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70 Abstract:

71 Plant productivity varies due to environmental heterogeneity, and theory suggests that plant 72 diversity can reduce this variation. While there is strong evidence of diversity effects on temporal 73 variability of productivity, whether this mechanism extends to variability across space remains 74 elusive. Here we determine the relationship between plant diversity and spatial variability of 75 productivity in 83 grasslands, and quantify the effect of experimentally increased spatial 76 heterogeneity in environmental conditions on this relationship. We found that communities with 77 higher plant species richness (alpha and gamma diversity) have lower spatial variability of 78 productivity as reduced abundance of some species can be compensated for by increased abundance of other species. In contrast, high species dissimilarity among local communities (beta diversity) is 79 positively associated with spatial variability of productivity, suggesting that changes in species 80

- 81 composition can scale up to affect productivity. Experimentally increased spatial environmental
- 82 heterogeneity weakens the effect of plant alpha and gamma diversity, and reveals that beta diversity
- 83 can simultaneously decrease and increase spatial variability of productivity. Our findings unveil the
- 84 generality of the diversity-stability theory across space, and suggest that reduced local diversity and
- 85 biotic homogenization can affect the spatial reliability of key ecosystem functions.
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- 87

88 Introduction:

89 Understanding the mechanisms linking biodiversity with ecosystem stability is essential to 90 anticipate the consequences of species loss for the sustainable delivery of critical ecosystem services^{1–5}. Theory and empirical tests have demonstrated that plant biodiversity can stabilize 91 primary productivity of communities through time⁴, and a variety of mechanisms have been 92 93 proposed to explain this effect⁶. These mechanisms range from simple statistical relationships, such 94 as the portfolio effect (i.e., statistical averaging of the independent and random fluctuations in the 95 performance or abundance of different species⁷), to niche-based models like overyielding (i.e., 96 increase of the mean productivity, relative to its variance, when a mixture exceeds the expected 97 productivity based on monocultures⁸). Previous studies, nevertheless, identified asynchronous species responses to environmental fluctuations as the major underlying mechanism^{9–12}. That is, 98 99 biodiversity buffers productivity against environmental fluctuations, because reduced abundance of 100 some species can be compensated for by increased abundance of other species^{10,13}. Although this "insurance effect" is usually considered over time¹³, theory suggests that it should also apply across 101 space^{13,14}, because a larger species pool will be more likely to contain species that can grow well 102 103 under different environmental conditions in space, decreasing the variability of productivity (i.e., increasing stability) across space^{13,15}. Although the potential effect of biodiversity on the spatial 104 variability of productivity has found some support in experimentally assembled communities^{15–17} 105 and natural systems¹⁴, whether these results can be generalized is unknown and, to our knowledge, 106 support for the different potentially involved mechanisms has not been evaluated empirically¹³. 107 Similar to its temporal counterpart, the spatial version of the insurance hypothesis^{15,18} 108 109 proposes stronger effects of plant biodiversity in heterogeneous environments compared to homogeneous environments^{18,19} (see Fig. 1). This is because the greater the number of species 110

111 present (i.e. either alpha or gamma diversity), the higher the probability of including the set of best-

112	performing species under different environmental conditions ¹⁸ (Fig. 1B). Despite these clear
113	predictions for alpha and gamma diversity, the potential relationship between the spatial turnover in
114	species composition (i.e. beta diversity) and the spatial variability of productivity is harder to
115	anticipate. Following the arguments above, as spatial turnover in species composition can emerge
116	from (compensatory) changes among species under heterogeneous environmental conditions,
117	increased beta diversity may reduce spatial variability of productivity (Fig. 1C). However, changes
118	in species composition can scale up to affect aggregate ecosystem properties, such as productivity ²⁰
119	(especially if different species imply different functional traits). Under the spatial insurance
120	theory ²¹ , systems with high beta diversity are expected to have high spatial variability in
121	productivity across different patches at a given time, stabilizing productivity through time at larger
122	spatial scales (that integrate all patches) ^{21–24} . This positive effect of beta diversity on the spatial
123	variability of productivity may be especially important when patches are environmentally
124	similar ^{21,25,26} (see Fig. 1C). Thus, the opposite predictions for the potential effect of beta diversity on
125	spatial variability of productivity can be reconciled if the outcome is context dependent. Under low
126	environmental heterogeneity, beta diversity may mainly act as a destabilizing factor, because
127	communities with different species compositions can respond differently to the common
128	environment ^{21,27} . Under high environmental heterogeneity, in contrast, beta diversity may act as a
129	stabilizing factor, because different species may perform better under different environmental
130	conditions (Fig. 1C). Biodiversity loss at different scales ⁵ is an important consequence of
131	anthropogenic activities that also impacts the functioning of ecosystems. While biodiversity-
132	functioning research has predominantly focused on temporal stability of biomass, less is known

133	about spatial stability ¹³ . However, if biodiversity can buffer environmental change and stabilize
134	spatial ecosystem functions and services, then biodiversity restoration and conservation will
135	concurrently maximize functioning and spatial reliability ³ in changing conditions.
136	Here, we explore the relationship between different scales of plant species diversity and
137	spatial variability of productivity, measured as standing biomass, across 83 grasslands worldwide
138	(see Fig. 2; Supplementary Table 1) that are part of the Nutrient Network distributed experiment
139	(NutNet; <u>http://www.nutnet.org²⁸</u>). Using sets of 10 unmanipulated plots (25 m ²) arranged in blocks
140	(250 m ²) from these grasslands, we first analyzed whether local plot diversity (alpha diversity),
141	larger site-scale diversity (gamma diversity), and among-plot variability in species composition
142	(beta diversity) are associated with the spatial variability of productivity, defined as the coefficient
143	of variation (i.e. standard deviation/mean) ^{13,14} of aboveground standing biomass among plots. We
144	also tested whether these associations are driven by two previously proposed niche-based
145	mechanisms: (1) overyielding, or enhancing productivity (see ref ²⁹ for a temporal analog); and (2)
146	insurance provided by spatial compensation between species ¹³ . Second, we tested how the
147	association between different scales of diversity and spatial variability of productivity is affected by
148	imposed spatial environmental heterogeneity. For this second objective, we used a subset of 42
149	grasslands that implemented a factorial nutrient addition and herbivore exclusion experiment ²⁸ (see
150	Fig. 2; Supplementary Table 1). This experimental approach (see Methods section) represents a set
151	of local plots (25 m ²), with different resource supply, collectively representing a larger scale (an
152	arrangement of 10 of those local plots resulting in 250 m ²) with spatial heterogeneity in
153	environmental conditions (sampling methods and spatial scales are the same than for the previously

described sampling; see Methods section). According to niche dimensionality theory^{30,31}, differences 154 in resource supply and associated nutrient ratios should create patches with different niches and 155 156 niche dimensions (i.e. different number of growth-limiting factors), increasing the spatial variability 157 of productivity. Sites with high species diversity may have a greater probability of including the set 158 of best-performing species in different patches (i.e. under different resource availability ratios), decreasing spatial variability of productivity³². Thus, environmental heterogeneity may increase 159 variability of productivity across space and, in theory, alpha, beta and gamma diversity may 160 161 decrease this variability.

162 **Results**

163 Global patterns of biodiversity-spatial variability of productivity relationships

Using unmanipulated (i.e., pre-treatment) data from the 83 grasslands, we found that alpha 164 (linear mixed-effects models, $\chi^2 = 17.41$; P < 0.001) and gamma ($\chi^2 = 5.59$, P < 0.05) diversity were 165 166 both negatively associated with spatial variability of productivity (Fig. 3A, B), whereas beta diversity was positively associated with spatial variability of productivity (χ^2 = 9.77, P < 0.005, Fig. 167 3C). We found no significant relationship between the different scales of biodiversity and the two 168 separate components of spatial variability (i.e., μ , the mean plot biomass; alpha: $\chi^2 = 0.52$; beta: $\chi^2 =$ 169 0.74; gamma: χ^2 = 0.04; all P> 0.05; Supplementary Fig. 1; and σ , the standard deviation of plot 170 biomass; alpha: χ^2 = 0.03; beta: χ^2 = 0.81; gamma: χ^2 = 1.29; all P> 0.05; Supplementary Fig. 1). The 171 patterns were consistent when modeled with type II regression (Supplementary Fig. 2) and for 172 173 different diversity indices (Supplementary Table 2; Supplementary Fig. 3). The patterns also 174 persisted after accounting for differences in site environmental conditions, such as precipitation, 175 temperature and seasonality (Supplementary Table 3; Supplementary Table 4). Both alpha and 176 gamma diversity were negatively associated with species covariation, a spatial analog of species

176 synchrony that (inversely) measures the degree of spatial biomass compensation between species 177 (alpha: χ^2 = 33.43, P< 0.001; gamma: χ^2 = 28.56, P< 0.001; Fig. 3D, E). Species covariation was, in 178 turn, strongly associated with spatial variability (χ^2 = 247.83, P< 0.0001; Fig. 3G). However, we 179 found no significant relationship between beta diversity and species covariation (χ^2 = 2.31, P= 0.13; 180 Fig. 3F).

181

182 Direct and indirect effects of biodiversity on the spatial variability of productivity

To explicitly evaluate overyielding and compensatory changes between species¹³ as 183 mechanisms by which increased biodiversity could decrease spatial variability of biomass, we 184 185 constructed a Structural Equation Model (SEM). The final model showed a good fit (Fisher's C= 8.82, df= 6, P= 0.2) and explained a high proportion of the total variance of spatial variability of 186 productivity (marginal R^2 = 0.66; conditional R^2 = 0.90). Spatial variability of productivity was 187 influenced primarily (and negatively) by species covariation (Fig. 3H). Higher alpha diversity 188 189 contributed to lower spatial variability through lower species covariation (Fig. 3H). Higher gamma 190 diversity also contributed to lower spatial variability, but this effect was mainly because of a strong 191 correlation with alpha diversity (Fig. 3H). The indirect negative effect of gamma diversity on spatial 192 variability (through alpha diversity) was partially offset by a direct positive effect (Fig. 3H). Higher 193 beta diversity, in contrast, contributed to spatial variability via two processes. First, beta diversity positively contributed to spatial variability (Fig. 3H). Second, this positive effect was partially 194 195 offset by a negative contribution of beta diversity to spatial variability through lower species 196 covariation (Fig. 3H). The model did not include pathways from any level of diversity to spatial 197 variability mediated by biomass production (Fig. 3H), confirming the absence of overyielding in 198 contributing to spatial variability seen in bivariate relationships. After refitting the SEM using a smaller set of sites (54 sites in which soil samples were collected to include an estimation of spatial 199 200 environmental heterogeneity), we found a positive direct effect of edaphic spatial heterogeneity on

201 beta diversity but global model remained qualitatively unchanged (Supplementary Fig. 4).

202

203 The effect of increased environmental heterogeneity

204 Next, we evaluated the effect of increased environmental heterogeneity on the relationship between spatial variability of productivity and species diversity using data from a subset of 42 205 206 grasslands (Fig. 2A) that experimentally enhanced environmental heterogeneity via nutrient and 207 fencing treatments. Enhanced environmental heterogeneity increased the spatial standard deviation 208 and the spatial variability of productivity, as well as beta diversity (Supplementary Fig. 5). As experimental manipulation implied nutrient additions in most plots, it also increased u, the mean 209 210 plot biomass and decreased alpha diversity (Supplementary Fig. 5). However, enhanced environmental heterogeneity did not affect species covariation or gamma diversity (Supplementary 211 212 Fig. 5). In addition, experimentally enhanced environmental heterogeneity flattened the 213 relationships between the three scales of diversity and spatial variability (diversity*heterogeneity interaction, alpha: χ^2 = 23.41; beta: χ^2 = 3.89; gamma: χ^2 = 14.92; all P< 0.01; Fig. 4A-C; see also 214 215 Supplementary Fig. 6 for an analysis including an intermediate level of heterogeneity). 216 Finally, using the data from the subset of grasslands that experimentally enhanced environmental heterogeneity, we refitted the SEM analysis, including experimentally increased 217 218 spatial heterogeneity as a factor. Results identified two major changes in the pathways, compared to the model using data from unmanipulated (i.e. pre-treatment) plots, in which increased spatial 219 220 environmental heterogeneity weakened the diversity-variability relationship for the three scales of 221 diversity (i.e., there were two paths that varied between pre- and post-treatment; Fig. 4D,E). First, 222 the negative relationship between alpha diversity and species covariation under ambient conditions 223 became non-significant under increased heterogeneity (Fig. 4D,E). Second, the neutral relationship 224 between beta diversity and species covariation under ambient conditions became negative under 225 increased heterogeneity.

226

227 Discussion

228 Greater plant diversity is known to contribute to decreased temporal variability of 229 community productivity through higher asynchronous temporal dynamics among species in response to environmental fluctuations (species asynchrony¹³). Adding to this theory, we 230 231 demonstrate that these same processes also occur through space. Across a wide range of global 232 grasslands, spatial variability of site productivity declines with increasing plant diversity because of 233 compensatory species responses to spatial heterogeneity (i.e., reduced species covariation across space). An obvious alternative explanation is that spatial environmental heterogeneity drives both 234 235 spatial variability of productivity and biodiversity, but basic community theory predicts that more 236 spatially variable environments should have higher biodiversity at both site (gamma) and local 237 (alpha) scales due to niche partitioning (increasing heterogeneity in environmental conditions promote species diversity by adding different niches)³³ and spatial mass effects (sink-source 238 239 dynamics in which local species diversity can be enriched by species from the heterogeneous 240 surrounding areas)³⁴. Thus, this explanation would predict a positive association between 241 biodiversity and spatial variability of productivity, contrary to the negative association we observed. In contrast to the observed decline in spatial variability of productivity with increasing alpha and 242 243 gamma diversity, greater beta diversity was positively associated with spatial variability of productivity. These contrasting associations have been suggested by theoretical metacommunity 244 studies (i.e. the spatial insurance theory)²¹ that postulate that beta diversity plays a key role in the 245 246 temporal stability of productivity at regional scales, as it involves higher variation in temporal 247 dynamics among local communities (spatial asynchrony), implying high spatial variability of 248 productivity at a given time^{13,21}. To our knowledge, nevertheless, this is the first study to provide 249 empirical evidence. Finally, we demonstrate that spatial environmental heterogeneity, 250 experimentally created by the addition of multiple types and combinations of nutrients and

herbivore exclusions, increases (as expected) the spatial variability of productivity but weakens the
relationships between different scales of plant diversity and this spatial variability.

253 The negative association of alpha and gamma diversity with spatial variability of 254 productivity can result from a combination of processes⁶. For instance, higher plant diversity often increases productivity (overyielding³⁵). If this increase in the mean is not compensated by a 255 256 proportional increase in its standard deviation, high diversity sites should have lower spatial variability of productivity⁸. In contrast, as the effect of diversity on productivity may change along 257 258 productivity gradients (shifting from positive in low-productivity communities to neutral or negative in high-productivity communities), diversity may decrease spatial variability by 259 260 maintaining community productivity at intermediate levels (thus decreasing its standard deviation)¹⁴. In the present study, both the bivariate relationships and the SEM analysis showed no 261 significant direct relationship between diversity and the mean or the standard deviation of 262 productivity when individually analyzed. But, when analyzing the spatial variability of productivity 263 264 as a composite variable (i.e. coefficient of variation), our results suggest a combined effect on the 265 two components (i.e., the ratio between standard deviation and mean productivity is a relative 266 measure of variability that removes the impact of mean productivity). Results further suggest that 267 the main underlying mechanism by which alpha and gamma diversity decrease spatial variability of 268 productivity is by decreasing species covariation (see also Fig. S4). Different species can present 269 non-correlated or negatively correlated changes in biomass production in different patches; thus, 270 highly diverse systems have lower spatial variability in aggregate productivity. Our results thus highlight the importance of compensatory species responses to environmental variation, as a general 271 stabilizing mechanism for ecosystem function, not only in the temporal^{4,23,36}, but also in the spatial 272 273 dimension as recently suggested¹³.

The stabilizing mechanism of compensatory changes between species, contributing to more consistent biomass^{6,13} may involve shifts in relative species abundances rather than abrupt 276 compositional changes (i.e. species turnover), as our results show that large changes in species composition (i.e. high beta diversity) are related to increases in the spatial variability of 277 278 productivity. This pattern can arise because changes in species composition and spatial variability 279 of productivity (or other aggregate functions) are both related to spatial heterogeneity in 280 environmental conditions. The SEM analysis, nevertheless, only detected an indirect path between 281 spatial environmental heterogeneity and spatial variability, a path that was mediated by beta 282 diversity. This suggests that at least part of the observed relationship between beta diversity and 283 spatial variability cannot be explained by its simultaneous correlation with environmental heterogeneity. 284

285 Experimentally imposed environmental heterogeneity weakened the bivariate negative relationship between spatial variability and both alpha and gamma diversity on the one hand, and 286 the bivariate positive relationship with beta diversity on the other hand. Our SEM model suggests 287 that this effect is due to a weaker relationship between alpha diversity and species covariation. 288 289 Thus, under experimentally increased environmental heterogeneity, biomass production of different 290 species was no longer negatively correlated, i.e., they may have more coupled responses to spatial 291 environmental variation, disabling the potential compensation between them. Our experimental 292 design, in addition to the intended increased environmental heterogeneity (through varying 293 combinations of nutrient additions), also led to higher mean plot biomass, and lower alpha diversity as a consequence of increased mean nutrient inputs³⁷. However, these effects should mostly affect 294 295 variability rather than the relationships between diversity and variability as observed. Our SEM analysis also suggests that, under increased environmental heterogeneity, the weaker relationship 296 297 between beta diversity and spatial variability resulted from an enhanced negative contribution of 298 beta diversity to species covariation. Although of lower magnitude, this path was also detected using the full set of observational sites, but it was overcome by the stronger and positive direct path 299 300 between beta diversity and spatial variability. If different species are able to respond differently to

301 environmental heterogeneity, higher dissimilarity in species composition among communities may decrease species covariation¹³. As this indirect path had a similar magnitude but opposite sign 302 303 compared to the direct positive path, the two paths canceled each other out. Our results support 304 theoretical work suggesting that beta diversity acts as a destabilizing factor, as changes in species 305 composition can involve shifts in functional traits that scale up to affect community 306 production^{20,21,26}. At the same time, beta diversity can also act as a stabilizing factor, because different species may perform better under different environmental conditions³². When 307 308 environmental variability is large enough, high contrast in environmental conditions drives coupled 309 biomass covariation of shared species, but species divergence may partially offset this effect 310 decreasing the spatial variability of productivity (Fig. 1C).

311 The most likely driver of spatial heterogeneity at the spatial scale of our study design (i.e. hundreds of meters) is plot-scale variability of biotic or abiotic conditions. Spatial heterogeneity in 312 environmental conditions is usually the result of concurrent, superimposed gradients occurring at 313 multiple spatial scales, or multiple disturbances interacting with each other³⁸. Biomass production 314 315 often varies in response to this combination of coarse and fine-scale heterogeneity. Results of 316 studies evaluating the effect of biodiversity on ecosystem function are often scale-dependent. For example, small-scale studies are more likely to be at the spatial scales at which niche-partitioning 317 318 and competitive exclusion operate. Large-scale studies, on the other hand, are likely to detect the 319 effects of site-scale factors (e.g., climate, herbivory) that may covary with diversity, thereby reducing the ability to detect niche partitioning and competition³⁹. At larger spatial scales, the 320 321 importance of alpha diversity may decrease (niche partitioning becomes less important relative to 322 extrinsic factors). Concurrently, the importance of beta diversity may increase (as different species 323 are filtered into environmental conditions where their traits most efficiently convert resources into biomass)⁴⁰. Thus, even among the largest patches, diversity may continue to have an additional 324 buffering effect on spatial variability in biomass production⁴¹. This natural spatial heterogeneity 325

326 (even at small-scale) also contrasts with our experimentally increased heterogeneity, because our experimental landscape was characterized by high-contrast patches with sharp boundaries (i.e. 327 clearly delimited experimental plots presenting within-plot homogeneous nutrient conditions and 328 329 contrasting nutrient conditions among-plots). Perhaps the most clear natural analogy takes place in 330 some grazed systems, where a combination of abiotic (salinity, fire frequency, nutrients, water 331 content) and biotic variables (grazer density, bioturbation, nutrient cycling) creates distinct patches of contrasting plant height, biomass and composition^{42–44}. Those characteristics are also common 332 333 features of some anthropogenic biomes (heterogeneous landscape mosaics, combining a variety of different land uses or land use histories^{45,46}) and similar to the management-driven landscape 334 335 heterogeneity implemented to restore ecosystem complexity and diversity^{47–50}. Thus, although the application of spatially variable management tools (such as patch-burning, patch-grazing, and land-336 337 use diversification) can increase spatial heterogeneity and restore diversity, they can potentially 338 disrupt biodiversity-spatial variability relations.

339 Large-scale human impacts on ecosystems, such as land use intensification, N deposition or 340 species invasions, have been driving biotic homogenization, including losses in beta diversity^{51–54}. 341 Our results suggest that those losses may lead to lower spatial variability in ecosystem-scale 342 processes. The spatial homogenization in species composition may also imply higher spatial correlations in ecosystem temporal dynamics^{21,23,25,55}, increasing temporal variability of ecosystem 343 functions at the landscape scale^{21,23,56}. In addition, most of the drivers of biotic homogenization (e.g. 344 eutrophication and trophic simplification³⁷) also lead to reductions in alpha diversity (but see ref⁵⁷). 345 346 Thus, the potential loss of species at a local scale may still cause increased spatial (our results) and temporal^{23,58} variability of ecosystem function, even in this biologically homogenized scenario. 347 348 Biodiversity is thus a necessary prerequisite to ensure greater stability of key ecosystem functions in 349 the face of an ever expanding human footprint on environmental heterogeneity.

351 Methods:

To explore the relationship between different scales of plant biodiversity and spatial 352 353 variability of productivity, we used observational (i.e. pre-treatment) data from 83 natural and semi-354 natural grassland ecosystems in 18 countries across 6 continents (see Fig. 2; Supplementary Table 1) that are part of the Nutrient Network collaborative experiment (NutNet)²⁸. All sites are dominated 355 356 by herbaceous species, and together cover a wide range of grassland habitats that range from alpine 357 grassland, to prairie, pasture, shrub steppe, savanna and old field. These grasslands also cover a 358 wide range in elevation (0 to 4400 masl), mean annual precipitation (192 to 2566 mm yr⁻¹), mean annual temperature (-7 to 27° C), latitude (52 degrees S to 69 degrees N), and aboveground 359 360 productivity (0.5 to 1445 g m⁻² vr⁻¹; Fig. 2B). Study sites contained three replicate blocks each composed of ten 5 m × 5 m plots (see Supplementary Table 1 for exceptions). Here, we consider 361 each plot as a "patch", and the block of 10 plots as the "larger scale"²³. Thus, each "larger scale" is 362 composed of 10 "patches" (but see Supplementary Table 1 for exceptions) and there are at least 3 363 "larger scales" per site, for a total of 83 sites, 271 "larger scales", and 2700 "patches". We defined 364 365 alpha diversity as species richness at the "patch" level, gamma diversity as species richness at the "larger scale" level, and beta diversity as the dissimilarity in species composition across the 10 366 367 "patches" within each "larger scale" (see details below).

368 To evaluate the effect of increased environmental heterogeneity on the relationship between spatial variability of productivity and species diversity, we used data from 42 of those sites (Fig. 369 370 2A) that implemented, for at least 4 years, an experiment with three nutrient addition treatments 371 (Nitrogen (N), Phosphorus (P), Potassium plus micronutrients (Kµ)) and vertebrate herbivore 372 exclusion. At most sites plots were arranged in 3 blocks, each block containing the 10 focal 373 treatments: control (unfenced and unfertilized), +N, +P, +Kµ, +NP, +NKµ, +PKµ, +NPKµ, fenced (unfertilized), and fenced +NPKµ. Thus, each "larger scale" was composed of 10 "patches" with 374 375 different environmental conditions, that include variations in the availability of the most important

limiting nutrients and variations in herbivory pressure. Here we used data from the 4th year of 376 treatments. Nitrogen, P and K were applied annually to experimental plots while micronutrients 377 378 were applied just once, at the start of the experiment, to avoid toxic levels from over-application. 379 Nutrient addition rates and sources were: 10 g N m⁻² yr⁻¹ as timed-release urea ((NH₂)₂CO), 10 g P $m^{-2} vr^{-1}$ as triple-super phosphate (Ca(H₂PO₄)₂), 10 g K $m^{-2} vr^{-1}$ as potassium sulphate (K₂SO₄) and 380 381 100 g m⁻² yr⁻¹ of a micronutrient mix of Fe (15%), S (14%), Mg (1.5%), Mn (2.5%), Cu (1%), Zn 382 (1%), B (0.2%) and Mo (0.05%). Fences were 2.1 m tall and excluded aboveground, non-climbing, 383 vertebrate herbivores. The lower 0.9 m was composed of 10 mm woven wire mesh with a 0.3 m outward-facing flange stapled to the ground to exclude digging animals. The top 1.2 m was 384 composed of five rows of wire. Minor variations in fence design are described by ²⁸. Each plot was 385 separated by at least 1.5 m from neighboring plots (1 m walkway and 0.5 m within-plot buffer), 386 which served to minimize indirect effects of treatments in one plot on adjacent plots (for example, 387 388 nutrient leaching, shading or mycelial networks). Although different sites started the experiment in 389 different years, we used data from the 4th year of treatment implementation. Thus, sites have the 390 same length of treatment years.

391

392 Data acquisition and calculations

The variables described in this section were calculated separately for the pre-treatment and post-treatment (4th year of treatment implementation) sampling. Thus, we created two datasets, one based on pre-treatment (natural) conditions from 83 grasslands, and one with increased environmental heterogeneity from a subset of 42 grasslands.

We used aboveground live biomass as a surrogate measure of primary productivity.
Aboveground live biomass was estimated destructively each year, at peak standing biomass, by
clipping all aboveground biomass of individual plants rooted within two 0.1 m² (10 cm x 100 cm)
quadrats at ground level. Biomass was sorted into current (live and recently senescent material) and

401 previous year's growth. For shrubs and subshrubs, all leaves and the current year's stems were 402 collected. All biomass was dried to a constant mass at 60°C prior to weighing to the nearest 0.01 g. 403 Cover of each species was estimated non-destructively at a permanent 1 m x 1 m subplot within 404 each plot. Plant species cover was recorded to the nearest 1% for each species in the plot. Cover 405 was estimated independently for each species so that total summed cover can exceed 100% for 406 multilayer canopies. During pre-treatment sampling, soil samples were collected from each plot 407 (three 25 mm diameter cores to 100 mm depth); because of missing samples, this dataset includes a 408 subset of 54 of the 83 sites. Soils were air dried to constant mass, weighed, and analyzed for pH, 409 total carbon (C in %), total N (in %), P (ppm), and K (ppm) concentrations. C and N analyses were 410 done at the University of Minnesota and the University of Nebraska via dry combustion GC analysis (COSTECH ESC 4010 Element Analyzer) using cross-calibrated machines. Data also were 411 412 generated on soil phosphorus, potassium, and micronutrients, soil pH, organic matter, and texture 413 from each sample (A&L Analytical Laboratory, Memphis, TN, USA). Full details of Nutrient 414 Network methods can be found in Borer *et al.* $(2014)^{28}$.

415 We estimated alpha, beta and gamma diversity separately for each block, using the approach described in⁵⁶. Alpha diversity was estimated as the mean plant species richness per plot across all 416 plots within a block, whereas gamma diversity was estimated as the total plant species richness 417 within each block (i.e., block richness ⁵⁶). Beta diversity was estimated as the Jaccard Dissimilarity 418 Index across the 10 plots within each block⁵⁶; we calculated this index using the function 'vegdist' 419 from the 'vegan' package⁵⁹ in R and then calculated the mean multivariate distance between the 10 420 plots and their centroid using the function 'betadisper' (also from the 'vegan' package). We used 421 422 these diversity indexes because they are all based on presence/absence. However, we evaluated if 423 our results still hold using other common biodiversity indexes, such as the Shannon Entropy index, Inverse Simpson index and the Effective Number of Species (ENS) needed to reach the observed 424 Probability of Interspecific Encounter $(S_{PIE})^{60}$ for alpha and gamma diversity as well as Whittaker's 425

multiplicative (i.e. alpha/gamma), additive (i.e. gamma-alpha) beta diversity⁶¹ and abundance-based
multivariate beta diversity (Supplementary Table 2; Supplementary Fig. 3).

Stability is a multifaceted concept⁶² that is commonly empirically measured as the inverse of 428 variability (i.e. invariability)⁶³; the mean of an ecosystem property or function divided by its 429 430 standard deviation. However, the term "stability" has a temporal connotation so, to avoid confusion, 431 we defined spatial variability as the coefficient of variation (i.e., standard deviation divided by mean)^{13,14}. Spatial variability of productivity was defined for each larger scale (i.e. block) as σ/μ . 432 where σ is the spatial standard deviation of total live biomass, and μ is the spatial mean among the 433 10 plots of each larger scale. We estimated species covariation across space as a spatial analog of 434 species synchrony (insurance effects may emerge from asynchronous species fluctuations^{10,13,22}). It 435 was measured for each block as: 436

437

438
$$\sigma^2 / \left(\sum_{i=1}^{S} \sigma_i\right)^2$$

439

where σ² is the variance in total plot live biomass, and σ_i is the standard deviation of species i
live biomass in a block with S species. Thus, if all species respond equally to spatial environmental
variability, species covariation approaches 1, but if different species are capable of differently
responding to this variability, species complement each other and species covariation approaches 0.
As we do not have per-species biomass data, we used species' relative cover as a proxy. Cover of
each species across the whole plot was multiplied by the total living biomass for the plot³⁶.

446

447 Data analysis

We first explored the relationship between different scales of biodiversity (i.e. alpha, beta and gamma diversity) and the spatial variability of productivity using pre-treatment data from the 83

grasslands. We modeled these relationships with linear mixed-effects models using the 'lmer' 450 function in the 'lme4' package⁶⁴ in R version 4.0.5 (R Core Team 2021). To improve normality, 451 452 spatial variability was log-transformed before analysis. We used sites as random effects, allowing 453 the intercepts and slopes of the regression to vary between sites if supported by model selection. We used a model-selection approach based on minimization of BIC following ref ⁶⁵, in which we 454 455 compared models with and without a given random structure to determine which level of variation 456 was required in the model. In all cases, model selection retained only variation among sites in the intercept. We also modeled these relationships using type II regression (ranged major axis method) 457 using the 'lmodel2' package⁶⁶ in R to take into account the existence of sampling error of both 458 459 predictor and response variables. As this model does not allow the inclusion of random structures 460 (i.e. to reflect or multi-level design), we averaged values at the site level (i.e. instead of using 3 replicates per site, and to avoid pseudoreplication, we used the average value per site). To evaluate 461 the two previously proposed niche-based mechanisms (i.e overvielding, which implies increases in 462 463 the spatial mean of productivity as diversity increases *versus* insurance, which implies decreases in 464 species covariation as diversity increases), we also separately explored the relationship between 465 biodiversity and each component of variability (i.e., σ and μ) and species covariation, using mixed-466 effects models as described above.

467 To remove the possible influence of key abiotic factors on the relationship between different scales of biodiversity and the spatial variability of productivity, we used a subset of bioclimatic 468 469 variables representing (i) annual trends (mean annual temperature (°C) and precipitation (mm); seasonality (mean annual range in temperature (°C), standard deviation in temperature, coefficient 470 471 of variation of precipitation) and (ii) extreme or limiting environmental factors (mean temperature 472 during the wettest 4 months (°C)). We performed a multiple regression of spatial variability against these climatic variables, kept the residuals, and then modeled the relationship between different 473 474 scales of diversity and the obtained residuals, using type II regression. We also performed a multimodel inference (using the 'MuMIn' package)⁶⁷ to select the simplest models that explained the
most variation (of spatial variability) based on Akaike's information criterion (AIC). Candidate
models represented every possible combination of explanatory variables (i.e. the subset of
bioclimatic variables along with the different scales of diversity) and the interactions between
bioclimatic variables and the different scales of diversity.

We then fit a Piecewise Structural Equation Model (Piecewise SEM)⁶⁸ to infer the direct and 480 indirect effects of biodiversity on the spatial variability of productivity. Our model also aimed to 481 482 explicitly evaluate whether increased biodiversity can decrease spatial variability of biomass 483 production by the two previously proposed mechanisms (i.e. overvielding and decreased species 484 covariation; see Supplementary Table 5). We began with a full conceptual model (see 485 Supplementary Fig. 7) and followed a model simplification process in which non-significant paths were iteratively removed until only significant paths remained⁶⁹ and/or model fit was higher (i.e. 486 minimization of BIC) than with further path removals. We incorporated site as a random effect in 487 individual models⁶⁸ and model fit was assessed using Shipley's test of d-separation, which yields a 488 Fisher's C statistic that is χ^2 distributed⁶⁸. In order to include an estimation of spatial environmental 489 490 heterogeneity, we repeated the SEM analysis using the subset of 54 sites in which soil chemistry 491 was measured. Environmental heterogeneity was estimated as the average Euclidean distance using the 'vegan' package⁵⁹ in R for standardized soil parameters (soil C, N, P and K contents, and pH) 492 and ambient light⁵⁶ among the 10 plots within each block. 493

Lastly, we explored the effect of increased environmental heterogeneity using data from the 42 sites with experimental nutrient addition (see Supplementary table 1). We first evaluated whether increased environmental heterogeneity affects the observed bivariate relationships between different scales of biodiversity and spatial variability of productivity, and then fitted the same SEM described above. For comparisons we re-fit pre-treatment models for the subset of 42 experimental sites, and then performed a multigroup analysis to evaluate differences in path coefficients between pre- and post-treatment models using the 'multigroup' function from the 'piecewiseSEM' package⁶⁸ in R. In short, this analysis implements a model-wide interaction in which every term in the model interacts with the grouping variable (i.e. pre- *versus* post-treatment). If the interaction is significant, then the path is free to vary by group; if not, then the path is constrained and takes on the estimate from the global dataset.

505

506 Data availability: All data and code for these analyses will be published and publicly available via
507 EDI after this paper is accepted. Currently, the raw data that support these findings are available via
508 GitHub (<u>https://github.com/juanalberti/spatial_variability</u>).

509

510 **Code availability:** The complete R code supporting the findings of this study has been

511 archived online (<u>https://github.com/juanalberti/spatial_variability</u>).

512

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652

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669

670 **Competing interests:** The authors declare no competing interests.

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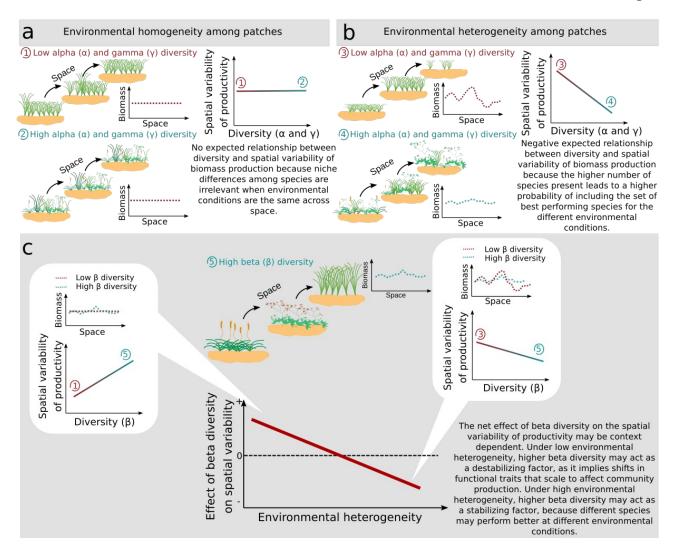
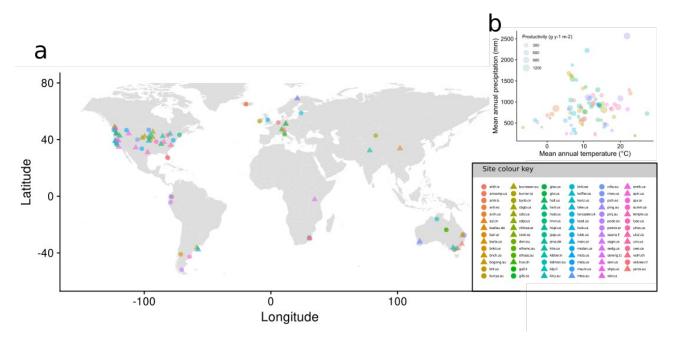




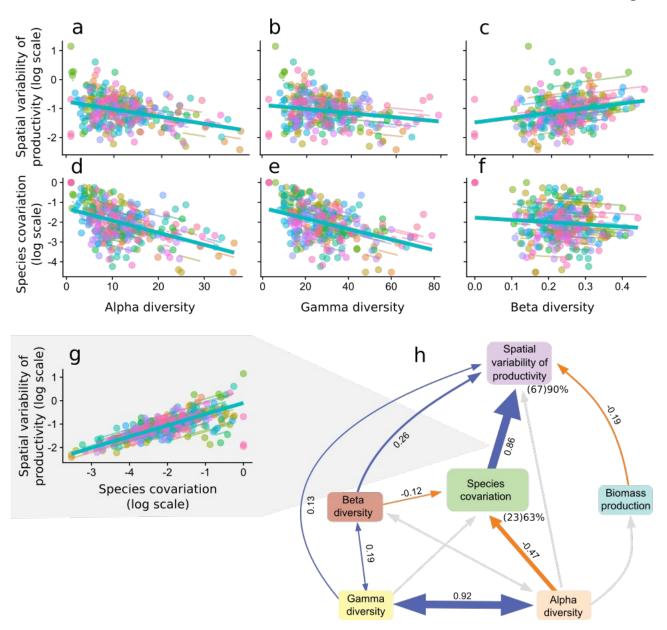
Figure 1. Conceptual figure illustrating the effect of different scales of biodiversity on the 676 677 spatial variability of aggregate ecosystem functions. The insurance hypothesis postulates that 678 biodiversity buffers aggregate ecosystem functions (e.g., biomass production) against 679 environmental fluctuations, resulting in less variation within more diverse systems. This hypothesis 680 was originally postulated for environmental fluctuations over time, but may also apply to spatial 681 heterogeneity. **a** When environmental conditions are homogeneous, niche differences among 682 species are non-important, and the variability of an aggregate ecosystem function is unaffected by 683 alpha or gamma diversity. **b** In contrast, in heterogeneous environments, different environmental 684 conditions provide an array of niches. In this scenario, a species may be functionally insignificant 685 under some environmental conditions, but more abundant or functionally important under other

686 conditions. Thus, a highly diverse system may exhibit decreased variability of an aggregated 687 ecosystem function compared to low diversity systems. In this scenario, a negative relationship is 688 expected between alpha or gamma diversity and the spatial variability of the function. **c** The net 689 effect of beta diversity on spatial variability of an aggregated ecosystem function may be context 690 dependent. When environmental heterogeneity is low, beta diversity (that can be the result of 691 priority effect or other stochastic processes) may act as a destabilizing factor as it can imply shifts in functional traits that scale up to affect community production. In contrast, when environmental 692 693 heterogeneity is high, beta diversity may act as a stabilizing factor because of niche 694 complementarity.



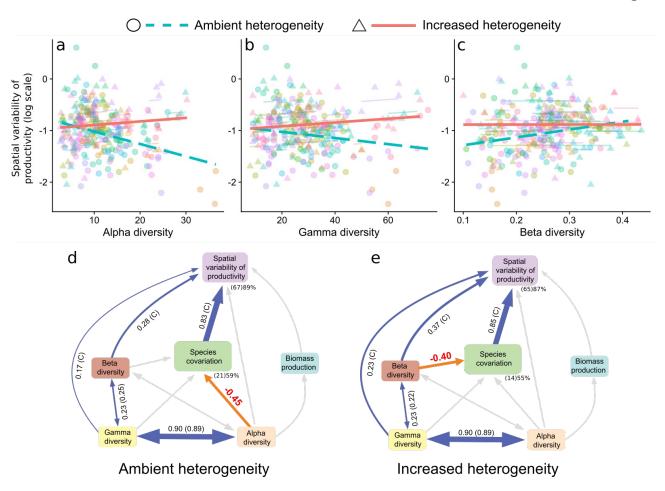
698 699

700 Fig. 2. Geographic and climatic distribution of grassland sites. a Global map showing the 701 locations of the 83 grassland sites included in this study. All sites were used to analyze diversity-702 variability relationships under ambient spatial environmental heterogeneity (pre-treatment 703 conditions). Triangles denote the 42 sites that implemented the experimental protocol used to 704 evaluate the effect of increased environmental heterogeneity on diversity-variability relationships. b 705 The grassland sites span a wide range of mean annual productivity, mean annual temperature 706 (MAT), and mean annual precipitation (MAP). Site color key shows the color assignment to each 707 site, which is consistent in all figures.



711 Figure 3. The relationships between plant species diversity and spatial variability of 712 productivity across 83 globally distributed grasslands sites of the Nutrient Network. Both a 713 alpha (slope and 95% CIs= -0.026 (-0.038 to -0.015)) and **b** gamma (-0.007 (-0.013 to -0.001)) 714 diversity were negatively associated with the spatial variability. **c** Beta diversity, in contrast, was 715 positively associated with spatial variability (1.57 (0.59 to 2.54)); **d** Alpha (-0.06 (-0.08 to -0.04)) 716 and **e** gamma (-0.03 (-0.04 to -0.02)) diversity were negatively associated with species covariation. **f** 717 Beta diversity, in contrast, was not associated with species covariation (-1.27 (-2.92 to 0.38)). g 718 Species covariation, in turn, was positively associated with spatial variability of productivity (0.48 719 (0.44 to 0.53)). For panels **a-g**, different colors represent different sites (See Fig 2 for site color key

720 assignment), major lines (in turquoise) represent the fixed-effect linear regression slopes among 721 sites and small colored lines show patterns within sites. **h** Structural equation model (SEM) analysis 722 showing the direct and indirect pathways through which different scales of diversity determine 723 spatial variability of biomass. Solid blue arrows and solid orange arrows represent significant (P \leq 724 0.05) positive and negative paths, respectively, and light gray arrows represent non-significant paths 725 that were included in the initial model. Bidirectional arrows represent paths that were modeled as 726 correlated errors (i.e., bidirectional relationships instead of causal and unidirectional relationships). Numbers next to the arrows are averaged effect sizes as standardized path coefficients; arrow 727 widths reflect these standardized effect sizes. For spatial variability of biomass and species 728 729 covariation, the marginal (i.e., explained by the fixed factors alone) and conditional (i.e., explained 730 by both the fixed and the random factors; in parentheses) percent of variance explained is shown 731 below and to the right of the variable name.



734

735 Figure 4. Experimentally increased heterogeneity weakened the diversity-spatial variability 736 **relationships. a** Alpha diversity (diversity*heterogeneity interaction slopes and 95% confidence 737 intervals: 0.0046 (0.0077 to 0.0108)). **b** Gamma diversity (0.0029 (0.0015 to 0.0043)). **c** Beta 738 diversity (-0.309 (-0.617 to -0.002)). Different colors represent different sites (see Fig 2 for site 739 color key assignment), major lines represent the fixed-effect linear regression slopes among sites 740 and small colored lines show patterns within sites. Comparison of SEM models with c ambient and 741 **d** experimentally increased spatial heterogeneity, using the subset of 42 sites that implemented the 742 experimental protocol, identified two major changes (red numbers; $P \le 0.05$ in multigroup analysis) 743 in the pathways whereby increased heterogeneity weakened the three diversity-variability 744 relationships: (1) the negative relationship between alpha diversity and species covariation under 745 ambient conditions was neutral under increased spatial heterogeneity; (2) the neutral relationship

746 between beta diversity and species covariation under ambient conditions became negative under 747 increased heterogeneity. Solid blue arrows and solid orange arrows represent significant ($P \le 0.05$) 748 positive and negative paths, respectively, and light gray arrows represent non-significant paths that were included in the initial model, bidirectional arrows represent paths that were modeled as 749 750 correlated errors (i.e. bidirectional relations instead of causal and unidirectional relations). Numbers 751 next to the arrows are averaged effect sizes as standardized path coefficients. Path coefficients that 752 have been constrained (multigroup analysis; P >0.05) are the same between the two models and are followed by a (C) (path coefficients are globally estimated, but standardized coefficients differ 753 because the variance differs between groups, and thus the standardization). Numbers within 754 brackets show bidirectional path coefficients estimated for the global model (i.e., as if they were 755 756 conditional). Width of arrows reflects standardized effect sizes. The marginal (i.e. explained by the fixed factors alone) and conditional (i.e. explained by both the fixed and the random factors) 757 percent variance of endogenous variables (R^2) are shown next to them (marginal between brackets). 758