

## **An Optimization Approach to the Two-Circle Method of Estimating Ground-Dwelling Arthropod Densities**

Author(s): Pei-Jian Shi, Zi-Hua Zhao, Hardev S. Sandhu, Cang Hui, Xing-Yuan Men, Feng Ge and Bai-Lian Li

Source: Florida Entomologist, 97(2):644-652. 2014.

Published By: Florida Entomological Society

DOI: <http://dx.doi.org/10.1653/024.097.0242>

URL: <http://www.bioone.org/doi/full/10.1653/024.097.0242>

---

BioOne ([www.bioone.org](http://www.bioone.org)) is a nonprofit, online aggregation of core research in the biological, ecological, and environmental sciences. BioOne provides a sustainable online platform for over 170 journals and books published by nonprofit societies, associations, museums, institutions, and presses.

Your use of this PDF, the BioOne Web site, and all posted and associated content indicates your acceptance of BioOne's Terms of Use, available at [www.bioone.org/page/terms\\_of\\_use](http://www.bioone.org/page/terms_of_use).

Usage of BioOne content is strictly limited to personal, educational, and non-commercial use. Commercial inquiries or rights and permissions requests should be directed to the individual publisher as copyright holder.

## AN OPTIMIZATION APPROACH TO THE TWO-CIRCLE METHOD OF ESTIMATING GROUND-DWELLING ARTHROPOD DENSITIES

PEI-JIAN SHI<sup>1,2</sup>, ZI-HUA ZHAO<sup>2,3</sup>, HARDEV S. SANDHU<sup>4</sup>, CANG HUI<sup>5</sup>, XING-YUAN MEN<sup>6,\*</sup>, FENG GE<sup>2</sup> AND BAI-LIAN LI<sup>7</sup>

<sup>1</sup>Institute of Bamboo, Nanjing Forestry University, 159 Longpan Road of Xuanwu District, Nanjing 210037, China

<sup>2</sup>State Key Laboratory of Integrated Management of Pest Insects and Rodents, Institute of Zoology, Chinese Academy of Sciences, 1 Beichen West Road of Chaoyang District, Beijing 100101, China

<sup>3</sup>Department of Entomology, China Agricultural University, 2 Old Summer Palace West Road of Haidian District, Beijing 100094, China

<sup>4</sup>Institute of Food and Agricultural Sciences, Everglades Research and Education Center, University of Florida, Belle Glade, FL 33430, USA

<sup>5</sup>Centre for Invasion Biology, Department of Botany and Zoology, Stellenbosch University, Private Bag X1, Matieland 7602, South Africa

<sup>6</sup>Institute of Plant Protection, Shandong Academy of Agricultural Sciences, 202 Industry North Road of Licheng District, Jinan 250100, China

<sup>7</sup>Ecological Complexity and Modelling Laboratory, Department of Botany and Plant Sciences, University of California, Riverside, CA 92521-0124, USA

\*Corresponding author; E-mail: menxy2000@hotmail.com

Supplementary material for this article in Florida Entomologist 97(2) (2014) is online at <http://purl.fcla.edu/fcla/entomologist/browse>

### ABSTRACT

Information on ground-dwelling arthropod densities is important for efficient management in agro-ecosystems. A method of using paired pitfall traps with different inter-trap distances, called the two-circle method (TCM), was proposed recently for accurate and efficient estimation of arthropod densities. Using the numbers of individuals caught in paired traps and the inter-trap distances between the paired traps as input, the TCM can simultaneously estimate the effective trapping radius and the population density by fitting a nonlinear model. However, the previous fitting procedure (using the nonlinear least squares approach) provides the estimates and standard errors of only these two variables, and often suffers from its hypersensitivity to the initial values assigned in the nonlinear regression. To estimate the confidence intervals of these estimates and to assess the effects of the number of replications per distance class and the number of distance classes on the accuracy of density estimates, we provide a new procedure for fitting the model by using the optimization function. Evaluation based on simulated and field data suggests that the TCM could provide a reliable estimate of density by using at least 15 paired traps per distance class and at least 4 distance classes.

**Key words:** *nls* function, *optim* function,  $BC_n$  method, confidence interval, coefficient of variation

### RESUMEN

Información sobre la densidad de artrópodos que habitan el suelo es importante para un manejo eficiente de agroecosistemas. Un método que utiliza trampas de caída emparejadas con diferentes distancias entre las trampas, llamado método de dos círculos (MDC) ha sido propuesto para la estimación precisa y eficiente de las densidades de artrópodos. Usando los datos del número de individuos atrapados en trampas emparejadas y las distancias entre pares, el MDC puede estimar simultáneamente el radio de captura efectiva y la densidad de población mediante el ajuste de los datos a un modelo no lineal. Sin embargo, el procedimiento de ajuste anterior (utilizando mínimos cuadrados no lineales) proporciona las estimaciones y los errores estándar de sólo estas 2 variables, y a menudo sufre de su hipersensibilidad a los valores iniciales asignados en la regresión no lineal. Para calcular

el intervalo de confianza de estas estimaciones y para evaluar los efectos de que el número de repeticiones por categoría de distancia y el número de categorías de distancias sobre la exactitud de las estimaciones de densidad, proveemos un nuevo procedimiento para ajustar el modelo mediante el uso de la función de optimización. Nuestra evaluación basada en datos simulados y de campo sugiere que por lo menos 15 réplicas por categoría de distancia y al menos 4 clases de distancias son suficientes para garantizar una estimación fiable de la densidad por el MDC.

Palabras Clave: función *nls*, función *optim*, método, intervalo de confianza, coeficiente de variación

Population density is a building block of ecology, and the mark-recapture method is widely used approach for estimating densities of many species in various phyla (Hutton & Woolhouse 1989; Lebreton et al. 1992; White et al. 2006; Matthews & Preisler 2010). However, the mark-recapture method has limitations in estimating the densities for most arthropods because of their small body size, short life cycle and high mortality. Different approaches for estimating densities of ground beetles have received attention recently (e.g., Kromp 1999; Davis et al. 2001; Ulrich & Zalewski 2006; Shrestha & Parajulee 2010; Hummel et al. 2012).

Perner & Schueler (2004) proposed to estimate the density of ground-dwelling arthropods via a nested-cross array design of pitfall traps. However, this approach could substantially underestimate the real densities of ground-dwelling arthropods (Zhao et al. 2013). A new method, called the two-circle method (TCM), has been proposed to resolve this issue and give more accurate estimates of population densities by setting paired pitfall traps with different inter-trap distances and simultaneously calculating the effective trapping radius of the pitfall trap (Zhao et al. 2013).

The TCM assumes homogenous density distribution and a common trapping area of paired traps. It requires a reliable nonlinear regression method to fit the relationship between the total individuals caught in paired traps and the inter-trap distance to an inverse trigonometric function of population density and effective trapping radius (equation 1; Zhao et al. 2013). This nonlinear regression is often produced using the least squares, for example, the *nls* function in R statistical software, which generally works well with the Gauss-Newton algorithm (Bates & Watts 1988). However, this function has required that initial values must be assigned to the model parameters, and it often fails to work when fitting a complex nonlinear model, such as the Sharpe-Schoolfield-Ikemoto model for describing the temperature-dependent developmental rates in insects and mites (Ikemoto 2005; Ikemoto et al. 2013; Shi et al. 2013b). Moreover, to calculate the confidence interval (CI) of a target parameter, a bootstrap method is often needed, which requires 2,000 replications to obtain a relatively stable

95% CI for a model parameter (Efron & Tibshirani 1994). This often breaks the procedure of nonlinear least squares as the initial values of model parameters need be adjusted.

To have stable estimates of model parameters and their CIs, Ikemoto et al. (2013) and Shi et al. (2013a) suggested using an optimization function based on the Nelder-Mead algorithm (Nelder & Mead 1965); for example, the *optim* function in R statistical software has shown extreme resilience for regressing highly nonlinear models. Here, we applied the optimization function (based on the least residual sum of squares [RSS]) to the TCM for simultaneously calculating the arthropod densities and their 95% CIs, as well as the effective trapping radii. The performance of this procedure was evaluated using simulations and data from field experiments. In addition, a testing function of the validity of sample size for the TCM was also presented.

## MATERIALS AND METHODS

### Two-circle Method

The two-circle method depicts the number of arthropods caught in paired pitfall traps ( $N$ ) as a function of the inter-trap distance ( $d$ ), effective trapping radius of the pitfall traps ( $r$  in m), and the density of ground-dwelling arthropods ( $D$  per  $m^2$ ) (Zhao et al. 2013):

$$N = \begin{cases} \left( 2\pi r^2 - 2r^2 \arccos\left(\frac{d}{2r}\right) + d \sqrt{r^2 - \left(\frac{d}{2}\right)^2} \right) \cdot D & \text{if } d < 2r \\ 2\pi r^2 D & \text{if } d \geq 2r \end{cases} \quad (1)$$

In the above equation,  $N$  and  $d$  are measurements from the field experiment;  $r$  and  $D$  are the target variables to be estimated from the nonlinear regression. Here, we developed 3 R functions (see Supplementary Material online in Florida Entomologist 97(2) (2014) at <http://purl.fcla.edu/fcla/entomologist/browse>).

Specifically, the first function is named *optim.tcm* and it was designed to estimate variables  $r$  and  $D$  in the above equation based on the *optim* function in R statistical software. The *optim.tcm* function can be considered as a better parameter

estimation approach than the *tcm* function in Zhao et al. (2013). The second function is named as *bca.tcm*, and it was designed to calculate the standard errors and confidence intervals of the estimated  $r$  and  $D$ ; the bootstrap  $BC_a$  method was chosen to calculate the confidence interval of density estimate because this method has been shown to produce a better CI estimate than other methods such as the bootstrap percentile method or bootstrap- $t$  method (Efron & Tibshirani 1994). Because the *optim* function could not directly provide the standard error of a target parameter, the jackknife method (Efron & Tibshirani 1994) was used to calculate the standard errors of estimated  $r$  or  $D$  in the *bca.tcm* function. The third function is named *sample.validity*, and it was designed to check the validity of sample size at each distance class and the number of distance classes needed for density estimation.

#### Evaluation

Due to weak aggregation of ground beetles and following Zhao et al. (2013), we considered 3 levels of the coefficient of variation ( $CV = \text{standard error} / \text{mean} \times 100\% = 5\%, 10\%, \text{ and } 15\%$ ) in the following simulations. As population density ( $D$ ) is the real concern in most research experiments, we fixed the effective trapping radius ( $r$ ) to 1.5 m for simplicity, but simulated the 3 densities to  $D = 1.0, 1.5, \text{ and } 2.0 \text{ m}^{-2}$ . We simulated the number of arthropods using the *tc.points* function in Zhao et al. (2013) and evaluated the performance of the optimization approach under 15, 30, 60 pairs per distance class and 4, 6, 8 distance classes between 0 to 3 m. The *optim.tcm* and *bca.tcm* functions were used to estimate the densities of simulated arthropod populations and the corresponding 95% confidence intervals. For exhibiting the practicality of the optimization approach for real observations, we used the published field data of 6 species of ground-dwelling arthropods, which were collected in 2 kinds of habitats (desert steppe and corn field in northern China; see Zhao et al. (2013) for details). In these 2 habitats, 4 distance classes of 0, 1.5, 2, and 2.5 m were set, each distance class had 15 pairs of traps (i.e., 15 replications for every distance class). The *optim.tcm* and *bca.tcm* functions were also used to estimate the densities of 6 real species of ground-dwelling arthropods and the corresponding 95% confidence intervals.

#### RESULTS

For simulated data (Table 1), increasing the number of replications per distance class and/or increasing the number of distance classes can improve the accuracy of density estimates and reduce the width of the 95% CI. Specifically, in-

creasing the number of replications per distance class dramatically reduced the standard error of the estimated density and the width of the 95% CI. Increasing the number of distance classes increased the accuracy of the density estimates. Fig. 1 shows the 95% CIs of the estimated densities with different numbers of replications for 4 distance classes when  $CV = 10\%$ . It was apparent that the width of 95% CI became narrower with the increase of replications ( $n$ ). When  $n > 250$ , the width of 95% CI was approximately 15% of estimated density; when  $n$  approximated 1000, this width was less than 10%. However, it would be impractical to design so many replications per distance class. For real arthropod data collected in 2 habitats (Table 2; Zhao et al. 2013), the estimates of density and effective trapping radius estimated by the *optim.tcm* function were nearly the same as those estimated by the previous *tcm* function. Fig. 2 shows the comparison between the investigated numbers of individuals caught in paired traps for *Anacolica mucronata* Reitter (Coleoptera: Tenebrionoidea) and the predicted values by using the *optim.tcm* function. The cases of other five species were not showed for lack of space. However, most standard errors estimated by the jackknife method are greater than those estimated by the *nls* function. As the 95% CIs of densities for the 6 species of ground-dwelling arthropods are still too wide, more replications per distance class are needed. Overall, the *optim.tcm* function can provide an accurate estimate of the known density; we suggest having at least 15 replications per distance class and at least 4 distance classes for obtaining a reliable estimate of density.

#### DISCUSSION

##### Normality of the Residuals

In using equation 1 to fit the data, we assumed that the residuals between the observed and predicted numbers of individuals caught in paired traps were normally distributed. If the residuals of  $N$  meet normality, it would be feasible to use the nonlinear least square regression or other standard fitting methods, like the least RSS. We simulated 5,000 population densities (i.e., setting  $D$  to 5,000 different values) that meet normally distributed densities with mean =  $1.5 \text{ m}^{-2}$  and standard error = 0.15 (i.e.,  $CV = 10\%$ ), assuming an effective trapping radius = 1.5 m and inter-trap distances ranging from 0 to 3 m at 1 m intervals. By using the *tc.points* function (Zhao et al. 2013), we were able to obtain the simulated numbers of individuals caught in paired traps (as known numbers) for different inter-trap distances. Then we used the *optim.tcm* function to fit these simulated numbers in order to obtain the corresponding predicted values. Fig. 3 displays

TABLE 1. SIMULATIONS OF GROUND-DWELLING ARTHROPOD DENSITIES BY THE *TC.POINTS* FUNCTION AND PERFORMANCE OF THE NEW OPTIMIZATION APPROACH. FITTED RESULTS FOR THE SIMULATED DATA OF 4, 6 AND 8 DISTANCE CLASSES AND 15-60 REPLICATIONS.<sup>†</sup>

CV	<i>D</i>	<i>n</i>	4 distance classes			6 distance classes			8 distance classes		
			$\hat{D}$	95% CI	$\hat{D}$	95% CI	$\hat{D}$	95% CI			
5%	1	15	1.02 ± 0.07	(0.87, 1.17)	1.03 ± 0.08	(0.86, 1.19)	0.98 ± 0.06	(0.86, 1.19)			
		30	1.02 ± 0.06	(0.90, 1.13)	0.98 ± 0.06	(0.86, 1.09)	1.00 ± 0.05	(0.90, 1.09)			
	1.5	60	0.99 ± 0.04	(0.92, 1.07)	1.00 ± 0.04	(0.92, 1.08)	1.01 ± 0.04	(0.93, 1.09)			
		15	1.46 ± 0.12	(1.23, 1.70)	1.49 ± 0.08	(1.31, 1.66)	1.53 ± 0.08	(1.36, 1.68)			
	2	30	1.51 ± 0.09	(1.33, 1.69)	1.49 ± 0.07	(1.33, 1.62)	1.49 ± 0.07	(1.35, 1.62)			
		60	1.48 ± 0.06	(1.36, 1.60)	1.51 ± 0.06	(1.37, 1.63)	1.49 ± 0.04	(1.40, 1.57)			
10%	1	15	1.98 ± 0.17	(1.66, 2.31)	2.01 ± 0.08	(1.85, 2.16)	1.98 ± 0.11	(1.75, 2.18)			
		30	1.98 ± 0.11	(1.75, 2.21)	2.00 ± 0.12	(1.76, 2.24)	2.01 ± 0.09	(1.83, 2.18)			
	1.5	60	2.01 ± 0.08	(1.83, 2.16)	1.99 ± 0.08	(1.82, 2.16)	1.99 ± 0.07	(1.85, 2.13)			
		15	0.99 ± 0.19	(0.66, 1.38)	1.04 ± 0.09	(0.85, 1.24)	1.01 ± 0.09	(0.83, 1.20)			
	2	30	1.00 ± 0.14	(0.75, 1.29)	1.02 ± 0.09	(0.84, 1.19)	0.98 ± 0.08	(0.81, 1.15)			
		60	1.03 ± 0.08	(0.87, 1.18)	1.00 ± 0.08	(0.83, 1.17)	0.98 ± 0.07	(0.84, 1.13)			
15%	1	15	1.54 ± 0.23	(1.10, 2.03)	1.49 ± 0.27	(1.00, 2.14)	1.51 ± 0.15	(1.21, 1.86)			
		30	1.53 ± 0.22	(1.12, 1.98)	1.49 ± 0.15	(1.18, 1.79)	1.51 ± 0.16	(1.21, 1.86)			
	1.5	60	1.48 ± 0.11	(1.28, 1.70)	1.51 ± 0.13	(1.25, 1.78)	1.51 ± 0.09	(1.33, 1.70)			
		15	2.02 ± 0.34	(1.41, 2.71)	1.97 ± 0.24	(1.49, 2.51)	1.99 ± 0.29	(1.43, 2.69)			
	2	30	2.06 ± 0.23	(1.59, 2.54)	2.00 ± 0.16	(1.68, 2.33)	2.01 ± 0.19	(1.64, 2.43)			
		60	1.99 ± 0.16	(1.67, 2.31)	2.01 ± 0.12	(1.77, 2.24)	2.06 ± 0.13	(1.80, 2.31)			
15%	1	15	0.97 ± 0.24	(0.58, 1.51)	0.93 ± 0.21	(0.58, 1.50)	0.96 ± 0.20	(0.61, 1.43)			
		30	0.99 ± 0.17	(0.68, 1.33)	0.98 ± 0.23	(0.60, 1.58)	1.04 ± 0.15	(0.77, 1.42)			
	1.5	60	0.99 ± 0.15	(0.71, 1.30)	1.02 ± 0.11	(0.80, 1.25)	1.02 ± 0.10	(0.83, 1.24)			
		15	1.57 ± 0.30	(1.06, 2.22)	1.55 ± 0.39	(0.91, 2.57)	1.60 ± 0.23	(1.17, 2.16)			
	2	30	1.48 ± 0.26	(1.01, 2.03)	1.43 ± 0.18	(1.07, 1.82)	1.51 ± 0.23	(1.06, 2.07)			
		60	1.51 ± 0.19	(1.14, 1.91)	1.53 ± 0.15	(1.23, 1.84)	1.47 ± 0.14	(1.19, 1.78)			
15%	2	15	1.89 ± 0.36	(1.26, 2.64)	2.02 ± 0.34	(1.36, 2.80)	1.98 ± 0.38	(1.30, 2.89)			
		30	2.11 ± 0.41	(1.37, 3.03)	2.02 ± 0.32	(1.42, 2.75)	2.07 ± 0.26	(1.55, 2.69)			
15%	2	60	1.98 ± 0.29	(1.46, 2.58)	2.00 ± 0.24	(1.53, 2.51)	2.00 ± 0.21	(1.59, 2.43)			

<sup>†</sup> CV represents the coefficient of variation in density (*D*); *n* represents the number of replications (i.e., sample size) per distance class; *D* represents the known value of density;  $\hat{D}$  represents the estimate of density.

Note: The number of arthropods were simulated using the *tc.points* function in Zhao et al. (2013) and the performance of the optimization approach was evaluated for 15, 30, 60 paired traps per distance class and 4, 6, 8 distance classes between 0 to 3 m.

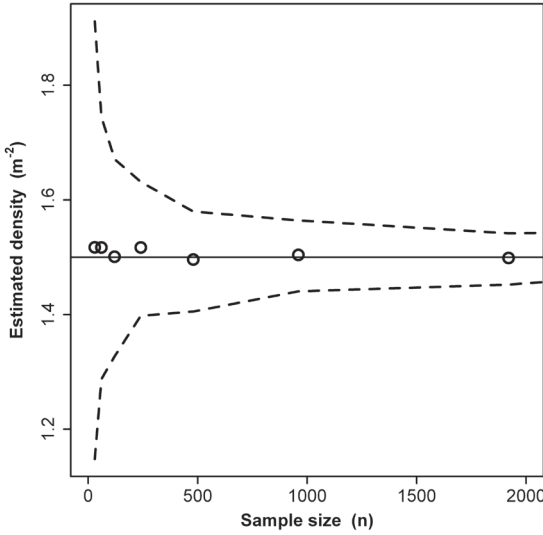


Fig. 1. Effect of sample size per distance class on the 95% CI of the estimated population density of about 1.5 beetles/m<sup>2</sup>. The open circles represent the estimates for different sample sizes; the dashed lines represent the 95% CI of the estimated densities. The inter-trap distances were 0, 1, 2, and 3 m, respectively. Here,  $r = 1.5$ ,  $D = 1.5$ ,  $CV = 10\%$ , where  $r$  is the effective trapping radius,  $D$  is the density of beetles, and  $CV$  is the coefficient of variation in density.

the frequency of the residuals between the simulated and predicted densities, which was normally distributed. When we reduced or increased the simulated number for  $D$ , we found that the standard error in a normal density function was rather stable. Consequently, we simulated additional cases by letting  $r$  vary from 0.05 to 3 at an interval of 0.05 m and letting  $D$  vary from 0.05 to 3 at an interval of 0.05 beetles m<sup>-2</sup>. Accordingly, we obtained Fig. 4, which shows the contour plot of the standard errors of the residuals between the simulated and predicted densities by 5,000 simulations. When the  $CV$  in density was set to be larger, the consequence was that the standard errors of the residuals of  $N$  increased. However, the residuals of  $N$  for each case were normally distributed and the mean values of the residuals were all equal to zero. Moreover the inter-trap distance gradients did not affect the stability of fitted standard error according to the simulations, which are not shown here.

Curvilinear Characteristics of TCM

The shape of the curve for describing the number of individuals caught in the paired traps (i.e., equation 1) - obtained by fitting the simulated and field data - appeared to be slightly protuberant in the range of 0 to 2r (Zhao et al. 2013). However, Zhao et al. (2013) did not demonstrate its concavity and convexity. In the present study, we

TABLE 2. FITTED RESULTS FOR THE FIELD DATA OF ARTHROPOD COLLECTION IN TWO HABITATS (DESERT STEPPE AND CORN FIELD)<sup>1</sup>.

Species	OPTIM.TCM			TCM			SSM	
	$\hat{D}$	95% CI	$\hat{r}$	$\hat{D}$	$\hat{r}$	$R^2$	$R^2$	$D_{real}$
Desert steppe								
<i>Anacolica mucronata</i>	1.28 ± 0.30	(0.77, 2.03)	1.59 ± 0.21	1.28 ± 0.29	1.58 ± 0.21	0.81	0.81	1.23 ± 0.12
<i>Blaps femoralis</i>	1.46 ± 0.26	(1.02, 2.02)	1.42 ± 0.14	1.46 ± 0.29	1.42 ± 0.16	0.86	0.86	1.51 ± 0.12
<i>Argiope bruennichi</i>	1.57 ± 0.53	(0.76, 3.41)	1.19 ± 0.21	1.57 ± 0.41	1.19 ± 0.17	0.62	0.62	1.56 ± 0.13
Corn field								
<i>Chaetanius bioculatus</i>	1.11 ± 0.38	(0.58, 2.02)	1.28 ± 0.25	1.11 ± 0.28	1.28 ± 0.19	0.73	0.73	1.12 ± 0.09
<i>Teleogryllus mitratus</i>	1.69 ± 0.26	(1.28, 2.49)	1.62 ± 0.15	1.69 ± 0.27	1.62 ± 0.15	0.89	0.89	1.71 ± 0.19
<i>Pardosa astrigena</i>	1.44 ± 0.34	(0.99, 1.99)	1.34 ± 0.18	1.44 ± 0.28	1.34 ± 0.15	0.86	0.86	1.42 ± 0.13

<sup>1</sup>The habitat information could be found in Zhao et al. (2013). The real density ( $D_{real}$ ) was estimated from samples taken by the suction sampling method (SSM).

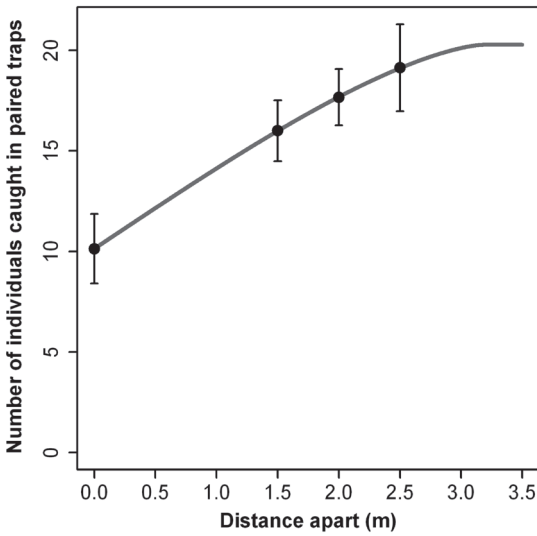


Fig. 2. Comparison between the investigated numbers of individuals (data points) caught in paired traps for *Anacolica mucronata* Reitter (Coleoptera: Tenebrionoidea) in desert steppe habitat (Zhao et al. 2013) and the predicted values (thick gray curve) by using the *optim.tem* function. At every distance class, 15 pairs of traps were used. Every point represents the mean of 15 numbers of individuals caught in paired traps at a given distance class, and the corresponding standard error is expressed by the vertical bar passing by that point.

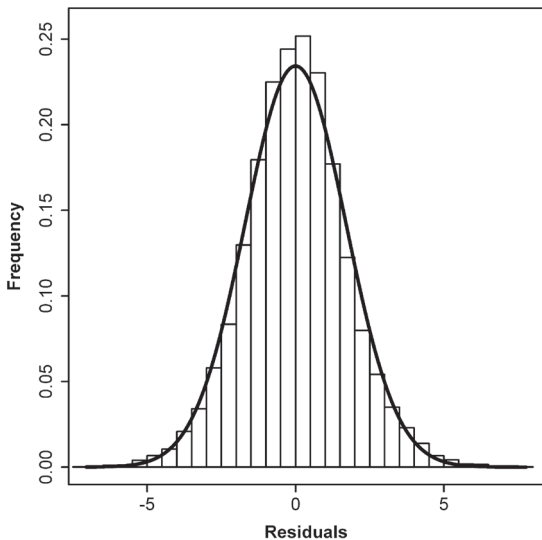


Fig. 3. Normality of the residuals between the simulated and predicted numbers of individuals caught in paired traps. The line represents the fitted normal density function. The fitted mean = 0, and the fitted standard error = 1.7.

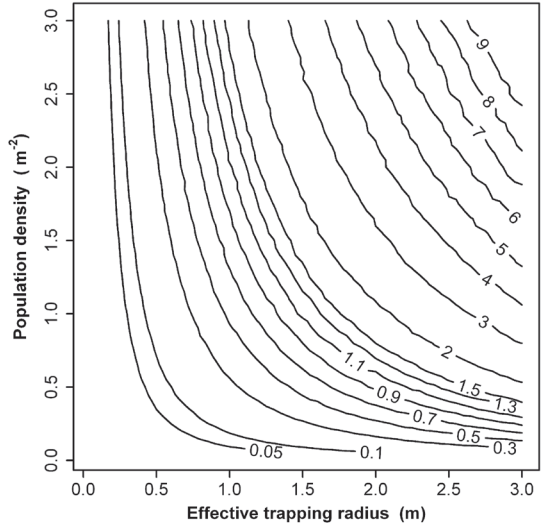


Fig. 4. Contours of the standard errors of the residuals between the simulated and TCM-estimated densities at various effective trapping radii. The distance classes ranged from 0 to 3 m at an interval of 1 m, with 5,000 replications for simulated paired traps per distance class. The coefficient of variation (CV) in density was assumed to be 10%.

provided the first-order and second-order derivatives of equation 1. In addition, we tested whether the curve could be linearly approximated based on the first-order derivative at the point of  $(d_c, N_c)$ , where  $d_c = r$ , and  $N_c$  is the number at  $d_c$  according to equation 1. The first-order derivative of equation 1 is:

$$N'(d) = \begin{cases} -D \left( \frac{d^2}{4 \sqrt{r^2 - \left(\frac{d}{2}\right)^2}} - \sqrt{r^2 - \left(\frac{d}{2}\right)^2} - \frac{r^2}{\sqrt{r^2 - \left(\frac{d}{2}\right)^2}} \right) & \text{if } d < 2r, \\ 0 & \text{if } d \geq 2r. \end{cases} \tag{2}$$

And the second-order derivative of equation 1 is:

$$N''(d) = \begin{cases} -D \left( \frac{d^3}{16 \left(r^2 - \left(\frac{d}{2}\right)^2\right)^{3/2}} + \frac{3d}{4 \sqrt{r^2 - \left(\frac{d}{2}\right)^2}} - \frac{r^2 d}{4 \left(r^2 - \left(\frac{d}{2}\right)^2\right)^{3/2}} \right) & \text{if } d < 2r, \\ 0 & \text{if } d \geq 2r. \end{cases} \tag{3}$$

Based on equation 1, we can obtain

$$N_c = \frac{1}{6} D r^2 (3\sqrt{3} + 8\pi). \tag{4}$$

Based on equation 2, we can obtain the slope of the tangent of equation 1 at  $d_c = r$ :

$$N'|_{d=r} = \sqrt{3} (rD). \tag{5}$$

Thus, the tangent equation of equation 1 passing by the points of  $(d_c, N_c)$  is

$$y = \sqrt{3}(rD)(x - r) + \frac{1}{6}Dr^2(3\sqrt{3} + 8\pi). \tag{6}$$

It can be easily demonstrated that  $N'(d) > 0$  and  $N''(d) < 0$  when  $0 < d < 2r$ . Thus, the shape of the curve in equation 1 was protuberant (Department of Applied Mathematics, Tongji University 2007, pages 149-150). Because  $N''(d) < 0$  when  $0 < d < 2r$ ,  $N'(d)$  was a descending function (Department of Applied Mathematics, Tongji University 2007, page 146), which means that the instantaneous rate of increase for equation 1 gradually decreased in this range. Fig. 5 exhibits the curve

shapes of  $N'(d)$  and  $N''(d)$ , and it also illustrates the approximate linearity of equation 1 when  $d < 2r$  (i.e., equation 6).

Values of the Two Circle Method (TCM) and Its Applied Scope

Agroecosystems often contain a rich list of ground-dwelling arthropods, dominated by Carabid beetles and spiders (Elliott et al. 2006; Gardiner et al. 2010). These species differ widely in their body size, abundance, feeding habits, and seasonal activities (Schmidt et al. 2005; Tscharn-tke et al. 2007). Ground-dwelling arthropods have

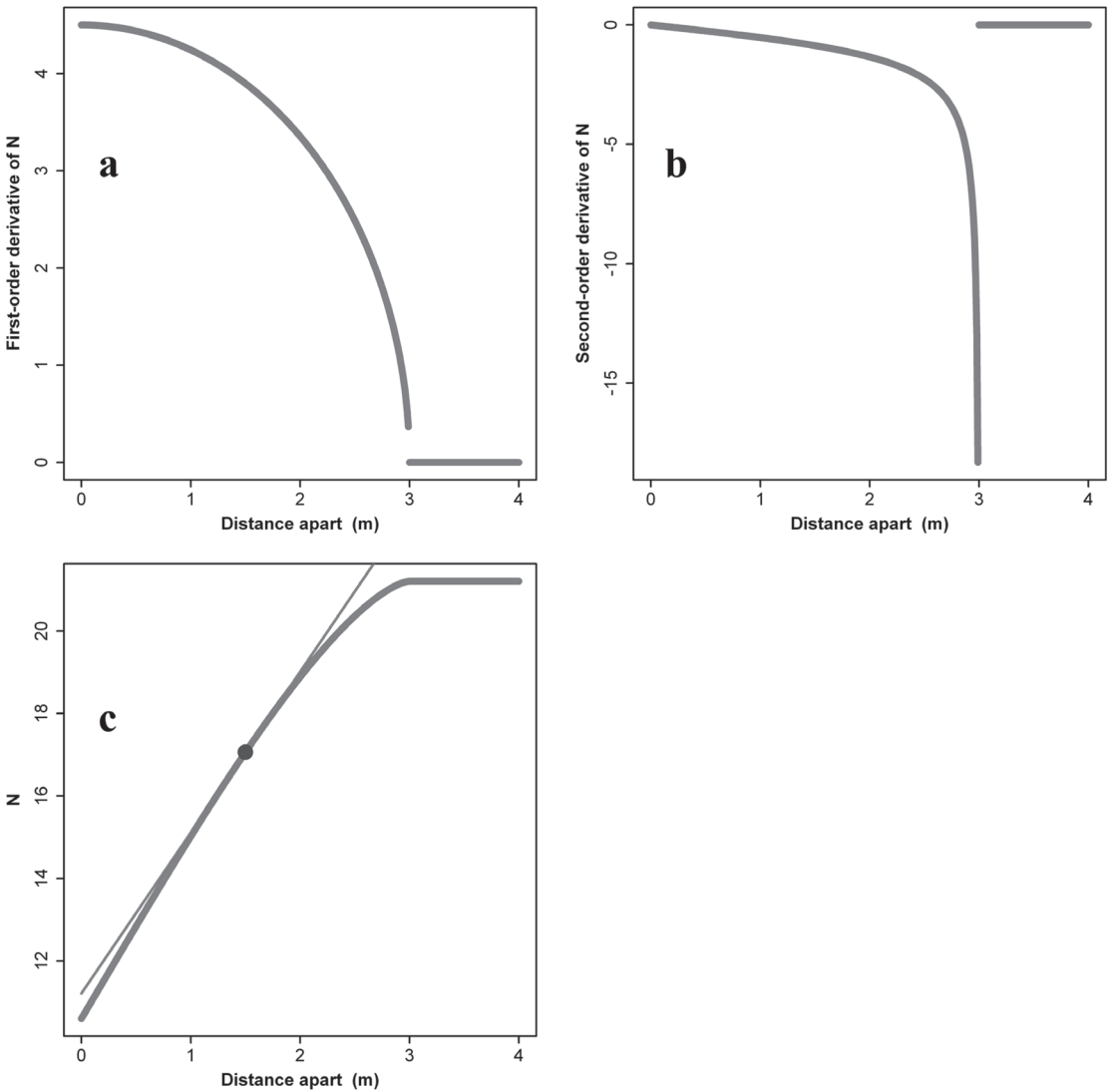


Fig. 5. Curve characteristics of the number of individuals ( $N$ ) caught in paired traps. (a) The first-order derivative of  $N$ . (b) The second-order derivative of  $N$ . (c) Approximate linearity of  $N$ . The straight line is the tangent of  $N$  at the point of  $(d_c, N_c)$ , where  $d_c$  represents  $d = r$ .



important ecological functions, such as controlling pests and maintaining food-chain robustness due to their high diversity and abundance in crop fields and in semi-natural habitats across the world (Zhao et al. 2013; Elliott et al. 2002; Schmidt et al. 2005).

Pitfall traps are widely used for collecting ground-dwelling arthropods (Schmidt et al. 2008; Anjum-Zubair et al. 2010). However, pitfall trapping is sensitive to a wide variety of abiotic and biotic factors, such as semiochemical composition (attractant liquids such as propylene glycol and alcohol), trap distribution and shape, as well as the dispersal abilities of insects (Melnychuk et al. 2003; Lange et al. 2011). As such, density estimates from pitfall trapping often do not reflect the real population densities (Roschewitz et al. 2005; Perdikis et al. 2011).

As species respond to attractants differently, the species caught in pitfall traps thus reflect a biased local community profile (Zhao et al. 2013). It is challenging to have an unbiased and accurate density estimate for ground-dwelling arthropods (Anjum-Zubair et al. 2010). Some methods could provide more accurate density estimates than pitfall trapping, such as the D-vac suction sampling within enclosures followed by hand collection of the plants and soil (Elliott et al. 2006). However, D-vac suction is expensive and difficult to handle. To have an unbiased profile of local arthropod community (species composition and abundance), we have proposed the two-circle method (TCM) through designing multiple paired traps with different inter-trap distances (Zhao et al. 2013). Here we provided the method for calculating confidence intervals and a better approach to handling the problems encountered in nonlinear regression in the TCM. Obviously, the TCM can also be applied for density estimation of other insects. For example, the population density of Noctuids (trapped by black-light) could be simulated through designing multiple paired light traps in different distances apart. Likewise, the insects trapped by sex attractants could be also estimated accurately by the same way. We believe that the two-circle method can be widely used to estimate population densities of multiple insect species.

#### ACKNOWLEDGMENTS

We are deeply thankful to the editor Waldemar Klansen and an anonymous reviewer for their invaluable comments on improving this manuscript. This study was supported in part by the National Natural Science Foundation of China (31030012). Research by Cang Hui was supported by the Incentive Research Program of the National Research Foundation of South Africa. Bai-Lian Li was supported by the California Agricultural Experiment Station. All the authors contributed equally to this work.

#### REFERENCES CITED

- ANJUM-ZUBAIR, M., SCHMIDT-ENTLING, M. H., QUERNER, P., AND FRANK, T. 2010. Influence of within-field position and adjoining habitat on carabid beetle assemblages in winter wheat. *Agric. Forest Entomol.* 12: 301-306.
- BATES, D. M., AND WATTS, D. G. 1988. *Nonlinear regression analysis and its applications*. Wiley, New York.
- DAVIS, A. J., HOLLOWAY, J. D., HULJBREGTS, H., KRICKEN, J., KIRK-SPRIGGS, A. H., AND SUTTON, S. L. 2001. Dung beetles as indicators of change in the forests of northern Borneo. *J. Appl. Ecol.* 38: 593-616.
- DEPARTMENT OF APPLIED MATHEMATICS, TONGJI UNIVERSITY. 2007. *Advanced Mathematics* (sixth edition). Higher Education Press, Beijing. In Chinese.
- EFRON, B., AND TIBSHIRANI, R. J. 1994. *An Introduction to the Bootstrap*. Chapman and Hall/CRC, New York.
- ELLIOTT, N. C., KIECKHEFER, R. W., MICHELS, G. J., AND GILES, K. L. 2002. Predator abundance in alfalfa fields in relation to aphids, within-field vegetation, and landscape matrix. *Environ. Entomol.* 31: 253-260.
- ELLIOTT, N. C., TAO, F. L., GILES, K. L., KINDLER, S. D., FRENCH, B. W., GREENSTONE, M. H., AND SHUFAN, K. A. 2006. Ground beetle density in Oklahoma winter wheat fields. *Southwestern Entomol.* 31: 121-128.
- GARDINER, M. M., LANDIS, D. A., GRATTON, C., SCHMIDT, N., O'NEAL, M., MUELLER, E., CHACON, J., AND HEIMPEL, G. E. 2010. Landscape composition influences the activity density of Carabidae and Archnida in soybean fields. *Biol Control* 55: 11-19
- HUMMEL, J. D., DOSDALL, L. M., CLAYTON, G. W., HARKER, K. N., AND O'DONOVAN, J. T. 2012. Ground beetle (Coleoptera: Carabidae) diversity, activity density, and community structure in a diversified agroecosystem. *Environ. Entomol.* 41: 72-80.
- HUTTON, J. M., AND WOOLHOUSE, M. E. J. 1989. Mark-recapture to assess factors affecting the proportion of a Nile crocodile population seen during spotlight counts at Ngezi, Zimbabwe, and the use of spotlight counts to monitor crocodile abundance. *J. Appl. Ecol.* 26: 381-395.
- IKEMOTO, T. 2005. Intrinsic optimum temperature for development of insects and mites. *Environ. Entomol.* 34: 1377-1387.
- IKEMOTO, T., KURAHASHI, I., AND SHI, P. J. 2013. Confidence interval of intrinsic optimum temperature estimated using thermodynamic SSI model. *Insect Sci.* 20: 420-428.
- KROMP, B. 1999. Carabid beetles in sustainable agricultural: a review on pest control efficacy, cultivation impacts and enhancement. *Agric. Ecosys. Environ.* 74: 187-228.
- LANGE, M., GOSSNER, M. M., AND WEISSER, W. W. 2011. Effect of pitfall trap type and diameter on vertebrate by-catches and ground beetle (Coleoptera: Carabidae) and spider (Araneae) sampling. *Methods Ecol. Evol.* 2: 185-190.
- LEBRETON, J. D., BURNHAM, K. P., CLOBERT, J., AND ANDERSON, D. R. 1992. Modeling survival and testing biological hypotheses using marked animals: a unified approach with case studies. *Ecol. Monogr.* 62: 67-118.
- MATTHEWS, K. R., AND PREISLER, H. K. 2010. Site fidelity of the declining amphibian *Rana sierrae* (Sierra

- Nevada yellow-legged frog). *Can. J. Fish Aquat. Sci.* 67: 243-255.
- MELNYCHUK, N. A., OLFERT, O., YOUNGS, B., AND GILLOTT, C. 2003. Abundance and diversity of Carabidae (Coleoptera) in different farming systems. *Agric. Ecosyst. Environ.* 95: 69-72.
- NELDER, J. A., AND MEAD, R. 1965. A simplex algorithm for function minimization. *Computer Journal* 7: 308-313
- PERDIKIS, D., FANTINO, A., AND LYKOURESSIS, D. 2011. Enhancing pest control in annual crops by conservation of predatory Heteroptera. *Biol. Control.* 59: 13-21.
- PERNER, J., AND SCHUELER, S. 2004. Estimating the density of ground-dwelling arthropods with pitfall traps using a nested-cross array. *J. Anim. Ecol.* 73: 469-477.
- ROSCHEWITZ, I., HÜCKER, M., TSCHARNTKE, T., AND THIES, C. 2005. The influence of landscape context and farming practices on parasitism of cereal aphids. *Agric. Ecosyst. Environ.* 108: 218-227.
- SCHMIDT, M. H., ROSCHEWITZ, I., THIES, C., AND TSCHARNTKE, T. 2005. Differential effects of landscape and management on diversity and density of ground-dwelling farmland spiders. *J. Appl. Ecol.* 42: 281-287.
- SCHMIDT, M. H., THIES, C., NENTWIG, W., AND TSCHARNTKE, T. 2008. Contrasting response of arable spiders to the landscape matrix at different spatial scales. *J. Biogeogr.* 35: 157-166.
- SHI, P. J., MEN, X. Y., SANDHU, H. S., CHAKRABORTY, A., LI, B. L., OUYANG, F., SUN, Y. C., AND GE, F. 2013a. The "general" ontogenetic growth model is inapplicable to crop growth. *Ecol. Model.* 266: 1-9.
- SHI, P. J., SANDHU, H. S., AND GE, F. 2013b. Could the intrinsic rate of increase represent the fitness in terrestrial ectotherms? *J. Therm. Biol.* 38: 148-151.
- SHRESTHA, R. B., AND PARAJULEE, M. N. 2010. Effect of tillage and planting date on seasonal abundance and diversity of predacious ground beetles in cotton. *J. Insect Sci.* 10:174.
- TSCHARNTKE, T., BOMMARCO, R., CLOUGH, Y., CRIST, T. O., KLEIJN, D., RAND, T. A., TYLIANAKIS, J. M., VAN NOUHUYS, S., AND VIDAL, S. 2007. Conservation biological control and enemy diversity on a landscape scale. *Biol. Control* 43: 294-309.
- ULRICH, W., AND ZALEWSKI, M. 2006. Abundance and co-occurrence patterns of core and satellite species of ground beetles on small lake islands. *Oikos* 114: 338-348.
- WHITE, G. C., KENDALL, W. L., BARKER, AND R. J. 2006. Multistate survival models and their extensions in program MARK. *J. Wildl. Manag.* 70: 1521-1529.
- ZHAO, Z. H., SHI, P. J., HUI, C., OUYANG, F., GE, F., AND LI, B. L. 2013. Solving the pitfalls of pitfall trapping: a two-circle method for density estimation of ground-dwelling arthropods. *Methods Ecol. Evol.* 4: 865-871.