Title: Ecological theory predicts ecosystem stressor interactions in freshwater ecosystems, but highlights the strengths and weaknesses of the additive null model 4

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18 Abstract

19 Understanding and predicting how multiple co-occurring environmental stressors combine to affect 20 biodiversity and ecosystem services is an on-going grand challenge for ecology. So far progress has 21 been made through accumulating large numbers of smaller-scale individual studies that are then 22 investigated by meta-analyses to look for general patterns. In particular there has been an interest in 23 checking for so-called ecological surprises where stressors interact in a synergistic manner. Recent 24 reviews suggest that such synergisms do not dominate, but few other generalities have emerged. This 25 lack of general prediction and understanding may be due in part to a dearth of ecological theory that 26 can generate clear hypotheses and predictions to tested against empirical data. Here we close this gap 27 by analysing food web models based upon classical ecological theory and comparing their predictions 28 to a large (546 interactions) dataset for the effects of pairs of stressors on freshwater communities, 29 using trophic- and population-level metrics of abundance, density, and biomass as responses. We find 30 excellent overall agreement between the stochastic version of our models and the experimental data, 31 and both conclude additive stressor interactions are the most frequent, but that meta-analyses report 32 antagonistic summary interaction classes. Additionally, we show that the statistical tests used to 33 classify the interactions are very sensitive to sampling variation. It is therefore likely that current weak 34 sampling and low sample sizes are masking many non-additive stressor interactions, which our theory 35 predicts to dominate when sampling variation is removed. This leads us to suspect ecological surprises 36 may be more common than currently reported. Our results highlight the value of developing theory in tandem with empirical tests, and the need to examine the robustness of statistical machinery, 37 38 especially the widely-used null models, before we can draw strong conclusions about how 39 environmental drivers combine.

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41 Keywords

- 42 Meta-analysis; Lotka-Volterra; Ecological Surprise; Multiple Stressors; Environmental Drivers; Food
- 43 Chain; Theoretical Ecology; Sampling Variation; Freshwater; Multiple Factors; Synergy.
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52 Introduction

53 Ecosystems are being subjected to a wide variety of external stressors (Halpern et al. 2015), acting 54 across terrestrial, freshwater, and marine biomes (Scheffers et al. 2016). Stressors, also termed drivers, factors, or perturbations (Orr et al. 2020), are frequently anthropogenic in origin (Vörösmarty 55 et al. 2010; Geldmann et al. 2014), but are capable of being abiotic or biotic (Przeslawski et al. 2015), 56 and are able to act at any scale, from local to global (Ban et al. 2014; França et al. 2020). While 57 58 individual stressors, (e.g. climate change, habitat alteration, or pollution), are themselves capable of 59 inducing changes in biodiversity or ecosystems and their services (Dirzo et al. 2014; Tittensor et al. 60 2014; Newbold et al. 2015), ecosystems are frequently, if not predominately, acted upon by multiple 61 stressors simultaneously (Crain et al. 2008). Despite the negative connotations surrounding the term 62 stressor, stressors are capable of inducing effects that are either beneficial or detrimental to the 63 affected ecosystem (Kroeker et al. 2017). Accordingly, one of the grand challenges facing ecologists is 64 to be able to predict and understand how these different types of ecosystem stressors interact to 65 affect biodiversity and ecosystem services (Hodgson & Halpern 2018); though these interactions can 66 be challenging to predict as the observed interactions can substantially deviate from what is 67 anticipated (Christensen et al. 2006). Ultimately, knowledge of how stressors interact is important in 68 guiding conservation and management initiatives, and in helping to prevent remediation measures 69 from being ineffective, or even potentially harming those systems they are intended to preserve (Brown et al. 2013; Côté et al. 2016). 70

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Aquatic ecosystems and communities are particularly threatened by multiple stressors (Dirk et al. 2020); for instance, Halpern et al., (2008) describe how every marine area is subjected to human influence, with 41% of these areas being impacted by multiple stressors. Moreover, freshwaters represent some of the most at-risk ecosystems and are frequently exposed to a wide range of stressors (Hecky et al., 2010; Ormerod et al. 2010; Woodward et al., 2010; He et al., 2019), with freshwater 77 biodiversity declining at rates exceeding even those of the most impacted terrestrial ecosystems (Sala 78 et al., 2000), and potentially endangering vital ecosystem services (Malaj et al. 2014). While stressors 79 often interact to impact freshwater ecosystems (Dirk et al. 2020), their presence in freshwater systems is not a new phenomenon, with some freshwater bodies having been subjected to stressors for several 80 81 centuries (Dudgeon et al., 2006). However, the stressors that freshwater systems are currently facing 82 has expanded, with the introduction of novel stressors, such as nanomaterials, while existing stressors 83 are continuing to have severe impacts (Reid et al., 2019). Similarly, the cumulative impact of multiple 84 stressors has been identified as one of the most pressing and emerging threats to freshwater 85 biodiversity, but despite this, our current understanding of both how stressors interact, and the 86 severity of their effects, is poor (Reid et al., 2019).

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88 The term *ecological surprise* (sensu Paine et al. 1998) is often used to describe the changes in a variable 89 that contrast those anticipated when multiple stressors interact (e.g. Christensen et al. 2006; Jackson 90 et al. 2016). Most often, the term is applied to the interactions of stressors which interact 91 synergistically; in other words, the observed change in a variable is greater than expected under the 92 assumption the interaction is equal to the sum of the independent stressor effects. Accordingly, the 93 synergistic interactions of multiple stressors are important to document, firstly due to their potential 94 to have a dramatic effect on ecological communities, and secondly because the presence of a 95 synergistic interaction means management strategies can potentially have a large effect by mitigating 96 against just one of the interacting stressors (Brown et al. 2013; Côté et al. 2016; Haller-Bull & Bode 97 2019). Because of their potential impact there has been a great deal of effort in documenting the 98 frequency of synergy in stressors across different ecosystems and communities (Côté et al. 2016). 99 However, there is always a danger that an emphasis on their importance could lead to overestimating 100 the frequency of ecological surprises within the multiple stressor literature and, as highlighted by Côté 101 et al. (2016), the evidence that most stressors interact in a synergistic manner is far from compelling.

102 A pertinent question which has yet to be fully answered is whether synergistic interactions, or other 103 forms of ecological surprise, really should be expected, or whether the prevalence of these 104 interactions are skewed in some way by reporting biases, statistical sampling, or both.

105 However, there is relatively little ecological theory that predicts when and how often the cumulative 106 effects of pairs of stressors should be synergistic, or indeed any other type of interaction. This is in 107 contrast to other ecological interactions, such as the effects of multiple predators on prey density and 108 biomass, where a much richer body of theory that has been able to generate a number of hypotheses 109 for testing (Sih et al. 1998; Schmitz 2007). Instead, progress on ecosystem stressor interactions has 110 been made largely by meta-analyses across a number of experiments, realms, trophic levels, 111 measured traits, taxonomic groups, and stressor types (e.g. Crain et al. 2008; Darling and Côté 2008; 112 Wu et al. 2011; Przeslawski et al. 2015; Jackson et al. 2016). Within ecological research, the most 113 popular approach is to use the additive null model where the stressor interaction is predicted to be 114 simply the sum of their individual effects (e.g. Crain et al. 2008; Darling & Côté 2008; Strain et al. 2014; 115 Jackson et al. 2016), though the multiplicative null model is also relatively common (e.g. Bancroft et 116 al. 2008; Gruner et al. 2008; Harvey et al. 2013; Rosenblatt & Schmitz 2014). Predominately, these null 117 models classify interactions as either being null (the simplest additive or multiplicative effect of 118 interacting stressors), synergisms, or antagonisms (i.e. the effect of the interacting stressors is less 119 than expected). While distinctions are increasingly being made for various forms of antagonistic 120 interactions (e.g. Jackson et al. 2016), there exists a range of other classification schemes (Orr et al. 121 2020), implemented across a number of studies (e.g. Travers-Trolet et al. 2014; Piggott et al. 2015a). 122 This can make it difficult to generalise results across different studies, because a 'synergistic' or 123 'antagonistic' interaction may have contrasting definitions depending on the scheme being used. 124 Despite meta-analyses being a powerful tool for investigating multiple stressors, they have to date 125 highlighted no general covariates capable of explaining of the broad patterns of multiple stressor 126 interactions, which in turn lead to more general predictions of the consequences of multiple stressors 127 (Côté et al. 2016).

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128 Given the lack of consistent generalities from empirical studies, there have been calls for the 129 development of theory within multiple stressor research. Of primary interest is the generation of 130 theory which can provide a mechanistic underpinning to the field, and hopefully allow for better 131 prediction and an increased understanding of multiple stressor interactions, compared to that which 132 is provided solely by a null model approach (De Laender 2018). For example, using only statistical null 133 models it is hard to predict, and therefore understand, how an interaction between stressors will 134 change as one or more stressors changes in intensity. Some theory has been developed for particular 135 case studies (e.g. Brown et al. 2013; Galic et al. 2018), but only a few studies have so far looked for 136 more general insights. For example, Haller-Bull and Bode (2019) used three population dynamic 137 models to investigate how stressors reducing population growth or supressing carry capacity combine 138 to affect equilibrium population biomass under harvesting. Across all models they found synergy only 139 occurs if there are several impacts on growth rate, and more generally the interaction behaviour can 140 be predicted by the relationship between the impacted parameter and the equilibrium population 141 size; a convex relationship implies antagonism, and a concave relationship implying synergy.

142 Although population models are easier to analyse, incorporating trophic interactions would seem a 143 necessary feature for a general dynamical theory for multiple ecosystem stressors since they may act 144 either directly (e.g. on mortality rate of a given species) or indirectly (e.g. on mortality rate of the prey 145 of a given species). Indeed, De Laender (2018) has recently argued for the use of resource uptake 146 theory to make predictions about stressor interactions, and, as an example, showed that in a two-147 species community, the manner in which stressors interact is dependent on the details of which 148 species (one, or both) are being directly affected by the stressors. Extending to more diverse ecological 149 communities, Thompson et al. (2018a) used modified (log-linear) Lotka-Volterra models to investigate 150 how the effect of multiple stressors on species richness changes with the type of biological interaction 151 that dominates a community. They found negative biological interactions, (predation, competition), 152 were more likely to lead to synergistic changes in species richness, whilst stressor interactions were 153 predominantly additive or slightly antagonistic when biological interactions were positive. These 154 models all show much promise for theory to generate predictions, but as yet none have been tested 155 against data. To compare to data, models need to incorporate stochasticity to mirror the sampling 156 variation found in the real world. In natural experiments sampling variation occurs in the estimation 157 of the state variables of interest such population density or biomass (e.g. Graham & Vinebrooke 2009; 158 Piggott et al. 2015b), or individual growth rates (e.g. Reisinger & Lodge 2016), and this error enters 159 the estimation of the interaction of the co-occurring stressors with the inevitable result that some 160 interactions are misclassified due to sampling variation. The simplest way to incorporate sampling 161 variation in models is via some form of observation error, but De Laender (2018), Haller-Bull and Bode 162 (2019), and Thompson et al. (2018a) all base their predictions on deterministic models, with 163 stochasticity only entering the latter in the form of parameter combinations.

164 Here we build on this theory by developing classical community ecology models based upon Lotka-165 Volterra consumer-resource dynamics, but including observation error, to generate predictions from biologically simple food webs. These predictions are tested against an extensive dataset for the effects 166 of co-occurring stressor interactions on the biomasses and densities of freshwater organisms, taken 167 168 from a review of the experimental literature. Using this twin approach, we answer the following 169 questions: Can dynamical food web theory predict (1) the frequencies of stressor interaction types 170 across the individual experimental studies, and/or (2) the expected summary effect sizes and summary 171 interaction type in a meta-analytical framework? In particular we ask if the apparent absence of 172 ecological surprises in the empirical literature is expected from ecological theory, and in so doing we 173 also test the robustness of the currently popular additive null model for classifying stressor 174 interactions to sampling variation. As will be shown below, our results uncover a high level of 175 agreement between theory and data but also highlight some of the strengths and weaknesses of the 176 additive null model.

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178 Materials and Methods

179 Theoretical Models

180 In order to provide a theoretical underpinning for the empirical results, we build food chain models 181 using the classical Lotka-Volterra consumer resource equations. To increase the robustness of our 182 conclusions we consider two forms of model; one where (within trophic level) density dependence 183 affects the death rates of each trophic level, and a second where consumer uptake is density regulated 184 (Table 1). Both these scenarios were analysed by Heath et al., (2014) to investigate the roles of 185 different types of density dependence on trophic cascades, and more detail can be found there. In 186 both models the basal level of the chain describes dynamics of a key nutrient that limits the 187 productivity of the food chain, and we assume nutrients are added at a constant rate, ω . Each 188 subsequent equation then describes a different type of consumer. The first level is wholly dependent 189 on the nutrients and could represent a primary producer such as an algal species that requires a key 190 mineral such as silica. The second level consumes the first trophic level and is in turn consumed by a 191 third trophic level, and so on until the apex consumer is reached. In the density dependence model 192 (Equation 1, Table 1), the consumer i exploits the resource (trophic level i - 1) with a constant 193 consumption/attack rate, α_i , and the conversion efficiency parameter, ε_i , determines the proportion 194 of the resource consumed that is converted into new consumers. Under density dependence, the 195 density of the consumer is self-regulated by the intraspecific density dependence parameter λ_i , which 196 leads to an increase in death rate as the consumer density increases. In contrast, the consumer uptake 197 regulation model (Equation 2, Table 1), assumes the effect of increasing consumers is to slow down 198 the consumption of the resource, perhaps due to increased inference. In this case, the parameter v_i , 199 determines the consumer density at which the maximum per capita uptake rate is halved, defined as 200 the density $x_i = 1/v_i$.

Using these equations, we establish food-chains comprising either three, four, or five trophic levels, and the equation for each trophic level models how the biomass or density changes over time. For simplicity we assume all key parameters (nutrient input ω ; consumption rates α_i ; conversion 204 efficiencies ε_i ; uptake regulators v_i ; density independent δ_i , and dependent death rates λ_i , for trophic 205 level *i*) do not vary over time, and we investigate the effect of stressors on equilibrium 206 biomasses/densities. The models do not consider any spatial structure in the community which also 207 remains closed to immigration from outside apart from the constant input of the nutrient. Hence these 208 models represent the simplest form of community dynamics that could be used to investigate the 209 effects of multiple stressors and how they interact.

Table 1: Equations used to establish theoretical food-chains. The equations, sets, and a brief
description of the equivalent ecological trophic are shown.

	Equation Type	Equation	Description
1a)	Density	$\frac{dx_n}{dt} = \alpha_n \varepsilon_n x_{n-1} x_n - \delta_n x_n - \lambda_n x_n^2$	Change in density of Apex
	Dependence		Consumer (x_n)
1b)	Density	$\frac{dx_i}{dt} = \alpha_i \varepsilon_i x_{i-1} x_i - \alpha_{i+1} x_i x_{i+1} - \delta_i x_i - \lambda_i x_i^2$	Change in density of Non-
	Dependence		Apex Consumer (x_i)
1c)	Density	$\frac{dx_0}{dt} = \omega - \alpha_1 x_0 x_1$	Change in density of
	Dependence		Nutrients (x_0)
		I	1
2a)	Consumer	$\frac{dx_n}{dt} = \frac{\alpha_n \varepsilon_n x_{n-1} x_n}{1 + v_n x_n} - \delta_n x_n$	Change in density of Apex
	Uptake		Consumer (x _n)
	Regulation		
2b)	Consumer	$\frac{dx_i}{dt} = \frac{\alpha_i \varepsilon_i x_{i-1} x_i}{1 + v_i x_i} - \frac{\alpha_{i+1} x_i x_{i+1}}{1 + v_{i+1} x_{i+1}} - \delta_i x_i$	Change in density of Non-
	Uptake		Apex Consumer (x_i)
	Regulation		
2c)	Consumer	$\frac{dx_0}{dt} = \omega - \frac{\alpha_1 x_0 x_1}{1 + \gamma_1 x_1}$	Change in density of
	Uptake		Nutrients (x_0)
	Regulation		

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213 Stressors to the food chains are modelled by changing the values for parameters and comparing the 214 resultant equilibrium densities/biomasses across all trophic levels to the equilibria for a set of baseline 215 parameter values. Equations 1 and 2 are not mechanistic models for specific stressors, (e.g. pollution, 216 temperature), but instead capture the net effect of stressors on the vital rates of the food web species. 217 For simplicity, we assume each stressor has either a positive or negative effect on one vital rate, (i.e. 218 model parameter), and we investigate how pairs of stressors interact to affect community densities. 219 Both the baseline parameters and the parameters after perturbation are drawn from uniform 220 distributions with ranges given in Table 2. So, for a given food chain the baseline parameters for all 221 trophic levels are independently sampled from the distribution of values given in Table 2. The vital 222 rate affected by each stressor is randomly selected from the possible candidates, and the intensity of 223 its effect on the baseline rate is drawn from a uniform distribution with ranges given in Table 2. The 224 baseline parameter set therefore represents the control community, and as in experimental studies 225 (e.g. Matthaei et al., 2010; Davis et al., 2018) we manipulate our model communities by investigating 226 the effect of each stressor acting alone, as well as the stressors acting in combination. From these 227 cases we then compute the type of stressor interaction and how they combine to the alter the 228 community biomasses (see below for definitions of how stressor interactions are computed). To do 229 this we choose one trophic level at random from the entire food chain but excluding the nutrient level. 230 We focus on this population/trophic level and mirror it in our selection of empirical data (see below). 231 This also means the species or trophic levels under scrutiny are not always directly affected by the 232 stressor but could be affected solely due to a trophic cascade effect. It is also important to note that 233 a stressor could lead to either an increase or a decrease in parameter value relative to the baseline; 234 and that multiple stressors could act on the same, or different trophic level, but that each stressor 235 affects only one parameter (and therefore biological process).

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Table 2: Explanation of the different parameters within Equations 1 and 2, with the mechanism they

237 reflect, alongside the minimum and maximum values for the ranges of baseline and stressed

- 238 parameter values. Each parameter is drawn from a uniform distribution $U^{(a, b)}$ with lower limit, a,
- and upper limit, b.

Parameter	Ecological Mechanism	Baseline Value Range	Stressed Value Range
α	The rate at which a trophic level	α _b = U~(0.25, 0.75)	U~(0.01, 0.99)
	predates upon the trophic level		Excluding the range:
	directly below.		(α _b -0.025, α _b +0.025)
ε	The efficiency at which a trophic level	ε _b = U~(0.25, 0.75)	U~(0.01, 0.99)
	can transform consumed matter into		Excluding the range:
	new individuals.		(ε _b -0.025, ε _b +0.025)
δ	The density independent mortality	δ _b = U~(0.25, 0.75)	U~(0.01, 0.99)
	rate of a trophic level.		Excluding the range:
			(δ _b -0.025, δ _b +0.025)
ω	The constant rate at which a resource,	ω _b = U~(25, 75)	U~(1, 99)
	(x_0) , is input into the food chain.		Excluding the range:
			(ω _b -2.5, ω _b +2.5)
λ	The density dependent mortality rate	$\lambda_{b} = U^{\sim}(0.00625, 0.025)$	N/A
	of a trophic level.		
v	A limit to the uptake rate of a	v _b = U~(0.05, 0.15)	N/A
	consumer through a trait-mediated		
	response, that may be behavioural or		
	otherwise.		

241 Overall, 1,320,000 different combinations, of equations, food-chain lengths, stressors pairs, and 242 randomly selected baseline values were generated. Equilibrium densities, for each of these 243 combinations, were calculated using Mathematica 10.4, (Wolfram Research, Inc., 2016), with 244 equilibria and stability analyses as given in Heath et al., (2014); (for more details see Supplementary 245 Material 1). We only consider cases where the equilibria are all stable, and feasible (i.e. all densities 246 were positive), and only equilibrium densities for trophic levels x_1 and above are included in the 247 stressor interaction results i.e. we exclude the nutrient level from our stressor interaction analyses. 248 Across all 1,320,000 combinations, 79.9% of the parameter sets result in the determination of 249 equilibrium densities that are both stable and feasible, with the discarded 20.1% parameter sets 250 resulting in at least one biologically unfeasible density/biomass. From the full set of stable and feasible 251 communities we select at random 360,000, and for each one randomly select a single trophic level for 252 the focus of our estimation of the stressor interaction. All subsequent analyses of the theoretical data 253 are performed on this group of 360,000 theoretical interactions. This subsetting is required as there 254 is a negative relationship between number of trophic levels and likelihood of the community being 255 both stable and feasible, which biases the full dataset towards communities with only three trophic 256 levels. The final 360,000 stressor interactions are selected with weighted probabilities to ensure 257 approximately one third (i.e. ~120,000) are from each of the three food chain lengths, and that each 258 model (Table 1) is also approximately equally represented.

259 Unlike the empirical studies used in the meta-analyses below, the food chain models are purely 260 deterministic, meaning there were no random fluctuations around the equilibrium densities. In effect, 261 for any given pair of stressors, there is no sampling error in the theoretical data. Clearly, this differs 262 from the empirical data where sampling error leads to an estimate of the densities/biomasses under 263 investigation in the control and treatment replicate communities, and this sampling variation may lead 264 to some stressor interactions being misclassified. For a better comparison to the empirical data, and 265 to test the robustness of the additive null model to sampling variation, we modelled observation (or 266 measurement) error by taking the 360,000 theoretical interactions at equilibrium from our original 267 analyses and then multiplying the biomass of each trophic level by a random number drawn from a 268 Gaussian distribution with mean 1 and standard deviation σ . This process was repeated between three 269 and six times for each treatment, analogous to the number of replicates per treatment found in our 270 empirical data (see below). Thus, larger values for σ lead to larger deviations around the equilibrium 271 biomasses, and therefore a larger observation error, with an increased likelihood that the stressor 272 interaction is misclassified. Standard deviations, σ , are from one of 86 different levels, ranging from 1x10⁻¹⁰ to 0.5, in consistent logarithmic increments, (e.g. 8x10⁻¹⁰, 9x10⁻¹⁰, 1x10⁻⁹, 2x10⁻⁹, etc.). 273 274 Supplementary Material 1 details a complete overview of how observation error was incorporated 275 into the theoretical data.

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277 Collation of Empirical Data

278 Through use of Web of Science we searched the primary scientific literature, for papers published before 1st January 2019, which investigated the impacts of multiple stressors upon freshwater 279 280 communities. In order to be incorporated, papers needed to report results where there was a factorial 281 design, namely; (i) a control (without stressors), (ii) each stressor acting individually, (iii) the stressors 282 acting simultaneously. Papers needed to report the mean value of the response, number of replicates, 283 and standard deviation or standard error for each treatment in the factorial design; failure to report 284 any of this information led to the study being excluded from our analysis. Additionally, papers were 285 required to report at least one of the following untransformed metrics: biomass, abundance, density, 286 or chlorophyll-a of one or more groups of organisms within the stressed community. Hence, and in 287 line with our trophic models, the focus of our effort is directed towards studies that report the effects 288 of stressors acting at the population and community levels. Papers often report the impacts of 289 stressors upon multiple different groups of organisms within a community; and for these the 290 responses of all different groups of organisms were included within the overall dataset. The different 291 groups of organisms could comprise: populations of a single species, (e.g. Daphnia pulex); a group of organisms within the same feeding guild, (e.g. detritivores); a group of taxonomically similar
organisms, (e.g. *Ephemeroptera*, *Plecoptera*, *and Trichoptera* taxa); or a group of similar organisms,
(e.g. macroinvertebrates or algae).

To be collated within our dataset, papers had to investigate communities comprising a minimum of two different groups of organisms. Studies investigated a wide range of different stressors, though these were subsequently grouped into broader categories of stressor, such as Temperature, Contamination, and Habitat Alteration.

Previous analyses have frequently focussed upon collating data for only the greatest single intensity of a stressor (e.g. Jackson et al., 2016). In contrast, where studies reported the responses of communities to multiple intensities of different stressors, data for all of the different intensities was collated. All interactions considering the different intensities of stressors were included in the overall dataset, although covariation in data due to repeated experiments across different stressor intensities were accounted for in the final meta-analyses (see section *Meta-Analytical Models*).

305 Some studies report multiple different response metrics for the same group of organisms, include the 306 same species within multiple different groups, or report data for the same experiment over multiple 307 different time points. Accordingly, in order to reduce correlation/covariance within the overall 308 dataset, these interactions are removed from our analyses. For instance, interactions measuring 309 density are prioritised over abundances, which are in turn prioritised over biomasses, or 310 measurements of chlorophyll-a respectively. Similarly, where papers reported data for interactions 311 over multiple different time points, only the final time point is used as this best matches our 312 equilibrium assumption for the theoretical models.

Supplementary Material 2 gives a complete overview of the different search terms used to find studies, the methodology used to determine whether the data for a study could be collated, the processes for extracting and collating the data, and the process for removing interactions to prevent covariance.

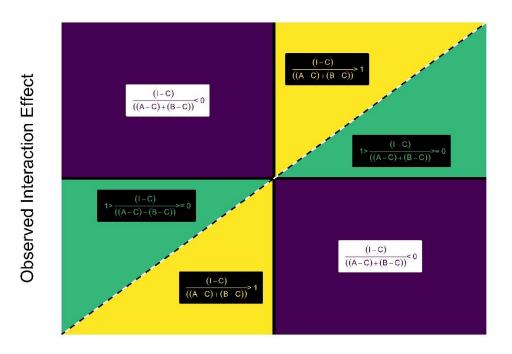
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318 Determining of Effect Sizes and Classification of Interactions

319 Across both the theoretical and empirical datasets, we use the same methodology for determining 320 the classification of an interaction, with this being implemented through use of the effect size metric, 321 Hedges' d, (Gurevitch et al., 2000). Hedge's d is frequently implemented in research investigating the 322 impacts of multiple stressors due to its ability to estimate the standardised mean difference between 323 the means of stressed and control samples; whilst also being unbiased by small sample sizes (Hedges 324 & Olkin, 1985). Hedge's d is calculated through a comparison of the effect of the interaction to the 325 sum of the effects of the stressors acting individually; namely, an additive null model. In line with 326 current methodologies, we invert the sign of the interactions when the expected effect of the additive 327 null model is negative (Piggott et al., 2015a). Following this methodology allows for interaction effect 328 sizes to be compared regardless of their directionality. As such, we focus on the classification of the interaction as opposed to the absolute magnitude/polarity of the effects. Supplementary Material 3 329 330 gives a complete breakdown of the equations used for calculating Hedge's d.

331 Once Hedge's d for a given interaction of stressors was calculated, we then classify the interaction into 332 one of four types as illustrated by Figure 1 and following the convention of Jackson et al., (2016). In 333 brief, the four interaction classifications are: (i) Additive, where the effect of the additive null model 334 is statistically indistinguishable from the effect of observed interaction; (ii) Synergistic, where the 335 observed interaction effect is greater than the effect of the additive null model; (iii) Antagonistic, 336 where the observed interaction effect is less than the effect of the additive null model, but both effects 337 have the same polarity; (iv) Reversal, where the observed interaction effect is negative but the effect 338 of the additive null model is positive. The distinction between antagonistic and reversal interactions 339 is relatively recent (e.g. Travers-Trolet et al., 2014; Jackson et al., 2016), with most research still using the appellation of antagonistic to refer to both antagonistic and reversal interactions (e.g. Velasco et 340 341 al., 2019; Gomez Isaza et al., 2020). If Hedge's d is positive the interaction is classed as synergistic. If Hedge's *d* is negative, the interaction is classed as either an antagonistic or reversal interaction, though this can only be determined by comparing the effect of the additive null model to the observed effect (as outlined above). Each value of Hedge's *d* has corresponding 95% confidence intervals; if these confidence intervals incorporate 0 then an interaction is deemed to be additive. The classification scheme outlined above is one of a number of possible choices (e.g. Crain et al., 2008; Jackson et al., 2016), and Supplementary Material 4 details a comparison of how these different schemes to one another.



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Expected Interaction Effect

Figure 1: Pictorial depiction of interaction types. Additive interactions are shown by the diagonal black and white dashed line. Yellow denotes the areas occupied by synergistic interactions. Purple denotes the areas occupied by reversal interactions. Green denotes the area occupied by antagonistic interactions. Equations for the general classifications are shown for antagonistic, reversal, and synergistic interactions. C - control, A - Only Stressor A present, B - Only Stressor B present, I - BothStressors A and B present. In order for an interaction to be classed as additive, the effect of the interaction would be equal to the sum of the effects of the individual stressors, ((I-C) = (A-C)+(B-C)).

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358 Vote-Counting

Following the classification of all interactions, we implement a vote-counting methodology to determine the relative proportions of the interaction classes across both the theoretical and empirical datasets. To consider the effect of different strengths of sampling variation on the ability to detect the 'true' stressor interaction in the modelled data, we compute the frequency of interaction types for both the case with no observation error, and for the full range of observation error levels investigated.

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365 Meta-Analytical Models

366 Alongside the vote-counting methodology, we determine the summary interactions class using a 367 meta-analytical approach to both the theoretical and empirical datasets. The meta-analytical models 368 are Weighted Multi-Level/Multi-Variate Random-Effect Models, and implemented in the metafor 369 package (Viechtbauer, 2010) in R. For the empirical dataset random effects are specified as being the 370 ID of the study group of organisms nested within the ID for study. The random effects are specified in 371 order to account for both between- and within-study variation. Additionally, some studies consider 372 multiple intensities of one or more stressors, and as such, calculations of the interaction class for each 373 intensity of stressor use the same control. To account for any covariance between the different 374 intensities of a single stressor, we incorporate covariance-variance matrices within the meta-analytical 375 models. For the empirical dataset, mixed effect models are also conducted with the fixed effects of stressor pair or organism group (see Supplementary Material 5). The summary effect size for the 376 377 theoretical dataset is also determined using a similar process. However, due to computational 378 limitations caused by the number of interactions under analysis (360,000 interactions at each level of 379 observation error), meta-analytical models for the theoretical data are fitted using the *Im* function.

380 The models applied to both the theoretical and empirical datasets are explained in further detail381 within Supplementary Material 5.

382 The overall effect from a meta-analysis needs to be checked for consistency among effect sizes, 383 termed as heterogeneity (Nakagawa et al., 2017). We use the l^2 statistic, which is bounded between 384 0% and 100%, with 25%, 50%, and 75% being suggested as levels for respectively, low, medium, and high heterogeneity (Higgins et al. 2003). Ecological meta-analyses often report high levels of 385 386 heterogeneity (Senior et al., 2016), perhaps due to the variation in study organisms common to the 387 questions being asked, and we might expect a high value here due to both range of study organism 388 and range of stressor type. To explore the potential causes of heterogeneity within the empirical meta-389 analysis, we conduct separate meta-analyses upon two sub-groups of the dataset, a similar process to 390 running a meta-regression (Nakagawa et al., 2017), using organism group (i.e. producer or consumer) 391 as the categorical moderators to explore heterogeneity (see Supplementary Material 6). We also 392 consider publication bias (see Supplementary Material 6); though it should be noted that common 393 tests for publication bias within meta-analyses can be limited by high heterogeneity (Nakagawa et al., 394 2017).

395

396 Comparison of Theoretical and Empirical Data

Using the methods outlined above we ask whether the theoretical models are good predictors for (1) the respective frequencies of the different interaction types; and (2) the summary interaction class returned from the meta-analyses of the freshwater experimental literature on the effects of cooccurring stressors. Under the assumption that all empirical studies involve some observation (measurement) error we compare the empirical data to the model generated interactions that include observation error levels between 1×10^{-2} and 0.5 (a total of 5,040,000 modelled interactions).

403

404 Results

405 Stressor Interactions within Theoretical Data

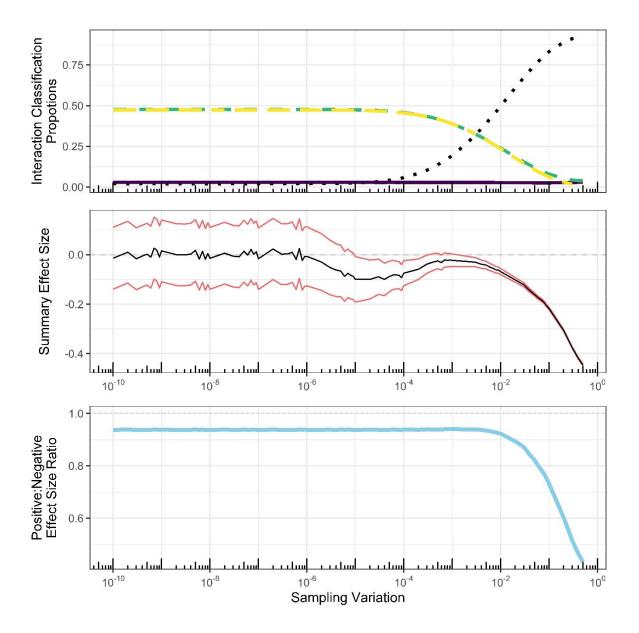
406 We find no strong difference between classification of stressor interactions from either form of food 407 chain model (Table 1), nor between the different length food chains (see Supplementary Material 1), 408 showing the frequencies of interaction are robust to these details of the models. For the entire 409 theoretical dataset of 360,000 interactions, (comprising both Consumer Uptake Regulation and 410 Density Dependence Equations, and across food chains of three, four and five levels), without 411 observation error, antagonistic and synergistic interactions are the most frequently assigned (0.483 412 and 0.480 respectively), followed by reversal (0.0288), and finally additive interactions (0.00856). 413 However, these interaction frequencies are very sensitive to observation error. Increasing observation 414 error leads to more interactions being classified as additive, (the null model), and at likely realistic 415 levels, additive interactions are clearly dominant (Figure 2a).

416 The summary effect size, and summary interactions class as generated from the meta-analytical 417 framework also shows some sensitivity to observation error, although in these analyses the outcome 418 is rather different (Figure 2b). For low levels of observation error, the 95% confidence intervals of the 419 summary effect size overlap zero, indicative of an additive summary interaction class. This occurs 420 because the frequency and magnitudes of synergistic (positive effect size) and antagonistic/reversal 421 (negative effect sizes) interactions are approximately equal for low observation error (Figure 2a), and 422 although there is a large variance in effect sizes due to low sampling error (See Supplementary 423 Material 1), the effects sizes for individual interactions are approximately centred on zero. However, 424 with increasing observation error the summary effect sizes become increasingly more negative, and 425 confidence intervals for these summary effect sizes do not overlap zero, indicating an 426 antagonistic/reversal summary interaction class. Further inspection shows an increase in the proportion of negative effect sizes as observation error increases (Figure 2c), with this being mirrored 427 428 by a decreasing summary effect size (Figure 2b). Although not so obvious due to the dominance of

429	additive interactions, a similar trend can be observed in the frequencies of interaction types at higher
430	observation errors, with synergistic interactions heading towards 0 frequency faster than antagonistic
431	interactions (Figure 2a). Hence, analyses of our model results with varying levels of observation error
432	suggest synergies in pairs of ecosystem stressors may be under-reported in many empirical studies.
433	

434 Theoretical predictions

- 435 In summary, our theoretical analyses lead us to predict that at likely levels of sampling variation we
- 436 should expect the empirical data to be dominated by additive interactions for individual interactions
- 437 (Figure 2a), but in contrast the summary effect sizes computed across a large body of such studies
- 438 should indicate a dominant role for antagonistic, or reversal, interactions.





440 Figure 2: The effect of sampling variation on the stressor interaction categorisation, and summary meta-analytic effect sizes in the theoretical data. (Top Panel) Proportions of the different interaction 441 classes for the 360,000 theoretical interactions at each level of sampling variation. Dotted black line 442 443 denotes additive interactions. Green short-dashed line indicates antagonistic interactions. Yellow long-444 dashed line denotes synergistic interactions. Purple line indicates reversal interactions. (Middle Panel) 445 Summary effect sizes for the 360,000 theoretical interactions, at each level of sampling variation. Black 446 lines denote summary effect sizes, and red lines denote 95% confidence intervals. (Bottom Panel) Ratio 447 of positive to negative summary effect sizes at each level of sampling variation (observation error).

448 Stressor Interactions within Freshwater Empirical Data

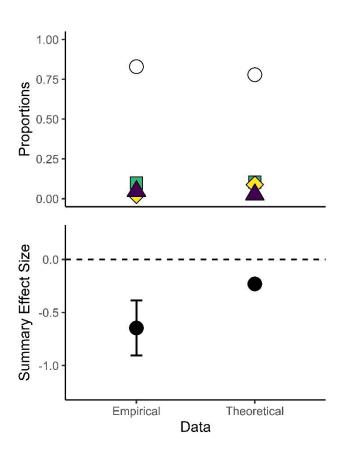
Our literature search within Web of Science returned 1805 papers that meet our search criteria. Of
these, only 58 meet our criteria for inclusion. They include 546 interactions summarised in Figure 3 to
show the frequency of different interaction classifications and the overall summary effect sizes and
interaction classes. Additive interactions were the most frequent, (0.830), followed by antagonistic,
(0.0989), reversal, (0.0476), and finally synergistic, (0.0238), interactions (Figure 3a).

Additionally, the summary effect size for the entire dataset is negative, (-0.646 \pm 0.259), with confidence intervals that do not overlap zero, indicative of an antagonistic/reversal summary interaction class (Figure 3b).

Our meta-analysis reports medium-level heterogeneity, (I² = 47.0%), though this is considerably lower than the mean heterogeneity, (I² = 91.7%) found in an analysis of previous ecological meta-analyses (Senior et al., 2016). Two additional meta-analyses, conducted upon sub-groups of the empirical dataset, with the categorical moderator of organism group as means of exploring this heterogeneity (Nakagawa et al., 2017) fail to uncover any source of this heterogeneity (see Supplementary Material 6).

463 Comparison of Empirical and Theoretical Interaction Classifications

464 Overall, we find close agreement between our theoretical models with biologically reasonable levels 465 of observation error and the freshwater empirical data (Figure 3). Summary effect sizes are negative 466 indicating antagonistic or reversal interactions (Figure 3b); whereas the vote counting results highlight 467 how individual interactions tend to return an additive classification (Figure 3a), probably due to the 468 sampling errors, and relatively low sample sizes, in both data sets.



469

Figure 3: a) Proportions of the different interaction classes, and b) summary effect sizes for the
empirical and theoretical dataset. The empirical dataset comprised 546 interactions, while the
theoretical dataset comprised all interactions using sampling variations between 1x10⁻² and 0.5.
(5,040,000 interactions). White circles denote additive interactions. Green squares denote antagonistic
interactions. Yellow diamonds denote synergistic interactions. Purple triangles denote reversal
interactions.

476

477 Discussion

There has been much interest in understanding and cataloguing the joint effects of stressors on ecological communities and ecosystems (Schäfer & Piggott 2018; Thompson et al. 2018b), but to date there has been relatively little guidance from ecological theory. Here we close this gap by analysing a food chain model using classical ecological theory and comparing it to a meta-analysis on a large 482 dataset for freshwater ecosystems. Our theoretical results show remarkable agreement with the 483 empirical analyses, for both vote counting results and summary effect sizes, which generate different 484 interpretations of how stressors are likely to interact (Figures 2, 3). On the one hand, our vote counting 485 analyses suggest additive interactions to be by far the most dominant stressor interactions in 486 freshwater communities; but on the other hand our meta-analysis shows antagonism to be the 487 summary interaction class. Our theoretical model helps to understand why this might be the case, and 488 highlights deficiencies in the commonly used additive null model that is used to classify the joint 489 effects of ecosystem stressors. In particular our model results show the additive null model is (a) 490 sensitive to sampling variation with even realistically small levels leading to very frequent failure to 491 correctly reject the null model (type II statistical errors); (b) potentially less likely to correctly report 492 synergistic interactions compared to either antagonistic or reversal interactions in the meta-analytical 493 framework. We believe that once these statistical aspects are considered, so-called 'ecological 494 surprises' (sensu Paine et al. 1998) may in fact be more prevalent in both our freshwater dataset, and 495 more widely.

496

497 Theoretical predictions

498 The agreement between theoretical models and empirical data is remarkable given the biological 499 simplicity of the model and how it is not tailored to any one type of stressor or community. However, 500 our approach should be viewed as one that aims to explain the emergent patterns across studies 501 rather than be used to predict the joint effects of stressors in a particular empirical system, in which case a more detailed and specific model is more appropriate (e.g. Brown et al. 2013; Galic et al. 2018). 502 503 Our food chain models imply that, given adequate sample sizes (see below), we should expect 504 synergistic and antagonistic interactions to co-dominate at the population and trophic level, whereas 505 additive interactions and reversals should be relatively rare. These messages appear to be echoed in 506 the few other theoretical studies on stressor interactions in ecological communities (e.g. Travers-

507 Trolet et al. 2014; Thompson et al. 2018a; Haller-Bull & Bode 2019). This agreement is despite a variety 508 of key differences in the model assumptions. In particular, Haller-Bull and Bode (2019) focussed on 509 populations rather than multispecies communities, but found dominant roles for synergistic and 510 antagonistic interactions, with additive interactions occurring most frequently for stressors affecting 511 the carrying capacity. Similar to our model, Thompson et al. (2018a) did focus on multispecies 512 communities, but they assumed biological interactions were constant, whereas we allow interactions 513 (consumption and conversion rates) to be modified by stressors, an assumption that seems likely to 514 be met on a regular basis. For example, stressors have been shown to influence resource competition 515 (Kroeker et al. 2013); susceptibility to parasitism in oysters (Lenihan et al. 1999); and modify the flow 516 of energy through aquatic food webs by inducing changes in trophic links (Schrama et al. 2017). 517 Despite this difference, Thompson et al. (2018a) found additive interactions were most prominent 518 when species facilitated one another (i.e. positive species interactions), but that synergy or 519 antagonism in combined stressor effects on species richness or community biomass were more 520 common when species interactions are negative (competition or resource use). Finally, Fu et al. (2018) 521 used four ecosystem models for fisheries to investigate the combined effects of fishing and primary 522 productivity across a number of modelled real-life fisheries. They also found a reduced role for 523 additive interactions, with an increased risk of stressor pair synergism at lower trophic levels, whereas 524 antagonistic interactions (less than additive, but in the same direction as the additive expectation) 525 where more likely at higher trophic levels.

The apparent rarity of additive interactions in all of these models might appear at odds with the possible interpretation that two stressors acting on different species within a community could lead to such a joint effect (Jackson et al. 2016). However, feedbacks in the food web, like those found in our models, mean that even if a species is unaffected directly by a stressor, it is highly likely that topdown or bottom up effects will lead to indirect interactions for many species, and as a result additive interactions are extremely hard to generate in the absence of sampling variation (e.g. observation error). Indeed, we predict that additive interactions might only truly occur in scenarios where species

533 in different and very weakly interacting sub-communities are affected by different stressors, or, as 534 found by Thompson et al. (2018a), where species interactions are predominantly positive. However, 535 despite a growing body of theoretical predictions we are not aware of any empirical test of the previous models. Our models have therefore extended earlier results by focussing on changes in 536 537 biological interactions caused by the stressors, and also incorporating sampling variation as a 538 parameter of interest, something that greatly aided the interpretation of the empirical results. We 539 believe there will be an increasing role of theory in generating hypotheses for the ways in which 540 stressors interact (De Laender 2018), and the most progress will be made when the theory is 541 developed so it can be tested directly against the data, much as we have done here.

542

543 Sample size

544 The choice of null model is hotly debated within ecological stressor research (Schäfer & Piggott 2018), 545 and it has been argued that null models should be able to accurately predict the combined effects of 546 stressors (Orr et al. 2020). However, our work does add some cautionary notes to this view since it is 547 clear that the additive null model for stressor interactions is very sensitive to sampling variation, and 548 for likely realistic levels of sampling variation it is hard to correctly reject the null model (Figure 2). 549 Given that most experiments have low sample sizes (a mean of 3.83 with a maximum of 16 per 550 treatment in our empirical data), we feel it is premature to conclude that most stressor interactions 551 are truly additive in the freshwater data we collected. This view is reinforced by our meta-analysis that 552 returned a negative summary effect size implying an overall antagonistic, or reversal, summary 553 interaction class within in experimental results, a pattern that was mirrored in previous analyses of 554 freshwater stressor experiments (Jackson et al. 2016; Lange et al. 2018). Also, given that our theory, 555 in the absence of sampling variation, showed a near equal frequency of synergistic and antagonistic 556 interactions (Figure 2a), there appears to be a potential trend against detecting synergies in co-557 occurring stressors in the meta-analytical framework (Figure 2b). The dual effects of this potential 558 trend and sensitivity to sampling variation may be key reasons why stressor synergies are not as often 559 reported as might be expected (Darling and Côté 2008; Côté et al. 2016), although as we discuss below, 560 other reasons may also contribute, and of course, we cannot rule out that the empirical results do 561 truly reflect the underlying interactions. However, our finding of sensitivity to sample size is more 562 general than either our theoretical results, or our freshwater dataset, and we suggest future work 563 should investigate other null models for their robustness to these (and other) features. For example, 564 is the additive null model particularly conservative in its detection of synergies, and are there better 565 alternatives? Such analyses would build on previous descriptions of the null models (e.g. Sih et al. 566 1998; Folt et al. 1999; Sih et al. 2004) and would be particularly useful if analyses considered the effect 567 of sample size on statistical power, as this will help guide future empirical studies to improve the detection rate of non-null stressor interactions. Furthermore, a previous theoretical analysis, 568 569 implementing an alternate framework to that used here, found that synergistic interactions only 570 occurred under specific conditions (Haller-Bull & Bode 2019). Accordingly, future theoretical studies 571 may wish to investigate the controls that govern the frequency of synergistic interactions, and in doing 572 so determine whether such patterns are general or more tailored to specific models. Overall, it is 573 important to note that when comparing observed interactions to a null model we are determining 574 whether it is possible to reject the null model. Similarly, a failure to reject the null model does not 575 mean that the stressors interact in an additive manner, only that we are unable to find a statistically 576 significant difference between what is observed and what is predicted. Ultimately, acknowledging the 577 difference between these two statements, and the corresponding interpretation of a null model, is 578 crucial when attempting to further our collective understanding of these statistical tools.

579

580 Lack of generalities across meta-analyses

Very few general patterns have emerged from previous meta-analyses on stressor interactions (Côté
et al. 2016), but there are a number of reasons as to why this is the case (see also Côté et al. 2016).

583 Firstly, the studies have been carried out across all the different major realms (marine, terrestrial, and 584 freshwater) and there could be heterogeneity simply because different stressor interactions might 585 prevail in the different realms. Secondly, there is both a range of stressors considered, and a naturally 586 large taxonomic variation in study organisms cutting across a wide range of life histories and trophic 587 structures. For example, it could be that long-lived and short-lived organisms experience different 588 effects, or for instance, that trophic level is important to the type of stressor interaction that tends to 589 occur (Thompson et al. 2018a; see Supplementary Material 5), and that different combinations of 590 stressors will give rise to different forms of interaction (e.g. Jackson et al. 2016, see Supplementary 591 Material 5). Thirdly, different meta-analyses have considered different levels of biological 592 organisation, from individuals, to populations communities and ecosystems (reviewed by Crain et al. 593 2008 for marine ecosystems), and we can expect different interactions to occur for the same stressor 594 pair across the levels of organisation (e.g. Galic et al. 2018). Fourthly, there is a profusion of null 595 models and classification schemes for stressor interactions (Schäfer & Piggott 2018; Orr et al. 2020), 596 making comparisons between studies very difficult, especially when we do not know the relationships 597 between different null models. For example, under the same dataset, when should we expect 598 synergistic and antagonistic interactions to be reclassified when we move from, say, the additive null 599 model, to the multiplicative null model? Finally, we note that there is variation in the statistical 600 methodologies implemented across meta-analyses. For instance, the manner in which interactions are 601 classified can vary between methodologies (e.g. Crain et al. 2008 versus Darling & Côté 2008) which 602 may potentially result in contrasting frequencies of the different interaction classifications being 603 reported. We believe the first step to uncovering any generalities across meta-analyses is to eliminate 604 any roles that methodological differences are playing, and only then can we focus on the more 605 interesting biological causes (i.e. sources 1-4) for similarities and differences in the ways multiple 606 stressors combine across different ecological communities.

607 Mechanistic understanding of multiple stressors

608 Here, we sought an to answer to the question of *how* multiple stressors interact. This approach, when 609 applied across both theoretical and empirical datasets can allow us to discern what might be expected 610 across the interactions of multiple stressors. However, future research may seek to answer the 611 question of why multiple stressors interact in the manner that they do. Undoubtedly, these two 612 questions are entwinned, with the answers to each of these questions highly likely to be dependent 613 upon the other. However, while the use of null models is essential in determining the combined effect 614 of multiple stressors (Thompson et al. 2018b), the adoption of a mechanistic approach to investigating 615 multiple stressors may provide novel insights which address these joint questions (De Laender 2018; 616 Schäfer & Piggott 2018). For instance, a mechanistic understanding may allow for responses such as 617 co-tolerance or co-susceptibility (Todgham & Stillman 2013) to stressors to be more thoroughly understood from an ecological perspective. Ultimately, such an understanding is likely to require a 618 619 large amount of empirical data to fully understand; however, there is ample scope for theoretical 620 ecology to help fill this gap in our collective understanding of multiple stressors, and to generate 621 specific hypotheses to be tested. Similarly, a mechanistic understanding of multiple stressor 622 interactions would prove invaluable when mitigating the effects of stressors or implementing 623 conservation initiatives.

624

625 Conclusions

Here we have detailed the first empirical test of general theoretical predictions for how multiple stressors interact across a large number of freshwater community case studies. Our empirical results suggest that additive interactions are pervasive at the study level, but that meta-analyses reveal a summary antagonistic, or reversal, interaction class for the entire freshwater community dataset. However, our theory suggests these results may be reflecting sampling variation rather than any underlying stressor interaction, and that so-called ecological surprises may be far more common than empirical analyses are suggesting, with the theoretical results indicating similar frequencies of 633 antagonistic and synergistic interactions. Predicting the ways multiple stressors interact is key when 634 attempting to mitigate their effects, with the class of observed interaction potentially outlining whether the removal of a stressor will have a beneficial, limited, or detrimental impact to the system 635 636 (Brown et al. 2013; Côté et al. 2016). Our results show the value of developing a theoretical framework 637 for predicting and understanding environmental stressor interactions, and we hope more general theory that makes specific predictions based upon ecological mechanisms (e.g. De Laender 2018; Fu 638 639 et al. 2018; Thompson et al. 2018a) will be developed and tested in the future. However, our results 640 also highlight the need to better understand the strengths and limitations of the null models that are used to test classify the cumulative effects of community stressors, and we also believe a unified 641 approach to the meta-analyses of individual studies will increase our understanding of how 642 environmental stressors combine. 643

644

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