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1 **Assessing dependence between soil ecosystem services as a function of weather and soil:**  
2 **application of vine copula modeling**

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8 **Abstract**

9 Soils are natural ecosystems that provide ecosystem services, whose provision depends on  
10 multiple soil properties, climate conditions and human management. Dependence among soil  
11 ecosystem services (SESs) must therefore be considered to reliably assess risks of improving  
12 SES, as a function of weather conditions or soil properties. The present study described  
13 dependence among regulating and provisioning SESs predicted by a biophysical soil and crop  
14 model, based on a dataset of soils in France. We applied vine copula modeling as a statistical  
15 method that can model joint distribution functions of three SESs and enabled us to estimate  
16 probabilities of exceeding a level of one SES as a function of another SES. Trade-offs may need  
17 to be made between them to manage soil and water resources and achieve a given yield. By  
18 highlighting the degree of dependence among multiple SESs, copula models thus provide  
19 information that may improve understanding or management of ESs.

20 **Keywords:** dependence; soil ecosystem services; soil properties; weather conditions

21 **Highlights**

- 22 • Copulas modeled variable dependence between soil ecosystem services (SESs)  
23 • Vine copula models analyzed multiple dependence by using pair-decomposition of SESs  
24 • One SES could affect two other SESs separately, but not the dependence between them  
25

26 **1. Introduction**

27 Soils are the focus of many studies since their multifunctional role is crucial as the central  
28 interface among the lithosphere, biosphere, hydrosphere and atmosphere (Dominati et al.,  
29 2014). Soils contribute to human welfare through the ecosystem services (ESs) that they provide

30 (Ellili-Bargaoui et al., 2021). Soil ESs (SESs) can be assessed using multiple indicators  
31 obtained by modeling biophysical processes and measuring multiple soil properties. For  
32 instance, maximum rooting depth and soil available water capacity are the indicators frequently  
33 used for ESs such as groundwater storage, plant biomass provision and water-quality regulation.  
34 Because ESs depend on the same biophysical processes and soil properties, many studies focus  
35 on dependence among ES to help develop policy strategies and make decisions about natural-  
36 resource management (Nelson et al., 2009). Describing dependence among ES highlights  
37 positive or negative correlations in which increasing one ES increases or decreases another one  
38 (i.e., a synergy or trade-off, respectively) (Lee and Lautenbach, 2016). Thus, there is practical  
39 interest in approaches that can investigate the distribution of ES of interest given the values of  
40 other ES, as a function of the environmental context (e.g., weather conditions, soil properties).

41 A variety of methods have been used to analyze relationships among ESs, such as regression  
42 models (e.g., generalized linear, additive), statistical tests of categorical variables (e.g., chi-  
43 square), principal component analysis (PCA) of quantitative variables and pairwise correlation  
44 coefficients, which is one of the most popular quantitative methods (Mouchet et al., 2014). PCA  
45 can help highlight contrasting relationships among SES and identify groups of soil sites as a  
46 function of given soil characteristics. Structural equation modeling, which is based on  
47 regression models that relate measured variables to “latent” (i.e., unmeasured) variables, can  
48 also help understand causal relationships between ES and explanatory variables (Grace, 2006;  
49 Leong et al., 2020). Relationships among ESs have been visualized using radial diagrams  
50 (Calzolari et al., 2016) and bagplots (Ellili-Bargaoui et al., 2021), and the latter have been used  
51 to map ESs in order to manage the ESs later (Egoh et al., 2008). In addition, optimal trade-offs  
52 between two SESs can be studied by plotting a curve (the “production possibility frontier” (Wu  
53 et al., 2021)) based on estimated responses of SESs to management practices in a variety of  
54 scenarios (see also Joly et al. (2021)). However, these approaches are generally limited by  
55 assumptions about input variables (e.g., independence), underlying data (e.g., normal  
56 distribution) or the shape (e.g., linear) of relationships between input variables and output  
57 variables used in models.

58 Copula modeling is a statistical method useful for constructing joint distribution functions that  
59 describe dependence between random variables (Sklar, 1959; Joe, 1993). They do not require  
60 making any assumptions about variables (e.g., that they follow a normal distribution) (Ching et  
61 al., 2014), unlike other statistical methods, and are particularly useful for detecting dependence  
62 when variables have simultaneously high or low values (i.e., “upper” or “lower tail-

63 dependence”, respectively) (Coles et al., 1999; Embrechts et al., 2002), which can occur during  
64 extreme events (e.g., droughts, market fluctuations). In particular, the class of “vine” copulas  
65 was developed to describe the dependence structure among multiple variables by building a  
66 model based on a variety of joint bivariate distribution functions (Czado and Nagler, 2022).  
67 Copula models have been applied to a wide range of topics, such as meteorological events and  
68 economics, for decades. For instance, copula models were used to describe how the dependence  
69 between rainfall and temperature influences agricultural production, to help study effects of  
70 climate change on crop yields (Cong and Brady, 2012). Likewise, copula models were recently  
71 used to describe the dependence structure among distributions of soil parameters that traditional  
72 multivariate normal distributions were unable to represent (Lü et al., 2020).

73 The aim of the present study was to model the pairwise dependence between a regulating SES  
74 (groundwater recharge or soil carbon (C) sequestration) and a provisioning SES (plant biomass  
75 provision). We then investigated the potential to increase the level of each of the regulating  
76 SESs. The pairwise dependence for the two regulating SESs was also analyzed as a function of  
77 a weather condition (i.e., effective rainfall (ER), equal to rainfall minus potential  
78 evapotranspiration) or a soil property (i.e., soil organic C (SOC) content), respectively. Rather  
79 than being measured in the field, the levels of the three SESs were predicted over 31 years using  
80 the STICS soil-crop model based on a dataset of 64 cultivated soils in northwestern France.

81 STICS is a one-dimensional mechanistic model that simulates crop development and soil  
82 processes that connect water, nitrogen (N) and C dynamics in the soil-plant-atmosphere  
83 continuum (Brisson et al., 2009). STICS has a daily time step and can simulate multiple  
84 consecutive years. Previous studies (e.g., Brisson et al. (2002); Schnebelen et al. (2004);  
85 Constantin et al. (2012); Constantin et al. (2015)) have evaluated the accuracy with which  
86 STICS predicted some of these outputs (including atypical values) for a variety of field and  
87 cover crops. A review of studies that used STICS to simulate 15 field crops at a total of 76 sites  
88 in France (Coucheney et al., 2015) considered that its accuracy was “very good” for whole-  
89 profile soil water content (mean relative root mean square error (rRMSE) = 10%) and “good”  
90 for plant fruit biomass at harvest (i.e., yield) (mean rRMSE = 33%). They concluded that STICS  
91 had sufficient accuracy and robustness for large-scale use under the soil and climate conditions  
92 in France. Similarly, predictions of changes in SOC content for seven long-term field  
93 experiments in Europe using the AMG model, on which STICS bases its simulation of SOC  
94 dynamics, were considered sufficiently accurate (rRMSE = 28%) (Levavasseur et al., 2020).  
95 We expected that by simulating the same crop rotation and weather for all 64 soil profiles,

96 STICS would be able to predict relative differences among the profiles with sufficient accuracy  
97 for each of the three SESs studied.

98

## 99 **2. Materials and Methods**

### 100 **2.1. Data**

101 **Soil dataset.** The soil dataset contained data from 64 sites of cultivated land sampled in the  
102 department of Ille-et-Vilaine, in Brittany, northwestern France. Soil samples were collected at  
103 multiple depth intervals according to *GlobalSoilMap* specifications (Arrouays et al., 2014), and  
104 physico-chemical analyses of the samples were performed to measure properties such as SOC  
105 content (dry combustion) and pH (1:5 soil-to-water ratio, NF ISO 10390). See descriptive  
106 statistics of ER and SOC content (Table 1) and their scatterplots (Figure A1 in Supplementary  
107 material) of the soil profiles of the 64 sites from 1988-2018. See Ellili-Bargaoui et al. (2021)  
108 for more details.

109 **Weather data.** The Ille-et-Vilaine department has a temperate oceanic climate. Weather  
110 conditions were assumed to be the same for all 64 sites in the study area, an assumption  
111 supported by climate data from Météo France for 1981-2010 (Bretagne Environnement, 2020),  
112 which showed that, for nearly all sites, annual rainfall varied by no more than 200 mm (i.e.,  
113 700-900 mm), and mean annual temperature varied by no more than 1°C (i.e., 11-12°C).  
114 Weather data came from the weather station of Rennes-St Jacques, located near the center of  
115 the study area. Data such as daily rainfall (mm), mean air temperature (°C) and solar radiation  
116 ( $\text{kW/m}^2$ ) were collected.

117 **Crop-management data.** Crop-management data reflected the main conventional crop rotation  
118 used by farmers in the study area: a 2-year rotation of grain maize (10 Apr-30 Oct), winter  
119 wheat (1 Nov-31 Jul) and a catch crop of white mustard (5 Sep-3 Mar). For grain maize and  
120 wheat, the soil was plowed to a depth of ca. 25 cm during the first five days of the period, and  
121 organic and inorganic fertilization was adjusted based on crop requirements, soil supplies and  
122 requirements of the European Union Nitrates Directive (EC, 1991) as specified in the French  
123 National Action Plan (OJFR, 2011).

124 **2.2. Simulation modeling with STICS**

125 Input parameters for STICS (version 9.0) came from the soil, weather and crop-management  
126 data. During the simulated study period, all soil parameters remained fixed except SOC, N and  
127 water contents, since they were influenced by crop development and weather conditions. STICS  
128 was used to simulate sequentially the three crops in the rotations at the 64 sites for 31  
129 agricultural years (1988-2018) with the aid of a Java package developed to automate  
130 simulations. STICS provided more than 200 outputs, of which four daily outputs were selected  
131 to calculate indicators of the SESs: crop transpiration, crop yield, water drainage and SOC in  
132 humified organic matter. See Ellili-Bargaoui et al. (2021) for more details.

133 **2.3. Soil ecosystem services**

134 STICS outputs were used to estimate the level of the indicator of each SES (i.e., climate  
135 regulation, groundwater recharge, and plant biomass provision) for each calendar year  
136 simulated.

137 a. *Climate regulation* was estimated through C sequestration (CS), which represented the  
138 amount of organic C that the soil stored or released (positive or negative value,  
139 respectively). CS was quantified as the annual change in the stock of SOC in the topsoil  
140 (the top 30 cm):

$$CS_j = CStock_j - CStock_{j-1} \quad \text{Equation 1}$$

141 where  $CStock_j$  is the SOC stock in the topsoil in year  $j$ .

142 b. *Groundwater recharge* (GW) is the amount of water that percolates into the  
143 groundwater. GW was quantified as the annual sum of the water drained daily through the  
144 soil, which was assumed to reach the groundwater:

$$GW_j = \sum_{i=1}^{365} D_i \quad \text{Equation 2}$$

145 where  $i$  is the day of year (1-365), and  $D_i$  is the amount of water drained daily from the soil  
146 (mm).

147 c. *Plant biomass provision* (YE) represents the soil's ability to produce plant biomass by  
148 photosynthesis. YE equals the annual yields of cash crops expressed as a unit of energy (GJ  
149  $\text{ha}^{-1} \text{year}^{-1}$ ):

$$YE_j = \frac{1}{n} \sum_{i=1}^n B_i \times k$$

Equation 3

150 where  $B_i$  is the dry matter ( $\text{t ha}^{-1} \text{ year}^{-1}$ ) of harvested biomass, and  $k$  is the energy content of  
151 biomass: 14.905 and 13.984  $\text{GJt}^{-1}$  fresh matter for maize and wheat grain, respectively (FAO,  
152 2001).

153 After simulation modeling, the SES dataset contained 5952 variables for the SESs studied (3  
154 SESs  $\times$  64 sites  $\times$  31 years of simulation). Sources of variation when predicting SESs  
155 corresponded to differences in weather conditions among years and to soil properties among  
156 sites, as the succession of field interventions was simulated on the same dates each year over  
157 the study period and for each soil profile. See descriptive statistics (Table 1) and scatterplots  
158 (Figure A1) for the three SESs of the soil profiles of the 64 sites from 1988-2018.

159 **Table 1.** Descriptive statistics of effective rainfall (ER, rainfall minus potential  
 160 evapotranspiration) and soil organic carbon (SOC) content and predicted soil ecosystem  
 161 services (groundwater recharge and plant biomass provision) of the 64 cultivated soil profiles  
 162 (Ellili-Bargaoui et al., 2021), and for samples of the lowest (10<sup>th</sup> percentile) or highest (90<sup>th</sup>  
 163 percentile) of ER and SOC contents

Variable	Data	Minimum	Mean	Maximum	Standard deviation
Effective rainfall (mm yr <sup>-1</sup> )	Entire dataset	-440	-256	-51	122
	Lowest ER	-440	-428	-417	8
	Highest ER	-97	-73	-51	15
SOC content (g/kg)	Entire dataset	10	20	45	7
	Lowest SOC contents	10	11	12	0.6
	Highest SOC contents	26	34	45	8
Plant biomass provision (GJ ha <sup>-1</sup> yr <sup>-1</sup> )	Entire dataset	2	82	187	30
	Lowest ER	24	55	99	14
	Highest ER	39	87	179	28
	Lowest SOC contents	2	94	187	32
	Highest SOC contents	24	62	137	23
Groundwater recharge (mm yr <sup>-1</sup> )	Entire dataset	0	182	451	99
	Lowest ER	0	99	227	63
	Highest ER	76	288	441	74
	Lowest SOC contents	0	151	384	92
	Highest SOC contents	3	191	451	103
Climate regulation (kg C ha <sup>-1</sup> yr <sup>-1</sup> )	Entire dataset	-1828	126	1279	344
	Lowest ER	-1454	199	1085	8
	Highest ER	-896	180	1279	15
	Lowest SOC contents	-602	189	950	263
	Highest SOC contents	-1828	-275	448	442

164

## 165 **2.4. C-Vine Copula method**

166 This section provides an overview of the copula method for modeling the dependence structure  
 167 among three variables. Unlike other statistical methods, the vine copula method provides many  
 168 functions to represent how three variables vary simultaneously by decomposing them into  
 169 multiple bivariate functions. For more details, many articles review copulas comprehensively  
 170 (Aas et al., 2009; Nagler, 2014; Nadarajah et al., 2018).



171 **2.4.1. Vine copula decomposition**

172 We consider continuous random variables  $X, Y$  and  $Z$ . Their marginal cumulative distribution  
 173 functions (cdf) are denoted by  $F_X, F_Y$  and  $F_Z$  (i.e., probability of values falling below a  
 174 threshold such that  $F_X(x) = \Pr(X \leq x)$  (range:  $[0, 1]$ )). Their probability density functions  
 175 (pdf) are denoted by  $f_X, f_Y$  and  $f_Z$  (i.e., probability of falling within a particular range of values  
 176 based on the shape of the distribution such that  $\Pr(a \leq X \leq b) = \int_a^b f(x)dx$  (range:  $[0, 1]$ )).  
 177 Then, the triplet of variables  $(X, Y, Z)$  has a joint cdf  $F(x, y, z) = \Pr(X \leq x, Y \leq y, Z \leq z)$  and  
 178 a joint pdf denoted by  $f$ , which describes the simultaneous distribution of  $X, Y$  and  $Z$ . The  
 179 cdfs  $F_X, F_Y, F_Z$  are unknown functions to estimate from data with the corresponding densities.  
 180 We also denote the copula cdf as  $C$  and the copula pdf as  $c$ .

181 Given real variables  $X, Y$  and  $Z$ , a copula is a function that associates the triplet  
 182  $(F_X(x), F_Y(y), F_Z(z))$  in  $[0, 1]^3$  of marginal cdfs to the joint cdf  $F(x, y, z)$  in  $[0, 1]$ , as follows  
 183 (Sklar, 1959):

$$C(F_X(x), F_Y(y), F_Z(z)) = F(x, y, z) \quad \text{Equation 4}$$

184 By connecting  $F$  to  $F_X, F_Y$  and  $F_Z$ , the copula function  $C$  describes the dependence among  $X, Y$   
 185 and  $Z$ , if it exists. ‘‘Canonical’’ vine (C-vine) copulas decompose the joint pdf  $f$  using various  
 186 pair-copulas, such as

$$f(x, y, z) = f_X(x) \cdot f_Y(y) \cdot f_Z(z) \quad \text{Equation 5}$$

$$\cdot c_{xy}(F_X(x), F_Y(y)) \cdot c_{yz}(F_Y(y), F_Z(z)) \quad (\text{T}_1)$$

$$\cdot c_{xz|y}(F(x|y), F(z|y)), \quad (\text{T}_2)$$

187 where copulas  $c_{xy}, c_{yz}$  and  $c_{xz|y}$  join  $X$  and  $Y, Y$  and  $Z, (X, Y)$  and  $(Y, Z)$ , respectively, and  
 188  $F(x|y)$  and  $F(z|y)$  are conditional cdf (Aas et al., 2009). A C-vine copula represents the  
 189 multivariate relationship  $f$  among  $X, Y$  and  $Z$  as a set of trees (T), which consist of nodes (i.e.,  
 190 variables) related by edges (i.e., bivariate copulas). Multiple decompositions can be developed  
 191 depending on how the nodes are organized. Pair-copula decompositions are flexible tools that  
 192 are useful for modeling dependence among variables of a high-dimensional model.

193 **2.4.2. Bivariate parametric copulas**

194

195 **2.4.2.1. Examples**

196 A variety of parametric copula classes (e.g., Archimedean, elliptical, extreme-value) have been  
197 developed to model various dependence structures between variables, such as positive or  
198 negative dependence (Nadarajah et al., 2018). Here, among the various copulas tested to fit the  
199 dependence structure between SESs, we illustrate bivariate parametric copulas used in the vine  
200 copula decomposition: the Archimedean copula “Frank” (Nagler, 2014) and the Gaussian  
201 copula. We first denote the copula by  $C_\theta(u, v)$ , with a parameter  $\theta$ ,  $u = F_X(x)$  and  $v = F_Y(y)$   
202 in  $[0, 1]$ .

203 *Example 1.* The Frank copula  $C_\theta^{Frank}$ , with its real parameter  $\theta \neq 0$ , is defined by

$$C_\theta^{Frank}(u, v) = \frac{1}{\ln\theta} \ln \left( 1 + \frac{(\theta^u - 1)(\theta^{-v} - 1)}{\theta - 1} \right) \quad \text{Equation 6}$$

204 The value of parameter  $\theta$  provides information about the structure of copula  $C_\theta^{Frank}$ :  $\theta > 1$   
205 corresponds to negative dependence,  $\theta$  around 1 corresponds to independence, and  $\theta$  in  $]0, 1[$   
206 corresponds to positive dependence.

207 *Example 2.* The Gaussian copula, with its parameter  $\theta$  in  $[-1, 1]$ , is defined by

$$C_\theta^{Gauss}(u, v) = \frac{1}{2\pi\sqrt{1-\theta^2}} \int_{-\infty}^{\phi^{-1}(u)} \int_{-\infty}^{\phi^{-1}(v)} e^{\left(\frac{x^2-2\theta xy+y^2}{2(1-\theta^2)}\right)} dx dy \quad \text{Equation 7}$$

208 where  $\phi^{-1}$  is the inverse of the univariate standard normal cdf. The value of parameter  $\theta$  in  
209  $[-1, 0[$  corresponds to negative dependence,  $\theta$  around 0 corresponds to independence, and  $\theta$  in  
210  $]0, 1]$  corresponds to positive dependence.

211 **2.4.2.2. Copula selection and goodness-of-fit tests**

212 We considered independent realizations  $(x_i, y_i), i = 1, \dots, n$ , from the pair  $(X, Y)$  of continuous  
213 random variables with their marginal cdf  $F_X$  and  $F_Y$ . The selection procedure first consisted of  
214 fitting several copulas from the main copula classes. For each copula  $C_\theta$  considered, an estimate  
215  $\hat{\theta}_n$  of parameter  $\theta$  was first calculated using the method of maximum likelihood such that

$$\hat{\theta}_n = \operatorname{argmax}_{\theta} \sum_{i=1}^n \ln c_{\theta}(u_i, v_i) \quad \text{Equation 8}$$

216 where  $c_{\theta}$  is the copula pdf and  $(u_i, v_i)$  are the pairs obtained by transforming realizations  
 217  $(x_i, y_i)$  to uniform margins on  $[0, 1]^2$ , which must be done before applying Equation 8. We then  
 218 selected the copula that minimized the Akaike Information Criterion (AIC), given by

$$AIC_n = -2 \sum_{i=1}^n \ln(c_{\hat{\theta}_n}(u_i, v_i)) + 2p \quad \text{Equation 9}$$

219 where  $p$  is the dimension of parameter  $\theta$  in the copula ( $= 1$  for the Frank and Gaussian copulas).

220 Once one copula  $C_{\hat{\theta}_n}$  with the estimate  $\hat{\theta}_n$  of its parameter was selected, the scatterplot of pairs  
 221 of observations was compared to  $N = 1000$  random pairs simulated using the Monte Carlo  
 222 (MC) method from copula  $C_{\hat{\theta}_n}$ . The MC method is well adapted for simulating relationships  
 223 among multiple dependent variables (Li et al., 2013), such as copulas, thus extrapolating a  
 224 relatively small sample to a much larger one and increasing the robustness of the results  
 225 obtained. Simulating random pairs from selected copula required finding the estimates  $\hat{F}_X$  and  
 226  $\hat{F}_Y$  of cdf  $F_X$  and  $F_Y$ . All analyses were performed in R software (R Core Team, 2020) using  
 227 packages that applied the copula method, such as *VineCopula* (Schepsmeier et al., 2015).

## 228 **2.5. Application of the copula method**

229 We used results of copula models to estimate the probability of exceeding a level of a regulating  
 230 SES as a function of the provisioning SES, by considering given weather conditions or soil  
 231 properties. The C-vine copula was first applied to model joint cdfs of the three SESs (GW, CS  
 232 and YE) calculated from STICS predictions, and classes of bivariate copulas that joined pairs  
 233 of SESs were identified. Using maximum likelihood estimation, we tested lognormal, gamma,  
 234 Weibull and normal pdfs to fit marginal distributions of each SES based on the Kolmogorov-  
 235 Smirnov test (Figures A2 and A3). Conditional probabilities of one regulating SES (GW or CS)  
 236 exceeding a threshold given that the provisioning SES (YE) exceeded another threshold were  
 237 calculated (Box 1, Supplementary material). To this end, thresholds of GW, CS and YE were  
 238 defined according to the range in which each SES varied in the soil dataset. Thresholds  $y$  of YE  
 239 were varied from 20-100 GJ ha<sup>-1</sup> yr<sup>-1</sup>, with a step of 20 GJ ha<sup>-1</sup> yr<sup>-1</sup>, to consider a range of YE  
 240 when considering the lowest or highest ER among all sites. For reference, mean (2000-2020)  
 241 yields of maize grain and soft winter wheat in the study area (8.52 and 7.31 t ha<sup>-1</sup> of fresh matter,

242 respectively) (Agreste, 2021) would provide a mean of  $114.6 \text{ GJ ha}^{-1} \text{ yr}^{-1}$  over the 2-year  
243 rotation. Thresholds  $g$  of GW were varied from 0-250 and 75-500  $\text{mm yr}^{-1}$ , with a step of 25  
244  $\text{mm yr}^{-1}$ , when considering the lowest or highest ER among all sites, respectively. Thresholds  
245  $c$  of CS were varied from -600 to 1000  $\text{kg C ha}^{-1} \text{ yr}^{-1}$  when considering the lowest or highest  
246 ER among all sites, and from -1200 to 600  $\text{kg C ha}^{-1} \text{ yr}^{-1}$  or -600 to 600  $\text{kg C ha}^{-1} \text{ yr}^{-1}$  when  
247 considering the lowest or highest SOC contents among all sites, respectively (with a step of 100  
248  $\text{kg C ha}^{-1} \text{ yr}^{-1}$  for both). We focused in particular on the CS threshold of 0, at which soils began  
249 to sequester SOC instead of releasing it.

250 Dependence among the three SESs was modeled for the lowest (10<sup>th</sup> percentile) or highest (90<sup>th</sup>  
251 percentile) of ER and for the lowest (10<sup>th</sup> percentile) or highest (90<sup>th</sup> percentile) SOC contents  
252 among all sites (Table 1). The percentiles of ER contained 199 values each (i.e. 10% of the total  
253 sample of 64 sites  $\times$  31 years = 1984). In comparison, the percentiles of SOC content contained  
254 217 values each because the observed SOC content, used as the initial SOC content in the  
255 simulations, remained the same for each site for all 31 simulated years (i.e., the total sample  
256 contained 64 sets of 31 identical SOC contents; thus, no part of any set could be excluded from  
257 a percentile). Conditional probabilities were calculated from the  $N = 1000$  points simulated  
258 from the selected copula using the MC method for the pairs of SESs considered (Equation A2).

259

## 260 **3. Results**

### 261 **3.1. 10<sup>th</sup> and 90<sup>th</sup> percentiles**

262 Because the same weather data were used for all 64 sites, estimates of ER for a given year  
263 varied little among sites, due to small differences in predicted potential evapotranspiration  
264 caused by differences in soil depth and predicted water-holding capacity. Thus, the 10<sup>th</sup>  
265 percentile of ER contained all 64 sites for the three driest years (i.e., 1989, 2005 and 2010) and  
266 7 sites for the next driest year (i.e. 1990). The 90<sup>th</sup> percentile of ER contained all 64 sites for  
267 the three wettest years (i.e., 1998, 1999 and 2000) and 7 sites for the next wettest year (i.e.,  
268 2014). In comparison, because SOC content is site-specific, and the observed SOC content was  
269 used only to initialize the simulations, the 10<sup>th</sup> and 90<sup>th</sup> percentiles of SOC content each  
270 contained 7 sites for all 31 simulated years. The soils with the lowest SOC contents among all  
271 sites developed from recent marine alluvium (sandy to silty-loam deposits) or Aeolian loam.  
272 Both parent materials provide conditions for low SOC content: nearly neutral or high pH and  
273 great depth, fine texture and absence of coarse fragments, which allows for relatively intense

274 and deep plowing that may have led to relatively low SOC content. In contrast, most of the soils  
275 with the highest SOC contents among all sites were in the Dol-de-Bretagne marsh and  
276 developed from alternating continental and marine alluvia, which have naturally high clay and  
277 SOC contents.

### 278 **3.2. Dependence among GW, CS and YE as a function of effective rainfall**

279 When fitting a C-vine copula to data of the three SESs studied, Frank copulas best fit the  
280 dependence structure between GW and YE and CS and YE (Figure 1), but with different  
281 estimated values  $\hat{\theta}_n$  of the copula parameter for the lowest and highest ER. GW was negatively  
282 correlated with YE (Kendall correlation coefficients  $\hat{\tau}_n < 0$ ) when considering the lowest or  
283 highest ER among all sites (Table 2) and the entire dataset (Figure A1). Conversely, CS was  
284 positively ( $\hat{\tau}_n > 0$ ) and negatively ( $\hat{\tau}_n < 0$ ) correlated with YE when considering the lowest or  
285 highest ER, respectively, compared to a positive correlation when considering the entire dataset.  
286 Differing orientations and shapes of contour plots illustrated the sign (positive or negative) and  
287 strength (high or low), respectively, of correlations between CS and YE as a function of ER  
288 (Figure 1).

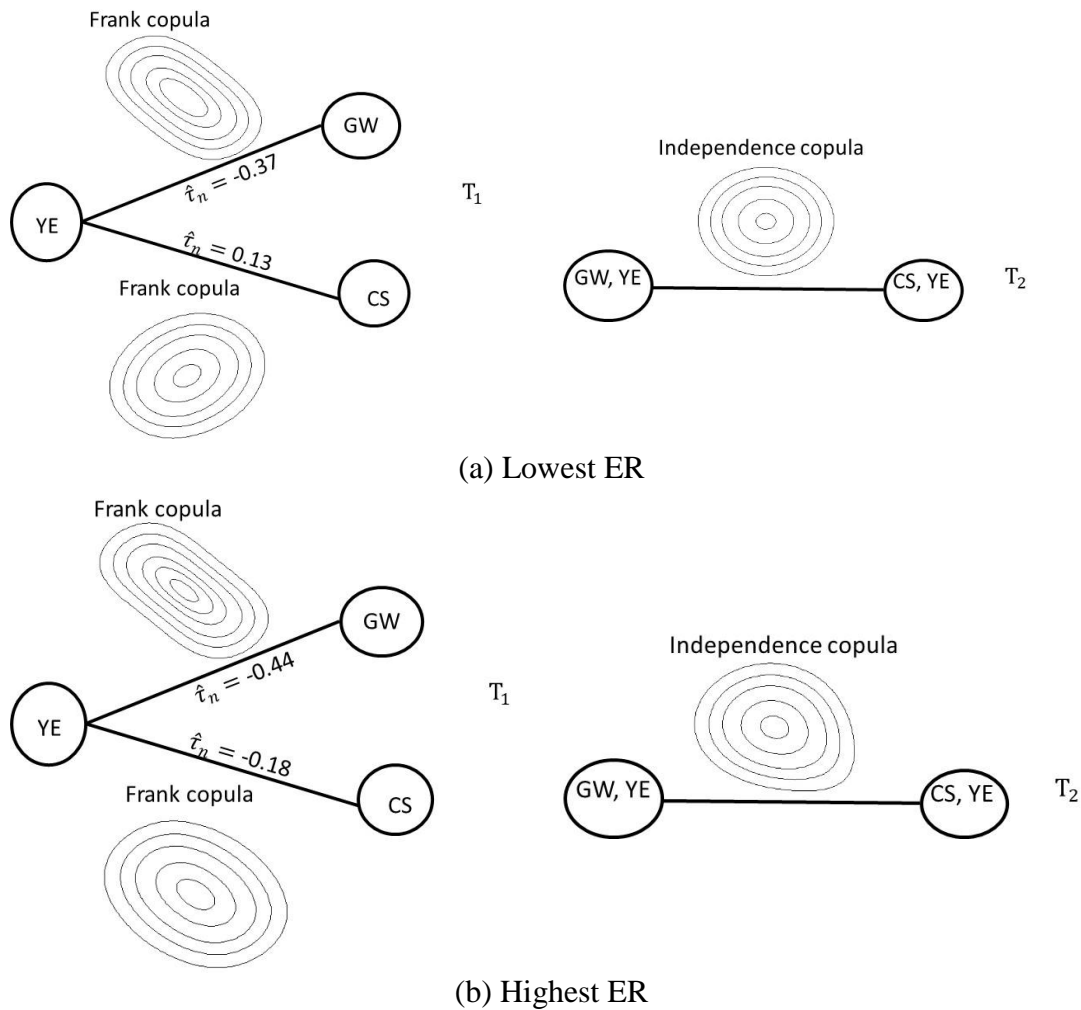
289 No tail dependences were identified between each pair of SESs due to the lack of soil profiles  
290 that had simultaneously low or high values of GW or CS and YE (Figure 1). Conversely,  
291 copulas modeled soil profiles in which GW or CS was lower when YE was higher, and vice-  
292 versa. C-vine copulas also modeled an independence structure (i.e., a more circular contour)  
293 between the pairs (GW, YE) and (CS, YE) when considering either the lowest or highest ER  
294 (Figure 1). Thus, YE influenced GW and CS separately, but did not influence the dependence  
295 between GW and CS.

296

297 **Table 2.** Kendall correlation coefficients  $\hat{\tau}_n$  between pairs of soil ecosystem services (SESs)  
 298 (climate regulation (CS), groundwater recharge (GW), and plant biomass provision (YE))  
 299 and/or weather condition (effective rainfall (ER)) and soil property (organic carbon (SOC)  
 300 content) of soil profiles associated with the lowest or highest ER and lowest or highest SOC  
 301 contents among all sites. Bold values indicate significant correlations ( $p < 0.05$ ).

SES	Lowest ER				Highest ER			
	CS	GW	YE	ER	CS	GW	YE	ER
CS	1.00	-0.03	<b>0.13</b>	<b>-0.30</b>	1.00	0.07	<b>-0.19</b>	<b>-0.31</b>
GW		1.00	<b>-0.37</b>	0.17		1.00	<b>-0.44</b>	0.05
YE			1.00	-0.06			1.00	0.19
SES	Lowest SOC content				Highest SOC content			
	CS	GW	YE	SOC	CS	GW	YE	SOC
CS	1.00	0.06	<b>-0.10</b>	<b>0.20</b>	1.00	<b>0.25</b>	-0.07	<b>-0.49</b>
GW		1.00	0.01	<b>0.08</b>		1.00	-0.05	<b>-0.14</b>
YE			1.00	<b>-0.22</b>			1.00	-0.08

302



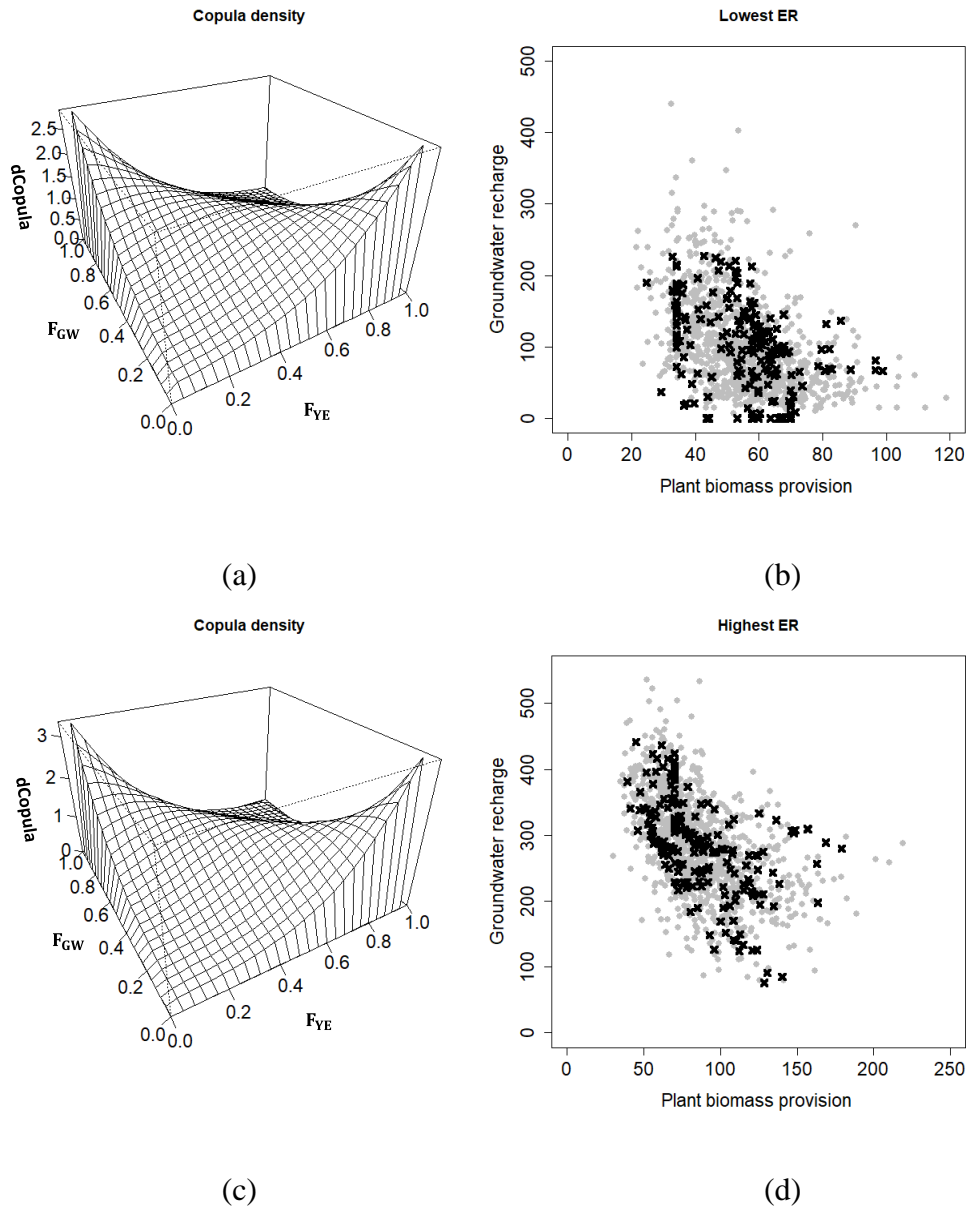
303 **Figure 1.** Trees ( $T_1$  and  $T_2$ ) of canonical vine copulas and contours of bivariate copulas selected  
 304 to model dependence among groundwater recharge (GW), carbon sequestration (CS) and plant  
 305 biomass provision (YE) calculated from predictions of the STICS model for sites with the (a)  
 306 lowest effective rainfall (ER) or (b) highest ER.  $\hat{\tau}_n$  is the Kendall correlation coefficient.

307

### 308 3.2.1. Groundwater recharge as a function of plant biomass provision

309 The dependence between GW and YE modeled by Frank copulas was investigated first. The  
 310 two scatterplots of 199 points calculated from STICS predictions for sites with the lowest or  
 311 highest ER and of 1000 points extrapolated from the fitted copulas overlapped almost  
 312 completely, which indicated that these copulas represented the predictions satisfactorily (Figure  
 313 2b, d).

314



315 **Figure 2.** (a, c) Density functions of Frank copulas selected to model the dependence between  
 316 univariate marginal cumulative distribution functions of groundwater recharge (GW, mm yr<sup>-1</sup>)  
 317 and plant biomass provision (YE, GJ ha<sup>-1</sup> yr<sup>-1</sup>) calculated from predictions of the STICS model  
 318 for sites with the (a, b) lowest effective rainfall (ER) or (c, d) highest ER extrapolated from a  
 319 random sample (gray circles) of  $N = 1000$  from the fitted copula. Black crosses represent 199  
 320 points from STICS predictions.

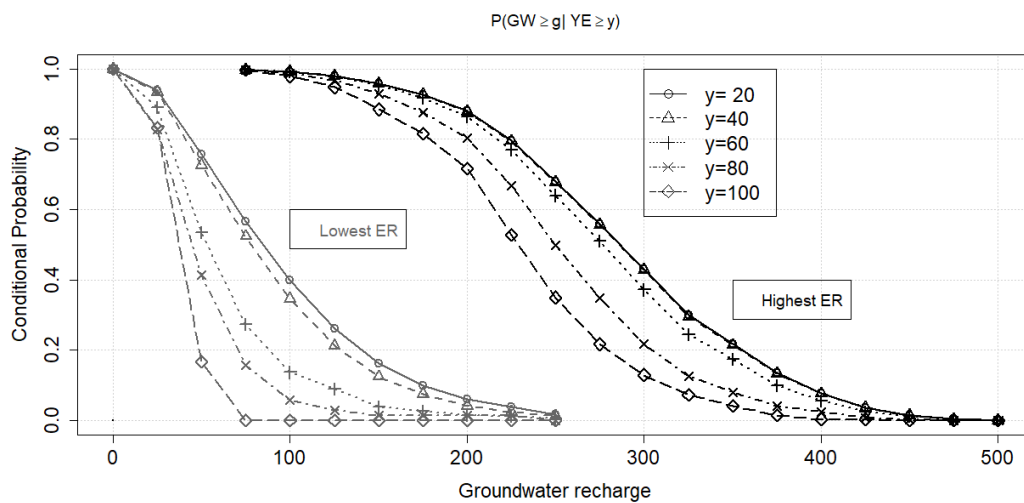
321

322 Based on values extrapolated from the chosen copula, the probability of GW exceeding a given  
 323 threshold logically decreased as this threshold increased from 0 to 250 mm yr<sup>-1</sup> for the lowest  
 324 ER or from 75 to 500 mm yr<sup>-1</sup> for the highest ER, for a given threshold of YE (Figure 3, Tables  
 325 A1 and A2). In addition, as the threshold of YE increased from 20 to 100 GJ ha<sup>-1</sup> yr<sup>-1</sup>, the



326 probability of GW exceeding a given threshold decreased. For instance, as the threshold of YE  
 327 increased from 20 to 60 GJ ha<sup>-1</sup> yr<sup>-1</sup>, the probability of exceeding 100 mm yr<sup>-1</sup> for the lowest  
 328 ER decreased from 0.42 to 0.16 and that of exceeding 300 mm yr<sup>-1</sup> during the highest ER  
 329 decreased from 0.43 to 0.24.

330 When varying thresholds of YE, the probability of exceeding a given threshold of GW varied  
 331 more when considering the lowest ER than the highest ER. The threshold of YE had little  
 332 influence on the probability of GW exceeding a minimum or maximum threshold, but it had a  
 333 strong influence on the probability of GW exceeding intermediate thresholds. The variability  
 334 in probability was particularly high for certain thresholds of GW for the lowest or highest ER.  
 335 For instance, the probability of exceeding GW thresholds of 50 or 100 mm yr<sup>-1</sup> for the lowest  
 336 ER (the latter close to the mean for these ER (Table 1)) was 0.25-0.77 and 0-0.42, respectively,  
 337 as the threshold of YE varied. Likewise, the probability of exceeding a GW threshold of 200 or  
 338 300 mm yr<sup>-1</sup> during the highest ER (the latter close to the mean for these ER (Table 1)) was  
 339 0.78-0.89 and 0.17-0.43, respectively, as the threshold of YE varied.



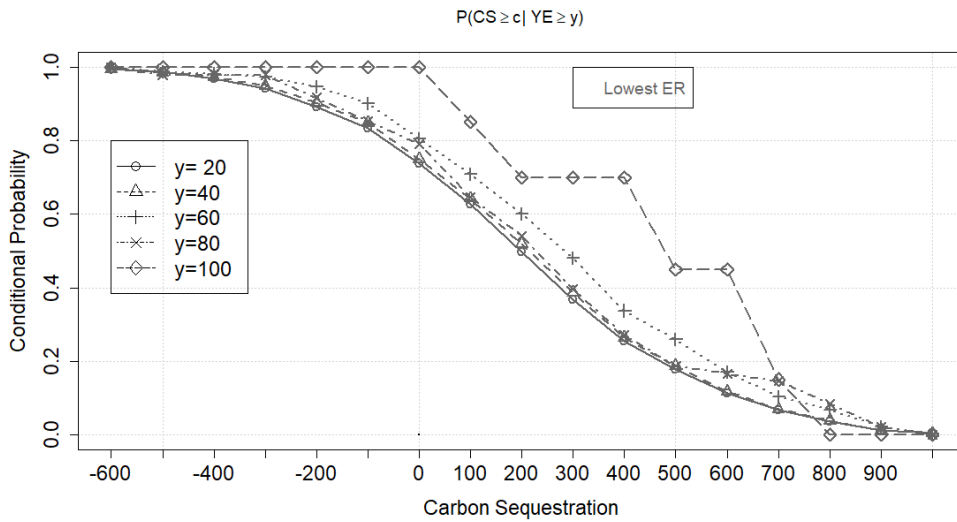
340  
 341 **Figure 3.** Conditional probabilities of groundwater recharge (GW) (mm yr<sup>-1</sup>) exceeding given  
 342 thresholds (“g”) as a function of plant biomass provision (YE, GJ ha<sup>-1</sup> yr<sup>-1</sup>) exceeding given  
 343 thresholds (“y”) from extrapolation of STICS predictions for sites with the lowest effective  
 344 rainfall (ER) (gray lines) or highest ER (black lines)

345

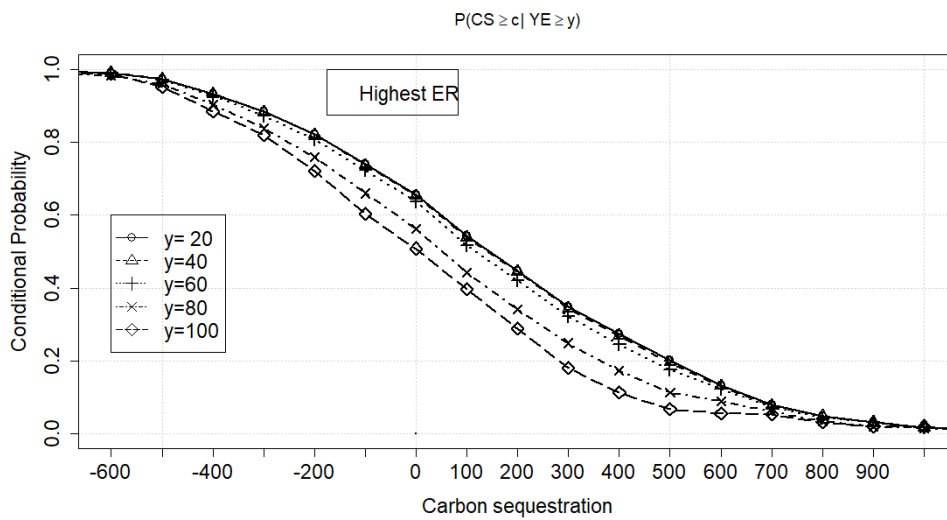
346           **3.2.2. Carbon sequestration as a function of plant biomass provision**

347   The conditional probability of CS exceeding a given threshold logically decreased as this  
348   threshold increased from -600 to 1000 kg C ha<sup>-1</sup> yr<sup>-1</sup> for the lowest and highest ER, for a given  
349   threshold of YE. As the threshold of YE increased from 20 to 100 GJ ha<sup>-1</sup> yr<sup>-1</sup>, the probability  
350   of CS exceeding a given threshold increased for the lowest ER (Figure 4a) but decreased for  
351   the highest ER (Figure 4b). In addition, for the same thresholds of CS and YE, the probability  
352   of CS exceeding a given threshold was generally higher for the lowest ER than for the highest  
353   ER. For instance, the probability of exceeding the CS threshold of 0 was 0.70-1.00 for the  
354   lowest ER and 0.50-0.70 for the highest ER.

355



(a)



(b)

356 **Figure 4.** Conditional probabilities of carbon sequestration (CS) ( $\text{kg C ha}^{-1} \text{yr}^{-1}$ ) exceeding  
 357 given thresholds (“c”) as a function of plant biomass provision (YE,  $\text{GJ ha}^{-1} \text{yr}^{-1}$ ) exceeding  
 358 given thresholds (“y”) from extrapolation of STICS predictions for sites with the (a) lowest  
 359 effective rainfall (ER) or (b) highest ER

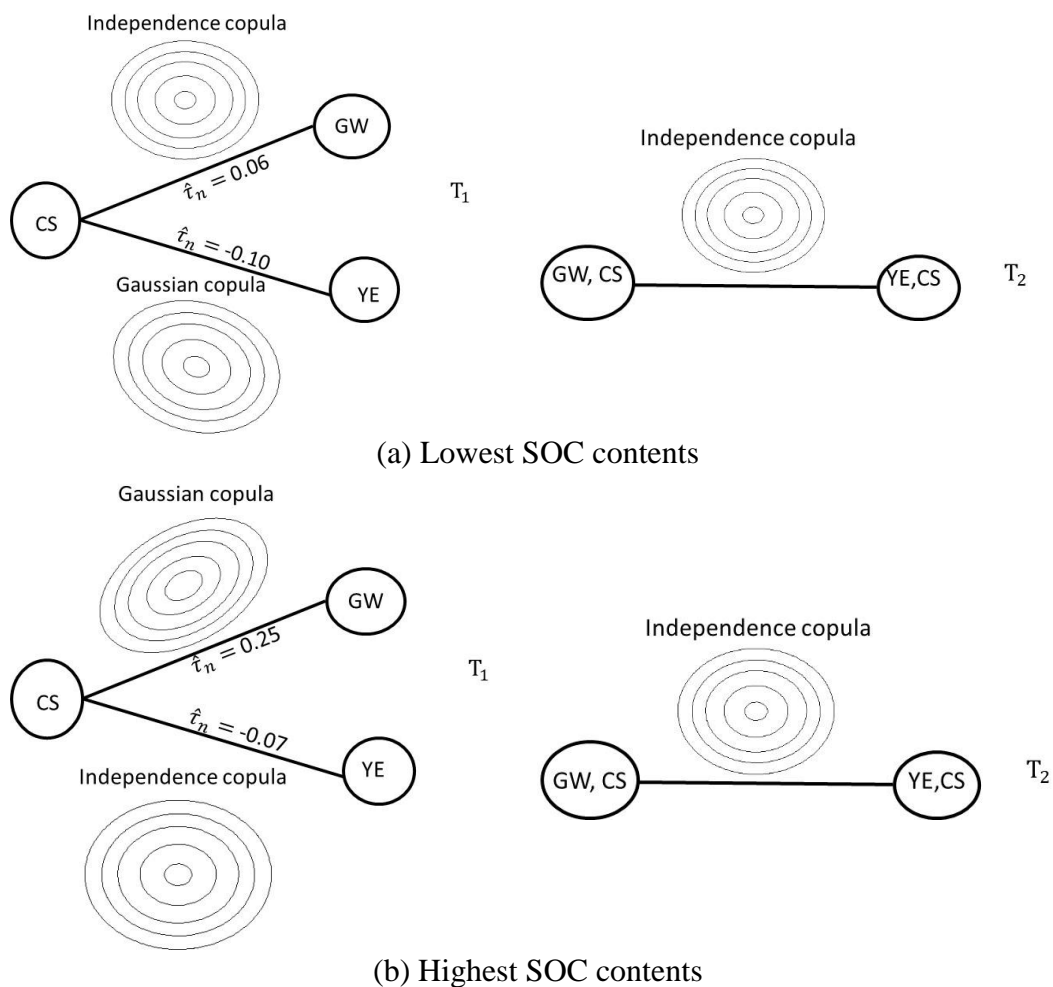
360

### 361 **3.3. Dependence among GW, CS and YE as a function of soil organic carbon** 362 **content**

363 When considering sites with the lowest SOC contents, the correlation between CS and YE was  
 364 weak (-0.10) but significant (Table 1), and a Gaussian copula with  $\hat{\theta}_n$  equal to -0.15 (i.e.,  
 365 negative dependence) best fit the dependence between them (Figure 5). The correlation between

366 CS and GW was also weak (0.06) but not significant, and an independence copula fit the  
 367 relationship between these two SES. Likewise, an independence copula fit the relationship  
 368 between (GW, CS) and (YE, CS), which indicated that CS did not influence the relationship  
 369 between GW and YE. When considering sites with the highest SOC contents, the correlation  
 370 between CS and GW was significant (0.25), and a Gaussian copula with  $\hat{\tau}_n$  equal to 0.39 fit the  
 371 dependence between them. An independence copula fit the relationship between CS and YE,  
 372 as well as that between (GW, CS) and (YE, CS) (Figure 5).

373

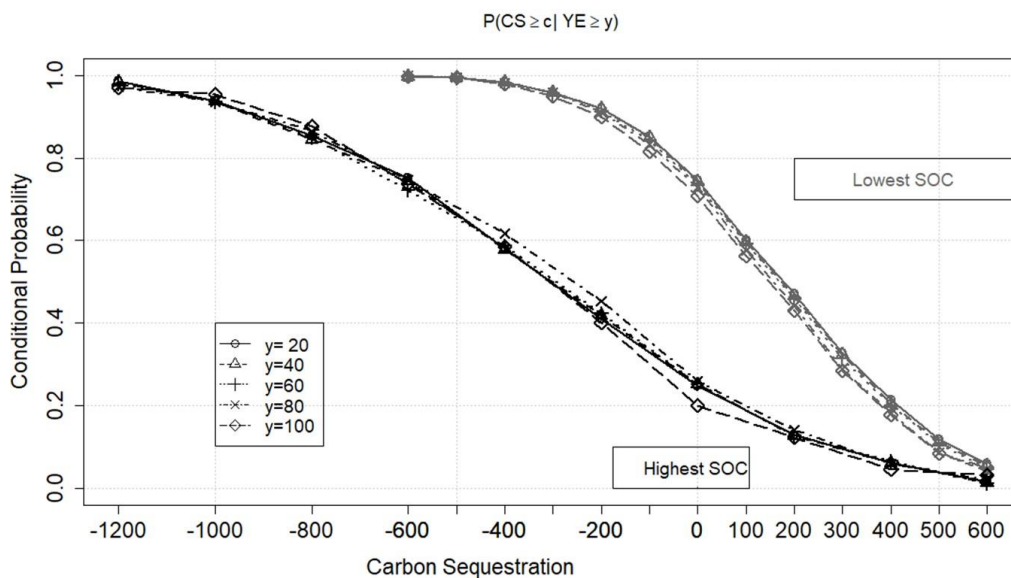


374 **Figure 5.** Trees ( $T_1$  and  $T_2$ ) of canonical vine copulas and contours of bivariate copulas selected  
 375 to model the dependence among groundwater recharge (GW), carbon sequestration (CS) and  
 376 plant biomass provision (YE) calculated from predictions of the STICS model for sites with the  
 377 (a) lowest or (b) highest organic carbon (SOC) contents.  $\hat{\tau}_n$  is the Kendall correlation  
 378 coefficient.

379

380 **3.3.1. Carbon sequestration as a function of plant biomass provision**

381 The modeled dependence between CS and YE was then investigated. The two scatterplots of  
 382 217 points calculated from STICS predictions for sites with the lowest or highest SOC contents  
 383 and of 1000 points extrapolated from the chosen copulas overlapped almost completely (Figure  
 384 A6). Like the dependence between GW and YE, the conditional probability of CS exceeding a  
 385 given threshold logically decreased as this threshold increased from -600 to 600 kg C ha<sup>-1</sup> yr<sup>-1</sup>  
 386 for the lowest SOC contents or from -1200 to 600 kg C ha<sup>-1</sup> yr<sup>-1</sup> for the highest SOC contents,  
 387 for a given threshold of YE (Figure 6, Tables A3 and A4). The conditional probability of CS  
 388 exceeding a given threshold was influenced slightly or not all by the YE threshold, which  
 389 reflected the weak correlation or independence between CS and YE for the lowest or highest  
 390 SOC contents, respectively. For instance, the probabilities of exceeding CS thresholds of 0 and  
 391 300 kg C ha<sup>-1</sup> yr<sup>-1</sup> for the lowest SOC contents were 0.71-0.75 and 0.28-0.33, respectively, as  
 392 the threshold of YE varied. Likewise, the probabilities of exceeding the same two thresholds  
 393 for the highest SOC contents were 0.21-0.27 and 0.07-0.09, respectively, as the threshold of  
 394 YE varied. Thus, for the same thresholds of CS and YE, the conditional probability of CS  
 395 exceeding a given threshold was higher for sites with the lowest SOC contents than for those  
 396 with the highest SOC contents.



397  
 398 **Figure 6.** Conditional probabilities of carbon sequestration (CS) exceeding given thresholds  
 399 (“c”) (kg C ha<sup>-1</sup> yr<sup>-1</sup>) as a function of plant biomass provision (YE, GJ ha<sup>-1</sup> yr<sup>-1</sup>) exceeding given  
 400 thresholds (“y”) from extrapolation of STICS predictions for sites with the (a) lowest (gray  
 401 lines) or (b) highest (black lines) soil organic carbon (SOC) contents.

402

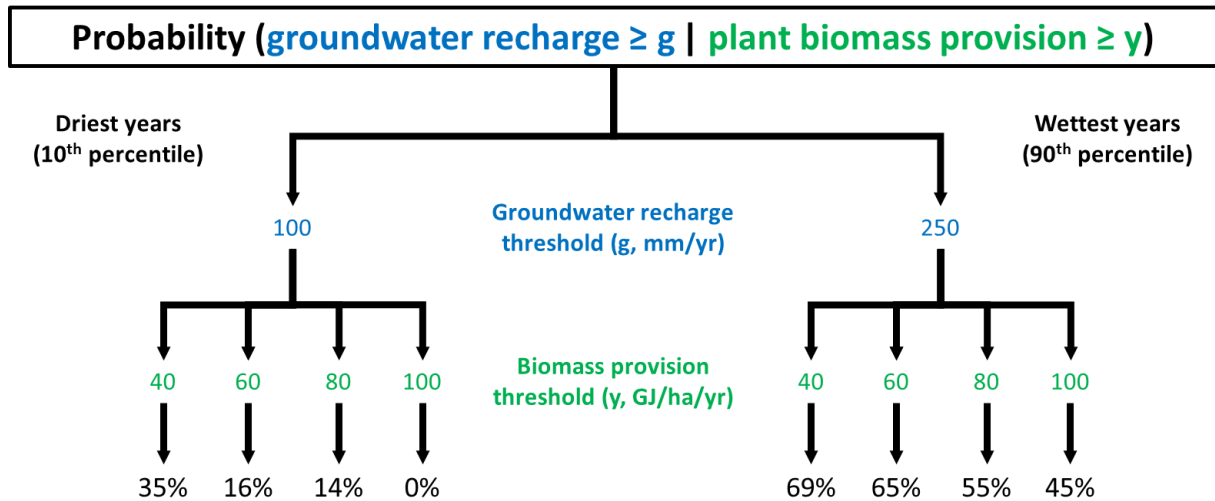
## 403 **4. Discussion**

### 404 **4.1. Probabilities of exceeding ecosystem service thresholds**

#### 405 **4.1.1. Groundwater recharge as a function of plant biomass provision**

406 Results of copula modeling helped analyze the potential to achieve certain target levels of  
407 regulating SESs (GW and CS) as a function of variations in a provisioning SES (YE), weather  
408 conditions and a soil property (i.e., SOC content). The dependence that we observed between  
409 YE and GW is well documented in the literature and can be explained by considering the soil  
410 water balance (Radcliffe and Simunek, 2012). Higher crop yields increase the flow of water to  
411 the atmosphere via transpiration, which decreases soil water content and the amount of water  
412 likely to drain below the root system. Thus, most studies that analyzed the relationship between  
413 YE and GW identified a significantly negative correlation between them (e.g., -0.71 in southern  
414 France (Demestihis et al., 2018), -0.86 for the mean annual data considered in the present study  
415 (Figure A5) (Ellili-Bargaoui et al., 2021)). Their magnitude, however, depends on annual  
416 weather conditions, as shown by applying the copula method. The relationship between YE and  
417 GW also depended on their ranges of variation, with lower conditional probabilities of  
418 exceeding a given level of GW during the wettest years (i.e., less variation) than the driest years  
419 (i.e., more variation) (Figure 3). Placing these conditional probabilities in a decision tree, GW  
420 was more likely to exceed thresholds close to its mean value (i.e., 100 and 250 mm yr<sup>-1</sup> in the  
421 wettest and driest years, respectively (Table 1)) during the wettest years than the driest years,  
422 when considering YE exceeding thresholds of 40, 60 and 80 GJ ha<sup>-1</sup> yr<sup>-1</sup> (Figure 7). Thus, when  
423 GW becomes an issue for the supply of drinking water or preservation of aquatic environments,  
424 such as after a dry winter, certain management practices (e.g., decreasing fertilization) could be  
425 used as a mechanism to limit YE in order to ensure sufficient levels of GW. The decision tree  
426 based on copula models provides indications of the yield that could be targeted depending on  
427 the level of GW desired, and the associated conditional probability.

428



429

430 **Figure 7.** A decision tree of conditional probabilities of groundwater recharge (GW) exceeding  
 431 a given threshold ‘g’ (mm yr<sup>-1</sup>) as a function of plant biomass provision (YE) exceeding a given  
 432 threshold ‘y’ (GJ ha<sup>-1</sup> yr<sup>-1</sup>) from extrapolation of STICS predictions for sites with the lowest or  
 433 highest effective rainfall (i.e., driest or wettest years, respectively). For reference, mean yields  
 434 of maize grain and wheat (8.52 and 7.31 t ha<sup>-1</sup>, respectively) in the study area would provide a  
 435 mean of 114.6 GJ ha<sup>-1</sup> yr<sup>-1</sup> over the 2-year rotation.

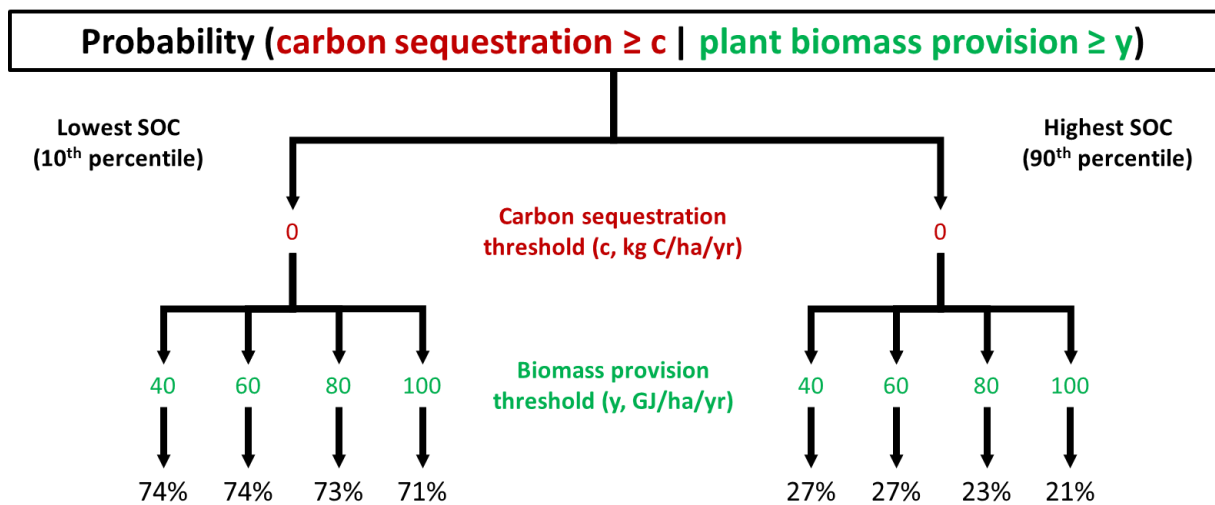
436

#### 437 4.1.2. Carbon sequestration as a function of plant biomass provision

438 The dependence that we observed between yield YE and CS is more complex, since CS depends  
 439 on the initial SOC and the type of crop considered, but also on management practices such as  
 440 fertilization and the removal or incorporation crop residues (Lemke et al., 2010; Paustian,  
 441 2014). The predictions used in our study assumed that all crop residues were removed. The  
 442 threshold of YE influenced the probability of CS exceeding a given threshold when ER varied  
 443 (i.e., driest vs. wettest years) (Figure 4). The CS may have been higher during the driest years  
 444 in part because dry conditions decrease mineralization of organic matter by microorganisms  
 445 (Thapa et al., 2021). Mineralization may also explain why, as YE increased, CS increased  
 446 during the driest years but decreased during the wettest years. Temperature was not considered  
 447 as a variable in the copula models, but it also influences mineralization in the field and the  
 448 STICS model. Conversely, the threshold of YE had almost no influence on the probability of  
 449 CS exceeding a given threshold when the SOC content in the topsoil varied (i.e., lowest vs.  
 450 highest) (Figure 6). In this context, modifying YE may or may not be used as a mechanism to  
 451 increase the probability of CS exceeding a given threshold (Figure A4).

452 YE was weakly negatively correlated with SOC (-0.22) (Figure A1). A soil's capacity to  
 453 sequester C (i.e., positive CS) depends on its physicochemical properties, especially clay  
 454 content (Churchman et al., 2020), and negative CS (i.e., loss of SOC) is considered a  
 455 “disservice” (Olson et al., 2017). The probabilities that CS exceeded high thresholds (e.g., 300  
 456 kg C ha<sup>-1</sup> yr<sup>-1</sup>) were low, since soils tend towards saturation in SOC content. Consequently, soils  
 457 were more likely to sequester C when considering the lowest SOC contents (0.71-0.75) than  
 458 the highest SOC contents (0.21-0.27), regardless of the threshold of YE (Figure 8).

459



460

461 **Figure 8.** A decision tree of conditional probabilities of carbon sequestration (CS) exceeding a  
 462 given threshold ‘c’ (kg C ha<sup>-1</sup> yr<sup>-1</sup>) as a function of plant biomass provision (YE) exceeding a  
 463 given threshold ‘y’ (GJ ha<sup>-1</sup> yr<sup>-1</sup>) from extrapolation of STICS predictions for sites with the  
 464 lowest or highest soil organic carbon (SOC) contents. For reference, mean yields of maize grain  
 465 (7.66 t DM ha<sup>-1</sup>) and wheat (6.48 t DM ha<sup>-1</sup>) in the study area would provide a mean of 96.8 GJ  
 466 ha<sup>-1</sup> yr<sup>-1</sup> over the 2-year rotation.

467

468 Trade-offs may need to be made between the threshold of a regulating SES (GW or CS) and  
 469 the certainty that it can be achieved: more certainty that a lower threshold can be achieved or,  
 470 conversely, less certainty that a higher threshold can be achieved. The influence of weather  
 471 conditions and soil properties must also be considered when estimating probabilities that  
 472 alternative options can achieve target levels of SES.



473 **4.2. The utility of vine copulas compared to those of other statistical methods**

474 Using the same dataset, Ellili-Bargaoui et al. (2021) developed a correlation network chart to  
475 visualize relationships among the mean annual provision of YE, GW and CS and other SESs  
476 for all 64 sites over the 31-year simulation (Figure A5). It illustrated a strong negative  
477 correlation between YE and GW (Pearson correlation coefficient  $r = -0.86$ ) and no significant  
478 correlation between YE and CS ( $r = 0.13$ ). When considering soil properties (e.g., SOC  
479 content), the correlation network chart illustrated that SOC had a significantly negative  
480 correlation with YE ( $r = -0.45$ ) and CS ( $r = -0.66$ ) but no significant correlation with GW  
481 ( $r = 0.16$ ). While Ellili-Bargaoui et al. (2021) used PCA to identify relations among groups of  
482 SES, our use of vine copulas specifically enabled us to model degrees of dependence among  
483 SESs, such as simple dependence between two SESs and more complex dependence among  
484 three or more SESs. In addition, copula models can be used to extrapolate the original sample  
485 to a larger one by combining it with the MC method, unlike the correlation network chart and  
486 PCA. Copulas enable one to model dependence, if it exists, between the highest or lowest values  
487 of pairs of variables (Embrechts et al., 2002). Variables that have non-normal distributions and  
488 the potential to have threshold effects on other variables at unusually high or low values (i.e.,  
489 tail dependence) are particularly suited for analysis by the copula method.

490 **4.3. Limitations and perspectives of the study**

491 The representativeness of this study's results required assuming that STICS accurately  
492 predicted the SESs studied. Because biophysical indicators of SESs are often difficult to  
493 measure, soil processes are usually simulated to estimate them based on weather data and soil  
494 properties. The lack of tail dependence for either pair of SESs studied and the weak correlation  
495 between YE and CS or GW limited the added value of the copula method. The study could be  
496 extended to investigate the dependence structure among additional SESs studied by Ellili-  
497 Bargaoui et al. (2021) (e.g., water-to-plant provision, water quality regulation, N-to-plant  
498 provision) as a function of other soil properties (e.g., pH and clay contents of the topsoil,  
499 maximum rooting depth), after first identifying significant and strong correlations among these  
500 variables to avoid redundant information. Furthermore, the probability of two SESs  
501 simultaneously exceeding respective thresholds, and not only one SES doing so, as in the  
502 present study, can be investigated given another SES exceeding a given threshold. We did not  
503 analyze these probabilities, since the relationships of the two regulating SES as a function of

504 the provisioning SES best fit an independence copula. In addition, dynamic dependence among  
505 SESs could also be studied by applying copula modeling to time series of SESs.

506

## 507 **5. Conclusion**

508 We investigated how dependence between regulating and provisioning SESs can vary as a  
509 function of their ranges of variation by applying vine copula models as a function of a weather  
510 condition (i.e., ER) or soil property (i.e., SOC content in the topsoil). Although correlation  
511 coefficients can quantify the strength and direction of linear relationships between SESs, they  
512 are too simple to describe the complexity of this dependence. The vine copula models used  
513 enabled us to formalize the dependence structure, if it existed, among the SESs studied and then  
514 to extrapolate their joint variation from the original samples using the MC method. This  
515 approach estimated the potential to achieve certain target levels of regulating SESs –  
516 groundwater recharge and C sequestration – as a function of variations in a provisioning SES –  
517 plant biomass provision. We found that contrasting weather conditions and a soil property could  
518 influence the potential to improve one SES as a function of another SES. More complex  
519 dependence among a bundle of SESs (i.e., four or more) could be studied using appropriate  
520 multivariate copula models. Dynamic relationships among SESs could also be studied by  
521 applying copula modeling to time series of SESs.

522

### 523 **Conflict of interest statement**

524 This manuscript has not been published and is not under consideration by another journal. The  
525 authors have approved the manuscript and agree with submission to your esteemed journal.  
526 There are no conflicts of interest to declare.

527

### 528 **Data availability statement**

529 Data sharing is not applicable to this article since no new data were created in this study.

530

### 531 **Authorship contribution statement**

532 Tristan Senga Kiessé: Conceptualization; formal analysis; methodology; visualization; writing  
533 – original draft. Blandine Lemercier: Conceptualization; data curation; funding acquisition;  
534 methodology; writing – review and editing. Michael S. Corson: Conceptualization;  
535 methodology; visualization; writing – review and editing. Yosra Ellili-Bargaoui:

536 Conceptualization; data curation; funding acquisition; methodology; writing – review and  
537 editing. Jihad Afassi: formal analysis; methodology. Christian Walter: Conceptualization; data  
538 curation; funding acquisition; methodology; writing – review and editing.

539

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