

1 **Using causality and correlation analysis to decipher**
2 **microbial interactions in activated sludge**

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9 **ABSTRACT**

10 Network theory is widely used to understand microbial interactions in activated sludge
11 and numerous other artificial and natural environments. However, when using
12 correlation-based methods, it is not possible to identify the directionality of interactions
13 within microbiota. Based on the classic Granger test of sequencing-based time-series
14 data, a new Microbial Causal Correlation Network (MCCN) was constructed with
15 distributed ecological interaction on the directed, associated links. As a result of
16 applying MCCN to a time series of activated sludge data, we found that the hub species
17 OTU56, classified as belonging the genus *Nitrospira*, was responsible for completing
18 nitrification in activated sludge, and mainly interacted with *Proteobacteria* and
19 *Bacteroidetes* in the form of amensal and commensal relationships, respectively.
20 Phylogenetic tree suggested a mutualistic relationship between *Nitrospira* and
21 denitrifiers. *Zoogloea* displayed the highest *ncf* value within the classified OTUs of the
22 MCCN, indicating that it could be a foundation for activated sludge through forming
23 the characteristic cell aggregate matrices into which other organisms embed during floc
24 formation. Overall, the introduction of causality analysis greatly expands the ability of
25 a network to shed a light on understanding the interactions between members of a
26 microbial community.

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29 INTRODUCTION

30 Ecological interactions, such as those involved in the exchange of resources or space,
31 within microbial communities have been a topic of intense interest in microbial ecology,
32 (Hibbing et al., 2010). The interactions of species are considered a driving force
33 promoting ecological function of the microbial community, and due to its importance,
34 the structure of communities have been described by species interaction networks for
35 over a century (Berlow et al., 2009; Poisot et al., 2015). Although networks were
36 initially was applied to the study of food webs, the concept has been expanded to
37 microbial ecology to unravel ecological interactions (Ings et al., 2009; Kéfi et al., 2012).
38 Therefore, microbial interactions within a community are more likely to be reflected by
39 network theory, which can be established through a set of methodologies by
40 mathematical correlation. Recently, network theory has been commonly used to explore
41 the microbiomes of natural and artificial environments, such as soil (Barberan et al.,
42 2012), sediments (Ji et al., 2016), bioreactors (Liang et al., 2018), and wastewater
43 treatment plants (Global Water Microbiome Consortium et al., 2019).

44 In wastewater treatment plants, activated sludge has served as the core unit for
45 wastewater treatment for over a century (Jenkins and Wanner, 2014). The highly
46 diverse microorganisms in activated sludge thrive on organic compounds that are
47 enriched in carbon(C), nitrogen (N), sulfur (S), phosphorus (P), and various trace
48 elements, forming a complex web of ecological interactions based the competition for
49 resources and space (Liébana et al., 2016; Xia et al., 2018). A series of graphical

50 methods have been developed for constructing correlation or co-occurrence networks,
51 to visualize and elucidate the complex microbial interactions of species in activated
52 sludge, gut microbiome, natural environment (Weiss et al., 2016). Previous studies on
53 co-occurrence or correlation networks have defined multiple relationships between
54 species with a pairwise similarity matrix or sparse multiple regression analysis
55 respectively (Faust and Raes, 2012). Generally, nodes and links in a network,
56 respectively, represented species and interactions, yet, these interactions were only
57 defined by positive or negative association, which limited further understanding of
58 ecological interactions between species. As an intrinsic property of correlation analysis,
59 previous networks were commonly undirected, demonstrating specific interactions
60 among species, such as competition and symbiosis. Although a few studies have
61 attempted directed networks, provided according to the time lag, to show a direction
62 between nodes (Deng et al., 2016; Ju and Zhang, 2015), most studies rarely explore the
63 possibility of causality analysis from time series data, which could enhance our
64 understanding of ecological interactions.

65 Therefore, through a combination of correlation and causality analyses this study
66 focused on constructing a directed network to discern the sophisticated interactions
67 between members of an activated sludge microbiome. A previously published 259 day
68 high-through sequencing data set was employed for correlation analysis and Granger
69 test (Jiang et al., 2018). Coupling the correlation and causality analyses allowed
70 construction of a microbial causal correlation network (MCCN), which demonstrated

71 that the microbial interactions in activated sludge could be classified as mutualism,
72 synergism, commensalism, neutralism, predation (parasitism), amensalism, and
73 competition (antagonism). Hub-species OTU56 belonged to *Nitrospira* and showed
74 more diverse interactions with *Proteobacteria* as compared to *Bacteroidetes*. Moreover,
75 the *Zoogloea* were potentially the key genus that induced changes in many of the
76 activated sludge bacteria due to its role in scaffold construction during sludge floc
77 formation. The application of MCCN will provide information on the ecological
78 interactions between different species in both natural and artificial ecosystems.

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81 **RESULTS AND DISCUSSIONS**

82 *Applicability of Granger causality*

83 The assembly of the microbial community is commonly recognized as the result of
84 deterministic and stochastic processes. The role of deterministic processes is considered
85 to be limited in stable environments, therefore stochasticity could play an important
86 role in gradually shifting community structure (Zhou and Ning, 2017). Due to the
87 mutual influence of both processes, the abundance of a specific species is assumed to
88 be the sum of a baseline and random variation. The variation of species over long
89 periods of time should appear to be random. Within a steady state microbial community,
90 the variation in abundance of specific species could be subjected to a joint distribution
91 over time, as the present microbial community evolves from the previous state, while
92 time should have limited influence on the variation of the microbial community.
93 Although past observations are important to forecast future trends, these predictions do
94 not completely depend on them. Therefore, there could be an autocorrelation process,
95 which produces a time lag representing only finite past values that is applied to the
96 forecasting. Deng et al. (2016) used the time lag to construct the correlation network
97 with time-series data unravel microbial succession within an uranium bioremediation
98 site (Deng et al., 2016). Additionally, David et al. (2014), when analyzing the effect of
99 host lifestyle on human microbiota, relied on the autocorrelated process of time series
100 (David et al., 2014), which demonstrated that OTUs variation complied with the time
101 series model. We applied the data of 98 key OTUs obtained over the course of 259 days

102 to fit into the ADF (augmented Dickey–Fuller test) test to verify whether microbial data
103 is irrelevant to time or not. If the data is not stationary, which defined as the time series
104 data is independent time, the difference between adjacent values will be applied to all
105 data. The result of the stationary check is shown in Supplementary S2. All OTUs
106 fulfilled the requirement of stationary after difference, 51 OTUs required difference
107 treatment while the rest were stationary without difference treatment.

108 *Overall topological indexes of the causal network*

109 The visualized causal network is shown in Fig 1. 98 OTUs were used for Microbial
110 Granger Causal Network (MGCN) construction, which created 1865 links between the
111 nodes at a significant threshold of $p < 0.05$. Granger causality is commonly not
112 symmetric, network building had to be directed. The bidirectional links were defined
113 as a feedback from the source to the target OTU, indicating that either node could
114 improve the forecasting accuracy of the other. A unidirectional link indicates the source
115 OTU significantly improved the forecasting accuracy of the target OTU but not vice
116 versa. The outdegree and indegree directed links, defined by the direction of links in or
117 out of the specific node, were counted separately. As shown in Table 2, the distribution
118 of nodes degree tended to be normal rather than following power-law, regardless of
119 whether indegree or outdegree, implying that the causal network was not scale-free
120 (Deng et al., 2012).

121 The average clustering coefficient, which reflected the clustering degree of the overall
122 network, was defined as the average of clustering coefficient over all nodes. The

123 clustering coefficient of MGCN (0.449) was higher than previously described
124 undirected networks, including grassland soils (0.1~0.22), lake sediment (0.09), and
125 groundwater condition (0.17-0.29), and was comparable with the value of 0.466
126 observed in a previous activated sludge study (Ju and Zhang, 2015). Watts and Strogatz
127 (1998) introduced the random rewiring procedure to interpolate regular and random
128 networks, in which the regular lattice is highly clustered while the random network is
129 poorly clustered (Watts and Strogatz, 1998). Therefore, the higher relative clustering
130 exhibited by the causality indicated that the network was defined rather than random.
131 The average shortest average path was 2.149, which was smaller than within the
132 undirected network. Hence, we derived a relatively clustered network connected by
133 shorter paths, demonstrating that neighbouring nodes were closely connected. To
134 confirm the small-world property, randomized networks with the same nodes and
135 degrees as the original network were constructed. The average clustering coefficient
136 and shortest paths were ~ 0.196 and ~ 1.823 respectively, whereas the ratio of Granger
137 network to the random network of clustering coefficient and shortest path can be
138 determined (Liao et al., 2011). As the ratio was equal to ~ 1.943 , this indicated the
139 network possessed small-world properties.

140 ***Indexes of nodes***

141 According to the definition of *cs*, its magnitude represents the ability of a specific OTU
142 to cause the variation among its neighbours. A value of 1 indicates that an OTU can
143 affect its neighbours without being affected by them, while zero indicates the opposite.

144 The C_{recip} reflected counts of reciprocating links, which exhibited feedback behaviour
145 of each OTU, thereby higher values indicated that an OTU is likely to interact with
146 others. Therefore, as shown in Fig. 2, as C_{recip} increases, the cs will tended to approach
147 0.5, displaying an equilibrium of indegree and outdegree links. All nodes displayed a
148 C_{recip} value of less than 0.5, suggesting bidirectional links were not dominant in the
149 relationship of all nodes. However, it was interesting that more interactions could be
150 positively related to the equilibrium trend of cs . The cs and C_{recip} were both relatively
151 quantified as the proportion excluded the magnitude of degrees, node size in Fig. 2 is
152 proportional to degree of connection with neighbouring nodes. The average number of
153 neighbours for a node was ~ 27.08 . The majority of nodes with a large number of
154 neighbours had higher C_{recip} and neutral position of cs . Nodes with lower C_{recip} and lower
155 cs indicated that more links were indegree, with the reverse, higher C_{recip} and cs
156 indicating more links were outdegree. Integration of the relative proportion and
157 neighbour number that was considered as an absolute quantity was beneficial for
158 inferring the central output nodes in the network, which should possess lower C_{recip} ,
159 higher cs , within fairly large size of neighbours. The average of cs was ~ 0.491 , showing
160 that the number of outdegree and indegree links were nearly identical. The average of
161 C_{recip} was 0.24, implying mutual cause is not predominant due to the lower proportion
162 in total links. Additionally, ncf , the difference between net outdegree and net indegree,
163 of nodes ranged from -20 to 21, as shown in fig. S3. The average of individual
164 outdegree was 8.14, the average net indegree was the same. Moreover, the number of

165 OTUs with positive *ncf* were greater than that of negative *ncf*, indicating more than 50%
166 of the relationships in the system displayed Granger causality in the activated sludge
167 system.

168 ***Bonferroni-correction***

169 The Bonferroni-corrected MGCN (BoMGCN) was produced from the original
170 significant network (Fig. 3). The corrected network was sparser in comparison with the
171 causal network, containing only 81 nodes and 730 links, and a lower clustering
172 coefficient (0.373). The reduced network was highly conservative as the Bonferroni-
173 correction excludes all potential type I error (false link was accepted) and displayed a
174 slightly improved stability as revealed by the R square of power-law. The value of
175 outdegree R square was 0.064, close to zero, yet the value for indegrees was 0.468,
176 indicating a significant increase. Although the values were too small to be wholly fitted
177 into power law, they indicated that some nodes in the BoMGCN had a greater or lesser
178 effect on other nodes. An improvement of scale-free property was also observed, as
179 well as an increase in the small world index, as represented by an increase in the ratio
180 of σ (~ 2.617), caused by a decrease in clustering coefficient and increase in the average
181 shortest path, showing BOGCN is more likely to fall in the rules of a small world.
182 Within the random network derived from BOGCN there was a clear decrease in
183 clustering coefficient (0.119). Additionally, the properties of total nodes were slightly
184 distinguished from the original MGCN network as a clear decline of *cd* value. The
185 average *cs* increased from 0.491 to 0.504. Overall, the BoMGCN reduced the size of

186 the network while keeping its basic properties. According to the classification of OTUs
187 in BoMGCN, *Proteobacteria* was the predominant nodes, the hub species was
188 *Nitrospira*, indicating the nitrogen-associated species has a broader social connection
189 with other microbes.

190 ***Correlation-network supplemented to causal network***

191 The MGCN showed the casual effect within the microbial community, however,
192 information about positive or negative correlations between nodes was missing,
193 therefore a Bonferroni-corrected microbial correlation network (BoMCN) based on
194 Spearman's correlation (shown in Fig. S4) was applied to supplement the MGCN,
195 constructing a Microbial Causal Correlation Network (MCCN). The multiple
196 relationships between two OTUs could be revealed more explicitly according to this
197 combination of causality and correlation. Previously, correlation analysis was generally
198 used to discern the negative and positive relations within a microbial network,
199 indicating the ecological interactions between members of the community (Faust and
200 Raes, 2012). As shown in Figure 4a, a combination of correlation and Granger causality
201 could construct a new relationship, which shows the directional connection among
202 nodes including the positive or negative effect they have on each other. As shown in
203 Figure 4b, the MCCN was composed of 73 nodes and 441 links. Although the causality
204 is at a higher level compared with correlation, i.e., all nodes with causal links should
205 show strong mutual interaction, the missing nodes and links could be ascribed to the
206 Granger causality, that is not a real causal relationship, due to the limitations of the

207 method. Technically, the Granger test has been widely used for predicting the causal
208 effect, in the context of the current study, the Granger test was utilized to forecast the
209 relations between OTUs, which may lead to a better understanding of microbial
210 behaviours and relationships within a community. The network can be used as an
211 essential tool to predict microbial interaction when the real community could be too
212 complex for accurate study, as additional efforts would be required to verify
213 interactions between species.

214 The combination of correlation and Granger test allows observation of more specific
215 interactions between two species, therefore a MCCN network could be applied to
216 predict ecological relationships for community analysis. As shown in Figure 4a, there
217 are seven patterns of species interactions, including mutualism, synergism,
218 commensalism, neutralism, predation (parasitism), amensalism, and competition
219 (antagonism) (Pepper et al., 2015). According to the results of MCCN, both mutualism
220 and synergism should be a bidirectional edge with a positive effect on both species, as
221 each species would derive benefits from the other, such that it would be difficult to
222 distinguish them apart. Commensalism can be reflected by a unidirectional link with
223 positive effect as species A can obtain a metabolite produced by species B. Although
224 species B would be irrelevant to the growth of species A, as there is no feedback from
225 A to B, the sequencing data of two species would be positively correlated as more
226 species B would secret more metabolites for species A. Oppositely, a unidirectional
227 connection with negative effect is classified as amensalism due to the general release

228 of inhibitors from species A to species B. Here the quantity of species A will be relevant
229 to the production of inhibitors, such as antibiotics, which can reduce the number of
230 species B, thereby the contrary growth of species A and B will lead to a negative
231 correlation. Although the predation (parasitism) can be implied by the negative
232 bidirectional edge, the sequencing data used in this study contained only information
233 from the 16S rRNA gene of bacteria, with no information about protozoa or phages,
234 resulting in the exclusion of predation (parasitism) from the MCCN of the microbial
235 community (Deng et al., 2016). Finally, a negative bidirectional link could also indicate
236 competition between species. The MCCN is a powerful tool to recognize multiple
237 interactions of microbes by specifying the endogeneity of correlation, which has been
238 widely used as a statistic proof of microbial interaction within a network (Weiss et al.,
239 2016).

240 *Core species in MCCN*

241 The nodes with amounts of links would be considered as “hubs” in the MCCN. OTU56
242 was the hub species with the greatest number of indegrees (31) and second highest
243 number of outdegrees (16). It was classified as belonging to the genus *Nitrospira*, a
244 globally distributed group of nitrite oxidizers, which are capable of completing
245 nitrification from ammonia to nitrate by one step (van Kessel et al., 2015). As shown
246 in Figures 5, S5, and S6, OTU56 closely interacted with 24 OTUs from the phylum
247 *Proteobacteria*, 8 OTUs from the phylum Bacteroidetes, and the 6 remaining OTUs
248 interacted with 5 additional phyla. 21 OTUs displayed negative interactions with
249 *Nitrospira*, 14 should be amensalism and 7 were competition relationship. Interestingly,

250 all competition interactions originated from *Proteobacteria* to *Nitrospira*, showing a
251 number of *Proteobacteria* may depress the growth of *Nitrospira*. This could be ascribed
252 to the fact that most bacteria related to nitrogen cycle were *Proteobacteria* (Costa et al.,
253 2006). Additionally, OTU56 unidirectionally interacted with OTUs from *Bacteroidetes*,
254 for which there were only two types of interactions, commensalism and amensalism,
255 with 3 and 5 links, respectively. According to a global diversity and biogeography study
256 of over 300 wastewater treatment plants, only 28 out of 61448 OTUs, accounting for
257 12.4% of the 16S rRNA gene sequences, were defined as core OTUs, and these mainly
258 consisted of *Proteobacteria*, *Bacteroidetes*, and *Nitrospira* in activated sludge (Global
259 Water Microbiome Consortium et al., 2019). Therefore, the results of MCCN in this
260 study are consistent, as *Proteobacteria* and *Bacteroidetes* actively interacted with the
261 core species of *Nitrospira*, a group which plays a crucial role of nitrification in activated
262 sludge. At the genus level, the majority of species that interacted with OTU56 were
263 unclassified, and of those that could be identified, *Azospira*, which possesses
264 denitrification activity, exhibited a mutualistic relationship with *Nitrospira*, as well as
265 with OTU176167 and OTU92689, which were most closely related to the genus
266 *Dechloromonas*, members of which are capable of reducing nitrate or chloride. The
267 above mutualistic relationships could be achieved in nitrogen cycling processes, with
268 denitrification removing nitrate as a product inhibitor to *Nitrospira*, meanwhile,
269 *Nitrospira* could supply nitrate as a substrate for denitrifies.

270 OTU180929, which had the most outdegree links (17), was classified as
271 *Sinobacteraceae* at the family level. Members of this family are known to play a role
272 in the degradation of aliphatic, aromatic hydrocarbon compounds and small organic
273 acids (Gutierrez et al., 2013; Zhang et al., 2018). The number of net outdegrees and net
274 indegree indicated the trending of nodes to cause a change of others or be affected by
275 others. OTU180929, belonging to the genus *Zoogloea*, possessed 13 net outdegree and
276 13 net indegree links separately. *Zoogloea* has previously been demonstrated to be a
277 bacterial genus important in the process of floc formation (Shao et al., 2009), and in
278 this study is represented by OTU180929 and OTU178488. As shown in Figure S7, the
279 *ncf* of *Zoogloea* was the highest value within the sum of classified OTUs, indicating
280 that *Zoogloea* could enhance the growth of most species, i.e., it could be the foundation
281 for the formation of activated sludge. However, the *ncf* of unclassified OTUs was still
282 higher, reaching 18. The culture-dependent methods build the basics of microbiology
283 research, which investigate the role of specific species (mostly are filamentous) in
284 sludge flocculation and foaming (Nielsen et al., 2009). The unclassified nodes in
285 MCCN showed there is still a massive microbial dark matter in activated sludge wait
286 to be cultured. The network approach has been used to elucidate and prioritize the
287 microbial dark matter in microbial community (Zamkovaya et al., 2021). Although
288 activated sludge has been a widely employed strategy in wastewater treatment plants
289 for over 100 years (Nielsen and McMahon, 2014), its microbiome still contains many

290 mysteries, and is abundant with unknown species that are only gradually being
291 elucidated by recent progress in culture-dependent and independent technologies.

292 In conclusion, the coupling of correlation and causality was crucial to understand
293 ecological interactions within the microbial community. The Microbial Causal
294 Correlation Network (MCCN) showed a sophisticated causal network in activated
295 sludge and identified the fundamental species, with highest *ncf* value, as *Zoogloea*. The
296 Microbial Causal Correlation Network (MCCN) and phylogenetic analysis together
297 pointed out the core-species of *Nitrospira* (OTU56) could have mutualistic interactions
298 with denitrifiers in activated sludge. However, most species that interacted with OTU56
299 were still unclassified, implying a greater sequencing depth would be the key to
300 improve the understanding of activated sludge.

301

302 **MATERIALS AND METHODS**

303 ***Sequencing data derivation***

304 The sequencing data were acquired from NCBI (accession number: PRJNA324303),
305 which has been published previously (Jiang et al., 2018). The time-series data set
306 included sequencing data for 259 days taken from a long-term operational wastewater
307 treatment plant. The primers were F515 and R806, which covered mostly bacteria and
308 archaea. The achieved fastq files were combined and processed online using a galaxy
309 platform (Feng et al., 2017). OTUs were created with 97% cut-off through Uparse
310 clustering method. RDP classifier assigned one representative sequence from each

311 OTU to bacteria or archaeal taxonomy according to the 16S rRNA Greengene Database.
312 The final OTUs table was prepared for the subsequent process. The phylogenetic tree
313 was created with Mega software with N-J method, the visualization was completed
314 online (<https://itol.embl.de>) (Letunic and Bork, 2019).

315 ***Stationarity***

316 Stationarity is an important concept to time series analysis and is a precondition to
317 Granger Causality. The properties of stationarity were defined by the three main factors
318 in terms of mean, variance, and covariance. The stationarity indicates that there was no
319 change of trend in the time data, and it is known as a changeless process of the joint
320 distribution within a specific displacement. The stationary implies that the expectation
321 value of OTUs will fluctuate around the mean value of their neighbourhood rather than
322 depend on time. This allows an estimation of the significant interval for the variation.
323 Therefore, the stationarity analysis should be performed before analyzing time series
324 data. It can be tested by detecting the presence or absence of unit root. The ADF-test
325 was employed to verify if the time series data conformed to the stationary. If the original
326 data is not subjected to stationarity, we used the difference, one minus another one to
327 calculate the difference, to obtain the stationarity data. All abundance data of OTUs
328 were filtered with the stationary test, while data that failed to go through ADF test after
329 two rounds of using difference would be summed in the separate file as nonstationary
330 data. Although the abundances of OTUs may vary on a large scale, even seemingly
331 without a mean value, the difference would be stationary in most situations. The

332 operating reactors could be affected by many factors, which would shift the microbial
333 community via stimulation the metabolism of specific species.

334 *Granger Causality*

335 The Granger causality test is a statistical hypothesis test that determined the role of one
336 time series in forecasting another one (Granger, 1969). Herein, the Granger causality is
337 limited within interpreting the interaction of two OTUs which were subjected to the
338 ARMA (Autoregressive–moving-average model) model. To i th OTU, the ARMA
339 model is shown as the equation:

$$340 \quad z_{ti} = \delta + u_{ti} + \theta_1 z_{(t-1)i} + \theta_2 z_{(t-2)i} - \dots - \theta_q z_{(t-q)i} + -\varphi_1 u_{ti} - \varphi_2 u_{(t-1)i} - \dots$$
$$341 \quad - \varphi_q u_{(t-q)i}$$

342 We simplified the equation for OTUs to the following format.

$$343 \quad z_{ti} = \delta + \sum_{l=1}^q \theta_l z_{(t-l)i} - \sum_{l=1}^q \varphi_l u_{(t-l)i} = \delta + \sum_{l=1}^q \theta_l z_{(t-l)i} + v_i$$

344 v_i is the random variation (white-noise series). Thus, we assumed the model for i th
345 OTU is X, the model for j th OTU is Y. Both equations are as follows:

$$346 \quad X_t = \delta + \sum_{l=1}^q \theta_l z_{(t-l)i} + v_i$$
$$347 \quad Y_t = \delta + \sum_{l=1}^q \theta_l z_{(t-l)j} + v_i$$

348 To know the interaction of X and Y, we assumed X and Y are interplays in their
349 respective model predictions. The new models are derived as:

$$350 \quad X = \delta + \sum_{l=1}^q \theta_l X_{(t-l)i} + \sum_{l=1}^q \theta_l Y_{(t-l)j} + v_{ij}$$

351
$$Y = \delta + \sum_{l=1}^q \theta_l X_{(t-l)i} + \sum_{l=1}^q \theta_l Y_{(t-l)j} + v_{ji}$$

352 If the time series data followed the above equation, meaning the past values of X will
353 contribute to predict current Y, and vice versa. However, real data could be applied to
354 the following equation:

355
$$X_t + b_j Y_t = \delta + \sum_{l=1}^q \theta_l X_{(t-l)i} + \sum_{l=1}^q \theta_l Y_{(t-l)j} + v_{ij}$$

356
$$Y_t + c_i X_t = \delta + \sum_{l=1}^q \theta_l X_{(t-l)i} + \sum_{l=1}^q \theta_l Y_{(t-l)j} + v_{ji}$$

357 If b_j and c_i are not equal to 0 at the same time, this will be a model with
358 instantaneous causality. In other words, the v_{ij} and v_{ji} would be the key to determine
359 the Granger causality, if the variation could be decreased when applying the $b_j \neq 0$,
360 representing the j th OTU can contribute to the prediction of i th OTU, otherwise, there
361 was no improvement of predicting i th OTU with j th OTU information. Therefore, the
362 Granger causality can be tested by the ANOVA analysis to obtain a p-value. This
363 relation between X and Y was termed as Granger causality by which implied X or Y
364 can cause each other. Herein, the causal effects were attributed to the property of edges
365 in the network, while OTUs would be the nodes.

366 ***Network construction***

367 All OTUs were filtered with two specific conditions such that OTUs with more than
368 80% non-zero values would be preserved, and the residuals should comply with that of
369 at least one abundance of individual OTU reached more than 0.01% in all samples. The
370 total number of OTUs was 98. The ADF test was applied to verify the stationarity of

371 time series data and provide a proper lag for the next modelling process. The difference
372 is calculated once OTUs fail in the ADF test, the results of difference will track the
373 ADF test again. All OTUs were reserved by twice difference treatment. The time series
374 matrix successfully inspected by the ADF test was used for the Granger test in pair.
375 Before the operation of the Granger test, the order was been determined by VAR (R
376 package) (Pfaff, 2008). Subsequently, the lag was transferred to the Granger test. The
377 p-value threshold of Granger test was restricted by the following two methods. Due to
378 the massively paired results, the links confirmed by the significance value could still
379 cause statistical type I error, hence we introduced Bonferroni multiple-comparisons
380 procedure and false discovery rate (FDR) to correct the threshold. Bonferroni multiple-
381 comparisons procedure was determined by the following equation.

$$382 \quad \alpha^* = \frac{0.05}{\binom{k}{2}}$$

383 In the FDR test, all links that were selected by 0.05 significant cut-off are reordered
384 according to the magnitude of the p-value. FDR values were calculated by the following
385 equation.

$$386 \quad q_i = k \frac{p_i}{i}$$

$$387 \quad FDR_i = \min(q_i, \dots, q_k)$$

388 Where, i is the rank of the p-value in k links, which is the total links preserved by
389 the previous threshold. The critical FDR value is normally 0.05. FDR has a great power
390 to detect genuine positive effects, while the Bonferroni adjustment is more conservative
391 and considers all comparisons to be statistically independent. The final file was

392 transferred to Cytoscape software for further visualization and analysis. All analysis
393 processes were completed with R, and several shiny apps had been built for this study
394 (Stationary check: <https://caiweiwei.shinyapps.io/stationarycheck/>. Granger Causality
395 network website: <https://caiweiwei.shinyapps.io/causalnetwork/>; Correlation network:
396 <https://caiweiwei.shinyapps.io/Cornetwork/>; MCCN:
397 <https://caiweiwei.shinyapps.io/combinenetwork/>). The specific instruction for each app
398 is provided in the supplementary (S1).

399 *Network indexes*

400 The several properties of the causal network were referenced from the literature of Anil
401 Seth (Seth, 2005), and termed as the Causal score (cs), Causal density (cd), Net Causal
402 flow (ncf), and Causal reciprocity (c_{recip}). Table 1 shows equations for all corresponding
403 properties.

404 As the network had been directed, outdegree and indegree represented the direction
405 of edges within two nodes. A causal score (cs) was determined by the ratio of outdegree
406 to total degrees of a specific node, reflecting the OTU influenced other OTUs rather
407 than being influences. The causal score is defined as $cs = \frac{\text{number of outdegrees}}{\text{number of indegrees}}$ in unweighted graphs (graphs in which all links are
408 equivalent). If $cs > 1$, the corresponding OTU has active output, otherwise it is being
409 passively influenced. The causal density is also termed as causal efficiency of the
410 network, which, to some extent, represents the connectivity of the network. The net
411 causal flow is the difference between outdegree and indegree of each node, indicating
412

413 the contribution of the individual node would be either active or passive. Herein, the
414 active state represents the species intentionally affect others, while the passive indicates
415 it is affected by others. Although causal flow is like causal score, the former is intended
416 to be independent of the quantity of balanced efferent and afferent connections. The
417 causal reciprocity is the fraction of links with a directly reciprocal edge. Overall, the
418 causal score and flow are applied to evaluate the role of each node, while the rest
419 describes the whole network. Additionally, the supplemented indexes, including
420 connectivity, centrality, stress centrality etc., were analyzed with the Cytoscape
421 software tool (Feng et al., 2017).

422 **Data availability**

423 All raw data were acquired from NCBI (accession number: PRJNA324303) (Jiang et
424 al., 2018).

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429 **Competing Financial Interests**

430 The authors declare no competing financial interests.

431 **Supporting Information**

432 Figure S1. Description of MGCN apps family.; Figure S2. Stationary check results for 98
433 OTUs.; FigureS3. *ncf* values of all OTUs in MGCN.; Figure S4. Heatmap of MCN and the

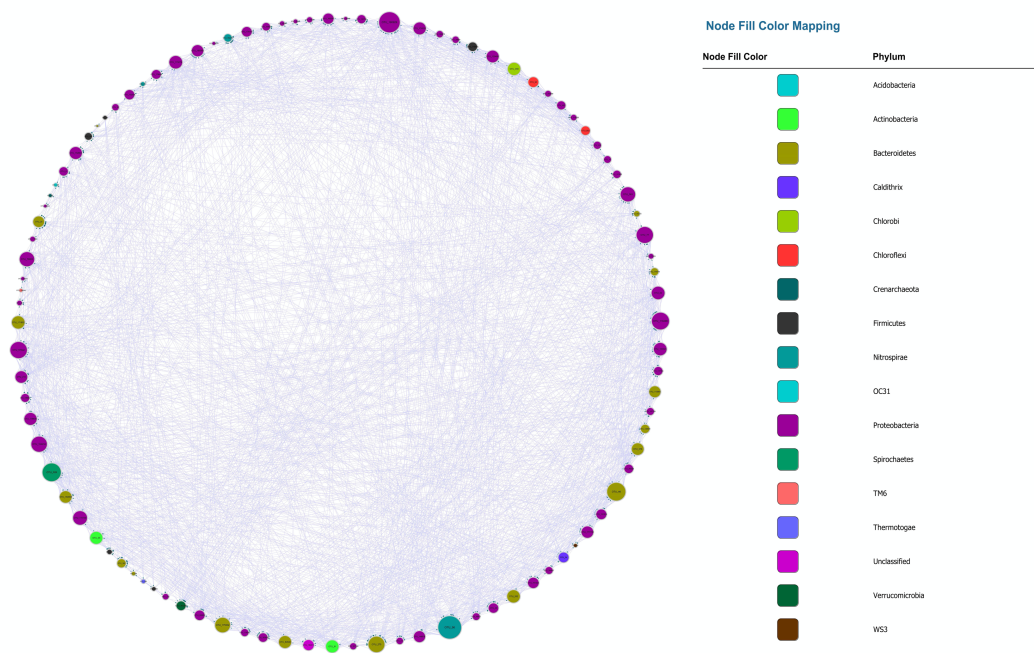
434 network of BoMCCN.; Table S1. Table of the summary of species interaction around the hub
435 OTU56 (S5), Figure S6. MCCN of core-species; Figure S7 Node index of the specific genera
436 from MCCN.

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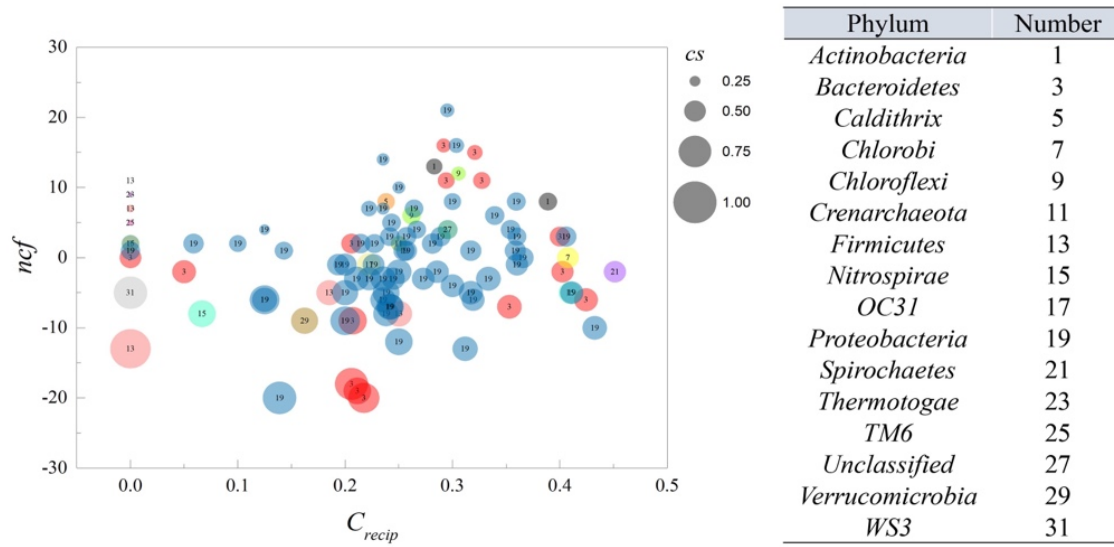
554

555 Figure 1. MGCN, each colour represents a separate phylum. The size of the node and

556 node label is proportionate to the edge number of each node from 0 to 110. The arrows

557 represent the direction of Granger causality.

558

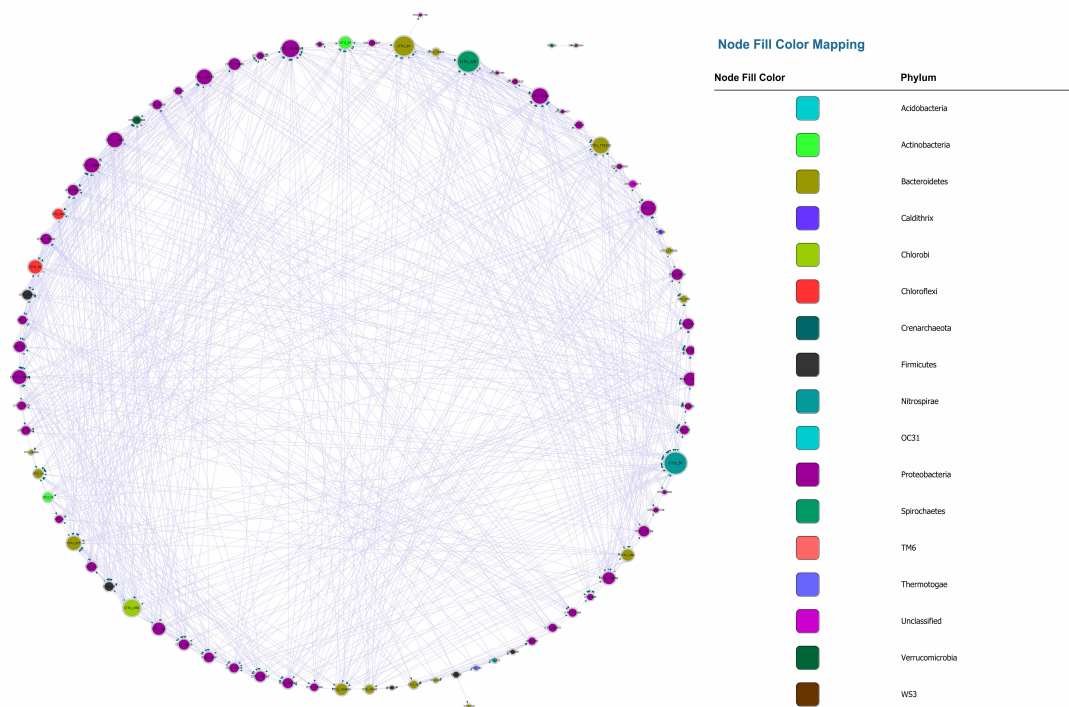


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561 Figure 2. ncf and C_{recip} from MGCN. Each circle represents an individual node from
 562 MGCN with size representing the cs value. The number within the circle corresponds
 563 to the classification of OTU at the phylum level.

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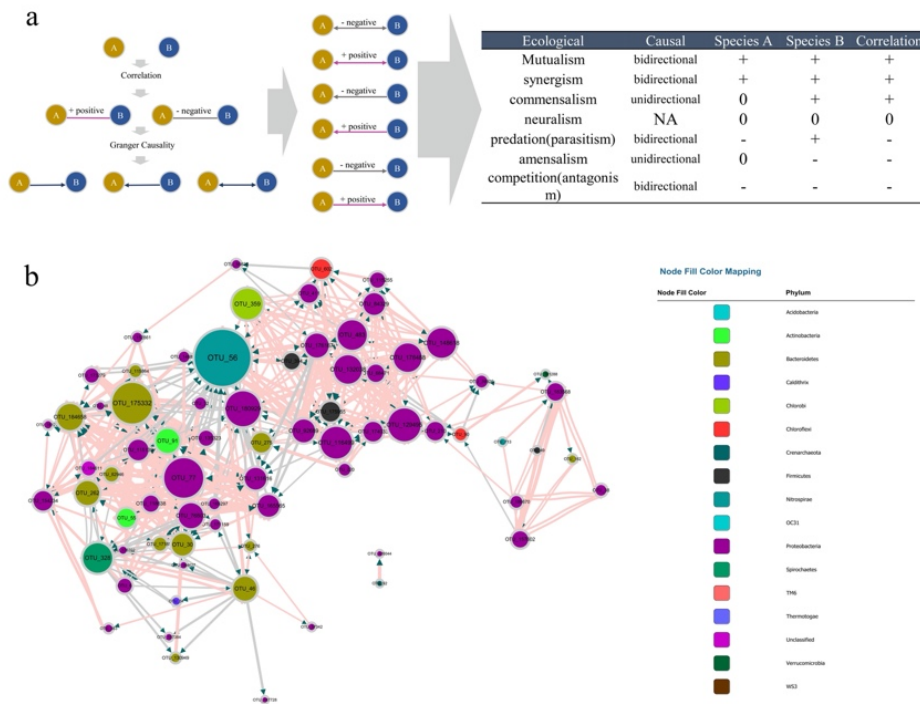


565

566 Figure 3. BoMGCN. Each colour represents a separate phylum. The size of the node
567 and node label are proportionate to the edge number of each node from 0 to 110. The
568 arrows represent the direction of Granger causality.

569

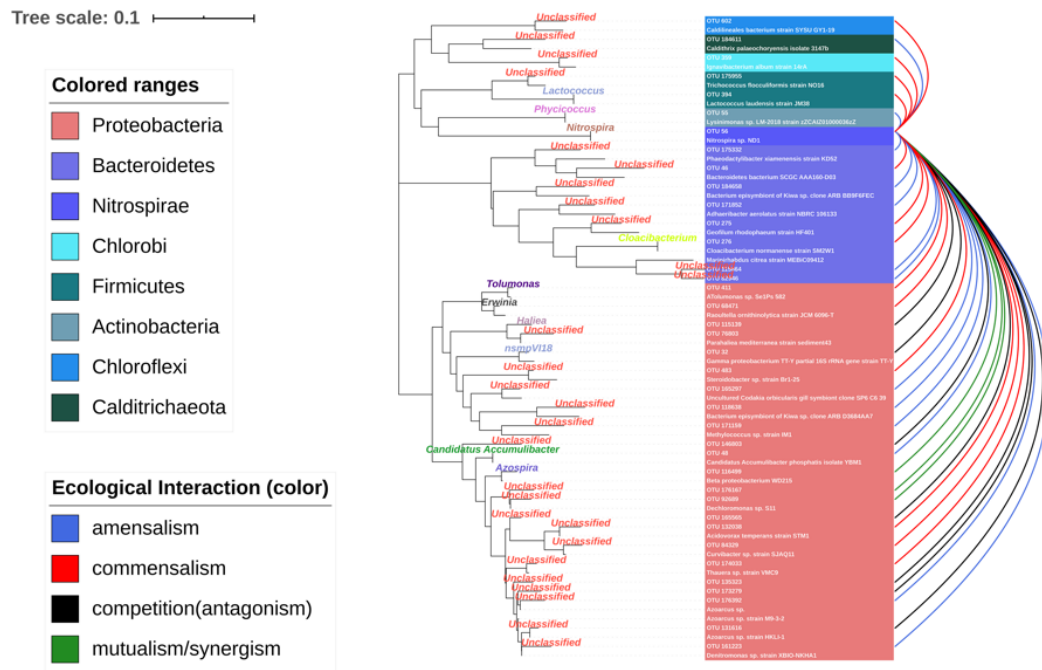
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572 Figure 4. (A) Principle of the MCCN inference from the combination of causality and
 573 correlation, the detail of correspondence from MCCN link to ecological interaction on
 574 the right table. (B) MCCN, each colour represents an individual phylum. The size of
 575 the node and node label are linearly proportionate to the edge number of each node
 576 from 0 to 50. The arrows represent the direction of Granger causality. Pink and grey
 577 link colours represent positive and negative associations, respectively. The size of the
 578 link is proportionate to the correlation absolute value from 0 to 1.
 579

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582 Figure 5. Ecological interaction of OTU56 with others at the OTU level. The colour

583 represents the type of interaction. The phylogenetic tree shows the closest species

584 according to the results of NCBI blast.

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588 Table 1 Network indexes

Name	Equation	Description
Causal score (<i>cs</i>)	$cs = \frac{n_o}{n_o + n_i}$	n_o is the outdegree, n_i is the indegree.
Causal density (<i>cd</i>)	$cd = \frac{n}{2N(N-1)}$	n is the total number of significant
Graph efficiency (<i>ge</i>)	$ge = 1 -$	causal links preserved in the network
	$\frac{n - \binom{N-1}{2}}{\binom{N}{2}}$	file. N is the size of the network.
Net causal flow (<i>ncf</i>)	ncf	n_{no} is the net outdegree of a specific
	$= n_{no} - n_{ni}$	node. n_i is the net indegree of the
	$n_{no} = N_v - n_i$	individual node. N_v is the sum of all
	$n_{ni} = N_v - n_o$	neighbours of specific OTU.
Causal reciprocity (C_{recip})	$C_{recip} = \frac{n_{recip}}{n}$	n_{recip} represents the number of reciprocal links in the total network. n is the value of total links.

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Table 2 Properties of different networks

	Granger		Random		Spearman		Random		MCCN	Random MCCN
	MGCN	BoMGCN	MGCN	BoMGCN	MCN	BoMCN	MCN	BoMCN		
network size	98	81	98	81	98	98	98	97	73	73
network density					0.811	0.568	0.811	0.568		
links	1856	730	1856	730	3856	2644	3856	2644	441	441
power law (in)	0.041	0.468	0	0.284	0.211	0.101 (in total)	0.292	0.02	0.552	0.016
power law (out)	0.03	0.064	0.043	0					0.595	0.111
average clustering coefficient	0.449	0.373	0.196	0.119	0.868	0.753	0.812	0.57	0.352	0.084
network diameter	6	8	3	4	2	4	2	2	7	5
network radius	3	1	2	3	2	2	2	2	1	3
average shortest paths	2.149	2.647	1.823	2.21	1.189	1.463	1.189	1.432	2.866	2.571
average number of neighbors	27.082	14.716	34.143	17.21	78.694	54.515	78.694	54.515	9.753	11.507
<i>cd</i>	0.098	0.056							0.042	
<i>ge</i>	0.815	0.9							0.93	
average <i>cs</i>	0.491	0.504	NA		NA		NA		0.509	NA
average C_{recip}	0.238	0.148							0.157	

NA represents there is no data for this property.