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**Abstract:** This paper refers to degradation of Mediterranean rangelands and the way it can be assessed. Firstly, a multidisciplinary, non-spatial, annual dynamic model is presented. It tries to formalize the relationships linking the dynamics of shrubs, herbs, soil, livestock and farmers' behaviour with exogenous time-scenarios regarding possible drivers of degradation, namely weather, prices and political instruments. In its simplest expression, the model does not portray a pasture-livestock system, as usually, but a shrubs-soil one. Secondly, a procedure to assess rangelands' risks of degradation is proposed. It consists in analyzing a great number of the model's annual equilibria, which are obtained by generating random-normal values for the exogenous variables of the model. Thirdly, both the model and the assessment procedure are applied to a rangeland in Lagadas County (Northern Greece). A low risk of degradation by shrub invasion and a negligible risk of degradation by erosion are found. Finally, a sensitivity analysis of parameters is carried out. It shows that some abiotic factors, especially average rainfall, would be those whose eventual change in the future could most likely make degradation risks to increase in Lagadas. Economic factors related to livestock numbers—i.e. prices and subsidies—and other factors linked to biomass consumption per animal show significant effects on controlling shrub expansion but provoking negligible impacts on erosion rates.

1 **ASSESSING DEGRADATION IN MEDITERRANEAN RANGELANDS WITH A**  
2 **MULTIDISCIPLINARY DYNAMIC MODEL**

3

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18 **ABSTRACT**

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20 assessed. Firstly, a multidisciplinary, non-spatial, annual dynamic model is presented. It  
21 tries to formalize the relationships linking the dynamics of shrubs, herbs, soil, livestock  
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30 invasion and a negligible risk of degradation by erosion are found. Finally, a sensitivity  
31 analysis of parameters is carried out. It shows that some abiotic factors, especially  
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34 numbers—i.e. prices and subsidies—and other factors linked to biomass consumption  
35 per animal show significant effects on controlling shrub expansion but provoking  
36 negligible impacts on erosion rates.

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## 40 **1.- INTRODUCTION**

41 Mediterranean rangelands are important natural resources with an area amounting to  
42 48% of the whole Mediterranean zone (Le Houerou 1981). They are composed of  
43 several vegetation types including grasslands, shrublands and forests. Of those types,  
44 grasslands have a limited area which is no more than 20% of the total rangelands  
45 (Papanastasis and Mansat, 1996). On the contrary, shrublands and forests cover large  
46 areas with crown densities varying from very open, where herbaceous vegetation  
47 dominates, to very dense, where herbaceous plants are almost absent. Although  
48 Mediterranean rangelands are multiple use areas, they are mainly exploited by domestic  
49 animals, especially sheep and goats.

50 Two processes of degradation are pointed out as possibly affecting Mediterranean  
51 rangelands: overgrazing and undergrazing. The former may be defined as the  
52 progressive reduction of rangeland's productive capacity caused by livestock  
53 overexploiting primary production. Factors cited as favouring overgrazing are: i) the  
54 communal tenure system, where farmers usually seek only short-term benefits with the  
55 consequence of overexploiting the available resources, a case named 'tragedy of  
56 commons' by Hardin (1968); ii) the maintenance of artificially high livestock numbers  
57 by supplementing both food (e.g. Wilson and Macleod, 1991) and water (e.g. Röder et  
58 al., 2007) and through the improvement of animals health status (e.g. Oesterheld et al.,  
59 1992); and iii) the subsidies that farmers receive, which might be spent in buying  
60 supplemental feed to increase the size of flocks (e.g. Papanastasis, 1993; Mendizábal  
61 and Puigdefábregas, 2003).

62 All these factors could be drivers of overgrazing. But for the shortages in the primary,  
63 and thus the secondary, production to definitely occur, some physical process or  
64 processes must be triggered within the rangeland. As such, erosion is the most widely

65 reported. Its common pattern for degradation is straightforward: the reduced vegetation  
66 cover in grazed sites favours runoff and the loss of soil through erosion. This implies  
67 reductions of both the water storage capacity and the stocks of seeds and nutrients, thus  
68 restricting plants growth. Another cited process that would lead to rangeland  
69 degradation consists of a negative feedback among herb cover and infiltration (Walker  
70 et al., 1981; Rietkerk and van de Koppel, 1997). The longer exposure of soil due to  
71 grazing would result in sealing of surface pores and thus reduction of infiltration. In this  
72 way, available soil moisture decays and plant cover is further reduced. However, one  
73 point in this pattern seems uncertain: since livestock reduces biomass, the amount of  
74 water this biomass requires is lesser as well; hence, the available soil moisture could not  
75 become insufficient even if infiltration decreases.

76 A controversy exists on whether Mediterranean rangelands are actually affected by  
77 overgrazing or not (e.g. Le Houerou, 1981 vs. Perevolotsky and Seligman, 1998). This  
78 debate is coupled with the well-known equilibrium (e.g. Illius and O'Connor, 1999) vs.  
79 non-equilibrium (e.g. Ellis and Swift, 1988; Sullivan and Rohde, 2002) theories,  
80 although the latter is mainly focused on African rangelands. In a few words, the debate  
81 is summarized by the following question: is permanent degradation in rangelands  
82 mainly driven by abiotic factors—i.e. climate—or by management—i.e. livestock  
83 husbandry and thus human activity?

84 Those who doubt that Mediterranean rangelands are threatened by overgrazing claim  
85 that, in spite of they have been grazed over thousands of years, 'there is little evidence  
86 of overgrazing /.../, except on isolated sites' (Perevolotsky and Seligman, 1998,  
87 p.1009). It is also argued that 'denuded or eroded land rarely becomes desert' (Grove  
88 and Rackham, 2001, p.268) or that heavy grazing has a tenuous connection with erosion  
89 (Perevolotsky and Seligman, 1998; Rowntree et al., 2004). In fact, some studies show

90 that erosion rates in northern Mediterranean rangelands are not critical (Kosmas, et al.,  
91 1997; Papanastasis and Kyriakakis, 2003) so that the time for these ecosystems to  
92 collapse, if any, might escape the management scale.

93 Undergrazing is the other process of degradation pointed out as threatening  
94 Mediterranean rangelands (Perevolotsky and Seligman, 1998; Le Houerou, 1993). It is  
95 characterized by woody biomass accumulation meaning both a lower grazing capacity  
96 and a higher fire risk. Erosion processes in bare intershrub patches have also been  
97 reported in shrub dominated rangelands (Schlesinger et al., 1990; Abrahams et al.,  
98 1999). Grazing would be the only practical way to avoid the ‘green deserts’ which  
99 undergrazing leads to (Perevolotsky and Seligman, 1998).

100 Whatever the case might be the goal of assessing degradation in rangelands, and the  
101 subsequent task of designing the tools to do it, seem to be justified. Several indicators  
102 have been proposed for that to date (Soyza et al., 1998; Sharma, 1998; Verón et al.,  
103 2006; Kéfi et al., 2007). However, most of them are based on field-measured  
104 information that only shows a present picture of a dynamic process.

105 This paper tries to contribute to this line of research. From our point of view, since  
106 degradation affects rangelands holistically, any procedure trying to evaluate whether it  
107 is happening or not should take into account the network of casual relationships existing  
108 among, at least, the main rangeland’s constituents. Since any process of degradation is  
109 extended throughout a long period of time as well, the procedure must be able to  
110 somehow foresee the long-term effects. Both conditions seem to make the use of a kind  
111 of dynamic model almost unavoidable.

112 Here, the assessment of degradation risks is based on evaluating the position of many  
113 different—annual, as we will see—equilibria of a multidisciplinary dynamic model.  
114 This ultimately estimates the rates of change of total shrub biomass and soil, though it

115 also includes equations for many other important variables: herb biomass, stocking rate,  
116 supplemental feed, etc. In short, the model formalizes a framework of causal  
117 relationships linking pasture, livestock, soil and farmers' behaviour with exogenous  
118 time-scenarios regarding possible drivers of degradation: weather, prices and political  
119 instruments. It is an extended version of the General Desertification Model presented by  
120 Ibañez et al. (2008).

121 The model seeks to be objective, and thus neutral to any debate, although it is quite  
122 difficult not to include any controversial particular details. Of course the model can not  
123 avoid making simplifications either. Anyway, the reader should bear in mind that the  
124 model's goal is not to quantitatively predict plausible long-term events but to be an  
125 instrument allowing warning of degradation risks at the present time, in order to identify  
126 whether a particular rangeland currently requires special attention and why.

127 A particular calibration of the model and an applied assessment of degradation and its  
128 most possible causes are also described in this paper. They are implemented for a  
129 common rangeland in the region of Lagadas, in northern Greece.

130 The dynamic model is described with detail in section 2. An analysis of its dynamic  
131 characteristics is carried out in section 3; such characteristics allow figuring out the  
132 procedure to assess degradation proposed here. The calibration of the model in a  
133 particular site within Lagadas is described in section 4. Section 5 is devoted to assess  
134 degradation risks and how different factors are sorted regarding their impacts in the  
135 studied rangeland.

136

## 137 **2.- A THEORETICAL MODEL OF A MEDITERRANEAN RANGELAND**

138 The model described below represents an unspecified rangeland grazed by sheep or/and  
139 goats in an EU's Mediterranean country. This rangeland consists of evergreen shrubs of

140 various density among which herbaceous species grow. Specific parameterisation is  
141 needed for an application to a concrete site. As a normalization rule, the model is  
142 spatially referred to one hectare. Also, it has an annual basis and the equations refer to  
143 the end of the dry season (summer). Neither the spatial nor the time bases of the  
144 model—i.e. the hectare and the year, respectively—are recalled every time a variable is  
145 defined so that they must be born in mind by the reader.

146 Throughout the description, normal capital letters are employed to name endogenous  
147 variables, italic capital letters to denote exogenous variables and small letters to denote  
148 parameters. As it is well known, an exogenous variable has no equation in the model:  
149 the different values it takes through time can be either assigned by the user, thus  
150 forming the scenarios of simulation, or generated by sampling from a suitable stochastic  
151 process. A parameter is any exogenous variable whose values are considered not to vary  
152 with time at all.

153

#### 154 **Shrubs**

155 The annual rate of variation of the total aboveground shrub biomass, measured at the  
156 end of the dry season, is given by the following equations:

$$157 \quad dTSB/dt = ASP - SDR - SCR \quad [1]$$

$$158 \quad ASP = PSP SPS \quad [2]$$

$$159 \quad PSP = \max \{0, XSP - spt TSB\} \quad [3]$$

$$160 \quad XSP = \max \{0, sxs SSM - xsi\} \quad [4]$$

$$161 \quad SSM = mrr \text{ smoothi } \{RNF, rnf_i, rnf_i\} \quad [5]$$

$$162 \quad SPS = 1 - \exp \{-(SOI - ss1)/ss2\} \quad [6]$$

$$163 \quad SDR = fsd TSB \quad [7]$$

164 The equations for SCR and SOI are given in following sections.

165 Endogenous variables

166 **TSB** = Total aboveground shrub biomass; **ASP** = Aboveground shrub production; **SDR**  
167 = Shrubs biomass death rate; **SCR** = Shrubs biomass consumption rate; **PSP** = Potential  
168 aboveground shrub production; **SPS** = Soil productivity factor for shrubs; **XSP** =  
169 Maximum potential aboveground shrub production; **SSM** = Subsoil moisture; **SOI** =  
170 Soil depth

171

172 Exogenous variables

173 **RNF** = Rainfall

174

175 Parameters

176 **spt** = Slope of the linear equation of the potential aboveground shrub production PSP  
177 and TSB; **sxs** = Slope of the linear equation of the maximum potential aboveground  
178 shrub production XSP and SSM; **xsi** = Maximum potential aboveground shrub  
179 production-intercept; **mrr** = Moisture-rainfall relation parameter; **rnf<sub>t</sub>** = Rainfall,  
180 adjustment time for smoothing; **rnf<sub>i</sub>** = Rainfall, initial value for smoothing; **ss1** = Shrubs-  
181 soil relation parameter 1; **ss2** = Shrubs-soil relation parameter 2; **fsd** = Fractional shrub  
182 biomass death rate

183

184 The annual rate of variation of the aboveground total shrub biomass is given by the  
185 balance between the aboveground production or new browse, ASP, the annual death  
186 rate, SDR, and the biomass yearly consumed by the animals, SCR (eq. 1). ASP is  
187 obtained by multiplying the potential aboveground shrub production, PSP, times the  
188 multiplier SPS which captures losses of shrub productivity linked to the loss of soil (eq.  
189 2).

190 The potential aboveground shrub productivity, PSP, decreases as total shrub biomass  
191 grows in the modelled hectare, due to competition (eq. 3). The maximum potential  
192 aboveground shrub production, XSP, is linearly linked to subsoil moisture, SSM, using  
193 a negative y-intercept to reflect that no productivity is possible below some minimum  
194 amount of moisture (eq. 4). Sullivan and Rohde (2002, p.1597) cite twelve references  
195 supporting a linear relationship of this type.

196 SSM is linearly related to an exponential smooth of annual rainfall, *RNF* (eq. 5). This is  
197 the way the model reflects the higher inertial behaviour of the former regarding the  
198 latter. As it is well-known, an exponential smooth can be expressed as a weighted

199 average of present and past values of the variable being smoothed, where the weights  
200 decrease exponentially as we go back over time<sup>1</sup>. In this way, subsoil moisture depends  
201 on present and past annual rainfall within the model, and thus it will not be cancelled  
202 out unless a number of years with no rainfall are repeated.

203 The model considers erosion as the process which can potentially limit primary  
204 production. To formalize this, the SPS multiplier ( $0 \leq \text{SPS} \leq 1$ ) is used. By giving it a  
205 suitable shape, it is possible to represent the way reductions of shrubs' annual  
206 production are linked to soil losses. Here, an inverted exponential functional form has  
207 been chosen (eq. 6 and fig. 1).

208

209

### FIGURE 1

210

211 In this way, the annual aboveground shrub production, ASP, will only reach its potential  
212 value, PSP, if there is sufficient soil depth in the hectare—i.e. if  $\text{SPS} = 1$  (see eq. 2).

213 Note that a negative value of the parameter *ss1* implies that some shrub biomass exists  
214 even when the soil has been entirely removed and the bedrock has been exposed—i.e.  
215 when  $\text{SOI} = 0$  (see fig. 1). This is observed in some species of shrubs (Grove and  
216 Rackham, 2001) whose roots get into cracks and ensure nutrients and water from deeper  
217 layers.

218 Finally, the shrub biomass death rate, SDR, is assumed to be proportional to the existing  
219 stock of biomass, TSB (eq. 7).

220

221 **Herbs**

---

<sup>1</sup> Specifically,  $sx_t = \text{smoothi}(x, d, x_0) = (1/d) x_t + [1 - (1/d)] sx_{t-1} = (1/d) x_t + (1/d) [1 - (1/d)] x_{t-1} + (1/d) [1 - (1/d)]^2 x_{t-2} + (1/d) [1 - (1/d)]^3 x_{t-3} + \dots$ ; *d* is the adjustment time: small values of *d* imply weights decreasing quickly—i.e. the smoothed value of *x*, *sx*, is mainly based on the most recently observed values—and *vice versa*; *x*<sub>0</sub> is the initial value of *sx*.

222 The modelled pasture is also composed of herbaceous species. It is assumed that both  
223 annual and perennial herbs get dry at the end of the growing season—end of spring—to  
224 start back again their growth in the next season—autumn—from seeds or roots. Since  
225 only the aboveground biomass is represented, no state or stock variable is needed in this  
226 section of the model.

$$227 \text{ GHB} = \text{AHP} - \text{HCR} \quad [8]$$

$$228 \text{ AHP} = \text{PHP} \text{ SPH} \max \{0, 1 - \text{scc} \text{ TSB}\} \quad [9]$$

$$229 \text{ SPH} = 1 - \exp \{-\max \{0, \text{SOI} - \text{msh}\} / \text{hsr}\} \quad [10]$$

$$230 \text{ PHP} = \max \{0, \text{phs} \text{ RNF} - \text{phi}\} \quad [11]$$

231 The equations for HCR and SOI are given in following sections.

232 Endogenous variables

233 **GHB** = Ungrazed aboveground herb biomass; **AHP** = Aboveground herb production;  
234 **HCR** = Herb biomass consumption rate; **PHP** = Potential herb production; **TSB** = Total  
235 aboveground shrub biomass; **SPH** = Soil productivity factor for herbs; **SOI** = Soil depth

236

237 Exogenous variables

238 **RNF** = Rainfall

239

240 Parameters

241 **scc** = Shrub biomass to cover percentage conversion coefficient; **msh** = Minimum soil  
242 depth for herb production; **hsr** = Herb-soil relation parameter; **phs** = Slope of the linear  
243 equation in the potential herb production and **RNF**; **phi** = Potential herb production-  
244 intercept

245

246 The ungrazed aboveground herb biomass at the end of any year's dry season, **GHB**,  
247 equals the aboveground herb production, **AHP**, less the biomass consumed by livestock,  
248 **HCR** (eq. 8). **AHP** is obtained by multiplying the potential annual herb production per  
249 hectare, **PHP**, times two multipliers (eq. 9). One of them—the max function—is the  
250 percentage of the modelled hectare not covered by shrubs, the only area where herbs  
251 can grow. Note that, regarding this first multiplier, herb biomass will completely  
252 disappear whenever:

253

254  $TSB \geq 1/scc$  [12]

255

256 The other multiplier affecting the potential annual herb production is SPH, which relates  
257 herb productivity to reductions of the soil depth, SOI (eq. 10). Again, the inverted  
258 exponential functional form has been chosen for this multiplier. A positive value of the  
259 parameter *msh* is expected here, meaning that herbs can not grow in the deepest soil  
260 layers (fig. 1). In other words, it is not necessary the erosion to remove the soil entirely  
261 to cancel out herb productivity. This will occur whenever:

262

263  $SOI \leq msh$  [13]

264

265 It is assumed that the modelled hectare does not correspond to a place where livestock is  
266 crowded—e.g. around watering points. Herb productivity in those special places could  
267 be drastically reduced, or entirely lost, not only by losing the soil but also as a  
268 consequence of trampling.

269 Summarizing, equation 9 states that for herbs to reach their potential annual production,  
270 PHP, it is necessary the absence of shrubs in the modelled hectare—i.e.  $TSB = 0$ —and  
271 also that soil is deep enough—i.e.  $SPE = 1$ . Finally, PHP is linearly related to annual  
272 rainfall, *RNF*, again using a negative y-intercept (eq. 11).

273

## 274 **Soil**

275 As a matter of simplifying the terminology, soil in the model refers to the entire amount  
276 of various organic and inorganic materials covering the bedrock, litter included. This is  
277 because what is sought by this model's section is to represent the annual mass balance  
278 over the bedrock, that is, the rates of materials yearly accumulated and removed,

279 whatever their nature could be. Thus, any physical or chemical transformation  
 280 happening within the soil is ignored as long as it does not imply significant mass  
 281 variations.

$$282 \quad dSOI/dt = BWR + OMR - SER \quad [14]$$

$$283 \quad BWR = \max \{0, pwr - wsr \text{ SOI}\} \quad [15]$$

$$284 \quad OMR = (GHB + SDR + oma \text{ SKR}) (1 - fod) \text{ mdc} \quad [16]$$

$$285 \quad SER =$$

$$286 \quad = BSE [\max \{0, 1 - scc \text{ TSB}\} \exp \{-ehr \text{ GHB}\} + \min \{1, scc \text{ TSB}\} \exp\{-esr \text{ TSB}\}]$$

$$287 \quad [17]$$

288 The equation for SKR is given in a following section.

289 Endogenous variables

290 **SOI** = Soil depth; **BWR** = Bedrock weathering rate; **OMR** = Organic matter deposition  
 291 rate; **SER** = Soil erosion net-rate; **GHB** = Ungrazed above ground herb biomass; **SDR**  
 292 = Shrub biomass death rate; **SKR** = Stocking rate; **TSB** = Total aboveground shrub  
 293 biomass

294 Exogenous variables

295 **BSE** = Bare soil erosion rate

296

297 Parameters

298 **pwr** = Potential bedrock weathering rate; **wsr** = Weathering-soil depth relation  
 299 parameter; **oma** = Organic matter per animal; **fod** = Fractional organic matter  
 300 decomposition rate; **mdc** = Mass to depth unit conversion coefficient for organic matter;  
 301 **scc** = Shrub biomass to cover percentage conversion coefficient; **ehr** = Erosion-herb  
 302 biomass relation parameter; **esr** = Erosion-shrub biomass relation parameter  
 303

304

305 The stock of soil grows annually due to the bedrock weathering rate, BWR, and to the  
 306 net-rate of deposited organic matter, OMR (eq. 14). The former decreases as soil depth  
 307 increases because the bedrock surface is less affected by weather (eq. 15). The organic  
 308 matter comes from herbs' and shrubs' dead materials and from livestock manure. Since  
 309 herbs get dry at the end of the growing season, all their ungrazed biomass, GHB, is  
 310 added to the soil each year. A fraction, fod, of the yearly deposited organic matter is  
 311 released to the atmosphere as CO<sub>2</sub> in the decomposition process (eq. 16)

312 Losses of soil are due to positive net-rates of erosion, that is to unbalances between the  
313 inner erosion rates in the modelled hectare and the deposition of soil coming from  
314 upslope areas (eq. 14). Such annual net-rate of erosion, SER, has to be related to both  
315 the ungrazed herb biomass, GHB, and the total shrub biomass, TSB—both measured at  
316 the end of the dry season—since these are the only variables referred to vegetation  
317 within the model. However, this seems reasonable since vegetation cover is minimal at  
318 the onset of the rainy season so that the greatest erosion rates of the year happen in such  
319 a period. The relationship is formalized as a weighted average of the erosion rates in the  
320 herb and shrub shares of the hectare, where the weights are the respective cover  
321 percentages (recall eq. 9). Conventional negative exponential functional forms (e.g.  
322 Elwell and Stocking, 1976) are used to formulate both erosion rates (eq. 17).

323 On the one hand, the bare soil erosion rate, *BSE*—i.e. the erosion rate when  $TSB =$   
324  $GHB = 0$ —depends on the characteristics of the soil and the slope of the modelled  
325 hectare, yet these two factors can be taken as fixed for a given hectare. On the other,  
326 *BSE* also depends on the intensity and timing of rainfall, what makes such an exogenous  
327 variable to follow stochastic patterns in the course of years. These patterns may be  
328 assumed independent of the amounts fell. Indeed, a high amount of rainfall can provoke  
329 little erosion if its intensity is low and it occurs when the soil is more covered.  
330 Conversely, large losses of soil can be triggered in an overall dry year if events of  
331 rainfall, though scarce, are intense enough and happen when the soil is more exposed.

332

### 333 **Stocking rate**

334 The stocking rate in the modelled hectare is determined by means of the following  
335 equations:

$$336 \text{SKR} = \max \{GMA^c/gm1, (1 - dps) rgh\} \quad [18]$$

337  $GMA^e = \text{smoothi} \{GMA, gma_t, gma_i\}$  [19]

338  $GMA = PRM MYA + (sbh/SKR) + ika - PRS SFA - oca$  [20]

339  $MYA = pmy (1 - \exp \{-mer IEA\})$  [21]

340 The equations for IEA and SFA are given in following sections.

341 Endogenous variables

342 **SKR** = Stocking rate; **GMA<sup>e</sup>** = Estimated gross margin per animal; **GMA** = Gross  
343 margin per animal; **MYA** = Milk yield per animal; **SFA** = Supplemental feed consumed  
344 per animal

345

346 Exogenous variables

347 **PRM** = Price of milk; **PRS** = Price of supplemental feed

348

349 Parameters

350 **gm1** = Gross margin per animal that makes SKR to be one; **dps** = Decoupling  
351 percentage of payments; **rgh** = Subsidized animals (rights) in the hectare; **gma<sub>t</sub>** = Gross  
352 margin per animal, adjustment time for smoothing; **gma<sub>i</sub>** = Gross margin per animal,  
353 initial value for smoothing; **sbh** = Total subsidies to the hectare; **ika** = Income from the  
354 selling of kids per animal; **oca** = Other cost per animal (not supplemental feed); **pmy** =  
355 Potential milk yield per animal; **mer** = Milk-energy intake relation parameter

356

357 The central assumption of this model's section is that the stocking rate, SKR, depends

358 on the expected profitability of the grazing business. If profitability maintains high

359 during enough time, either the number of farmers or the size of the flocks, or both, will

360 grow within the region resulting in the increase of the average stocking, and *vice versa*.

361 Thus, a linear relationship between SKR and the expected gross margin per animal,

362  $GMA^e$ , is hypothesized (eq. 18). The proportionality parameter, gm1, is expressed as

363 divisor to make it positively related to the average opportunity cost of farmers. In this

364 way, the better the average alternative rent outside livestock production—i.e. the greater

365 gm1—the lesser the number of farmers staying in the business, and thus the average

366 stocking rate.

367 Equation 18 includes a max function to account for the constraints that the policy

368 instruments being in force in the European countries establish on SKR. The CAP

369 currently subsidize sheep/goat farmers with a Single Farm Payment, decoupled from

370 production and animal numbers, which could be half combined with a system of flat  
371 premiums per “right”—i.e. per eligible sheep/goat—plus supplementary premiums if  
372 certain requirements are fulfilled. Each Member State has decided whether to follow the  
373 partially or the entirely decoupled system (<http://ec.europa.eu>), and this can be reflected  
374 in the model by means of the decoupling percentage parameter, dps. With the max  
375 function of equation 18 the modelled stocking rate will exceed the number of rights per  
376 hectare if the expected gross margin per animal,  $GMA^e$ , is high enough, in spite the fact  
377 some animals will not receive subsidies. This will be the common situation when the  
378 decoupling percentage, dps, is either 0.5 or 1. Nevertheless, since subsidies are incomes  
379 with no risk, so that they are always worth to be ensured, it is assumed that the stocking  
380 rate will never fall under the number of rights per hectare, whatever profitability could  
381 be.

382 Farmers’ expectation about gross margin per animal,  $GMA^e$ , is obtained by exponential  
383 smoothing (eq. 19). Hence,  $GMA^e$  is a weighted average of past observed values of the  
384 actual gross margin per animal, GMA, where the weights decrease exponentially as we  
385 go back over time (recall footnote 1). This is a conventional way to represent the  
386 forming of expectations about uncertain variables, so-called adaptable expectations.  
387 Note that by assuming a farmers’ response based on averaging past observed values the  
388 impact of any shift in GMA on the stocking rate will be distributed, or delayed, along  
389 several years. As other kind of lags (Walker, 1993), this one could also influence  
390 rangeland dynamics.

391 Indeed, if farmers would not lag their responses and thus they stock yearly on the basis  
392 of the current gross margin per animal—i.e. if  $GMA^e = GMA$ —the average stocking  
393 rate, SKR, will change with any annual variation of profitability. Moreover, the entire  
394 impact of each change on GMA, for example due to biomass shortage or a punctual

395 variation of prices, would be reflected immediately on SKR<sup>2</sup>. This kind of farmers'  
396 behaviour, which Anderies et al. (2002) call 'perfectly reactive strategy', could have the  
397 desirable consequence of making the stocking rate, and thus the pressure on biomass, to  
398 be reduced in dry years. However, this will only be entirely true as long as prices and  
399 subsidies do not take especially advantageous values in the same years. Yet this  
400 perfectly reactive strategy can hardly be expected in Mediterranean rangelands.

401 More realistically, the forming of expectations about the gross margin per head implies  
402 averaging a number of past observed values—i.e. a positive value of  $gma_t$ —and thus an  
403 inertial or delayed farmers' response. In this way, any shift of GMA in an isolated year,  
404 either upward or downward, will only be reflected partially on  $GMA^e$ . The greater the  
405 number of averaged years the lesser the shift that any single year's profitability will  
406 provoke on farmers' expectations. Therefore, if the stocking decisions delay long, the  
407 modelled hectare will be neither de-stocked nor re-stocked significantly from year to  
408 year and the eventual advantages of the perfectly reactive strategy will be lost.

409 The equation for the gross margin per animal, GMA (eq. 20), considers the incomes  
410 coming from the selling of milk and kids and the subsidies perceived per head. Farmers  
411 would be price takers, or in other words, the prices of milk,  $PRM$ , and supplemental  
412 feed,  $PRS$ , would be determined by markets and not influenced by the production and  
413 demand happening in the region. Hence both  $PRM$  and  $PRS$  are considered exogenous  
414 variables thus allowing scenarios either assigned by the user or generated stochastically.  
415 Total subsidies to the hectare,  $sbh$ , incomes from the selling of kids,  $ika$ , and other costs  
416 per animal different from supplemental feed,  $oca$ , are all simplified as parameters.

417 The milk yield per animal,  $MYA$ , is related to the individual intake of energy,  $IEA$ , by  
418 means of an inverted exponential functional form (eq. 21 and fig. 1). Thus, the milk

---

<sup>2</sup> The existence of rights could constrain reductions of the livestock numbers.

419 yield per head grows with the intake of energy until a potential or saturation value, pmy,  
420 is reached. The values of both pmy and the shape-parameter mer depend on the breed  
421 being considered.

422

### 423 **Consumption of biomass**

424 The following is the set of equations used to determine the rates of herb and shrub  
425 biomasses yearly consumed in the modelled hectare.

$$426 \quad \text{RBA} = \text{pbi} - \text{bss SFA}^t \quad [22]$$

$$427 \quad \text{ABP} = \text{peh AHP} + \text{pen ASP} \quad [23]$$

$$428 \quad \text{NBA} = \min \{ \text{RBA}, \text{ABP/SKR} \} \quad [24]$$

$$429 \quad \text{HCR} = \text{HBA SKR} \quad [25]$$

$$430 \quad \text{HBA} = \text{HPA NBA} \quad [26]$$

$$431 \quad \text{HPA} = (\text{peh AHP/ABP})^{\text{hpr}} \quad [27]$$

$$432 \quad \text{SCR} = \min \{ (\text{NSA} + \text{OSA}) \text{SKR}, \text{pes TSB} \} \quad [28]$$

$$433 \quad \text{NSA} = (1 - \text{HPA}) \text{NBA} \quad [29]$$

$$434 \quad \text{OSA} = \text{RBA} - \text{NBA} \quad [30]$$

435 The equation for  $\text{SFA}^t$  is given in the following section.

436 Endogenous variables

437 **RBA** = Biomass normally required per animal; **SFA<sup>t</sup>** = Target supplemental feed  
438 consumed per animal; **ABP** = Available aboveground biomass production; **AHP** =  
439 Aboveground herb production; **ASP** = Aboveground shrub production; **NBA** = New  
440 biomass consumed per animal; **SKR** = Stocking rate; **HCR** = Herb biomass  
441 consumption rate; **HBA** = Herb biomass consumed per animal; **HPA** = Herb proportion  
442 in new biomass consumed per animal; **SCR** = Shrub biomass consumption rate; **NSA** =  
443 Shrub new biomass consumed per animal; **OSA** = Shrub old biomass consumed per  
444 animal; **TSB** = Total aboveground shrub biomass

445

446 Parameters

447 **pbi** = Biomass intake per animal without supplemental feed; **bss** = Biomass-supplement  
448 substitution coefficient; **peh** = Proportion of eatable herb production; **pen** = Proportion  
449 of eatable shrub production; **hpr** = Consumed-available herb proportions relation  
450 parameter; **pes** = Proportion of eatable total shrub biomass

451

452 The amount of biomass normally required by one animal, RBA, equals the potential  
453 biomass intake per head, which is assumed to be a parameter, named pbi, less a fraction,  
454 bss, of the target amount of supplemental feed supplied per animal, SFA<sup>t</sup> (eq. 22).  
455 Therefore, the model allows considering different biomass-supplement substitution  
456 ratios by giving non-zero values to bss.

457 The availability of new biomass, ABP—i.e. that produced in the current year—is the  
458 sum of the eatable fractions of the herb and shrub aboveground production (eq. 23).  
459 Since the animals prefer this new biomass, the amount yearly consumed per head, NBA,  
460 will equate the required amount of biomass, RBA, unless ABP is not sufficient in the  
461 modelled hectare (eq. 24). The model considers that the eatable fraction of the current  
462 year's biomass productions, peh for herbs and pen for shrubs, remain fixed with time.

463 This simplification requires assuming that unpalatable species are negligible.

464 The total herb biomass yearly removed by livestock in the modelled hectare, HCR, is  
465 simply the herb biomass consumed per animal, HBA, times the stocking rate, SKR (eq.  
466 25). HBA is a fraction, named HPA, of the amount of new biomass consumed per head,  
467 NBA (eq. 26). It is assumed that the greater the relative availability of any type of  
468 biomass within the hectare, herbs or shrubs, the higher is the pressure of livestock on it.  
469 This means that, although not explicitly shown by the equations, the ratio of  
470 grazers/browsers—i.e. sheep/goats—within the stocking rate, SKR, would differ from  
471 year to year. This reflects the fact that shepherds decide where to lead what animals by  
472 looking at pasture's composition. Therefore, the average fraction of herbs, HPA, in the  
473 amount of new biomass consumed per animal is related to the proportion of eatable herb  
474 biomass within the hectare's available new biomass (eq. 27); the parameter hpr allows  
475 managing the shape of this relationship.

476 The total shrub biomass yearly removed by livestock, SCR, will be the amount of shrub  
 477 biomass consumed per animal times the stocking rate, SKR, unless SCR overcomes the  
 478 eatable fraction of the total shrub biomass, TSB (eq. 28). The amount of shrub biomass  
 479 consumed per head could be made up of shares of new and old biomasses, NSA and  
 480 OSA, respectively. The former is simply the remainder fraction,  $1 - \text{HPA}$ , of the total  
 481 new biomass consumed per head, NBA (eq. 29). As indicated before, this fraction is  
 482 positively related to the availability of new shrub biomass within the hectare. The old  
 483 shrub biomass consumed per head, OSA, is assumed to be the difference between the  
 484 normally required and the actual new biomass consumed per animal (eq. 30). In this  
 485 way, the old shrub materials will only be consumed in years of scarcity where  $\text{NBA} <$   
 486  $\text{RBA}$ .

487

#### 488 **Supplemental feed**

489 Farmers use supplemental feed to make the animals reaching the targeted energy  
 490 intakes. Livestock have also water at their disposal at any time, droughts included. The  
 491 following are the equations determining the amount of supplemental feed and the  
 492 energy intake per animal.

$$493 \text{SFA} = \text{SFA}^t + \text{SFA}^x \quad [31]$$

$$494 \text{SFA}^t = (\text{IEA} - \text{pbi BEC})/(\text{sfe} - \text{bss BEC}) \quad [32]$$

$$495 \text{BEC} = \text{hec HPA} + \text{sec} (1 - \text{HPA}) \text{ if } \text{ABP} > 0; = 0 \text{ if } \text{ABP} = 0 \quad [33]$$

$$496 \text{IEA}^o = \ln \{[(\text{sfe} - \text{bss BEC}) \text{PRM pmy mer}]/\text{PRS}\}/\text{mer} \quad [34]$$

$$497 \text{IEA} = (1 + \text{sbo}) \text{IEA}^o \quad [35]$$

$$498 \text{SFA}^x = \max \{0, (\text{IEA} - \text{sfe SFA}^t - \text{hec HBA} - \text{sec NSA})/\text{sfe}\} \quad [36]$$

499 Endogenous variables

500 **SFA** = Supplemental feed consumed per animal; **SFA**<sup>t</sup> = Target supplemental feed  
 501 consumed per animal; **SFA**<sup>x</sup> = Extra supplemental feed consumed per animal; **IEA** =  
 502 Intake of energy per animal; **BEC** = Biomass average energy content; **HPA** = Herb

503 proportion in new biomass consumed per animal;  $\mathbf{IEA}^0$  = Optimum intake of energy per  
 504 animal;  $\mathbf{HBA}$  = Herb biomass consumed per animal;  $\mathbf{NSA}$  = Shrub new-biomass  
 505 consumed per animal

506

507 Exogenous variables

508  $\mathbf{PRM}$  = Price of milk;  $\mathbf{PRS}$  = Price of supplemental feed

509

510 Parameters

511  $\mathbf{pbi}$  = Biomass intake per animal without supplemental feed;  $\mathbf{sfe}$  = Supplemental feed  
 512 energy content;  $\mathbf{bss}$  = Biomass-supplement substitution coefficient;  $\mathbf{hec}$  = Herb energy  
 513 content;  $\mathbf{sec}$  = Shrub energy content;  $\mathbf{pmy}$  = Potential milk yield per animal;  $\mathbf{mer}$  =  
 514 Milk-energy intake relation parameter;  $\mathbf{sbo}$  = Rate of systematic bias from optimum  
 515 energy intake per animal

516

517 The total amount of supplemental feed consumed per head, SFA, could be made up of a  
 518 normal target share,  $\mathbf{SFA}^t$ , and an occasional extra share,  $\mathbf{SFA}^x$ , only supplied in years  
 519 of biomass scarcity (eq. 31).  $\mathbf{SFA}^t$  is the amount of supplemental feed needed to reach  
 520 the target intake of energy per head, IEA, in a normal year where the animals are able to  
 521 get the required biomass from the annual biomass production—i.e when  $\mathbf{NBA} = \mathbf{RBA}$ .

522 Some operations are needed to get the mathematical expression of  $\mathbf{SFA}^t$  (eq. 32).

523 Indeed, using eqs. 22, 26 and 29 and being  $\mathbf{sfe}$ ,  $\mathbf{hec}$  and  $\mathbf{sec}$  the per unit energy contents  
 524 of supplemental feed, herb biomass and new shrub biomass, respectively, for a normal  
 525 year where  $\mathbf{NBA} = \mathbf{RBA}$  it is verified that:

$$\begin{aligned}
 526 \quad \mathbf{IEA} &= \mathbf{sfe} \mathbf{SFA}^t + \mathbf{hec} \mathbf{HBA} + \mathbf{sec} \mathbf{NSA} = \\
 527 \quad &= \mathbf{sfe} \mathbf{SFA}^t + \mathbf{hec} \mathbf{HPA} (\mathbf{pbi} - \mathbf{bss} \mathbf{SFA}^t) + \mathbf{sec} (1 - \mathbf{HPA}) (\mathbf{pbi} - \mathbf{bss} \mathbf{SFA}^t) = \\
 528 \quad &= \mathbf{sfe} \mathbf{SFA}^t + (\mathbf{pbi} - \mathbf{bss} \mathbf{SFA}^t) [\mathbf{hec} \mathbf{HPA} + \mathbf{sec} (1 - \mathbf{HPA})] = \\
 529 \quad &= \mathbf{sfe} \mathbf{SFA}^t + (\mathbf{pbi} - \mathbf{bss} \mathbf{SFA}^t) \mathbf{BEC} \quad [37]
 \end{aligned}$$

530 Equation 32 is obtained simply by solving eq. 37 for  $\mathbf{SFA}^t$ .  $\mathbf{BEC}$  is the average unitary  
 531 energy content of the new biomass consumed per animal, which is zero in a year of no  
 532 biomass production (eq. 33).

533 Since the milk yield per animal,  $\mathbf{MYA}$ , increases non-linearly with  $\mathbf{IEA}$  until a  
 534 saturation value (recall eq. 21) and the supplemental feed supplied per head grows

535 linearly with IEA (eq. 32), an optimal intake of energy,  $IEA^{\circ}$ , exists which render the  
536 maximum gross margin per animal. This optimal value is obtained for a year with no  
537 biomass scarcity using the conventional first-order maximum condition: firstly  
538 substituting MYA (eq. 21) and  $SFA^t$  (eq. 32) in the expression of GMA (eq. 20), then  
539 differentiating GMA with respect to IEA and finally solving the equation  $dGMA/dIEA$   
540  $= 0$  for IEA. The resulting expression is equation 34.

541 Note that the optimum intake of energy,  $IEA^{\circ}$ , is positively related to the price of milk,  
542  $PRM$ , and the particular breed, through  $pmy$  and  $mer$ , and negatively related to the price  
543 of supplemental feed,  $PRS$ . Therefore, if  $PRM$  increases or/and  $PRS$  decreases in some  
544 year, it will be optimal to increase the animals' intake of energy in such a year in a  
545 definite amount given by  $IEA^{\circ}$ . It is unlikely that farmers know exactly the values taken  
546 by  $IEA^{\circ}$  through time, or in other words, that they behave in a perfect optimal way.  
547 However, overall rationality is assumed for farmers' responses to price variations so  
548 that the target intake of energy per head, IEA, keeps track of the optimum value,  $IEA^{\circ}$ .  
549 For the sake of simplicity, the bias between both energy intakes,  $sbo$ , is considered to be  
550 systematic (eq. 35).

551 In a year with scarcity of biomass, where NBA equals  $ABP/SKR$  and is lesser than  
552 RBA (recall eq. 24), the amount  $SFA^t$  given by eq. 32 is no longer able to make one  
553 animal to complete the targeted intake of energy,  $IEA^3$ . Therefore, in such years each  
554 animal is supplied with the additional amount of supplemental feed,  $SFA^x$ , which serves  
555 to fill the gap until IEA (eq. 36). Another particularity of years with biomass shortage is  
556 that the intake of energy given by eq. 34 is no longer optimum<sup>4</sup>. However, the model  
557 neglects this subtlety which hardly could be noticed by farmers. This means that in any

---

<sup>3</sup> It can be checked that, after assuming negligible the energy content of the old shrub biomass, for one animal to intake IEA when  $NBA = ABP/SKR$  the amount of supplemental feed must be  $SFA^t = [IEA - (ABP/SKR) BEC]/sfe$ , a quantity which is always greater than eq. 32's.

<sup>4</sup> It can be checked that  $IEA^{\circ} = \ln \{sfe PRM pmy mer/PRS\}/mer$  when  $NBA = ABP/SKR$ .

558 simulated year in which  $NBA < RBA$  the model will make the rate of deviation between  
559 the actual and the optimum intake of energy to be greater than its normal value, sbo  
560 (recall eq. 35).

561

### 562 **3.- MODEL DYNAMICS: SUSTAINABILITY AND DEGRADATION**

563 The theoretical model described before has two state variables, total shrub biomass,  
564 TSB, and soil depth, SOI, whose annual rates of variation are defined in equations 1 and  
565 14, respectively. It may be checked that, by suitably substituting all the rest of  
566 endogenous and exogenous variables into these two equations, the whole model is  
567 condensed into a couple of dynamic equations of the form:

568

569  $dTSB/dt = \varphi$ [present and past values of TSB, SOI and *EXOGENOUS VARIABLES*] [38]

570  $dSOI/dt = \psi$ [present and past values of TSB, SOI and *EXOGENOUS VARIABLES*] [39]

571

572 Therefore, rangelands are not represented here by means of a livestock-biomass  
573 dynamic system, as normally do the so-called ‘equilibrium models’ (e.g. Noy-Meir,  
574 1975), but by means of a shrubs-soil one. This two-dimensional system, whose  
575 complicated equations involve all of the model’s parameters, relates the dynamics of  
576 shrub biomass and soil depth within a particular rangeland—i.e. one whose parameters  
577 has been fixed—to time-scenarios of the exogenous variables—i.e. to weather (*RNF*,  
578 *BSE*) and prices (*PRM*, *PRS*). Since the rest of endogenous variables—i.e. herb  
579 biomass, stocking rate, erosion, etc.—ultimately depends on TSB, SOI and the  
580 exogenous variables, as it may be checked in the expanded model, their dynamics could  
581 be entirely recovered from those yielded by  $\varphi$  and  $\psi$ .

582 From an applied point of view, the model is able to generate time-trajectories of all the  
583 endogenous variables along a period established by the user. Three inputs are necessary  
584 for that: i) suitable values for the set of parameters—i.e. to calibrate the model; ii) a pair  
585 of initial values for TSB and SOI and iii) a detailed time-scenario for each exogenous  
586 variable.

587

### 588 **Scenarios where the exogenous variables do not change with time**

589 In order to understand more deeply the model dynamics it is worth considering the  
590 theoretical situation of converting the whole set of exogenous variables into parameters.  
591 This means to take every exogenous variable as fixed in time, for example, at their  
592 respective average value. In this way, once the set of parameter values are assigned,  
593 exogenous variables now included, the time-trajectories of all of the system's  
594 endogenous variables only depend on the initial values of TSB and SOI. In other words,  
595 it is possible to foresee the long-term state of the whole system just by knowing what  
596 the values of both TSB and SOI currently are.

597 For this task the following two equations are relevant:

598

$$599 \quad d\text{TSB}/dt = \varphi[\text{TSB}, \text{SOI}] = 0 \quad [40]$$

$$600 \quad d\text{SOI}/dt = \psi[\text{TSB}, \text{SOI}] = 0 \quad [41]$$

601

602 These are the nullclines of the system: the shrub-nullcline and the soil-nullcline,  
603 respectively. Their intersection points, of the type (SOI, TSB), are steady states or  
604 equilibria for the whole system. In such points, the rates of variation of both TSB and  
605 SOI cancel out so that their time-trajectories, and thus those of all the rest of

606 endogenous variables, settle down to constant values<sup>5</sup>. Since  $\varphi$  and  $\psi$  have complicated  
607 expressions in our model, the nullclines can only be found in practice by programmed  
608 numerical procedures.

609 Figure 2 shows a first illustrative instance, called case A, of all the relevant dynamic  
610 elements of our model. The drawing corresponds to a particular set of values of both  
611 parameters and the exogenous variables. It shows the phase plane with axis SOI-TSB  
612 containing: i) the shrub-nullcline (dashed line); ii) the soil-nullcline (solid line with two  
613 branches); iii) the equilibrium points of the system (the black and white circles); iv) the  
614 signs or directions of the functions  $\varphi$  and  $\psi$  in each region delimited by the two  
615 nullclines (pairs of perpendicular solid arrows where the vertical one refers to  $\varphi$  and the  
616 horizontal one to  $\psi$ ); and v) some examples of time-trajectories followed by the state  
617 variables (dashed arrows).

618

619

## FIGURE 2

620

621 In case A, the nullclines intersect at three points<sup>6</sup> and thus there are three possible  
622 equilibria for the system. The equilibrium marked with a white circle is an unstable one.  
623 Only two particular time-trajectories lead to it meaning that the probability for the  
624 system to find this equilibrium is zero. However, those two trajectories define the line  
625 called separatrix which is important because it marks out the sustainable and  
626 unsustainable regions of the phase plane. Indeed, on the one hand, every time-trajectory  
627 starting at any pair of initial values ( $soi_i, tsb_i$ ) located to the right of the separatrix—i.e.  
628 within figure's white-shaded area—will reach the S-equilibrium, or in other words, will

---

<sup>5</sup> The present and the past values of TSB and SOI will coincide then; this is why eqs. 40 and 41 neglects the latter.

<sup>6</sup> In this instance of case A, the left-most part of the soil-nullcline coincides with the lowest part of the vertical axis. This is why point D is also an intersection point.

629 be attracted by S, a point where both the soil depth and the shrub biomass are relatively  
630 high. On the other, every time-trajectory starting at any point to the left of the  
631 separatrix—i.e. within the grey-shaded area—will be attracted by the D-equilibrium,  
632 which in this instance of the case A corresponds to a degraded hectare devoid of soil,  
633 and thus of herbs too, though some shrub biomass grows on bedrock's cracks<sup>7</sup>.  
634 Note that the D-equilibrium's region of attraction—grey-shaded—is made up of points  
635 with a low soil component. Therefore, under case A, inexorable degradation will only  
636 occur to an initially eroded system, or conversely, sustainable dynamics will go on for  
637 any normal system. Something important must also be noticed regarding the S-  
638 equilibrium. Recall that model's equations state that no herb biomass will grow in the  
639 hectare if either the total shrub biomass overcomes  $1/scc$  (eq. 12) or the soil depth is  
640 under  $msh$  (eq. 13); both thresholds are marked in fig. 2. It can be seen that point S is  
641 below  $1/scc$  and to the right of  $msh$ , meaning that the pasture at such an equilibrium is  
642 composed of both herbs and shrubs. However this is a result linked to the particular set  
643 of values assigned to parameters and endogenous variables in this instance of the case  
644 A. Some other sets of values had made either  $SOI < msh$ ,  $TSB > 1/scc$ , or both, at point  
645 S, thereby representing a system which tends to be entirely dominated by shrubs in the  
646 long-term.

647 Figure **FIGURE 3** shows a second instance of model's nullclines, called case B. Of  
648 course, it is obtained by fixing the parameters and exogenous variables at different  
649 values than those used in case A.

650

651

### **FIGURE 3**

---

<sup>7</sup> For other instances of the case A, the left-most part of the soil-nullcline does not coincide with the vertical axis thus intersecting with the shrub-nullcline at a point where  $SOI > 0$  (see, for example, the case B illustrated below). Of course, it is also possible that the shrub-nullcline intersects the horizontal axis, instead of the vertical one, meaning that no shrub biomass can grow on the deepest layers of soil.

652

653 Here only a D-equilibrium, with low values of both SOI and TSB, exists. Therefore, if  
654 the system's nullclines would display as some instance of the case B, every system's  
655 time-trajectory, starting anywhere, will lead to degradation<sup>8</sup>.

656 If we hold the assumption of considering a particular set of fixed values not only for the  
657 parameters but also for the exogenous variables, the modelled rangeland will show a  
658 particular instance of only one of the two described types of dynamics, either A or B. In  
659 this way the model allows to assess whether a studied rangeland would be sustainable—  
660 would tend towards a S-equilibrium—or degraded—would tend towards a D-  
661 equilibrium—under theoretical invariable time-scenarios. An assessment like that does  
662 not lack of interest indeed, especially if the scenario is made up of average values.

663

#### 664 **Scenarios where only one parameter or exogenous variable change with time**

665 It must be highlighted that it would suffice to suitably change the value of just one of  
666 the parameters or exogenous variables within the fixed set considered so far for the  
667 system to shift from one to the other overall dynamic framework.

668 For example, we could find that the system is under case-A dynamics after assigning  
669 average values to all of the parameters and exogenous variables, meaning that the  
670 modelled rangeland would be sustainable under invariable average conditions.  
671 However, the overall system dynamics, and the associated assessment of sustainability,  
672 could drastically change if, for instance, the value of gm1 was sufficiently decreased  
673 from some year on—i.e. if farmers' average opportunity cost shifts to a lower value and  
674 thus the average stocking rate moves to a higher one (recall eq. 18). Here, the passage to

---

<sup>8</sup> Note that the D-equilibrium could be positioned at the vertical axis, as in fig. 2, meaning that the system tends towards the entire loss of the soil in the long term.

675 the case-B dynamics of degradation happening after such all-other-things-being-equal  
676 change of scenario had to be undoubtedly attributed to overstocking.

677 Likewise, case A could also become case B if, without changing gm1, the annual  
678 rainfall would be dropped below a certain under-average value from some year on. In  
679 this case, degradation could be attributed exclusively to a change towards a drier  
680 weather—a climatic change indeed, given its constancy—but again because all other  
681 things are being unrealistically equal.

682

### 683 **Scenarios where all the exogenous variables simultaneously change with time**

684 The previous reasoning helps to figure out what will happen when the theoretical  
685 assumption of all the exogenous variables remaining invariable through time is given  
686 up. If such variables are allowed to change annually, either stochastically or by means  
687 of scenarios specified by the user, the position of the system's nullclines will vary from  
688 year to year so that a different equilibrium will be the system's attractor each year. It is  
689 possible then that cases A and B alternate in the course of time with different patterns.

690 However, it is quite important to note that the current year's position of an equilibrium  
691 point within the phase plane is not necessarily the current year's position of the actual  
692 system's time-trajectory. Rather, both positions will likely differ. The actual time-  
693 trajectory will move each year towards the current system's attractor, at least roughly.  
694 But unless the same attractor is repeated a sufficient number of years, the actual time-  
695 trajectory will be normally far from any equilibrium.

696 The example shown in fig. 4 tries to clarify this important issue usually missed in the  
697 literature. It corresponds to the following sequence of four imaginary years: normal  
698 (year 1), severely dry with some torrential storms (year 2), humid (year 3) and  
699 moderately dry (year 4). The figure shows the four annual equilibria or system's

700 attractors, the four time-trajectories which would lead to every equilibrium if the  
701 exogenous variables were fixed to their current values from the corresponding year on  
702 (dashed arrows) and the actual time-trajectory (solid arrow).

703

704

#### FIGURE 4

705

706 A unique set of parameter values is used in this example. Then, the long-term  
707 equilibrium in the average year 1, EQ1, which is of the case A's type S, results after  
708 assigning average values to all of the exogenous variables. The long-term equilibrium  
709 corresponding to the very bad year 2, EQ2, which is of the case B's type D, results by  
710 assigning a very low value to annual rainfall, *RNF*, and simultaneously an above-  
711 average value to the bare soil erosion rate, *BSE*; the two other exogenous variables—  
712 *PRM* and *PRS*—would vary regarding year 1 too, though not significantly. Finally,  
713 above-average and below-average values of *RNF* are used to obtain the S-equilibria  
714 EQ3 and EQ4, respectively, while the three other exogenous variables change slightly  
715 with regard their average values.

716 The initial actual position of the system at the beginning of year 1 (point y.0 in fig. 4)  
717 depends on past events so that it is rather arbitrary here. At the end of year 1 (point y.1),  
718 the actual time-trajectory gets closer to its current attractor, EQ1, but without reaching  
719 it. Only if the particular scenario of year 1 were maintained constant during a number of  
720 years the system would reach EQ1. For that, it would follow the trajectory marked by  
721 the dashed arrow going from y.0 to such equilibrium. But actually, at the end of the bad  
722 year 2 (point y.2) the system loses soil with regard to the end of year 1—i.e. the actual  
723 time-trajectory shifts to the left. In this way, the system aims at EQ2 yet being far from  
724 reaching it. Again, EQ2 would only be reached after many years of repeating exactly the

725 same scenario of year 2; for that, the system would follow the dashed arrow joining y.1  
726 and EQ2. Likewise, the actual time-trajectory seeks the respective current equilibria in  
727 years 3 and 4 but without reaching them.

728 This example serves to illustrate how one and the same dynamic model is able to show  
729 both ‘disequilibrium’ (Illius and O’Connor, 1999, p. 800) and ‘non-equilibrium’ (e.g.  
730 Ellis, and Swift, 1988; Sullivan and Rohde, 2002) dynamics. The former is caused by  
731 different non-reached equilibria successively occurring in the course of time; the latter  
732 will happen when those equilibria frequently include type-D ones—i.e. equilibria  
733 corresponding to a degraded system, though equilibria after all.

734 Note now that the actual time-trajectory slowly shifts upward and leftward in the course  
735 of the four exemplified years. This means that the system follows an overall tendency of  
736 degradation in such years since there is progressively less soil and more shrubs in the  
737 rangeland. In fact, degradation in the modelled rangeland might be rigorously defined as  
738 the progressive displacement of the system to a leftward or/and upward direction within  
739 the phase plane.

740 This idea is further developed further in fig. 5. It shows the phase plane mapped into  
741 three regions: permanent degradation (grey), reversible degradation (dotted) and no  
742 degradation (white). It also shows some examples of degrading tendencies—not actual  
743 time-trajectories—for the modelled rangeland (dashed arrows).

744

745

## FIGURE 5

746

747 Note that the boundaries of the white region are marked out by the thresholds  $1/scc$  and  
748  $msh$  of eqs. 12 and 13. Therefore, when the system is within this region, pasture will be  
749 made up of both herbs and shrubs—except for the points at the horizontal axis where

750 only herbs exist. The white region is considered here to be that of no degradation<sup>9</sup>. Soil  
751 depth is under  $msh$  at any point within the grey region meaning that herbs have  
752 disappeared in the hectare and thus shrubs dominate. We know that this is because of,  
753 once  $SOI < msh$ , the upper soil's layer allowing herb growth is lost by erosion. Had the  
754 system entered into this grey region, it will be necessary for the soil to newly form the  
755 composition and structure of such a layer in order to recover herb production. This  
756 process would last for a very long time and this is why the grey region is considered as  
757 that of permanent degradation. Within the dotted region, shrubs entirely dominate the  
758 modelled hectare too, since  $TSB > 1/scc$ , yet the soil's upper layer is not lost. Therefore,  
759 it would be possible for any system positioned in such a region to recover herb  
760 production quickly, for example, with fire. This makes the dotted region to be labelled  
761 as that of reversible degradation.

762 Therefore, a process of degradation might be defined as an overall system's  
763 displacement from the white region to any other region. Moreover, the leftward  
764 component of such a displacement is the most undesirable one. Fig. 5 shows four  
765 examples of such degrading tendencies. Trends 1 and 2 leave the white region leftward  
766 while 3 and 4 do it upward. When the former happens degradation is mainly due to the  
767 loss of soil through erosion, although its consequence is shrub dominance, while in the  
768 latter degradation is exclusively due to shrubs invasion.

769 After being degraded by erosion the system could either go to the region where D-  
770 equilibria are placed (tendency 1) or turn up (tendency 2). The latter could occur, for  
771 example, if flocks were significantly reduced once the herb biomass is lost, thus  
772 allowing shrub recovering. The system could also end up in the same upper left part of  
773 the phase plane by following a pathway of shrub invasion (tendency 3). This would

---

<sup>9</sup> Those readers thinking that shrub-dominated rangelands are not necessarily degraded ones please note that the most important thing here is to describe the possible rangeland dynamics and not trying to label the phase plane's regions to achieve a unanimous agreement.

774 occur if the erosion rates were greater in the shrub-dominated rangeland than in the  
775 mixed one so that a leftward component grows as herbs are being lost. In turn, tendency  
776 4 represents a system evolving towards a shrub dominated state but without net losses  
777 of soil.

778 Having in mind the explanation regarding the example drawn in fig. 4, it may be seen  
779 that the system will evolve towards any given region within the phase plane if the  
780 annual equilibria turn out to be positioned in such a region most frequently. For  
781 example, if the rangeland currently is within the white region but most of the annual  
782 equilibria are within the grey region, the actual time-trajectory, though wandering  
783 around its overall trend, will drift faster or slower towards a more eroded state  
784 dominated by shrubs. Instead, if the rangeland currently is within the white region and  
785 most of the annual equilibria are into the same region, the system will remain non-  
786 degraded.

787 As explained before, for a given rangeland—i.e. one whose parameters are fixed—the  
788 position of any annual system's equilibrium depends on the values that the exogenous  
789 variables are currently taking. It follows that, for example, if high values of *BSE* and  
790 *PRM*—i.e. torrential rainfalls and high prices of milk—and also low values of *RNF* and  
791 *PRS*—i.e. droughts and low prices of supplemental feed—predominate within a  
792 (multiyear) scenario, it will be easier the case B, and thus D-equilibria, to frequently  
793 appear, thereby favouring system's degradation through erosion. Conversely, if a  
794 scenario includes many low values of *BSE* and *PRM* and also many high values of *RNF*  
795 and *PRS* it will favour an upward tendency in the system.

796 There are infinite possible combinations for the values taken by our four exogenous  
797 variables within the scenarios. Moreover, the dynamics associated with any particular  
798 scenario will be conditioned by the concrete system's characterization, that is, by its

799 particular set of parameter values. Therefore, any process of degradation will likely  
800 occur under the confluence of a number of factors. In other words, in a realistic system  
801 evolving under scenarios not constrained to the all-other-things-being-equal condition,  
802 different causes of degradation will normally be intermingled. Thus, the relative weights  
803 of climatic factors and livestock—rather profitability—on degradation will vary, in  
804 principle, from one particular site to another, and even among different periods of time  
805 for the same site. Could it be expected that some of those weights generally dominate?  
806 It might be, but we will not defend any overall position on the matter here. After all, to  
807 help measure those weights in concrete applications is one of the aims the model has  
808 been built for, so it is worth waiting for several applications to be done for us to  
809 consolidate any position. One of such applications is precisely presented for illustration  
810 in the next two sections.

811 Finally, as the reader would have possibly noted, our previous analysis neglects any  
812 reference to the speed of degradation processes. Yet this is all but a minor issue really.  
813 The set of annual equilibria of a given rangeland could include a large number of D-  
814 ones but it could be that the time for the system to reach the area of such points is  
815 thousands of years so that the worry about degradation is considerably mitigated if not  
816 entirely forgiven. Therefore, any assessment of a rangeland's degradation risk made  
817 with the model will be improved if an estimation of how long the process could last is  
818 additionally provided. The analysis of annual equilibria allows making an overall  
819 qualitative assessment of such a time. But for a quantitative estimation the model has to  
820 be used in a conventional, time-running, way. We will illustrate all this issues by  
821 making an application of the model to a concrete Mediterranean rangeland.

822

823 **4.- THE STUDY CASE OF LAGADAS (GREECE)**

824 Lagadas county is located NE to the city of Thessaloniki, in northern Greece and has an  
825 area of about 200000 ha. The landscape is structured into different elevation zones from  
826 35 to 1100 m a.s.l. Climate is semi-arid Mediterranean with cold winters. Geology is  
827 dominated by metamorphic rocks which result in acid soils and topography is gentle to  
828 rough. There is a variety of land use types with rangelands covering about 40% of the  
829 whole area. They are dominated by kermes oak (*Quercus coccifera* L.) shrublands with  
830 crown densities ranging from very open (<15% shrub cover) to very dense (>70% shrub  
831 cover). In these openings, grasslands or rain fed agricultural areas mainly used for  
832 cereal production are found. Therefore, rangelands of Lagadas provide two groups of  
833 forage: grass (herbaceous species) and browse (shrubs).

834 Rangelands are state owned areas but communally grazed by livestock. There were  
835 about 150000 goats and 106000 sheep in the county in the year 2000 (National  
836 Statistical Service of Greece, 2001). Both kinds of animals are mainly bred in pure  
837 flocks which are housed at night in sheds and graze in rangelands during the day. Sheds  
838 are located around the edge of the villages or away from them, but always within the  
839 village territory. Goats and sheep are both double-purpose animals, mainly raised for  
840 milk and secondarily for meat (kids or lambs).

841 Goats are the main animals using rangelands, especially shrublands because they can  
842 feed on both herbaceous species and shrubs. Grazing is done the whole year round but  
843 mainly in the winter, spring and autumn. During summer, goats usually graze on cereal  
844 stubble of the village territory or, rarely, are moving to rangelands of other territories  
845 located at higher elevations. In late winter to early spring, private arable fields sown  
846 with cereals (artificial pastures) are also used for grazing (Yakoulaki et al. 2005). In  
847 addition, animals are also fed with hay and concentrates during the periods of feed  
848 shortage, especially in the winter months (Yakoulaki et al. 2003). Sheep, on the

849 contrary, are using rangelands partially; they mainly feed on artificial pastures and  
850 cereal stubble and use grasslands or large shrub openings in spring and autumn. In  
851 addition, they are fed with hay and concentrate almost the whole year round.

852 Goat and sheep husbandry is an important economic activity in Lagadas County. In  
853 2005, there were 458 goat and 535 sheep farms that yielded a net income of 7870590 €  
854 and 8918100 € respectively. Almost 40% of this income was incurred by subsidies that  
855 farmers received from the European Union. Without these subsidies, the profit of  
856 farmers per goat or sheep would have been very low, even negative (Kitsopanidis et al.  
857 2009).

858 Within the county, the study focused on Askos which is a typical village of the region  
859 with 4000 ha of rangelands. In 2005, goats and sheep amounted to about 7200 and 2000  
860 heads respectively.

861 Data availability to be used to calibrate the model for this particular site were variable.  
862 Annual time-series data existed for rainfall and prices, but for most of the other  
863 variables and parameters there were only sparse data coming from either researches'  
864 databases or the literature. Finally, no quantitative information was available for a  
865 residual set of parameters.

866 Under these circumstances model's calibration proceeded by the following four stages:

867

868 i) Two sets of invariable time-trajectories representing benchmarks for the system were  
869 established for the main variables using the available information. One benchmark  
870 corresponded to an average scenario, and the other to one of exceptional high rainfall.

871 ii) Different values for each unknown parameter were tried iteratively, within plausible  
872 ranges, until the whole model was able to simulate both sets of time-trajectories in a  
873 robust and coherent way. That is, the whole model was taken as a unique function

874 including unknown parameters and these were estimated, by means of repeated  
875 simulations, to make the model—the function—fit as much as possible and under their  
876 respective scenarios to the time-trajectories defining each benchmark.

877 iii) Once a preliminary complete set of parameter values was obtained, it was checked if  
878 the model behaved coherently under scenarios reflecting different extreme situations—  
879 e.g. long severe droughts or extremely high or low prices. If not, some of the parameter  
880 values were revised.

881 iv) Finally, model's behaviour was showed to experts who knew well the site. Different  
882 scenarios were analyzed with them in order to ensure their agreement with model's  
883 behaviour.

884 For illustration, the average benchmark for Askos was defined by one hectare with:  
885 11000 kg of total shrub biomass; annual production of 2200 and 890 kg/year for shrubs  
886 and herbs, respectively; a potential herb production of 1900 kg/year, if the hectare were  
887 entirely emptied of shrubs; an initial soil depth of 450 mm, of which 230 mm  
888 corresponded to horizon A; a bedrock weathering rate of 0.26 mm/year; an erosion rate  
889 of 0.3 mm/year; a stocking rate of 0.57 animals (78% goats and 22 % sheep) of which  
890 0.39 were rights; biomass utilization rates around 30%; an amount of supplemental feed  
891 of 327 kg/animal/year; a milk yield of 143 kg/animal/year and a gross margin of 50  
892 €/animal/year of which 36 €/animal/year were subsidies. The unknown parameters had  
893 to be chosen for the model to reproduce this average benchmark situation under the  
894 invariable average-scenario where every exogenous variable was equated to its  
895 respective mean (Table 1).

896

897

## TABLE 1

898

899 The calibration procedure showed that only a narrow range of values for each unknown  
900 parameter was suitable to make the model simulate the two benchmarks. In this way,  
901 calibration did not turn out to be a difficult task in this particular application and a  
902 satisfactory degree of confidence on the values finally obtained was achieved. Table 2  
903 shows these values.

904

905

## TABLE 2

906

907 Only one issue regarding the estimated parameters will be highlighted. Note that  $sbo =$   
908 33.6 meaning that the actual intake of energy per animal in Lagadas would be around a  
909 34% above the optimum value. This means that most of the farmers will get  
910 improvements in gross margins if they significantly reduce supplemental feed. An  
911 excessive consumption of supplemental feed was also reported by Kitsopanidis et al.  
912 (2009).

913 To run the model under realistic scenarios where all of the exogenous variables change  
914 each year, their values are generated using a particular random-normal distribution for  
915 each one. Therefore, the mean and standard deviations of the four model's exogenous  
916 variables are needed. Those of *RNF*, *PRM* and *PRS* were calculated over their  
917 respective recorded time-series ( $n = 72, 22$  and  $46$  years, respectively). The mean of  
918 *BSE* was an estimation based on the parent rock and the soil type of Lagadas site (D.  
919 Alifragis, personal communication). To estimate the standard deviation of this variable,  
920 *bse\_std*, a survey of erosion rates ( $n = 16$ ) corresponding to Askos, coming from the  
921 PESERA database (Kirkby et al. 2004), was used. Firstly, the frequency distribution of  
922 the recorded erosion rates was calculated. Secondly, *bse\_std* was calibrated simulating  
923 the model repeatedly until the frequency distribution of the erosion rate, *SER*,

924 corresponding to a long period of time resembled the recorded one —of course, under a  
925 scenario generated stochastically. Means and standard deviations of the exogenous  
926 variables are shown in table 1.

927 Figure 6 plots the time-trajectories of the main model's endogenous variables obtained  
928 by running the model 150 years under a scenario where random-normal values are  
929 annually generated for every exogenous variable, using their respective mean and  
930 standard deviations. Note that the time-trajectories oscillate around the values defining  
931 the average benchmark for the system, previously provided. This shows that the main  
932 objective of the calibration process was achieved. Moreover, near to 10 mm of soil are  
933 lost during the simulated time-period. This result seems to show that degradation  
934 through erosion exists in Lagadas though the process does not seem to be too fast.  
935 Nevertheless, a more detailed assessment of whether and why degradation could exist in  
936 Lagadas are made in the next section.

937

## 938 **FIGURE 6**

939

### 940 **5.- ASSESING RANGELANDS' DEGRADATION RISKS IN LAGADAS**

941

#### 942 **Analysing a set of model's equilibria**

943 In order to assess rangeland degradation risks in Lagadas, 2000 groups of four values  
944 for the exogenous variables—*RNF*, *BSE*, *PRM* and *PRS*—were randomly generated  
945 using their respective normal distributions. As we already know, a different long-term  
946 equilibrium corresponds to each group so that 2000 annual equilibria were obtained.

947 Figure 7 shows the scatter plot of such equilibria.

948

## FIGURE 7

949

950

951 First of all, it must be mentioned that since  $scc = 4.8 \cdot 10^{-5}$  ha/kg (see table 2) then  $1/scc$   
952  $= 20833$  kg/ha. This value, as well as  $msh = 220$  (see table 2), allows to mark out in fig.  
953 7 the grey (permanent degradation), the dotted (reversible degradation) and the white  
954 (no degradation) regions (recall fig. 5).

955 It is quite important to note that the highlighted point very close to the origin is repeated  
956 888 times really. Therefore, contrary to what a first glance over the figure shows, a  
957 44.85% of the equilibria are positioned within the grey region of permanent  
958 degradation. In turn, 52.9% of the equilibria are within the white region of no  
959 degradation and only 2.25% are within the dotted region of reversible degradation. In  
960 this way, we may initially quantify the risk of rangeland degradation through erosion in  
961 Lagadas as being near to 45% and the risk of degradation through shrub invasion—  
962 without erosion—as being around 2%.

963 As we know, both figures correspond to the possibility of the system to entirely lose  
964 herbaceous vegetation, what may be seen as a very extreme situation. However, if a  
965 greater threshold for the loss of herb production to mark out degradation is established,  
966 the risks do not change excessively. As an illustration, if we consider that the system is  
967 degraded whenever herb production is under a 40% of its benchmark value—i.e. when  
968  $AHP < 356$  kg/ha, a 40% of 890 kg/ha—the risk of degradation by shrub invasion turn  
969 to be of 11% while the risk of degradation by erosion remain unchanged.

970 The current system's position is quite close to the average scenario's equilibrium (see  
971 fig. 7). Where is it expected to move to in the future? Certainly, sustainable and  
972 degraded equilibria are near to be balanced—52% and 45%, respectively, with their

973 original definition. In this way, degradation through erosion can not be rejected in  
974 Lagadas although its speed would not be high.  
975 This is shown in fig. 8 which plots the time-trajectories of TSB and SOI obtained by  
976 running the model 4000 years under a stochastic scenario where random-normal values  
977 are generated for the exogenous variables each year—i.e. both time-trajectories are the  
978 same than those already showed in fig. 6 but considerably lengthened. Note that these  
979 time-trajectories associate to the cloud of annual equilibria in exactly the same way as  
980 the time-trajectory drawn in fig. 4 did to the four equilibria there exemplified.

981

## 982 **FIGURE 8**

983

984 It can be seen that only after around 3700 years both the shrub biomass and the soil  
985 would entirely disappear in the modelled hectare; for herb biomass (not shown in the  
986 figure), this would occur after around 3300 years. Therefore, the system could end up  
987 degraded through erosion, indeed, but the time for it to happen would be so long that the  
988 assessment becomes irrelevant.

989 Summarizing, as far as this research can reach, rangelands in Lagadas show at the  
990 present time a low risk of degradation by shrub invasion and a negligible risk of  
991 degradation by erosion.

992

### 993 **Sensitivity analysis**

994 What are the factors whose eventual change regarding the present situation would most  
995 likely make degradation risks to increase in Lagadas? To answer this question a model's  
996 sensitivity analysis has been carried out. Specifically, the Plackett-Burman technique  
997 for sensitivity analysis (PBSA) was used. Briefly—see Beres and Hawkins (2001) for

998 details—this is a statistically sound procedure which measures the effects of each  
999 parameter on target output variables in an efficient way in terms of the number of  
1000 scenarios needed. An important feature is the fact that the effects of every parameter are  
1001 not measured under the all-other-things-being-equal assumption but are averaged over  
1002 variations made in all other parameters.

1003 To apply the PBSA technique, upper and lower values must be firstly assigned to each  
1004 parameter of the model. The next step consists in designing  $2d$  scenarios, where  $d$  is any  
1005 multiple of 4 greater than the number of parameters  $n$ . Every scenario is made up of  $n$   
1006 parameter values which are sampled from the upper and lower ones previously  
1007 assigned. The design of scenarios follows patterns, firstly proposed by Plackett and  
1008 Burman (1946), that result in suitably allocating every lower value in  $d$  scenarios and  
1009 every upper value in the remainder  $d$  scenarios. The effects of every parameter are  
1010 obtained by adding up the  $2d$  outputs of each target variable and then dividing by  $d$ .

1011 In our case, the upper and lower values for every parameter, exogenous variables'  
1012 means and standard deviations included, resulted from increasing/decreasing a 10% the  
1013 default sets given in tables 1 and 2. Exceptions were the decoupling percentage,  $dps$ ,  
1014 which can only take the values 0, 0.5 and 1 so that 0 and 1 had to be selected, and the  
1015 shrub-soil relation parameter,  $ss1$ , whose zero default-value does not allows applying  
1016 any percentage; 10 and -10 mm were arbitrarily taken as its upper and lower values,  
1017 respectively (recall fig. 1).

1018 The PBSA's time-horizon to record the target variables was established at 100 years.  
1019 Note that all the scenarios established within the procedure are simulated stochastically,  
1020 since they include the means and the standard deviations of the exogenous variables.  
1021 Therefore, in order to achieve a more robust analysis, 100 simulations were run under  
1022 each scenario making the seed of the random-generator algorithm to take 100 different

1023 values. In this way, samples of size 100 were obtained for the state variables, SOI and  
1024 TSB, with each scenario. Then, the means of SOI and TSB over these samples were  
1025 used as the PBSA's target variables.

1026 Table 3 shows the twenty most important parameters and their impacts on SOI and  
1027 TSB. The impacts must be interpreted in the following way: 'a 10% of increase in  
1028 parameter x produces a change of y units in the target variable z at year 100'. The sign  
1029 of the score indicates the direction of the corresponding impact. Also, recall that  
1030 benchmark values and units are 450 mm for SOI and 11000 kg/ha for TSB.

1031

1032

### TABLE 3

1033

1034 Note that average annual rainfall is the factor with the greatest impact on both the soil  
1035 and the shrubs. Thus, an eventual reduction in average rainfall would be the principal  
1036 factor threatening rangelands in Lagadas to be degraded through erosion. Also, an  
1037 eventual increase in average rainfall would be the most important factor favouring shrub  
1038 invasion.

1039 Other parameters importantly affecting soil depth at year 100 are those involved in  
1040 determining the bedrock weathering rate (pwr and wsr) and the relations between  
1041 rainfall and the annual productions of herbs and shrubs (phs, phi, mrr and sxs). Only  
1042 three factors related to the stocking rate are included among the twenty most  
1043 importantly affecting the soil: pbi, oca and prs\_mean. Anyway, their impacts are  
1044 certainly low or negligible—shifts of 10% in pbi, oca and prs\_mean would produce the  
1045 soil to vary at year 100 1.3%, 0.6% and 0.4%, respectively, regarding its current value.

1046 It follows that degradation through erosion could be accelerated in Lagadas if

1047 significant changes would occur in some abiotic factors; any eventual change in  
1048 livestock numbers or biomass consumption hardly could affect erosion.

1049 Regarding the growth of shrubs, again those parameters relating rainfall and shrub  
1050 productivity (mrr, sxs, xsi) are between the most important ones. But the remarkable  
1051 issue here is that many parameters related to livestock are now included between those  
1052 most affecting the amount of shrub biomass at year 100. Indeed, pbi, bss and sfe are  
1053 related to the biomass consumed per head and oca, prs\_mean, ika, gm1 and sbh to  
1054 livestock numbers.

1055 Therefore, we can conclude that, at least in Lagadas, livestock in general, and factors  
1056 increasing farmers' profitability in particular—i.e. advantageous prices and subsidies—  
1057 would be helping to combat shrub invasion while having negligible impacts on erosion  
1058 rates. However, more applications of the model to Mediterranean rangelands other than  
1059 the ones found in Lagadas should be carried out in order to see whether such results can  
1060 be generalized or not.

1061

1062

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1070

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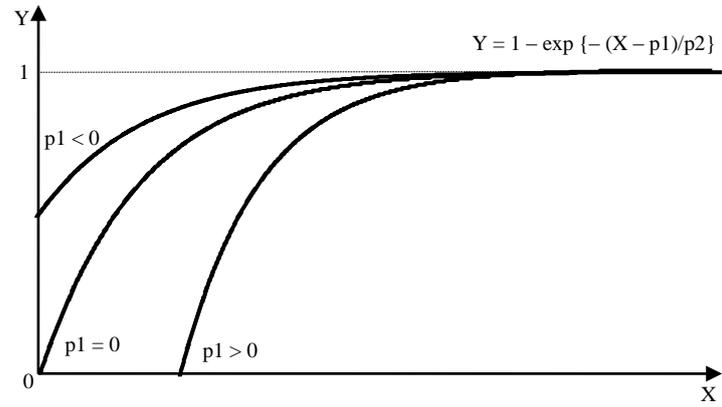
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1219 **LISTS OF VARIABLES AND PARAMETERS**

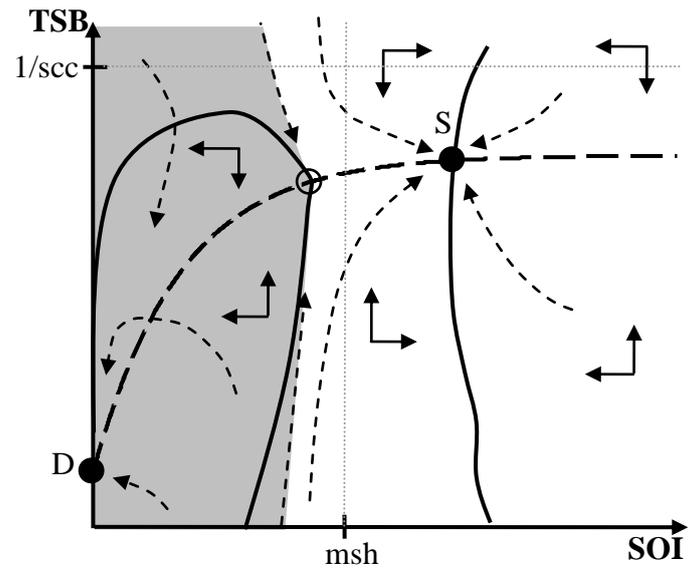
ENDOGENOUS VARIABLES		
NAME	DEFINITION [equation number where defined]	UNITS
ABP	Available biomass [23]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
AHP	Aboveground herb production [9]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
ASP	Aboveground shrub production [2]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
BEC	Biomass average energy content [33]	[FU kg <sup>-1</sup> ]
BWR	Bedrock weathering rate [15]	[mm a <sup>-1</sup> ]
GHB	Ungrazed aboveground herb biomass [8]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
GMA	Gross margin per animal [20]	[€ AU <sup>-1</sup> a <sup>-1</sup> ]
GMA <sup>e</sup>	Estimated gross margin per animal [19]	[€ AU <sup>-1</sup> a <sup>-1</sup> ]
HCR	Herb biomass consumption rate [25]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
HBA	Herb biomass consumed per animal [26]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
HPA	Herb proportion in biomass consumed per animal [27]	[dmnl]
IEA	Intake of energy per animal [35]	[FU AU <sup>-1</sup> a <sup>-1</sup> ]
IEA <sup>o</sup>	Optimum intake of energy per animal [34]	[FU AU <sup>-1</sup> a <sup>-1</sup> ]
MYA	Milk yield per animal [21]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
NBA	New-biomass consumed per animal [24]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
NSA	New shrub biomass consumed per animal [29]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
OMR	Organic matter deposition rate [16]	[mm a <sup>-1</sup> ]
OSA	Old shrub biomass consumed per animal [30]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
PHP	Potential herb production [11]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
PSP	Potential aboveground shrub production [3]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
RBA	Required biomass per animal [22]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
SFA	Supplemental feed consumed per animal [31]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
SFA <sup>t</sup>	Target supplemental feed consumed per animal [32]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
SFA <sup>x</sup>	Extra supplemental feed consumed per animal [36]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
SCR	Shrub biomass consumption rate [28]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
SDR	Shrub biomass death rate [7]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
SER	Soil erosion net-rate [17]	[mm a <sup>-1</sup> ]
SKR	Stocking rate [18]	[AU ha <sup>-1</sup> ]
SOI	Soil depth [14]	[mm]
SPH	Soil productivity factor for herbs [10]	[dmnl]
SPS	Soil productivity factor for shrubs [6]	[dmnl]
SSM	Subsoil moisture [5]	[mm]
TSB	Total aboveground shrub biomass [1]	[kg ha <sup>-1</sup> ]
XSP	Maximum potential aboveground shrub production [4]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
EXOGENOUS VARIABLES		
NAME	DEFINITION [equation numbers where used]	UNITS
BSE	Bare soil erosion rate [17]	[mm a <sup>-1</sup> ]
PRM	Price of milk [20,34]	[€ kg <sup>-1</sup> ]
PRS	Price of supplemental feed [20, 34]	[€ kg <sup>-1</sup> ]
RNF	Rainfall [5, 11]	[mm a <sup>-1</sup> ]

## PARAMETERS

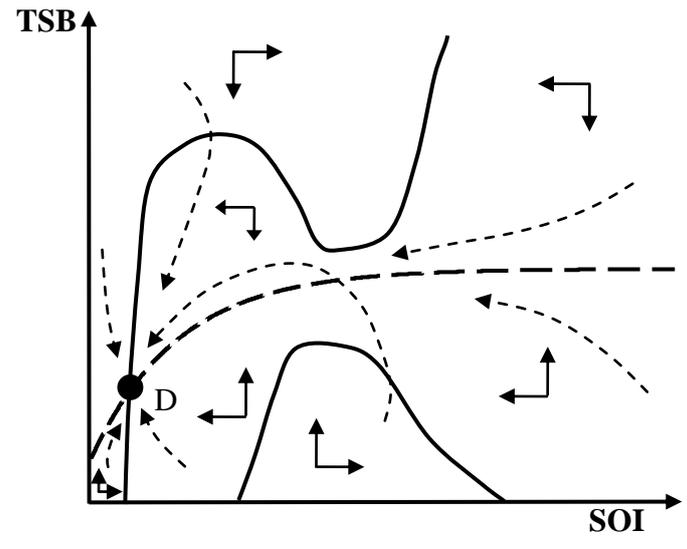
NAME	DEFINITION [equation numbers where used]	UNITS
bss	Biomass-supplement substitution coefficient [22, 32, 34]	[dmnl]
dps	Decoupling percentage of payments [18]	[dmnl]
ehr	Erosion-herb biomass relation parameter [17]	[ha a kg <sup>-1</sup> ]
esr	Erosion-shrub biomass relation parameter [17]	[ha kg <sup>-1</sup> ]
fod	Fractional organic matter decomposition rate [16]	[dmnl]
fsd	Fractional shrub biomass death rate [7]	[a <sup>-1</sup> ]
gm1	Gross margin per animal that makes SKR to be one [18]	[€ ha AU <sup>-2</sup> a <sup>-1</sup> ]
gma <sub>i</sub>	Gross margin per animal, initial value for smoothing [19]	[€ AU <sup>-1</sup> a <sup>-1</sup> ]
gma <sub>t</sub>	Gross margin per animal, adjustment time for smoothing [19]	[a]
hec	Herb energy content [33, 36]	[FU kg <sup>-1</sup> ]
hpr	Consumed-available herb proportions relation parameter [27]	[dmnl]
hsr	Herb-soil relation parameter [10]	[mm]
ika	Income from the selling of kids per animal [20]	[€ AU <sup>-1</sup> a <sup>-1</sup> ]
mdc	Mass to depth unit conversion coefficient for organic matter [16]	[mm ha kg <sup>-1</sup> ]
mer	Milk-energy intake relation parameter [21, 34]	[AU a FU <sup>-1</sup> ]
mrr	Moisture-rainfall relation parameter [5]	[a]
msh	Minimum soil depth for herb production [10]	[mm]
oca	Other cost per animal (not supplemental feed) [20]	[€ AU <sup>-1</sup> a <sup>-1</sup> ]
oma	Organic matter per animal [16]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
pbi	Biomass intake per animal without supplemental feed [22, 32]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
peh	Proportion of eatable herb production [23, 27]	[dmnl]
pen	Proportion of eatable shrub production [23]	[dmnl]
pes	Proportion of eatable total shrub biomass [28]	[dmnl]
phi	Potential herb production-intercept [11]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]
phs	Slope of the linear equation in the potential herb production and <i>RNF</i> [11]	[kg ha <sup>-1</sup> mm <sup>-1</sup> ]
pmy	Potential milk yield per animal [21, 34]	[kg AU <sup>-1</sup> a <sup>-1</sup> ]
pwr	Potential bedrock weathering rate [15]	[mm a <sup>-1</sup> ]
rgh	Subsidized animals (rights) in the hectare [18]	[AU ha <sup>-1</sup> ]
rnf <sub>i</sub>	Rainfall, initial value for smoothing [5]	[mm a <sup>-1</sup> ]
rnf <sub>t</sub>	Rainfall, adjustment time for smoothing [5]	[a]
sbh	Total subsidies to the hectare [20]	[€ ha <sup>-1</sup> a <sup>-1</sup> ]
sbo	Rate of systematic bias from optimum energy intake per animal [35]	[dmnl]
scc	Shrub biomass to cover percentage conversion coefficient [9, 17]	[dmnl kg <sup>-1</sup> ha <sup>-1</sup> ]
sec	Shrub energy content [33, 36]	[FU kg <sup>-1</sup> ]
sfe	Supplemental feed energy content [32, 34, 36]	[FU kg <sup>-1</sup> ]
spt	Slope of the linear equation in the potential aboveground shrub production and TSB [3]	[a <sup>-1</sup> ]
ss1	Shrub-soil relation parameter 1 [6]	[mm]
ss2	Shrub-soil relation parameter 2 [6]	[mm]
sxs	Slope of the linear equation in the maximum potential aboveground shrub production and SSM [4]	[kg ha <sup>-1</sup> a <sup>-1</sup> mm <sup>-1</sup> ]
wsr	Weathering-soil depth relation parameter [15]	[a <sup>-1</sup> ]
xsi	Maximum potential aboveground shrub production-intercept [4]	[kg ha <sup>-1</sup> a <sup>-1</sup> ]



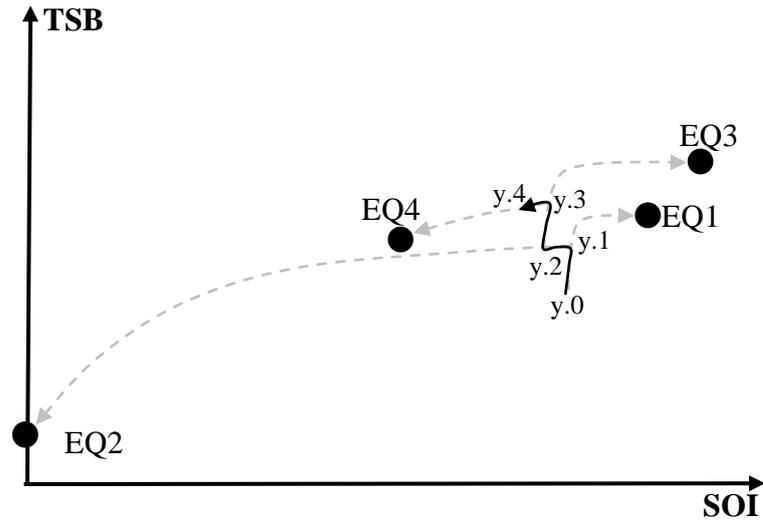
**Fig. 1 – Shapes of the inverted exponential functional form when three different values are assigned to one of its parameters**



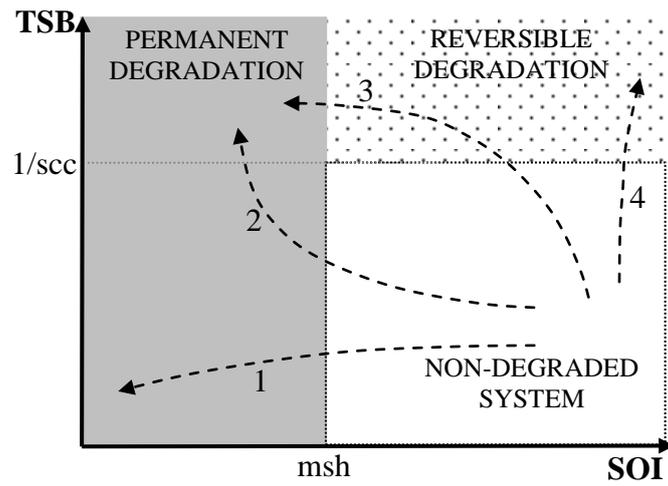
**Fig. 2 – An instance (case A) of the relevant dynamic elements of the model (explained in the text) where sustainability is likely**



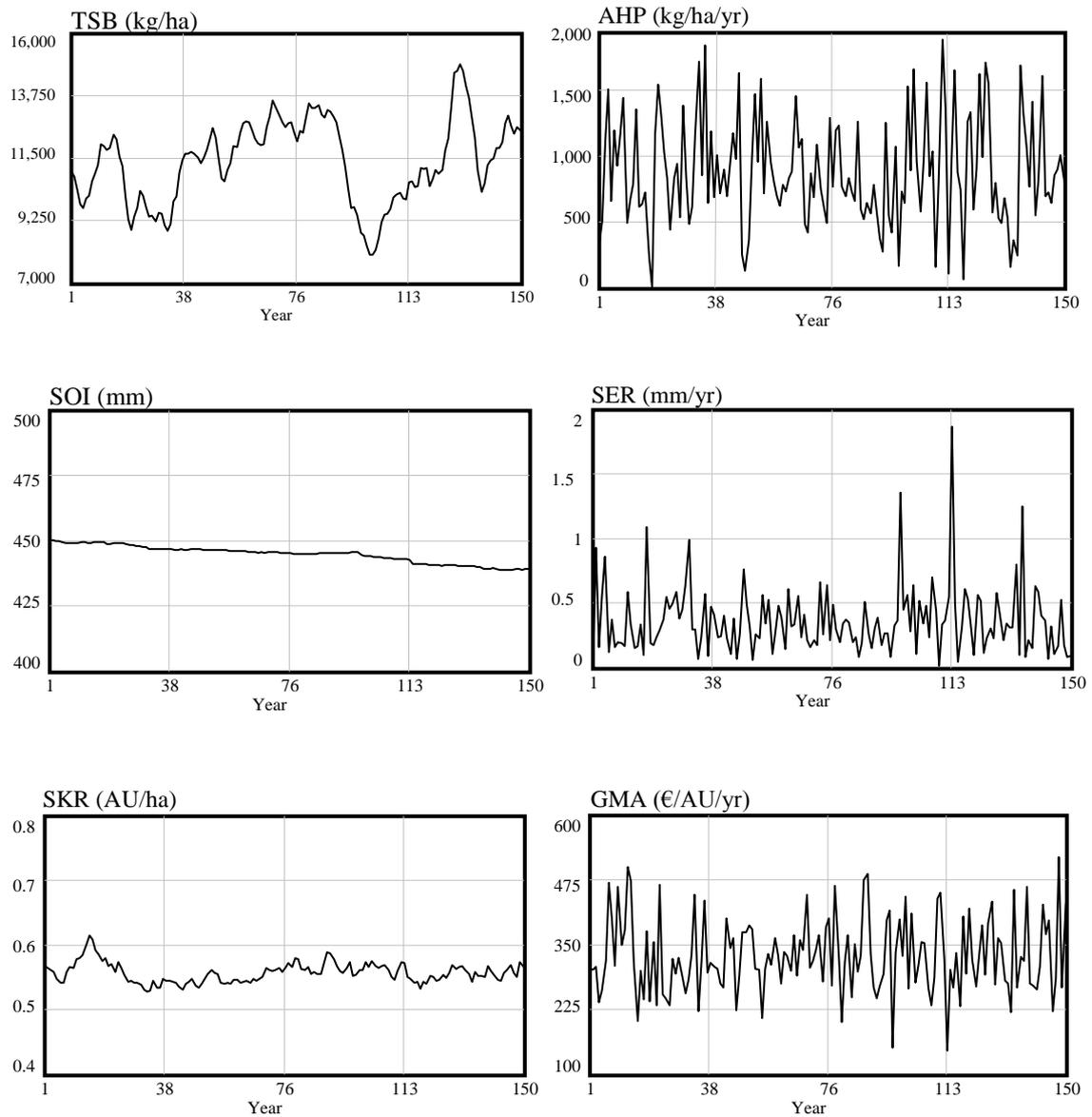
**Fig. 3 – An instance (case B) of the model's nullclines corresponding to degradation**



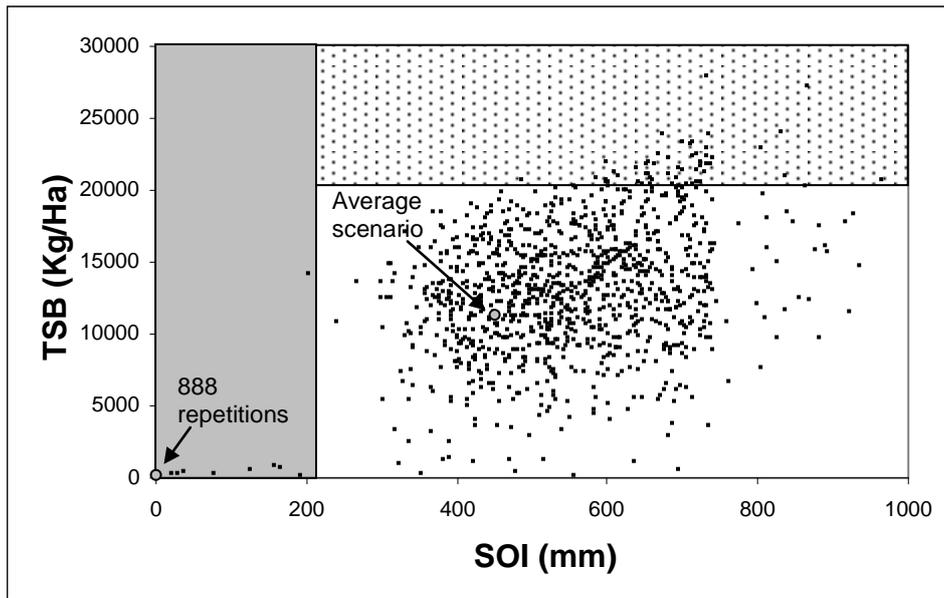
**Fig. 4 – Equilibrium points, time-trajectories which would lead to every equilibrium if the exogenous variables were fixed to their current values from the corresponding year on (dashed arrows) and actual time-trajectory (solid arrow) corresponding to the following series of four years: average (y.1), severely dry with some torrential storms (y.2), humid (y.3) and moderately dry (y.4)**



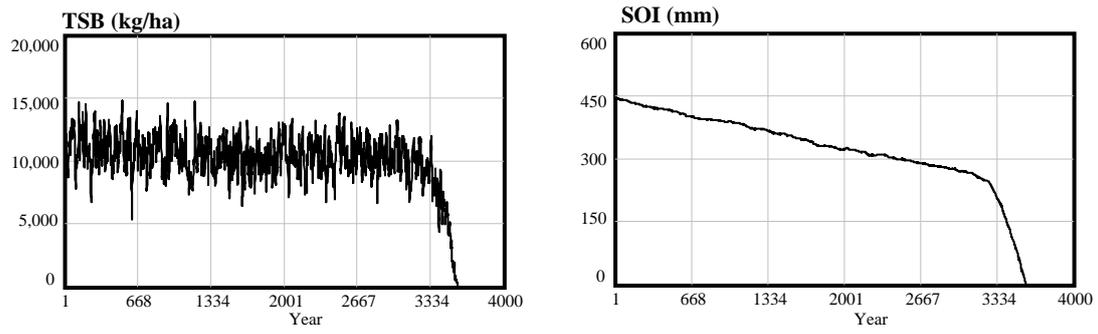
**Fig. 5 – The phase plane’s regions associated with a non-degraded rangeland (white), permanent degradation (grey) and reversible degradation (dotted) and different tendencies towards degradation (dashed arrows)**



**Fig. 6 – Time-trajectories of total shrub biomass (TSB), annual herb production (AHP), soil depth (SOI), erosion rate (SER), stocking rate (SKR) and gross margin per animal (GMA) under a scenario of random-normal values generated for the exogenous variables**



**Fig. 7 – Cloud of 2000 annual equilibria corresponding to the same number of groups of four values generated for the exogenous variables from their random-normal distributions**



**Fig. 8 – Lengthened time-trajectories of total shrub biomass (TSB) and soil depth (SOI) under a scenario of random-normal values generated for the exogenous variables**

EXOGENOUS VARIABLE	MEAN	STANDARD DEVIATION
<i>RNF</i>	rnf_mean = 485 mm	rnf_std = 112 mm/year
<i>BSE</i>	bse_mean = 1.6 mm/year	bse_std = 1 mm/year
<i>PRM</i>	prm_mean = 0.65 €/kg	prm_std = 0.105 €/kg
<i>PRS</i>	prs_mean = 0.143 €/kg	prs_std = 0.006 €/kg

**Table 1.- Means and standard deviations of the exogenous variables**

bss	0.38 [dmnl]	pen	0.8 [dmnl]
dps	0.5 [dmnl]	pes	0.6 [dmnl]
ehr	0.003 ha a kg <sup>-1</sup>	phi	1791.4 kg ha <sup>-1</sup> a <sup>-1</sup>
esr	0.00014 ha kg <sup>-1</sup>	phs	7.61 kg ha <sup>-1</sup> mm <sup>-1</sup>
fod	0.85 [dmnl]	pmy	1600 kg AU <sup>-1</sup> a <sup>-1</sup>
fsd	0.14 a <sup>-1</sup>	pwr	0.65 mm a <sup>-1</sup>
gm1	588.57 € ha AU <sup>-2</sup> a <sup>-1</sup>	rgl	0.39 AU ha <sup>-1</sup>
gma <sub>i</sub>	334 € AU <sup>-1</sup> a <sup>-1</sup>	rnf <sub>i</sub>	485 mm a <sup>-1</sup>
gma <sub>e</sub>	15 a	rnf <sub>e</sub>	3 a
hec	0.5 FU kg <sup>-1</sup>	sbh	136 € ha <sup>-1</sup> a <sup>-1</sup>
hpr	1 [dmnl]	sbo	0.336 [dmnl]
hsr	60 mm	scc	4.8x10 <sup>-5</sup> ha kg <sup>-1</sup>
ika	375 € AU <sup>-1</sup> a <sup>-1</sup>	sec	0.3 FU kg <sup>-1</sup>
mdc	5.7x10 <sup>-5</sup> mm ha kg <sup>-1</sup>	sfe	0.892 FU kg <sup>-1</sup>
mer	0.00036 AU a FU <sup>-1</sup>	spt	0.0746 a <sup>-1</sup>
mrr	0.14 a	ss1	0 mm
msh	220 mm	ss2	100 mm
oca	590 € AU <sup>-1</sup> a <sup>-1</sup>	sxs	69.41 kg ha <sup>-1</sup> a <sup>-1</sup> mm <sup>-1</sup>
oma	1501 kg AU <sup>-1</sup> a <sup>-1</sup>	wsr	0.00087 a <sup>-1</sup>
pbi	2462 kg AU <sup>-1</sup> a <sup>-1</sup>	xsi	1630.6 kg ha <sup>-1</sup> a <sup>-1</sup>
peh	0.8 [dmnl]		

**Table 2.- Calibrated parameter values**

PARAMETER	EFFECTS ON SOI (mm)	PARAMETER	EFFECTS ON TSB (kg/ha)
rnf_mean	19.12	rnf_mean	4191.61
pwr	12.15	mrr	3967.80
phs	11.55	sxs	3895.31
wsr	-7.67	xsi	-1398.47
phi	-7.29	fsd	-1378.18
mrr	6.62	pbi	-1268.42
sxs	6.16	spt	-716.65
pbi	-6.01	oca	604.52
bse_mean	-5.64	prs_mean	-484.76
esr	4.48	ika	-409.10
ehr	3.24	gm1	399.96
hpr	3.19	bss	349.58
scc	-3.08	phs	300.37
fod	-2.86	sbh	-288.43
peh	-2.82	sec	-208.18
oca	2.80	hpr	-199.67
xsi	-2.70	sfe	187.77
bse_std	-2.55	phi	-181.98
pen	2.42	hec	-176.90
prs_mean	-1.87	scc	-161.02

**Table 3.- The greatest average impacts on soil depth (SOI) and total shrub biomass (TSB) at year 100 after increasing every parameter a 10%**