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Impacts of multiple stressors on freshwater biota across scales and ecosystems

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75 Abstract

76 Climate and land-use change drive a suite of stressors that shape ecosystems and interact 77 to yield complex ecological responses, *i.e.* additive, antagonistic and synergistic effects. 78 Currently we know little about the spatial scale relevant for the outcome of such interactions 79 and about effect sizes. This knowledge gap needs to be filled to underpin future land 80 management decisions or climate mitigation interventions, for protecting and restoring 81 freshwater ecosystems. The study combines data across scales from 33 mesocosm 82 experiments with those from 14 river basins and 22 cross-basin studies producing 174 83 combinations of paired-stressor effects on a biological response variable. Generalised linear 84 models showed that only one of the two stressors had a significant effect in 39% of the 85 analysed cases, 28% of the paired-stressor combinations resulted in additive and 33% in 86 interactive (antagonistic, synergistic, opposing or reversal) effects. For lakes the frequency of 87 additive and interactive effects was similar for all scales addressed, while for rivers this 88 frequency increased with scale. Nutrient enrichment was the overriding stressor for lakes, 89 generally exceeding those of secondary stressors. For rivers, the effects of nutrient enrichment 90 were dependent on the specific stressor combination and biological response variable. These 91 results vindicate the traditional focus of lake restoration and management on nutrient stress, 92 while highlighting that river management requires more bespoke management solutions.

94 Introduction

95 Multiple stressors are increasingly recognized as a major concern for aquatic ecosystems 96 and for those organisations in charge of their management. Stressors commonly interact to 97 affect freshwater species, communities and functions, but the questions remain to which 98 degree this evidence from experiments can be transferred to field conditions and how relevant 99 stressor interactions are for ecosystem management. Critically, no study has been conducted 100 to systematically confirm the frequency of occurrence of multiple stressor interactions across 101 spatial scales (i.e. from waterbody to continental scales) and ecosystem types (i.e. for rivers 102 and lakes). Using the most comprehensive large-scale assessment of multiple stressor 103 interactions to date, we show that dominance of a single stressor, namely nutrient enrichment, 104 is still common in lakes, while for rivers stressor interactions are much more relevant, 105 demanding for more complex and informed management decisions. 106 Formerly, single, intense and well characterised stressors, such as organic and nutrient 107 pollution from point sources, dominated freshwater ecosystem responses (van Dijk et al.,

108 1994). However, as these formerly dominant stressors are now controlled and others emerge,

109 recent large-scale analyses have shown that freshwater ecosystems are exhibiting novel

110 ecological responses to different stressors (Richardson et al., 2018; Schäfer et al., 2016;

111 Schinegger et al., 2016).

112 For the simplest case of two stressors acting simultaneously, three main types of effects 113 can be conceptually distinguished: (i) Only one of the two stressors has notable ecological 114 effects so that the effects of Stressor A outweigh those of Stressor B or vice versa (stressor 115 dominance); (ii) the two stressors act independently such that their joint effect is the sum of 116 the individual effects (additive effects); (iii) a stressor either strengthens or weakens the 117 effects of the other (interaction). However, there is a striking lack of information on the 118 frequency of occurrence of these effect types across spatial scales (*i.e.* from individual 119 waterbodies to a whole continent) and ecosystem types (rivers vs. lakes).

120 Here we use a combined empirical-exploratory approach and a common quantitative 121 framework to analyse a large set of original and compiled data on combinations of stressor 122 pairs (explanatory variables), with each of them related to a biological response variable. We 123 build on conceptual understanding of ecological responses to stressor interactions (Piggott et 124 al., 2015; Jackson et al., 2016; de Laender, 2018) to structure an empirical modelling 125 approach, using generalised linear modelling (GLM) and 174 stressor combinations with 126 single biological responses from more than 18,000 observations. Outputs of the GLMs were 127 interpreted to identify the frequency of cases with stressor dominance, additive stressor

128 relationships and stressor interactions (synergistic or antagonistic), stratified by ecosystem 129 type (lake or river) and spatial scale (experiments, basin studies, cross-basin studies). 130 With this approach we addressed four questions: (1) How frequent are the three different 131 types of stressor effects in lakes and rivers? We expected a high share of additive and 132 interactive relationships in both lakes and rivers, as intense stressors obscuring the effects of 133 secondary stressors rarely occur nowadays. (2) To what extent do ecosystem type (lake vs. 134 river) and spatial scale influence the combined effects of two stressors? We expected more 135 frequent stressor interactions in rivers, as their greater heterogeneity increases the likelihood 136 for two stressors to have an impact. We further expected more frequent stressor interactions in 137 small-scale studies (*i.e.* in mesocosms), as these are less influenced by confounding factors 138 (Vinebrooke et al., 2004; Schäfer and Piggott, 2018). (3) What is the influence of ecosystem 139 type (lake vs. river) and spatial scale on the explanatory power of two stressors and their 140 interaction? We expected the explanatory power to be lower for rivers because of greater 141 heterogeneity and thus potentially confounding factors in comparison to lakes. We also 142 expected a decreasing explanatory power of individual stressors and their interactions with 143 spatial scale, reflecting the increasing importance of confounding factors at large scales. (4) Is 144 nutrient enrichment still the most prominent stressor affecting European aquatic ecosystems 145 as suggested by EEA (2018), despite the progress in wastewater cleaning, and does the 146 importance of co-stressors differ between lakes and rivers? We expected a dominating effect 147 of nutrient stress in lakes due to the dominance of primary producers and a greater relevance 148 of hydrological and morphological changes in rivers.

Our study pursues a phenomenological approach (*sensu* Griffen et al., 2016) and seeks to disclose stressor interrelations under "real-world" conditions, contributing to solve some of the pertinent issues in ecosystem management (Côté et al., 2016).

152

153 **Results and discussion**

154 Impact of ecosystem type on stressor effect types

The available synthesis papers on multiple stressors in freshwater ecosystems (Jackson et al., 2016; Nõges et al., 2016) regularly reported stressor interactions. Therefore, we hypothesised that high proportions of both lake and river case studies would indicate additive

158 or interactive paired-stressor relationships – this was not supported. Among the 174 cases,

159 39% of models indicated single stressor dominance, 28% indicated additive paired-stressor

160 effects, and 33% indicated paired stressors interacting significantly (Figure 2; see also

161 Supplementary Material Table S2).

162 We expected a higher proportion of river cases to exhibit stressor interactions, compared

163 to lakes, as a result of greater habitat heterogeneity in rivers – this was supported. The

164 proportions of effect types differed between lakes (62% dominance, 16% additive, 22%

165 interactive) and rivers (28% dominance, 33% additive, 39% interactive; see Figure 2) (Chi-

166 squared test, p < 0.001).

We assumed the different frequency of effect types between lakes and rivers might have been rooted in different frequencies of the stressor types investigated: nutrient enrichment was one of the two stressors in 95% of the lake cases, but only in 76% of the river cases. However, these differences between lakes and rivers in the share of stressor dominance remain if only cases with nutrient enrichment are considered: 60% (lakes) *vs.* 27% (rivers), compared to 62% (lakes) *vs.* 29% (rivers) considering all cases.

173 There were also differences between lake and river cases in the frequency of organism 174 groups considered as response variables: for lakes, phytoplankton was the most frequently 175 used organism group (76% of the cases) followed by fish (22%), while in rivers benthic 176 invertebrates (52% of the cases) were dominating and fish were used in 21% of the cases. 177 However, when only regarding cases with fish as response variable, the differences in the 178 share of dominant effect types is still high with 75% (lakes) vs. 32% (rivers). We therefore 179 conclude that the observed differences in effect types between lakes and rivers are neither 180 rooted in differences between the stressors nor in the organism groups investigated. 181 An alternative explanation is the different exposure of organisms inhabiting river and

lakes to stressor effects. While freshwater ecosystems in general are sinks "collecting" 182 183 anthropogenic stressors, the much higher shoreline length of rivers multiplies the effects of 184 human activities in the catchment, such as land and water uses. This results in an increased 185 exposure to hydrological and morphological stressors, the latter also being more relevant in 186 rivers due to their primarily benthic habitats and assemblages (Benda et al., 2004). This is also 187 expected for toxic substances that can act more directly in (small) rivers, as much lower 188 compound quantities are needed to reach toxic concentrations. Within the 58 cases where 189 models included a significant interaction term, the combinations of nutrients with toxic or 190 morphological stress represented the greatest proportion of confirmed interaction effects (ratio 191 of 0.45 or 0.43, respectively; only combinations with total number of cases > 5; no significant 192 correlation between total number of cases and share of interactive cases). All but one of the 193 cases with toxic substances as a stressor were rivers.

195 Impact of scale on stressor effect types

196 We expected that the frequency of interactions would increase with scale – this was only 197 partly supported. While for lakes additive and interactive effects did not differ significantly 198 between scales, for rivers the share of additive and interactive cases increased with scale (Chi-199 squared test, p < 0.01). Two contrasting mechanisms may explain this pattern: On the one 200 hand, increasing spatial scale implies an increase in confounding factors (including stressors 201 not addressed in this analysis and thus not tested), limiting the likelihood of detecting additive 202 or interactive effects between the targeted stressors, as they may be masked by other factors 203 not under investigation. On the other hand, increasing spatial scale implies longer stressor 204 gradients. In fact, nutrient and hydrological stressor ranges significantly increase with scale 205 (Kruskal-Wallis H-test, p < 0.001), enhancing the likelihood of additive or interactive stressor 206 effects, which may only occur at certain stressor intensities. The latter holds true only if 207 stressors are effective over the whole gradient length, e.g. the biological response does not 208 level off at low or intermediate stressor levels (as in case of nutrient saturation; Price & 209 Carrick, 2016; McCall et al., 2017). 210 As discussed above, the pattern of stressor dominance largely prevailed for lakes,

As discussed above, the pattern of stressor dominance largely prevailed for lakes,
irrespective of the spatial scale. Across the 34 cases of paired nutrient-thermal stress,
however, the nutrient effects became more pronounced than the temperature effects with
increasing spatial scale.

Though we are not aware of other studies comparing the effects of scale on the explanatory power of stressor interactions models, the observed differences in the frequency of stressors interactions between experiments and field studies are in line with the synthesis studies of Jackson et al. (2016) and Nõges et al. (2016). While the study of Jackson et al. included only experiments and observed interactive or additive effect types in all cases considered, the study by Nõges et al. focussed on field studies and interactive or additive effect types were only given for 50% of the river and 15% of the lake cases.

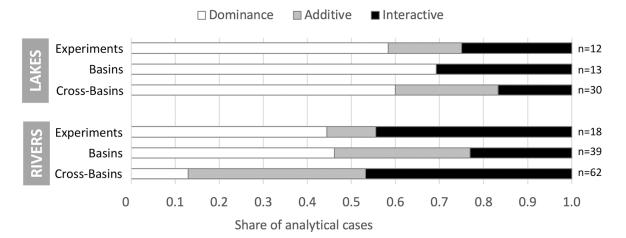


Figure 2: Share of analytical cases across experiments, basin studies and cross-basin studies from lakes (n = 55) and rivers (n = 119), for which only a single stressor (dominance), both stressors (additive) or their interaction significantly contributed to the variability of the biological response.

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228 Impact of ecosystem type and scale on the models' explanatory power

229 European lakes are generally in a better condition than European rivers (EEA, 2018) and 230 are affected by a lower number of stressors (EEA, 2012). Therefore, we expected the 231 explanatory power of our models to be lower for rivers because of greater impact of stressors 232 that have not been regarded (*i.e.* confounding factors). Contrasting to our expectations, 233 however, river models performed significantly better than lake models. This better 234 performance can be explained by the specific nature of riverine ecosystems: rivers feature 235 various niche and habitat factors that can be altered by multiple stressors (e.g. water quality, 236 hydrology, benthic habitats), and the riverine fauna is sensitive to the impacted oxygen 237 conditions, which may "collect" the effects of a variety of stressors into a single gradient. 238 Oxygen, however, is rarely measured in a meaningful way in monitoring programs (including 239 the daily maxima and minima) and was thus not considered as a stressor in our analysis. In 240 contrast, lake phytoplankton seems less susceptible to the effects of multiple stressors, as long 241 as nutrients are in the growth-limiting concentration range. 242 We expected a decreasing explanatory power with spatial scale, reflecting the increasing 243 importance of confounding factors at large scales – this was partly supported. The variance in 244 biological response explained by the paired-stressor models (expressed as marginal R^2) 245 ranged between 0.05 and 0.88, with a median value of 0.19. These ranges differed

- significantly between experiments (median marginal $R^2 = 0.38$), basin (median marginal
- 247 $R^2 = 0.22$) and cross-basin studies (median marginal $R^2 = 0.16$) (Bonferroni-corrected Mann-
- 248 Whitney U-test, p < 0.05; Figure 3A). The marginal R^2 differed significantly between lakes

and rivers, with river cases showing on average slightly higher explanatory power (lakes:

- 250 $R^2 = 0.15$, rivers: $R^2 = 0.22$; not shown). The importance of the interaction term (expressed as
- 251 % R^2 change) was significantly higher for lakes than for rivers. For rivers, this importance

252 tended to decrease with increasing scale of investigation, but differences between

- 253 investigation scales were generally not significant (Figure 3B). We are not aware of a single
- 254 other study targeting the role of scale for the explanatory power of stressor interaction
- 255 models.

256 For experiments, the high level of control on potentially confounding factors can account

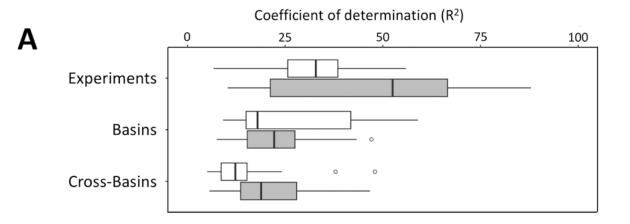
257 for the on average greater explanatory power, when compared to field studies. Furthermore,

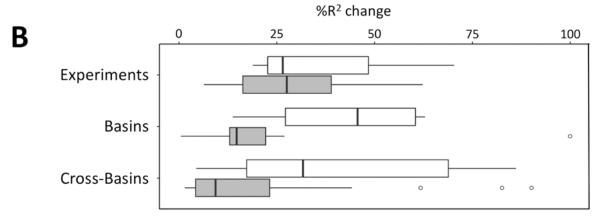
the experimental studies had lower numbers of observations and less complex biological

259 communities. Compared with this, factors such as temperature variation are already

260 temporally pronounced at basin-scale and the spatial variation across basins is considerable.

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263 Figure 3: (A) Percent of biological variance explained by the paired stressors including their

interaction for the mesocosm experiments (n = 30), basin study cases (n = 52) and crossbasin study cases (n = 92), separately for lakes (white boxes) and rivers (grey boxes). Lakes and rivers differ significantly only for the cross-basin studies (pairwise Bonferroni-corrected Mann-Whitney Litest n = 0.001)

- 267 Mann-Whitney U-test, p = 0.001).
- 268 (B) Percent change in explained biological variance when interaction term is removed from
- 269 the model (in case of significant interaction term) for the mesocosm experiments (n = 11),

basin study cases (n = 13) and cross-basin study cases (n = 34), separately for lakes (white
boxes) and rivers (grey boxes). None of the differences within investigation scales are
significant. *Definition of box-plot elements:* centre line = median; box limits = upper and lower quartiles;
whiskers = 1.5x interquartile range; points = outliers.

275

276 Role of nutrient stress for lakes vs. rivers

277 The recent surveys by EEA (2012, 2018) suggest that eutrophication is still the most 278 prominent stressor affecting the biota of Europe's water, in particular lakes, while rivers are 279 also strongly affected by hydrological and morphological stressors. We therefore expected 280 that responses to nutrient stress is retarded by the presence of secondary stressors in rivers 281 more so than lakes where responses to nutrient enrichment are strongest – this was supported. 282 We identified eleven combinations of nutrient stress paired with another stressor, covering 283 morphological, hydrological (including hydropeaking), thermal, toxic and chemical stress 284 (brownification). The number of analytical cases in each stressor combination ranged from 285 four to 33, with the combinations including hydropeaking and brownification stress 286 exclusively comprising data collected at the experimental scale. All other combinations 287 comprised data from up to ten different studies, most of which originated from two or more 288 spatial scales. Best represented were the combinations of nutrient stress paired with thermal 289 stress affecting autotrophs in lakes, and nutrient stress paired with morphological stress 290 affecting heterotrophs in rivers (Figure 4).

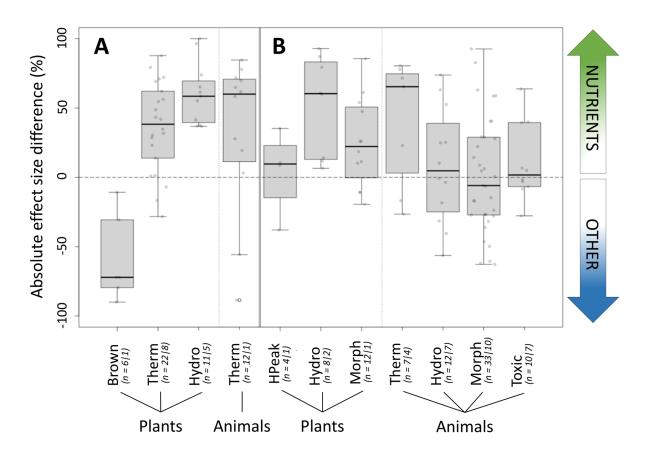


Figure 4: Range of absolute effect size differences (%AES) for nutrient stress and selected other stressors across case-studies from (A) lakes and (B) rivers. Positive %AES indicate stronger effects by nutrient stress, negative %AES indicate stronger effects by the other stressor on the biological response variable (subdivided into plants and animals) in the regression model.

Brown = Brownification, Therm = Thermal stress, HPeak = Hydropeaking, Hydro = Hydrological
 stress, Morph = Morphological stress, Toxic = Toxic stress; n = Number of analytical cases | case
 atudies

299 studies.

300 Definition of box-plot elements: centre line = median; box limits = upper and lower quartiles; whiskers = 1.5x

- 301 interquartile range; points = outliers. Grey dots depict the individual data points.
- 302

303 Nutrient stress often had the stronger effect in the paired-stressor models. Hence, nine of

304 the eleven combinations in lakes and rivers showed a positive %AES median, implying on

305 average stronger effects of nutrients compared to the other stressor. Five combinations even

306 showed a positive 25th percentile %AES, indicating that in three quarters of the cases in these

307 combinations nutrient effects outweighed the other stressors. This was evident for all lake

- 308 stressor combinations except nutrients and brownification represented by a single case study.
- 309 The few lake cases, for which the non-nutrient stressor was stronger, included warming

310 affecting cyanobacterial biomass in European lakes, and lithophilous or piscivorous fish

311 abundance in French lakes.

The dominance of nutrients over secondary stressors in lakes applies, surprisingly, also to

313 temperature stress, which is often considered to interact in a synergistic way with

314 eutrophication in rivers and lakes (Moss et al., 2011). One mesocosm experiment even

demonstrated an antagonistic relationship at high nutrient stress (Richardson et al., 2019).

316 Water temperature may affect lake communities by modifying the food-web structure, e.g. by

317 supporting planktivorous fish (Jeppesen et al., 2010); the two temperature-driven functional

318 fish-trait responses perhaps indicate the emergence of such modification.

319 Brownification is a remarkable exception from this general pattern but observed here only 320 in a single case study. It strongly superimposes the effects of nutrient stress, in particular by 321 decreasing light transmission in the pelagic zone, which inhibits productivity despite excess 322 nutrient concentrations (opposing interaction) and favours mixotrophic phytoplankton 323 species. Brownification is triggered by global warming and wetter climate, and becomes 324 increasingly relevant in boreal regions, as it originates from dissolved organic carbon in 325 leachates of bogs and permafrost soils mineralising due to increasing temperatures and 326 flushing, and the recovery from acidification (Monteith et al., 2007; Graneli, 2012).

Rivers generally showed a more heterogeneous pattern: nutrients clearly affected autotrophs more strongly when paired with hydrological or morphological stress, and heterotrophs when paired with thermal stress. The few river cases in these combinations, for which the non-nutrient stressor was stronger, included fine sediment influx affecting macrophyte and diatoms in UK rivers, and temperature increase affecting sensitive invertebrate taxa in Greek rivers. All other combinations were more ambiguous, with the %AES median being almost zero, indicating stressor effects of roughly equal size.

334 The pattern of nutrient stress outweighing the effects of hydrological or morphological 335 stress for river autotrophs is similar to lakes. Here, "the response variable matters" (Segner et 336 al., 2014) – while river autotrophs have shown to be responsive to hydrological or 337 morphological stress elsewhere (e.g. Baattrup-Pedersen & Riis, 1999; Schneider et al., 2018), 338 their effect size was overruled by the nutrient signal in our study. In one case, however, 339 hydropeaking outweighed the nutrient signal on river autotrophs. The immediate mechanical 340 effect of flush flows is very pervasive, but presumably limited to short river stretches 341 downstream of a hydropower dam.

By contrast, river heterotrophs were equally affected by paired stressors when nutrient enrichment was paired with either hydrological, morphological or (to a lesser degree) thermal stress. This indicates that these paired stressors co-act on oxygen contents or habitat availability. In our study, we found small but consistent antagonistic interactions, in particular for channelized rivers, probably due to increased current velocities facilitating the oxygen availability. In the case of toxic stress our conjectures on mechanistic pathways remain

- 348 speculative. The diversity of compound-specific modes of action across xenobiotics in each
- 349 mixture renders toxic stress a multi-stressor issue in itself (de Zwart & Posthuma, 2005).
- 350 Notably, the toxic effects of ambient mixtures were clearly discernible in all respective

351 paired-stressor case studies (n = 17), despite the likely different stressor modes of action

352 (Busch et al., 2016). Given the lack of adequate monitoring of xenobiotics, our findings

353 support that toxic effects in the multiply-stressed freshwaters of Europe are largely

underestimated (Malaj et al., 2014).

In summary, nutrient enrichment overrules the effects of most other stressors in lakes, while the situation in rivers is more complex with plants being more strongly affected by

357 nutrients, while animals were equally affected by nutrient enrichment and other stressors.

358

359 Conclusions

360 Our study supports the conjecture that eutrophication is still the most relevant stressor

361 affecting many lakes, irrespective of the spatial scale considered. Other stressors are

362 subordinate but may reveal notable effects if interacting with nutrients. These deserve special

363 attention if antagonistic (e.g. lake brownification) and synergistic interactions (e.g. climate

364 warming) can be expected that control the overall nutrient effect on phytoplankton. Relevant

- 365 stressors and stressor combinations are more variable in rivers and more strongly affected by
- 366 spatial scales. While river autotrophs are mainly impacted by nutrients, heterotrophs seem to
- 367 be mainly influenced by oxygen availability that is impaired by a range of stressors (pollution,
- 368 warming, flow reduction and fine sediment entry) on top of nutrient enrichment. While
- 369 reduction of nutrient stress is most relevant for lakes, in particular under the conditions of
- 370 climate warming, rivers require mitigation measures addressing several stressors
- 371 simultaneously. Options include the establishment of woody riparian buffer strips that address
- 372 several stressors (eutrophication, hydromorphological degradation) simultaneously.
- 373

374 Author contributions

Study conceptualisation: DC, LC, BMS., SB, LB, SJT, DH; data curation: DC, SB; funding acquisition and
project administration: DH, LC, SB; data provision and/or formal analysis: AB, AG, AS, BMS, CA, CG-C, CP,
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RS, SA, SB, SCS, SJM, SL, SP, SJT, TB, UI, UM; experimental investigations: AB-P, ALS, DG, EB-K, EJ, HF,
JMS, JR, LC, LS, MG, PB, SA, SCS, SS, WG; manuscript writing: SB, DH, BMS, MG, DC. All authors
reviewed the manuscript and included necessary amendments.

381 Data and computer code availability statement: All data generated or analysed during this study are included
 382 in this published article (and its supplementary information files). The R-script used for the analyses of
 383 individual case-studies is available in Chapman et al. (2017).

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- 521
- 522 Methods
- 523 Case studies
- 524 The 45 studies analysed here covered selected European lakes and rivers (including one
- 525 estuary) and addressed three spatial scales of investigation: manipulative multi-stressor
- 526 experiments in mesocosms and flumes, river basin studies and cross-basin studies (Figure 1,
- 527 Supplementary Material Table S1). Several studies contributed to multiple analytical cases,

depending on the available combinations of stressors and responses. The number of casestotalled 174.

530 The manipulative experiments were conducted within the framework of the European

531 MARS project (Hering et al., 2015), involving three lake mesocosm facilities in Denmark,

532 Germany and United Kingdom, and four artificial flume facilities in Norway, Denmark,

533 Austria and Portugal. The experiments applied controlled pairs of stressors to study the effects

on selected biological response variables. Overall, 30 analytical cases and 1,498 sample

replicates were considered in our analysis, with a median number of 79 sample replicates per

536 study (range: 20 to 768).

537 The MARS project also contributed data on 14 river basin studies selected to cover the

538 main European regions and their representative stressor combinations (Hering et al., 2015).

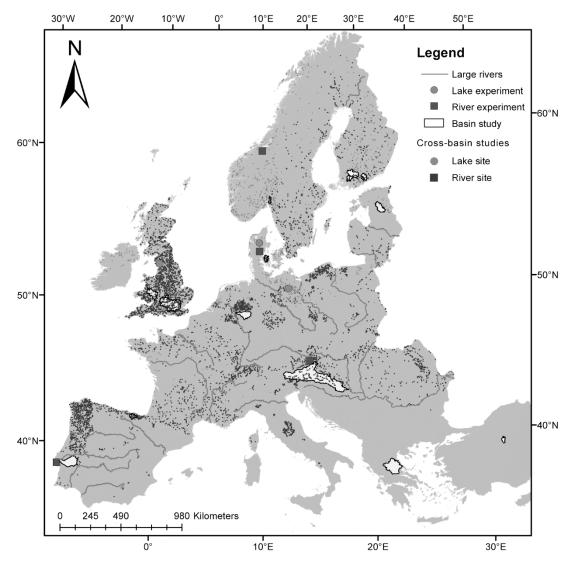
539 Based on harmonised analytical protocols (Feld et al., 2016) the multi-stressor effects were

540 analysed using comprehensive datasets derived from regional monitoring programmes. For

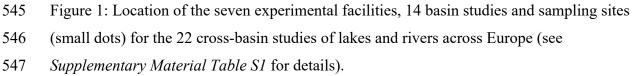
541 this study we chose the most relevant paired-stressor response combinations from four lake

542 catchments and ten river catchments that together provided 52 analytical cases with an overall

number of 2,114 samples (median number of samples per basin: 97, range: 19 to 525).







The 22 cross-basin studies included in this analysis mostly originated from research activities, in which aquatic monitoring data was collated at regional, national or international scale to investigate biological effects of various stressors (e.g. Moe et al., 2008; 2013). The spatial coverage of these studies exceeded a single river basin, and commonly spanned large numbers of lakes and rivers. The number of analytical cases amounted to 92, comprising 14,486 samples (median number of samples per study: 374, range: 40 to 3,706).

555

556 Stressor variables

557 Within this study we considered a "stressor" as any external factor modified by human 558 intervention, which potentially moves a receptor (*i.e.* response variable) out of its normal

559 operating range (Sabater et al., 2019). The analysed stressor variables belonged to six stress 560 categories (see also Birk, 2019): (1) nutrient stress (142 cases), including experimental 561 addition or field sampling of phosphorus or nitrogen compounds in the water; (2) 562 hydrological stress (57 cases), including experimental manipulation or field measurement of 563 high flow (e.g. high flow pulse duration), low flow (e.g. residual flow), water level change, 564 non-specific flow alteration (e.g. mean summer precipitation as proxy) and hydropeaking; (3) 565 morphological stress (61 cases), including experimental treatment or field survey of river 566 channel, bank and floodplain modification, and river connectivity disruption; (4) thermal 567 stress (54 cases), including experimental heating or field measurement of water temperature 568 (or air temperature as a proxy); (5) toxic stress of mixtures of xenobiotic compounds (18 569 cases), expressed as the multi-substance Potentially Affected Fraction (de Zwart & Posthuma, 570 2005), Toxic Units (Liess & von der Ohe, 2005) or runoff potential (von der Ohe & 571 Goedkoop, 2013); and (6) other chemical stress (16 cases), including experimental application 572 of humic substances and field samples of water quality determinants (e.g. dissolved oxygen, 573 chloride, biological oxygen demand).

574 We always selected the stressor combinations most relevant for the respective broad lake 575 or river type in the particular river basin or region, *i.e.* stressors that are most likely to affect 576 biota due to their relative strength as compared to other regions and other stressors in the 577 same region (Lyche-Solheim et al., 2019; see Supplementary Material Table S1). These 578 included stressors prevalent in European freshwaters (EEA, 2018) and addressed in previous 579 multi-stressor studies (Nõges et al., 2016). In the experimental studies, stressor intensities 580 were applied emulating "real-life" conditions of the respective water body type. For instance, 581 flumes mimicking nutrient-poor calcareous highland rivers were enriched by ten-fold 582 phosphorus increase towards mesotrophic conditions - a realistic scenario in case of alpine 583 pasture use in the floodplains. Mesocosms mimicking eutrophic shallow lowland lakes were 584 enriched by five-fold phosphorus increase towards hypertrophic conditions – a realistic 585 scenario in intensively used agricultural lowland landscapes. In the field studies, stressor 586 intensities reflected the existing gradient in the particular river basin or region. Thus, the 587 stressor "forcings" in all study cases represent conditions typical for the specific lake or river 588 type, the river basin (featuring certain land uses) and the European region. In several of the 589 investigated basins or cross-basins, more than two stressors were acting; in these we selected 590 those that were assumed to affect the biota most strongly, either based on their intensity or 591 based on previous studies on the relevance of the stressors in the region.

- 592 Overall, twelve paired-stressor combinations were investigated, including seven
- 593 combinations that only covered rivers (Table 1). For rivers, the combination of nutrient and
- 594 morphological stress was the most frequent, amounting to more than one-third of cases. For
- 595 lakes, the combination of nutrient and thermal stress was the most frequent, amounting to
- 596 more than half of the cases.
- 597 Table 1: Number of paired-stressor cases analysed across lakes and rivers

Paired stressors	Lakes	Rivers
Nutrient Hydrological	11	24
Nutrient Morphological	0	46
Nutrient Thermal	34	9
Nutrient Toxic	1	10
Nutrient Chemical	6	1
Hydrological Morphological	0	6
Hydrological Thermal	3	8
Hydrological Chemical	0	5
Morphological Morphological A	0	1
Morphological Toxic	0	5
Morphological Chemical	0	2
Toxic Chemical	0	2

^A Connectivity disruption and morphological river alteration

599

600 *Response variables*

601 A variety of organism groups was investigated, including phytoplankton (52 cases); 602 benthic flora, *i.e.* macrophytes or phytobenthos (22); benthic invertebrates (63 cases); and fish 603 (37 cases). Within the 174 cases, four categories of biological response variables were used: 604 (1) biodiversity (76 cases), including indices reflecting the proportion of a taxonomic group 605 within the assemblage (e.g. percentage of Chlorophyta in the benthic algal assemblage), taxon 606 richness, Ecological Quality Ratios (as derived from ecological classification tools for the 607 European Water Framework Directive) and taxon-sensitivity indices (e.g. saprobic indices, 608 ASPT); (2) biomass/abundance (51 cases), including biomasses or total abundances of 609 phytoplankton or fish, chlorophyll *a* concentrations or cyanobacterial biomass; (3) functional 610 traits (38 cases), including the absolute or relative abundance of functional groups such as 611 habitat preferences, feeding types or life cycles and trait-based quality indices (e.g. SPEAR; 612 von der Ohe & Goedkoop, 2013); and (4) behaviour (9 cases), exclusively including drift 613 rates of invertebrates and stranding rates of juvenile fish. While the response category 614 "biodiversity" covered all organism groups, the category "biomass/abundance" was limited to

- 615 phytoplankton (except for two cases each with benthic algae and fish), and both "functional
- 616 traits" and "behaviour" were limited to animals (invertebrates and fish).
- 617

618 Statistical analysis

619 The relationship between the biological response and the paired stressors was investigated 620 for each individual analytical case by GLM based on the general formula

621 $E(Y) = g^{-1}(a \cdot x_1 + b \cdot x_2 + c \cdot x_1 \cdot x_2),$

- with E(Y) is the expected value of the biological response variable *Y*, *g* is the link function that specifies how the response relates to the linear predictors, x_1 is the standardized measurement of Stressor 1, x_2 is the standardized measurement of Stressor 2 and $x_1 \cdot x_2$ is the interaction of the standardized measurements of Stressor 1 and Stressor 2. Parameters *a*, *b* and *c* scale the effects of Stressors 1, 2 and their interaction, respectively.
- 627

628 Data processing of stressor and response variables

For large-scale data (multi-site biomonitoring data with no, or very short, temporal component), long-term average measures of stress were used. For multi-year data (single or multiple site), each year provided one stress measurement per site. When data was at higher temporal resolution, it was pre-processed to an annual level. Categorical stressor variables (e.g. experimental flow treatment) had only two levels representing stressed *vs.* unstressed conditions.

All continuous variables (responses and stressor variables) were standardized by
transformation to approach normal distribution. A version of the Box-Cox transformation was
used (Box & Cox, 1964), including an offset to ensure strict positivity (all values > 0).
Transformed data was inspected for normality by plotting frequency histograms. If the data
exhibited skewness because of extreme outliers, these outliers were excluded from the
analysis. Following Box-Cox transformation, each transformed variable was centred and
scaled, so they had a mean of zero and a variance of one.

642

643 *Choice of regression model*

The type of statistical model used to fit the paired-stressor response data depended on two major considerations: (1) The type of analytical case, which determined whether a GLM was sufficient or if a generalised linear mixed model (GLMM) with random effects was needed (see Table 2 for the criteria). GLMMs were used when the data structure included grouping factors, such as experimental block, site or year. In most cases the analyses included random

- 649 effects in the standard way as random intercept terms. However, if considered appropriate
- 650 (e.g. due to large data volume) models with both random intercepts and slopes were used. (2)
- 651 The type of response data, which determined the link function and error distribution of the
- 652 model (Gaussian errors and an identity link for continuous data, Poisson errors and a
- 653 logarithmic link for count data). GLMs were fitted with the base R libraries and GLMMs
- 654 were fitted with the *lme4* and *lmerTest* R packages.
- 655
- 656 Table 2: Summary of model choice criteria

Analytical case	Is a mixed model (with random effect) needed?	
Mesocosm experiment	Choice depending on experimental design. Grouping factors such as	
	block or measurement period were included as random effect.	
Single-site, multi-year (temporal)	No.	
Multi-site, multi-year (spatio-temporal)	Yes. Random effects of site and year were included.	
Multi-site, single-year (spatial)	No.	

658 Testing and correcting for residual autocorrelation

659 Where necessary, we tested whether model residuals showed strong evidence of spatial or 660 temporal autocorrelation, which can cause the statistical significance of model terms to be 661 exaggerated. This was only required when the analysis used GLMs without random effects, 662 since the random effects in the mixed effects models should account for grouping in space 663 and time. Autocorrelation in space or time was identified with Moran's tests on model 664 residuals and, where substantial autocorrelation was detected, the model was re-fitted 665 including a "trend surface" generated using a smoothing spline or polynomial functions 666 (Dormann et al., 2007). This is a simple and generally effective way of reducing the influence 667 of autocorrelation on the model's stressor effects of interest.

668

669 *Model evaluation*

670 To evaluate our models, residuals were examined for correlation to the fitted values and 671 deviation from the normal distribution (Shapiro-Wilk Test). We excluded 28 models where 672 residuals were correlated with fitted values (R > 0.35) and non-normally distributed. Model fit was evaluated as the marginal R^2 , *i.e.* the proportion of variance explained by the models 673 674 fixed effects, ignoring the contribution of any random effects (Nakagawa & Schielzeth, 2013). We excluded models with marginal $R^2 < 0.05$. Model fixed effects (main effects of 675 676 both stressors and their interactions) were evaluated from the standardized partial regression 677 coefficients and their significance (t Test), in the following referred to as standardised effect

678 sizes (SES).

679 Several case studies allowed for analysing different response variables within the same 680 organism group or across different organism groups, using datasets from the same river 681 basin(s). To avoid redundancy in paired-stressor responses we checked that model results 682 differed in marginal R² and fixed effects.

683

684 Importance of the interaction term

The importance of the interaction term was estimated by the change in marginal R^2 upon dropping the interaction term, considered in cases with a significant interaction term, expressed as a percentage change relative to the full model's marginal R^2 (% R^2 change).

688

689 Interaction classification

690 The type of interaction was characterised from the SES and only considered in case of a 691 significant interaction term. We applied a simple classification scheme to the full model, 692 referring to both stressors' main effects and their interaction. This was based on the direction 693 of the interaction effect, relative to the directions of the main effects of both stressors. 694 Synergistic interaction was assigned when the SES for both stressors and their interaction all 695 had the same sign (i.e. all positive or all negative). Antagonistic interaction was assigned 696 when SES for both stressors had the same sign, but their interaction had the opposite sign. 697 Opposing interaction was assigned when the signs of the SES for both stressors differed, and 698 we distinguished between opposing contributing to either Stressor 1 (i.e. Stressor 1 and 699 interaction with same sign) or Stressor 2 (*i.e.* Stressor 2 and interaction with same sign). 700 Reversal interaction (sensu Piggott et al., 2015; Jackson et al., 2016) was assigned when the 701 SES' sum for both stressors had a value smaller than and a sign different from the 702 interaction's SES.

703

704 Synthesis analysis

We identified the frequency of analytical cases with a significant interaction term ("interactive"), or where one ("dominance") or both stressors ("additive") were significant but not the interaction term. The importance (share) of these three types of stressor interrelations was compared between ecosystems (from studies of lakes or rivers) and between scales (from experiments, basin and cross-basin studies). These comparisons were tested using the Chisquared test. The range of marginal R^2 values from full models were compared between study scales, as well as the $\% R^2$ change for those cases with significant interaction terms. These comparisons were tested for significant differences using pairwise Mann-Whitney U-tests

713 with Bonferroni correction for multiple comparisons.

To evaluate the relevance of nutrient enrichment in the paired-stressor context, we
selected a subset of cases that included both nutrient stress paired with another stressor. The
strength of their effect sizes was compared, distinguishing between effects on autotrophs and
heterotrophs across lakes and rivers. In this analysis we simply considered the magnitude of
the absolute effect sizes of the two stressors (and their interaction) rather than whether they
had positive, negative or opposing effects on the response variable.

720 We calculated the relative absolute effect sizes per analytical case (%AES) by setting the 721 sum of the absolute SES of Stressor 1, Stressor 2 and their interaction to 100 % (irrespective 722 of their statistical significance in the regression analysis), and expressing the individual SES 723 as a percentage. The difference between %AES of the nutrient stressor and %AES of the other 724 stressor revealed which stressor had the stronger effect on the biological response, with 725 positive values indicating stronger effects of nutrient enrichment, and negative values 726 indicating stronger effects of the other stressors. In the case of an opposing interaction, the 727 %AES of the interaction term was added to the stressor's %AES with which the interaction 728 SES shared the sign (e.g. the %AES of a positive interaction SES was added to the %AES of 729 the nutrient stressor if its SES was also positive). In case of a synergistic or antagonistic 730 interaction, we considered the interaction effect to be equally relevant for both stressors with 731 no implications for the difference in the individual stressor effects.