



Computational Advances in Conservation Planning for Landscape Connectivity

Bistra Dilkina

Postdoctoral Associate Institute for Computational Sustainability Cornell University

Collaborators: Carla Gomes, Katherine Lai, Jon Conrad, Ashish Sabharwal, Willem van Hoeve, Jordan Sutter, Ronan Le Bras, Yexiang Yue, Michael K. Schwartz, Kevin S. McKelvey, David E. Calkin, Claire A. Montgomery

Landscape configuration



Habitat loss and fragmentation due to human activities such as forestry and urbanization
Landscape composition dramatically changes and has major effects on wildlife persistence





Landscape Connectivity



Definitions of connectivity from ecology:

<u>Merriam 1984</u>: The degree to which absolute isolation is prevented by landscape elements which allow organisms to move among patches.

<u>*Taylor et al 1993*</u>: The degree to which the landscape impedes or facilitates movement among resource patches.

<u>With et al 1997</u>: The functional relationship among habitat patches owing to the spatial contagion of habitat and the movement responses of organisms to landscape structure.

<u>Singleton et al 2002</u>: The quality of a heterogeneous land area to provide for passage of animals (landscape permeability).

Wildlife corridors for landscape connectivity



 Current definitions emphasize that a wildlife corridor is a linear landscape element which serves as a linkage between historically connected habitat/natural areas, and is meant to facilitate movement between these natural areas (McEuen, 1993).

BENEFITS:

- Enhanced immigration (gene flow, genetic diversity, recolonization of extinct patches, overall metapopulation survival)
- The opportunity for some species to *avoid predation*.
- Accommodation of range shifts due to climate change.
- Provision of a *fire escape* function.
- Maintenance of *ecological process* connectivity.



- Most efforts to date by ecologists, biologists and conservationists is to measure connectivity and identify existing corridors (and not so much to plan or design)
- Methods
 - Patch Metrics
 - Graph Theory
 - Least-cost analysis
 - Circuit Theory
 - Individual-based models

Simple Few Assumptions Needs Less Input Info Structural focus



Complex Lots of Assumptions Needs More Input Info Process focus

Evaluating Connectivity



Path Metrics

- Statistics on size, nearest neighbor distance
- Structural, not process oriented
- Graph Theory
 - Describes relationships between patches
 - Patches as nodes connected by distance-weighted edges
 - Minimum spanning tree
 - Node centrality
 - No explicit movement paths considered



FIG. 2. A hypothetical landscape of 50 circular habitat patches in a 100-km² landscape. Edges drawn comprise the minimum spanning tree of the graph (based on distance).

Urban & Keitt 2001

Least-cost Paths & Circuit Theory: Steps of analysis



- Identify target species
- Habitat modeling identifying habitat patches or core areas of necessary quality and size
- Resistance modeling relate landscape features such as land cover, roads, elevation, etc. to species movement or gene flow
- Analyze connectivity between core areas as a function of spatially-explicit landscape resistance

Spatially-explicit Resistance



- Landscape is a raster of cells with speciesspecific resistance values
- Connectivity between pairs of locations = length of the resistanceweighted shortest path
- Inferring resistance layers – regression learning task between landscape features and genetic relatedness



Evaluating connectivity



Least-cost path modeling

- Can quantify isolation between patches
- Spatially explicit can identify routes and bottlenecks
- Based on the concept of "movement cost" each raster cell is associated with species-specific cost of movement
- For each cell in the landscape compute the shortest resistance-weighted path between core habitat areas it lies on
- Identify corridors as the cells which belong to paths that are within some threshold of the shortest resistance distance

Large-scale Corridor Initiatives





CALIFORNIA Essential Habitat Connectivity



Using least-cost path analysis

Motivation

- Problem: Habitat fragmentation
 - Biodiversity at risk
- Landscape connectivity is a key conservation priority
- Current approaches only consider ecological benefit
- Need computational tools to systematically design strategies taking into account tradeoffs between ecological benefits and economic costs





Inspiration: success story for reserve design



- Reserve Design: each parcel contributes a set of biodiversity features and the goal is to select a set of parcels that meets biodiversity targets
- Systematic Planning simultaneously maximizes ecological, societal, and industrial goals: Without increasing land area or timber volume, the strategic approach includes greater portions of key conservation elements
- Computational Models: Minimum Set Cover, Maximum Coverage Problem, Prioritization Algorithms, Simulated Annealing
- Available and widely used Decision Support Tools:







Wildlife Corridors

And COMPUTATIONAL SUBSECTION OF COMPUTATION OF COMPUTATIONO OF COMPUTATION OF COMPU

Wildlife Corridors Link zones of biological significance ("reserves") by purchasing continuous protected land parcels

Typically: low budgets to implement corridors.

Example:

Goal: preserve grizzly bear populations in the Northern Rockies by creating wildlife corridors connecting 3 reserves:

Yellowstone National Park; Glacier Park and Salmon-Selway Ecosystem





Connection Subgraph





- An undirected graph G = (V,E)
- Terminal vertices $T \subseteq V$
- Vertex cost function: c(v); utility function: u(v)

Is there a subgraph H of G such that NP-complete

- H is connected and contains T
- $cost(H) \le B$; $utility(H) \ge U$?

Also network design, system biology, social networks and facility location planning

Minimum Cost Corridor



- Ignore utilities → Min Cost Steiner Tree Problem
- Fixed parameter tractable polynomial time solvable for fixed (small) number of terminals or reserves



Need to solve problems with large number of cells! \rightarrow Scalability Issues

Case Study: Multi-Species Wildlife Corridor in Montana



WOLVERINES

CANADA LYNX



Species Habitat Accessible Landscape Barriers



Finding the Min-Cost Multi-Species Corridor





- Species-specific features Barrier
- - Accessible landscape
 - Habitat patch (terminal)
- For each species
 - Model input as a graph
 - Connect terminals via accessible landscape
- Only feasible solution:
 all the species' nodes

Steiner Multigraph Problem: Harder than Steiner Tree





An optimal solution may contain **cycles**!



Steiner Multigraph Problem: 2 Species, 2 Terminals Each



- Theorem: Steiner Multigraph is NP-hard for 2 species, 2 terminals each, even for planar graphs.
- Reduction from 3SAT



Steiner Multigraph Problem: Laminar DP Algorithm



- Special case:
 - "Laminar" or modularity property on V_i



Theorem: Optimal solution to a laminar instance is a forest, and laminar Steiner Multigraph is in FPT.
 DP algorithm: exponential in # terminals, poly in # nodes

Steiner Multigraph Problem: Solution Approaches



Algorithm	Time	Guarantee	
MIP	Exponential	Optimal	
Laminar DP (laminar only)	Poly for constant # terminals	Optimal	
Iterative DP	Poly for constant # terminals	# species	
Primal-Dual	Poly	∞	

Steiner Multigraph Problem: Mixed Integer Program



- Multicommodity flow encoding
 For each species i ∈ P
 - Designate a source terminal $s_i \in T_i$
 - Sink terminals: $T'_i = T_i \setminus \{s_i\}$
 - Require 1 unit of flow from s_i to each $t \in T'_i$
- Global constraint
 - Require a node to be bought before it can be used to carry flow



Katherine J. Lai, Carla P. Gomes, Michael K. Schwartz, Kevin S. McKelvey, David E. Calkin, and Claire A. Montgomery

• AAAI, Special Track on Computational Sustainability, August 11, 2011

Minimum Cost Corridor



- Ignore utilities → Min Cost Steiner Tree Problem
- Fixed parameter tractable polynomial time solvable for fixed (small) number of terminals or reserves



Need to solve problems with large number of cells! \rightarrow Scalability Issues

What if we were allowed extra budget?

Connection Subgraph





Encoding: Single Commodity Flow (SCF)



- -Variables: x_i , binary variable, for each vertex i (1 if included in corridor; 0 otherwise)
- -Cost constraint: $\sum_{i} c_{i} x_{i} \leq C$
- –Utility optimization function: maximize $\boldsymbol{\Sigma}_{i}\,\boldsymbol{u}_{i}\boldsymbol{x}_{i}$
- -Connectedness: use a single commodity flow encoding
 - One reserve node designated as root
 - One continuous variable for every directed edge $f_e \geq 0$



- -- Root is the only source of flow
- -- Every node that is selected (x_i=1) becomes a sink for 1 unit of flow
- -- Flow preservation at every non-root node i:
 - Incoming flow = x_i + outgoing flow
- -- Non-selected nodes (x_i=1) cannot carry flow:

- Incoming flow $\leq N * x_i$

Solving the connection subgraph problem: Phase I



- 1st Phase compute the minimum Steiner tree
 - Produces the minimum cost solution
 - Produces all-pairs-shortest-paths matrix used for pruning the search space
 - Given a budget:
 - Pruning: nodes for which the cheapest tree including the node and two terminals is beyond the budget can be pruned (uses all-pairs-shortest-paths matrix). This significantly reduces the search space size, often in the range of 40-60% of the nodes.
 - Greedy (often sub-optimal) Solution: use the remaining budget above the minimum cost solution to add more nodes sorted by highest utility/cost ratio

This phase runs in polynomial time for a constant number of terminal nodes.

Solving the connection subgraph problem: Phase II



- Refines the greedy solution to produce an optimal solution with Cplex
 - Greedy solution is passed to Cplex as the starting solution (Cplex can change it).
 - Computes an optimal solution to the utilitymaximization version of the connection subgraph problem.

Solving the Connection Sub-Graph Problem: Exploiting Structure (A Hybrid Approach)





Grizzly bear data: 25hex grid



- MIP+CPLEX gives a natural way to model and solve the optimization problem
- Connectivity: Single Flow encoding is natural formulation
 - But does not perform very well on large problems
 - Large optimality gaps after long runtimes

Grizzly bears 25hex grid: best found solution with upper bound on optimum **AFTER 30 days**



Encoding: Directed Steiner Tree (DFJ)



 \Box One binary variable for every node x_i and every directed edge y_e

□One reserve node designated as *root*

- A node i is selected if it has an incoming edge
 - Sum incoming edges = x_i
 - Tree: every node has at most one incoming edge
 - Sum incoming edges ≤ 1
 - Outgoing edges only if selected
 - $y_e \le x_i$ for e=(i,j)
 - Connectedness to root:

 $\sum_{(i,j)\in E'\mid i\in S, j\in V\setminus S} y_{ij} \ge x_k, \quad \forall S\subset V-r, \forall k\in S$

Models Are Important!!!





$$\begin{aligned} \max \sum_{i \in V} u_i x_i \\ \text{s.t.} \sum_{i \in V} c_i x_i &\leq C \\ x_t = 1 \qquad \forall t \in T \\ x_i \in \{0, 1\} \qquad \forall i \in V \\ \sum_{j \in V-r} x_j = \sum_{i: (r,i) \in E'} y_{ri} \\ \sum_{i: (j,j) \in E'} y_{ij} = x_j + \sum_{i: (j,i) \in E'} y_{ji} \qquad \forall j \in V \\ y_{ij} < nx_j \qquad \forall (i,j) \in E' \\ y_{ij} \geq 0 \qquad \forall (i,j) \in E' \end{aligned}$$

 $\max\sum_{i\in V} \left(u_i \sum_{j\in\delta(i)} y_{ji} \right)$

s.t. $\sum_{i \in V} \left(c_i \sum_{j \in \delta(i)} y_{ji} \right) \le C$

 $\sum_{(i,j)\in E'|j\in S, i\in V\setminus S}$

 $\sum_{j \in \delta(i)} y_{ji} = 1$

 $\sum_{j \in \delta(i)} y_{ji} \le 1$

 $\forall i\in T,$

 $\forall i \in V - T$

 $y_{ij} + y_{ji} \le 1 \qquad \forall i \in V - T, \forall j \in \delta(i) - r$ $y_{ij} \ge \sum_{k \in V} y_{jk}, \qquad \forall S \subset V - r, \forall k \in S \quad [CUTS]$

 $y_{ij} \in \{0, 1\} \qquad \forall (i, j) \in E'$

Single Commodity Flow

Quite compact (poly size) Produces good solutions fast Takes a long time to prove optimality

Directed Steiner Tree

Exponential Number of Constraints Complex Solution approach Captures Better the Connectedness Structure Provides good upper bounds

Evaluate on Synthetic Instances



Computation

FOR

stitute

Models Are Important!!!





budget slack %	(w.r.t. mincost)
----------------	------------------

- Flow model good at:
 - finding solutions fast
- larger budgets
 Tree model good at:
 - critically constrained budgets
 - providing good upper bounds on best possible solut

budget slack	encoding	time	objective	opt. gap
10%	greedy	< 2 mins	10691163	NA
109475	SCF	8 hrs	10877799	31.15%
	DFJ	25 mins	12107793	0.01%
20%	greedy	< 2 mins	12497251	NA
119427	SCF	8 hrs	12911652	30.35%
	DFJ	$2~{\rm hrs}~25~{\rm mins}$	13640629	0.01%
30%	greedy	< 2 mins	13581815	NA
129379	SCF	8 hrs	13776496	28.64%
	DFJ	$7~{\rm hrs}~35~{\rm mins}$	14703920	0.62%



Real world instance:

Corridor for grizzly bears in the Northern Rockies, connecting:



Yellowstone Salmon-Selway Ecosystem Glacier Park



Budget-constrained Utility Maximization - very hard in practice

Scaling up Solutions by Exploiting Structure:

Identification of Tractable Sub-problems Typical Case Analysis Tight encodings Streamlining for Optimization Static/Dynamic Pruning



Our approach allows us to handle large problems and to find solutions within 1% of optimal for 'critical' budgets

Conrad, Dilkina, Gomes, van Hoeve, Sabharwal, Suter 2007-10

Work in progress



- Additional constraints
 - Minimum and maximum width of corridors
 - Maximum distance between core areas
- Adding robustness to corridor utility measure
 - What if part of the corridor disappears?
 - Multiple disjoint paths within corridor support losing some nodes of the designated corridor
 - We need multiple good (resistance-weighted short) paths





Protecting landscape connectivity against future degradation

Different Planning setting



- Implementing whole corridor networks might be economically challenging
- Consider least-cost path corridors in use by species in fragmented and threatened matrix
- Which land parcels to put under conservation management to guard against effects of future degradation on least-cost path connectivity?

Problem



- Land parcels have (Nodes in a graph)
 - Resistances (Delays)
 - Conservation measures with costs and conserved resistances (Upgrade actions with upgraded delays)
- Core habitat areas (Terminals)
- Goal: Conserve parcels (upgrade nodes)
 - cost ≤ budget
 - Minimize path lengths between pairs of core areas



Model: Upgrading Shortest Paths Problem



Given:

- Graph:
- Node delays:
- Upgrade costs:
- Upgraded node delays:
- Terminals:
- Terminal pairs:
- Budget:

G = (V, E) $d: V \to \mathbb{R}^+$ $c: V \to \mathbb{R}^+$ $d': V \to \mathbb{R}^+$ $(d'(v) \le d(v), \forall v \in V)$ $T \subseteq V$ $P \subseteq T \times T$ $B \in \mathbb{R}^+$

Minimize avg shortest paths for all terminal pairs p by upgrading nodes costing at most budget B

Algorithms: Solve a Mixed Integer Program (MIP)



- Formulate as a Mixed Integer Program:
 - Binary decision variables: nodes to upgrade
 - For each terminal pair (s,t)
 - Construct directed graph with continuous variable for every edge
 - Encode shortest path as min-cost flow:

1 unit from s to t



Algorithms: MIP Flow Encoding



- Global constraint: $\sum_{v} c_{v} x_{v} \leq B$
- Constraints per **terminal pair** p = (s, t):
 - Pay to upgrade: $f'_{pv} \leq x_v$
 - $flowin_p(s^-) = 0$, $flowout_p(s^+) = 1$
 - $flowin_p(t^-) = 1$, $flowout_p(t^+) = 0$
- Flow conservation for v ≠ s, t: flowin_p(v⁻) = f_{pv} + f'_{pv} = flowout_p(v⁺)
 Objective:

•
$$delay_p = \sum_{v} [d(v)f_{pv} + d'(v)f'_{pv}]$$

• min
$$\frac{1}{|P|} \sum_p delay_p$$





Instance

- Nodes (6km cells) |V|:
- Terminals |T|:
- Terminal pairs |P|:
- Costs:
- Delays, Upgraded Delays:
 - Uses land cover, road density, etc.

MIP Model

- Binary variables:
- Continuous variables:

4514 13 27 2007 tax data, Estimates for overpasses Weighted formula















Work in Progress



Working with Rocky Mountain Research Station and Oregon State University



- Mike Schwartz, Kevin McKelvey, Claire Montgomery
- Apply our model to Western Montana
- Incorporate models of human density and land use change
- Simultaneously consider multiple species
 - Montana: Wolverine, lynx, grizzly bears

Upgrading Shortest Paths

- General graph optimization problem
- Models wildlife conservation application
- In practice, can
 - Solve optimally 1000s of nodes in < 30 minutes
 - Heuristic even faster, median gap < 8%
- Decision support tool for conservation planners





Summary





Conservation with Stochastic Meta-population Models

Conservation with Stochastic Meta-population Models





Given limited budget, what parcels should I conserve to maximize the expected number of occupied territories in 50 years?

Sheldon, D., Dilkina, B., Ahmadizadeh, K., Elmachtoub, A., Finseth, R., Conrad, J., Gomes, C., Sabharwal, A. Shmoys, D., Amundsen, O., Allen, W., Vaughan, B.; 2009-10

Cascade Optimization Problem



Given:

- A network with edge probabilities (colonization and extinction)
- Initial network
 - Territories in parcels that are already conserved
- Source nodes
 - Initially occupied territories
- Management actions
 - Parcels (sets of nodes) for purchase and their costs
- Time horizon *T*
- Budget **B**



Find set of actions with total cost at most B that maximizes the **expected** number of occupied nodes at time T.

Sample Average Approximation (SAA)



- Stochastic problem is unwieldy: calculating the objective is #P-hard
- Sample Average Approximation (SAA)



- Sample *N* training cascades by flipping coins for all edges.
- Select single set of management actions that maximized the empirical average over the training cascades.
- A deterministic network design problem.
 Can leverage existing techniques to formulate and solve as mixed integer program (MIP)
- The SAA-MIP approach results in solutions with stochastic optimality guarantees

Sample Average Approximation (SAA)



- Repeat *M* times for i=1..M
 - Sample N training cascades by flipping coins for all edges.
 - Solve deterministic optimization problem to obtain buying strategy y_i with optimum training objective Z_i (empirical average over the N cascades)
 - Evaluate buying strategy an a large sample of *Nvalid validations cascades* and record validation objective (empirical average over *Nvalid* cascades)
- Choose the best buying strategy y* among the M proposed strategies according to validation objective
- Evaluate best buying strategy an a large sample of Ntest test cascades and record test objective <u>Z</u>(y^{*}) (empirical average over Ntest cascades)



Deterministic optimization problem: Mixed Integer Program



Integer variables: y_l = 1 if take action l, else o
Introduce x variables to encode reachability, and add constraints to enforce consistency among x and y



Conservation Strategies





Current Work: Minimizing spread



- Invasive species
- Contamination: The spread of toxins / pollutants within water networks.
- Epidemiology: Spread of disease
 - In human networks, or between networks of households, schools, major cities, etc.
 - In agriculture settings.

Mitigation strategies can be chosen to minimize the spread of such phenomena.







Summary



- Planning for landscape connectivity while balancing ecological and economic needs is (worst-case) computationally hard
- Providing good mathematical models and exploiting real-world problem structure allows for solution approaches that scale and have optimality guarantees
- Next: package these methods into freely available Decision Support Tools for ecologists and conservation planners





Thank you!

SAA performance





Overall workflow





References



- For wolverine resistance values:
 - Singleton, Peter H.; Gaines, William L.; Lehmkuhl, John F. Landscape permeability for large carnivores in Washington: a geographic information system weighted-distance and least-cost corridor assessment. Res. Pap. PNW-RP-549. Portland, OR: U.S. Department of Agriculture, Forest Service, Pacific Northwest Research Station. 89 p, 2002. Available at <u>http://www.treesearch.fs.fed.us/pubs/5093</u>
- Data sources:
 - Population by census block group: Census 2010, available at http://factfinder2.census.gov
 - Land cover: US Geological Survey, Gap Analysis Program (GAP).
 February 2010. National Land Cover, Version 1.
 - All other data sources found on Montana's website: <u>http://nris.mt.gov/gis/gisdatalib/gisDataList.aspx</u>



CPLEX Running Time



Results





A Harder Instance





Move the conservation reservoir so it is more remote.