

Proof concerning detection debt

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For constant p and v , the detection debt is $\delta = \frac{1}{p} - 1$.

Proof

From $v = \sqrt{\frac{A_0}{\pi}} \frac{\sqrt{\alpha_t} - 1}{t - t_0}$ it follows that $\alpha_t = \left(v \sqrt{\frac{\pi}{A_0}} (t - t_0) + 1 \right)^2$. Then r_t , which equals

$\sqrt{\alpha_t A_0 \pi^{-1}}$, satisfies: $r_t = v(t - t_0) + \sqrt{\frac{A_0}{\pi}}$.

ρ_t is defined as $\rho_t = \sqrt{\Omega_t A_0 \pi^{-1}} = \sqrt{\frac{A_0}{\pi}} \sqrt{\Omega_t} =$

$$\sqrt{\frac{A_0}{\pi}} \sqrt{p \sum_{i=t_0}^t \left(v(i - t_0) \sqrt{\frac{\pi}{A_0}} + 1 \right)^2 (1 - p)^{t-i}} = \sqrt{p} \sqrt{\sum_{i=t_0}^t \left(v(i - t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 (1 - p)^{t-i}}.$$

Now change the summation variable i into $t - j$. The expression for ρ then becomes:

$$\begin{aligned}\rho_t &= \sqrt{p} \sqrt{\sum_{j=0}^{t-t_0} \left(v(t-t_0-j) + \sqrt{\frac{A_0}{\pi}} \right)^2} (1-p)^j = \\ &\sqrt{p} \sqrt{\sum_{j=0}^{t-t_0} \left(v^2((t-t_0)^2 - 2(t-t_0)j + j^2) + 2(t-t_0-j)v\sqrt{\frac{A_0}{\pi}} + \frac{A_0}{\pi} \right)} (1-p)^j = \\ &\sqrt{p} \sqrt{\left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 \sum_{j=0}^{t-t_0} (1-p)^j - 2v \left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right) \sum_{j=0}^{t-t_0} j(1-p)^j + v^2 \sum_{j=0}^{t-t_0} j^2 (1-p)^j}.\end{aligned}$$

Now use that (in general, and for $c \neq 1$) $\sum_{j=0}^t c^j = \frac{1-c^{t+1}}{1-c}$,

$$\sum_{j=0}^t jc^j = \frac{c}{(1-c)^2} (1 - (1+t)c^t + tc^{t+1}), \text{ and}$$

$$\sum_{j=0}^t j^2 c^j = \frac{c + c^2 - (1+t)^2 c^{t+1} + (2t^2 + 2t - 1)c^{t+2} - t^2 c^{t+3}}{(1-c)^3}.$$

[The first of these three last summation expressions is a well-known result for geometric series. For the second one of these three write

$$\sum_{j=0}^t jc^j = \sum_{j=0}^t (j+1-1)c^j = \sum_{j=0}^t (j+1)c^j - \sum_{j=0}^t c^j = \sum_{j=0}^t \frac{d}{dc} c^{j+1} - \sum_{j=0}^t c^j =$$

$$\sum_{j=0}^t \frac{d}{dc} (c \cdot c^j) - \sum_{j=0}^t c^j = \sum_{j=0}^t (c^j + c \frac{d}{dc} c^j) - \sum_{j=0}^t c^j = \sum_{j=0}^t c \frac{d}{dc} c^j = c \frac{d}{dc} \sum_{j=0}^t c^j = c \frac{d}{dc} \left(\frac{1-c^{t+1}}{1-c} \right),$$

and the equality $\sum_{j=0}^t jc^j = \frac{c}{(1-c)^2} (1 - (1+t)c^t + tc^{t+1})$ follows.

The expression for $\sum_{j=0}^t j^2 c^j$ follows in a similar way, by using that

$$\sum_{j=0}^t j^2 c^j = \sum_{j=0}^t (j+2)(j+1)c^j - (3j+2)c^j \text{ and } (j+2)(j+1)c^j = \frac{d^2}{dc^2} c^{j+2}.]$$

Then $\sum_{j=0}^{t-t_0} (1-p)^j = \frac{1-(1-p)^{t-t_0+1}}{1-(1-p)},$

$$\sum_{j=0}^{t-t_0} j(1-p)^j = \frac{1-p}{(1-(1-p))^2} (1-(1+t-t_0)(1-p)^{t-t_0} + (t-t_0)(1-p)^{t-t_0+1}),$$

and

$$\sum_{j=0}^{t-t_0} j^2 (1-p)^j =$$

$$\frac{1-p + (1-p)^2 - (1+t-t_0)^2 (1-p)^{t-t_0+1} + (2(t-t_0)^2 + 2(t-t_0)-1)(1-p)^{t-t_0+2} - (t-t_0)^2 (1-p)^{t-t_0+3}}{(1-(1-p))^3},$$

and substituting these expressions into the expression for ρ_t yields that

$$\rho_t = \sqrt{p} \times \left[\left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 \frac{1-(1-p)^{t-t_0+1}}{p} - \right. \\ \left. 2v \left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right) \frac{1-p}{p^2} (1-(t-t_0+1)(1-p)^{t-t_0} + (t-t_0)(1-p)^{t-t_0+1}) + \right. \\ \left. v^2 \left(\frac{1-p + (1-p)^2 - (t-t_0+1)^2 (1-p)^{t-t_0+1} + (2(t-t_0)^2 + 2(t-t_0)-1)(1-p)^{t-t_0+2} - (t-t_0)^2 (1-p)^{t-t_0+3}}{p^3} \right) \right] =$$

$$\left[\left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 1-(1-p)^{t-t_0+1} - \right. \\ \left. 2v \left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right) \frac{1-p}{p} (1-(t-t_0+1)(1-p)^{t-t_0} + (t-t_0)(1-p)^{t-t_0+1}) + \right. \\ \left. v^2 \left(\frac{1-p + (1-p)^2 - (t-t_0+1)^2 (1-p)^{t-t_0+1} + (2(t-t_0)^2 + 2(t-t_0)-1)(1-p)^{t-t_0+2} - (t-t_0)^2 (1-p)^{t-t_0+3}}{p^2} \right) \right]$$

Now let $t \rightarrow \infty$, and use that for $k \geq 0$ $\lim_{t \rightarrow \infty} t^k (1-p)^t = 0$. Then

$$\begin{aligned}
\lim_{t \rightarrow \infty} \rho_t &= \sqrt{\left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 - 2v \left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right) \frac{1-p}{p} + v^2 \left(\frac{1-p + (1-p)^2}{p^2} \right)} = \\
\lim_{t \rightarrow \infty} &\sqrt{\left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right)^2 - 2 \left(v(t-t_0) + \sqrt{\frac{A_0}{\pi}} \right) v \frac{1-p}{p} + \left(v \frac{1-p}{p} \right)^2 + \left(\frac{v}{p} \right)^2 (1-p)} = \\
\lim_{t \rightarrow \infty} &\sqrt{\left(v \left(t-t_0 - \left(\frac{1}{p} - 1 \right) \right) + \sqrt{\frac{A_0}{\pi}} \right)^2 + \left(\frac{v}{p} \right)^2 (1-p)} = \\
\lim_{t \rightarrow \infty} &\sqrt{\left(v \left(t-t_0 - \left(\frac{1}{p} - 1 \right) \right) + \sqrt{\frac{A_0}{\pi}} \right)^2 \left(1 + \frac{\left(\frac{v}{p} \right)^2 (1-p)}{\left(v \left(t-t_0 - \left(\frac{1}{p} - 1 \right) \right) + \sqrt{\frac{A_0}{\pi}} \right)^2} \right)} = \\
&= v \left(t-t_0 - \left(\frac{1}{p} - 1 \right) \right) + \sqrt{\frac{A_0}{\pi}}.
\end{aligned}$$

Therefore, in the limit for $t \rightarrow \infty$, ρ_t becomes parallel to r_t with a time delay equal to $\frac{1}{p} - 1$, which is the detection debt δ .