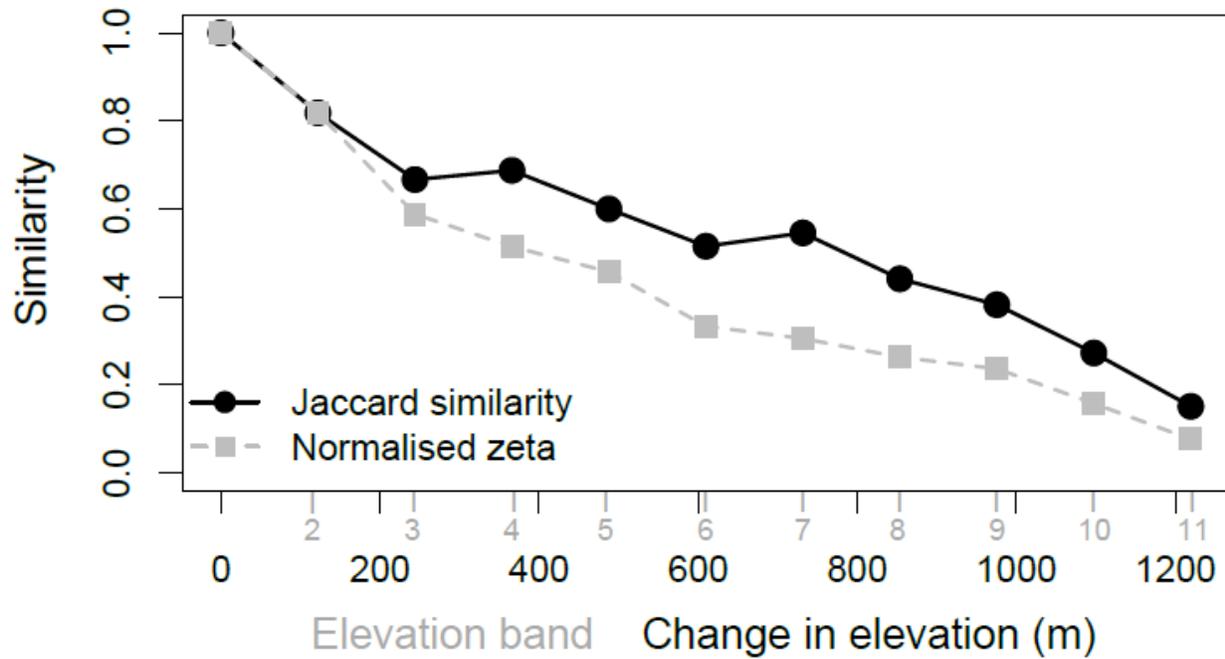
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777 FIG. 2. Compositional change in tree species along an elevation gradient in the Great Smoky
778 Mountains, quantified using pair-wise Jaccard similarity as used by Whittaker (1967). Tis is
779 compared with normalised, n-wise zeta diversity decline. Both elevational bands (equivalent to
780 the zeta order in this case) and the distance along the elevational transect (m) can be shown on
781 the x-axis in this case.

782
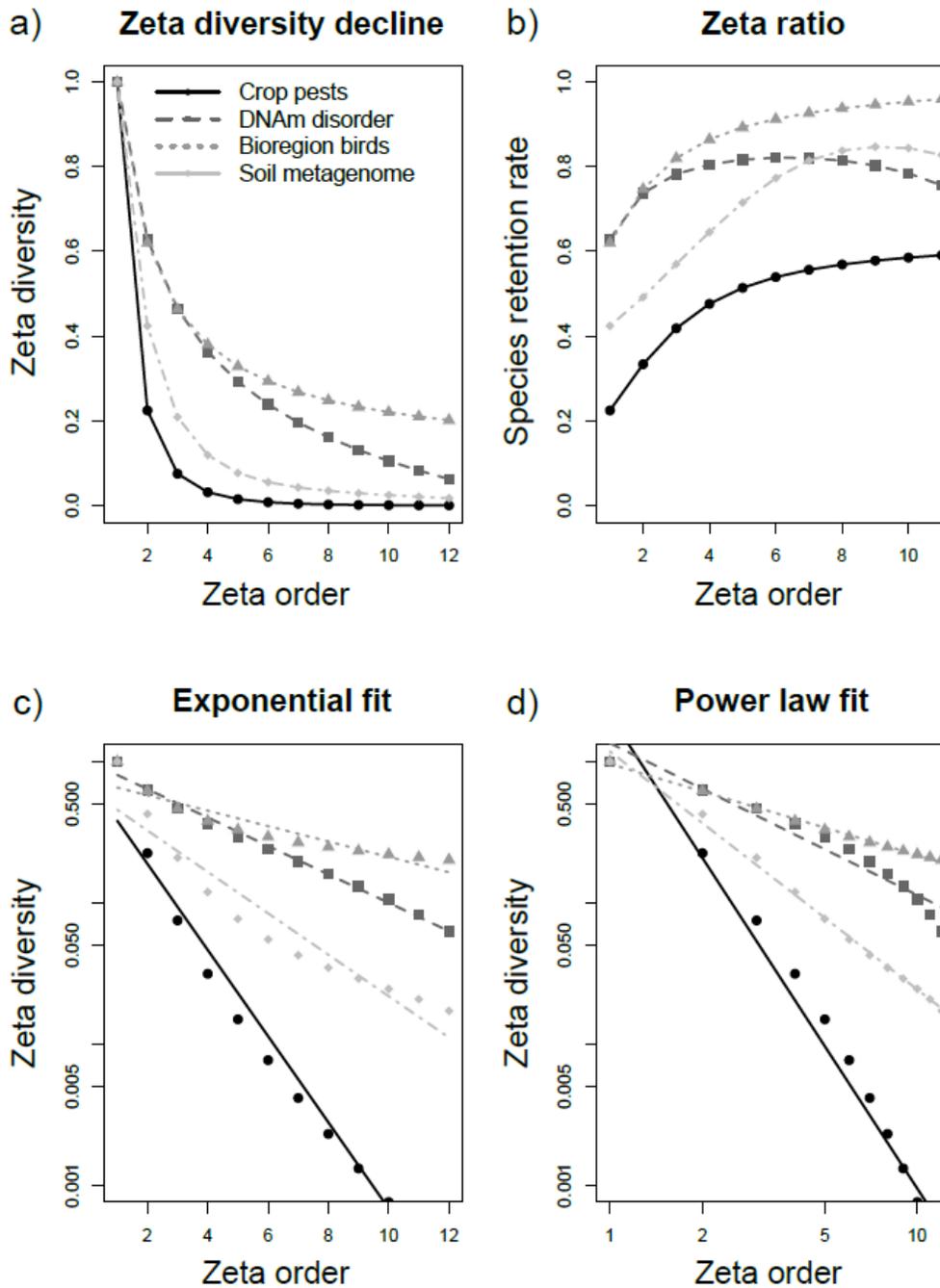
FIG. 3. Normalised zeta diversity decline (a) for four data sets (see Table 2) showing how the number of shared OTUs decreases with the zeta order. (b) The species retention rate using the zeta ratio, which shows the degree to which common OTUs are more likely to be retained in additional cases or samples than rare ones with an increase in zeta order. (c,d) The form of decline against exponential (comparatively equal probability of OTUs across cases) or power law fits (comparatively unequal probabilities of the occurrence of OTUs across cases) (shown on log axes using normalised zeta). [Crop pests (circles), DNAm disorder (squares), bioregion birds (triangles), soil metagenome (diamonds)]

38

Zeta diversity decline   **Zeta ratio**
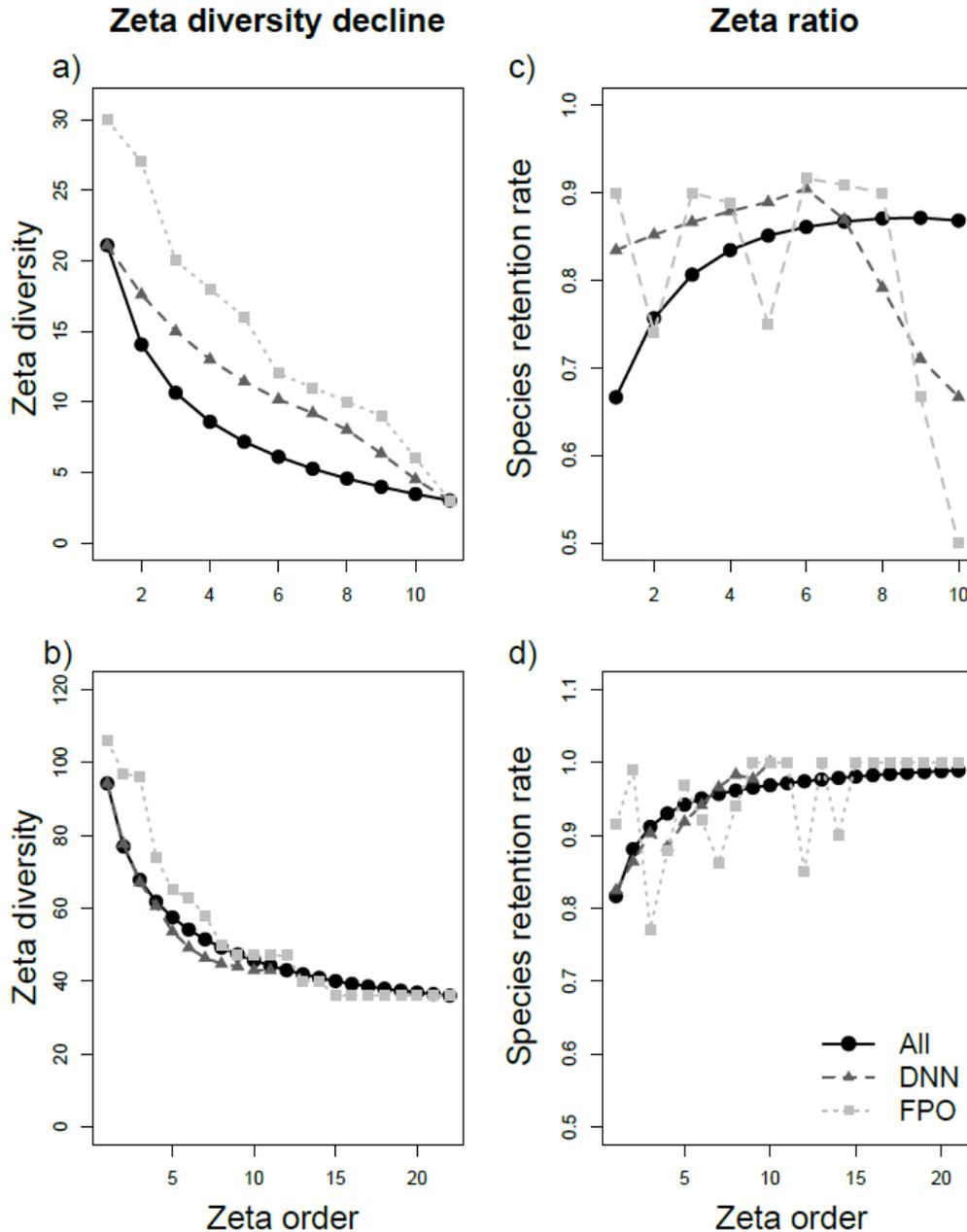
FIG. 4. Patterns of compositional change with different data sub-sampling schemes (All, DNN, FPO) are shown for directional data structures (Fig. 1) using zeta diversity decline (a, b) and the zeta ratio plotted as species retention rate (c, d). Data sets used are trees along an elevation transect (a, c; 'Trees' Table 1) and bird communities radiating inland from central Sydney (b, d; 'Sydney birds' Table 1). Data combination schemes: ALL, all combinations of n sites, DIR, directional nearest neighbour, FPO, fixed point origin (see Fig. 1). The legend in panel d relates to panels a to c.

39
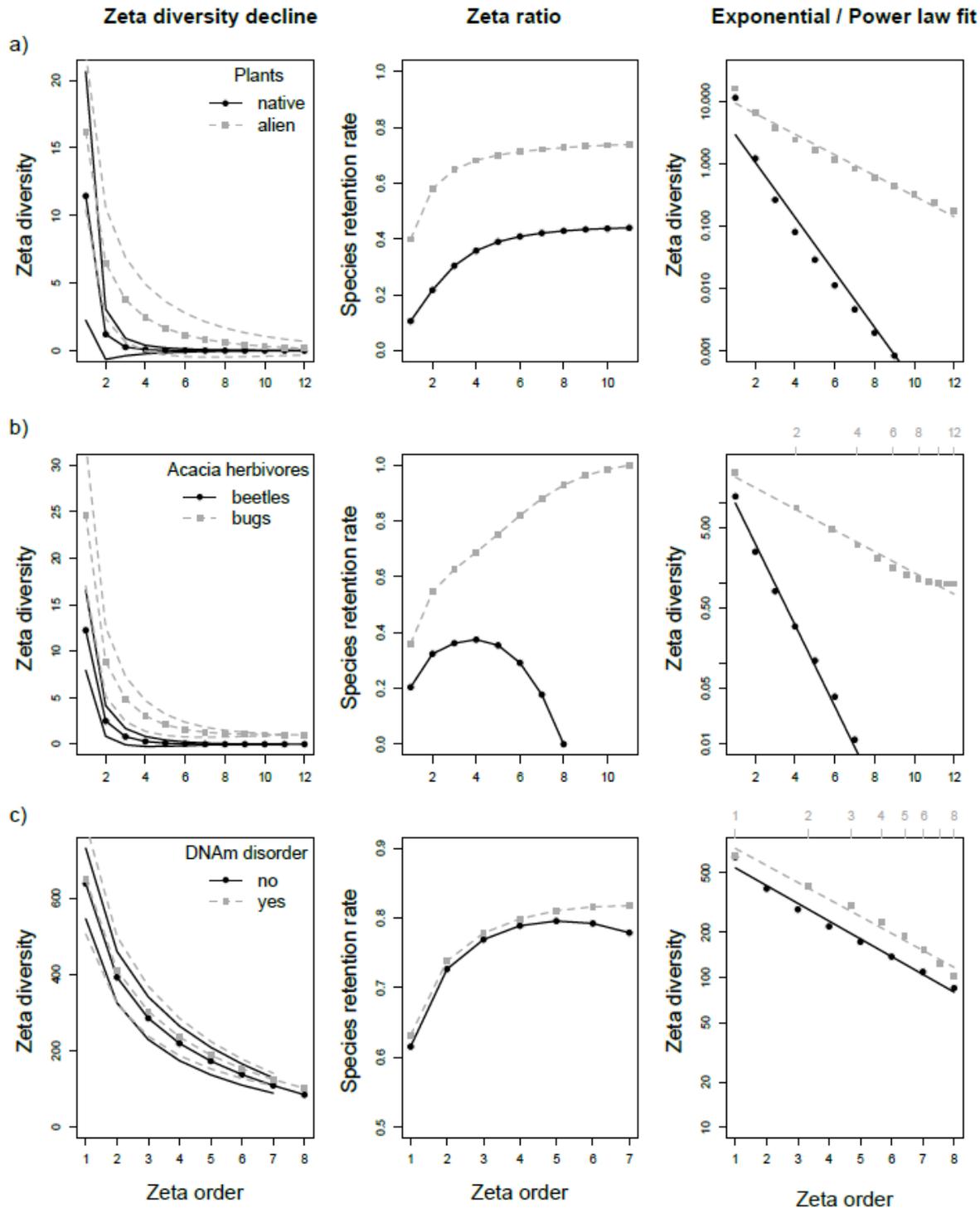
FIG. 5. Comparisons of zeta diversity decline between OTU or case groups in three data sets, along with species retention rate using the zeta ratio, and exponential versus power law fit (on log axes): a. alien and native plants on Banks Peninsula; (b) *Acacia* herbivores (beetles and bugs) across a latitudinal gradient, and (c) DNA hypermethylation sites in patients with and without a disorder. The data sub-sampling scheme in all cases is 'ALL combinations' (Fig. 1i).

40
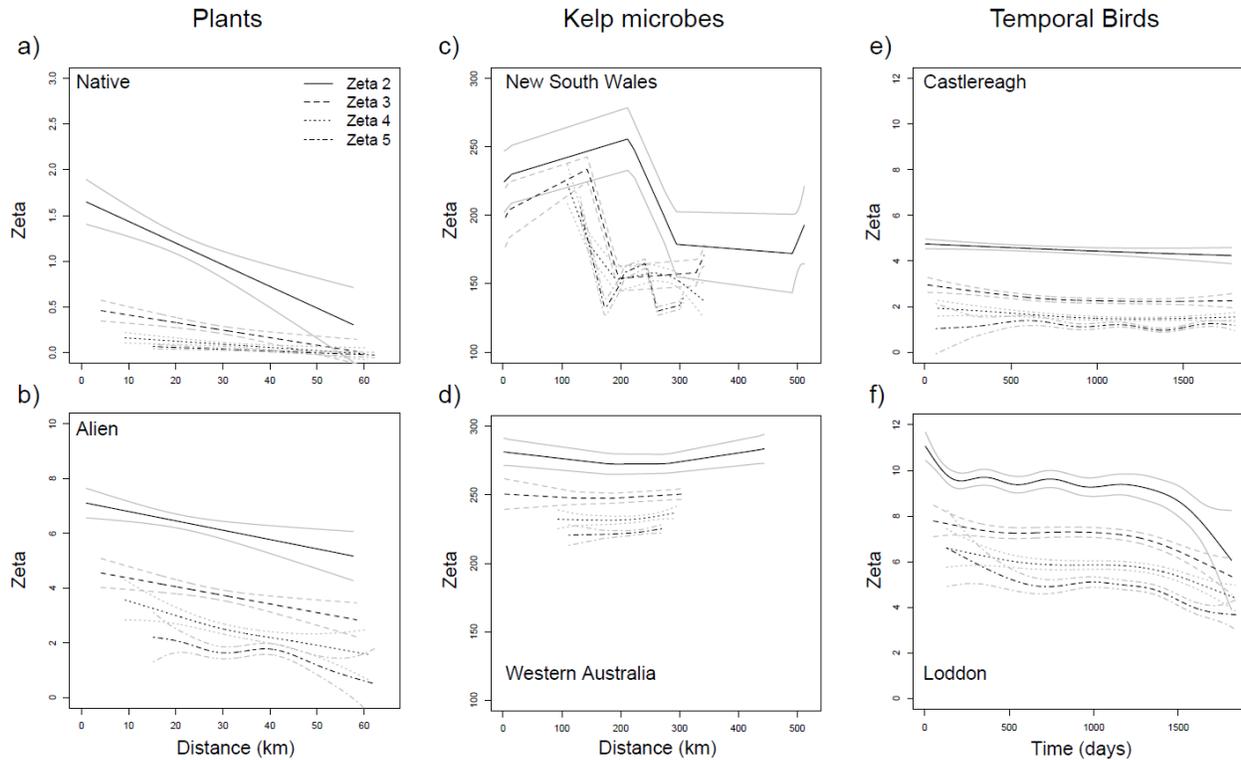
807

808 FIG. 6. Zeta diversity decay over space and time, for zeta orders 2 to 5, showing change in
809 number of OTUs shared with increasing distance between sites (or time between surveys). (a-b)
810 Alien and native plant species on Banks Peninsula (New Zealand); (c,d) microbial communities
811 associated with kelp in two Australian marine biogeographic regions (New South Wales (east)
812 and Western Australia (west)) using ALL combinations (see Fig. 1i); (e,f) temporal decay in bird
813 communities in two catchments (Castlereagh River, 5% below average rainfall; Loddon River,
814 10% below average rainfall) over the course of a regional drought (1998-2003) (turnover relative
815 to first year of the drought, i.e. fixed point origin scheme FPO, Fig. 1j)). Note that using mean
816 distance for higher orders ($i > 2$) of zeta (c,d) results in the increasingly narrow decay curve with
817 increasing distance or time (see text).

818

819

820   SUPPORTING INFORMATION

821   Additional Supporting Information may be found.

822

823   APPENDIX S1. Main pathways for the use of zeta diversity, from the consideration of data

824   structure, to the sub-sampling scheme for combining data to calculate zeta, and how it may be

825   expressed and interpreted.

826   APPENDIX S2. Sources and accessibility of the ten datasets used, as well as data treatment

827   details for the purpose here of applying zeta diversity.

828   APPENDIX S3. Further detail about each dataset and the specific zeta diversity analyses applied

829   to each.

830   APPENDIX S4. Spatial and temporal distribution of cases across datasets.

831   APPENDIX S5. Zeta decline and associated zeta ratio and species retention rates for all datasets,

832   in each case including the maximum number of zeta orders possible based on the number of

833   cases in the dataset.

834   APPENDIX S6. Occupancy frequency distributions for each dataset and subset used in analysis.

835