¹ Recommendations to address uncertainties in environmental

2

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risk assessment using toxicokinetics-toxicodynamics models

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6 Abstract

Providing reliable environmental quality standards (EQSEQSs) is a challenging issue for in environmental risk assessment (ERA). These EQS EQSs are derived from toxicity endpoints estimated from dose-response models to identify and characterize the environmental hazard of chemical compounds such as those released by human activities. The classical toxicity endpoints are the These toxicity 10 endpoints include the classical x% effect/lethal concentrations at a specific time t (EC/LC(x,t))11 or the and the new multiplication factors applied to environmental exposure profiles leading to x%12 of effect reduction at a specific time t (MF(x,t), or denoted LP(x,t)) by the EFSA). However, clas-13 sical dose-response models used to estimate the toxicity endpoints have some weaknesses, such as 14 their dependency on observation time-points time points, which are likely to differ between species 15 -(e.g., experiment duration). Also, real Furthermore, real-world exposure profiles are hardly ever 16 rarely constant over time, what makes impossible which makes the use of classical dose-response mod-17 els difficult and compromises the derivation of MF(x,t), actually designed to tackle time-variable 18 exposure profiles. When dealing with survival or immobility toxicity test data, these issues can be 19 overcome with the use of the General Unified Threshold model of Survival general unified threshold 20 model of survival (GUTS), a toxicokinetics-toxicodynamics (TKTD) model , providing that provides 21 an explicit framework to analyse both time-time- and concentration-dependent data sets - as well as 22 obtain a mechanistic derivation of EC/LC(x,t) and MF(x,t) whatever regardless of x and at any time 23 of interest. In addition, the assessment of a risk is inherently built upon probability distributions, 24 t so such that the next critical step for ERA is to characterize the uncertainties of toxicity endpoints 25 and sequentially of EQS and, consequently, those of EQSs. The innovative approach investigated in 26 our paper is With this perspective, we investigated the use of the a Bayesian framework to deal with 27 uncertainties raising in obtain the uncertainties from the calibration process and propagated all along 28 the successive prediction steps until the to propagate them to model predictions, including LC(x,t)29 and MF(x,t) derivations. We also explored the mathematical properties of LC(x,t) and MF(x,t) as 30 well as the impact of different experimental designs in order to provide some recommendations for a 31 robust derivation of toxicity endpoints leading to reliable EQS. EQSs: avoid computing LC(x,t) and 32 MF(x,t) for extreme x values (0 or 100%), where uncertainty is maximal; compute MF(x,t) after a 33

- long period of time to take depuration time into account and test survival under few correlated and 34
- uncorrelated pulses of the contaminant in terms of depuration. 35
- Keywords. Survival models; Dose Response-Dose Response; GUTS; Lethal Concentration; Multiplica-36
- tion Factor; Margin of safety Lethal Profile; Margin of Safety; Environmental Risk Assessment 37

1. Introduction 38

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- Assessing the environmental risk of chemical compounds requires environmental quality standards 39
- (EQS)such as PNECs, RACs and MAC-EQS under the ECHA, EFSA PPR and WFP regulatory 40
- frameworks respectively (EFSA PPR, 2013; ECHA, 2017) EQSs), which are based on several calculations 41
- depending on the context and institutions such as predicted-no-effect concentrations (PNECs) (EFSA PPR, 2013) 42
- and specific concentration limits (SCLs) (ECHA, 2017). Derivation of EQS results from the Specifically, 43
- the derivation of EQSs results from a combination of assessment factors with toxicity endpoints mainly
- derivated from estimated or measured exposure response estimated from measured exposure responses 45
- of a set of target species to that a certain chemical compound (EFSA PPR, 2013; Isigonis et al., 2015; 46

Syberg and Hansen, 2016; ECHA, 2017). Deriving Estimating reliable toxicity endpoints is challenging 47

- and the subject matter is very controversial (Laskowski, 1995; Jager, 2011). Today, Environmental 48
- Risk Assessment Currently, the first step of environmental risk assessment (ERA) rests on is the hazard 49
- identification of acute effects, which consists of fitting classical dose-response models to quantitative 50
- toxicity test data. For acute effect assessment, such data are collected from standard toxicity tests, 51
- from which the 50% lethal or effective concentration (LC_{50} or EC_{50} , respectively) is generally estimated 52

at the end of the exposure duration period, meaning that the monitoring of observations over time is 53 not fully exploited not all observations are used. In addition, classical dose-response models implicitly 54 assume that the exposure concentration remains constant all along throughout the experiment, what 55 makes which makes it difficult to extrapolate the results to more realistic scenarios with time-variable

exposure profiles combining different heights, widths and frequencies of contaminant pulses (Reinert 57

et al., 2002; Brock, 2009; Jager, 2011; Ashauer et al., 2013). 58

To overcome this gap-limitation at the organism level, the use of mechanistic models, such as 59 toxicokinetics-toxicodynamics (TKTD) models, is now promoted in order to describe the effects of a 60 substance of interest by integrating the dynamics of the exposure (Jager et al., 2011; EFSA PPR, 61 2013; Hommen et al., 2016). Indeed, TKTD models appear highly advantageous in terms of gaining 62 a mechanistic understanding of the chemical mode of action, of deriving time-independent param-63 eters, of interpreting time-varying exposure and of making predictions under untested situations conditions (Jager et al., 2011; Ashauer et al., 2013). Another of their advantages advantage of 65 TKTD models for ERA is the possible calculation of lethal concentrations for any x% lethal LC(x,t)66 or effective EC(x,t) whatever x and of the population at any given exposure duration t, denoted 67

⁶⁶ LC(x,t). Also Furthermore, from time-variable concentration profiles as observed in the environment, ⁶⁷ it is possible to estimate a margin of safety such as the exposure multiplication factor -MF(x,t), ⁷⁰ leading to any x% of effect reduction due to the contaminant at any time t (Ashauer et al., 2013). ⁷¹ (Ashauer et al., 2013; EFSA PPR Scientific Opinion, 2018) (also called the lethal profile and denoted ⁷² LP(x,t) by EFSA PPR Scientific Opinion (2018)).

When focusing on the survival rate of individuals, a General Unified Threshold model of Survival 73 the general unified threshold model of survival (GUTS) has been proposed to unify the majority of 74 TKTD survival models (Jager et al., 2011). In the present paper, we consider the two most used 75 derivationsnamed Stochastic Death, namely, the stochastic death (GUTS-RED-SD) and Individual 76 Tolerance individual tolerance (GUTS-RED-IT) models. The GUTS-RED-SD model assumes that all 77 individuals are identically sensitive to the chemical substance by sharing a common internal thresh-78 old concentration and that mortality is a stochastic process once this threshold is reached. On the 79 contrary, In contrast, the GUTS-RED-IT model is based on the Critical Body Residues critical body 80 residue (CBR) approach, which assumes that individuals differ in their threshold, following 81 a probability distribution, and die as soon as the internal concentration reaches the individual-specific 82 threshold (Jager et al., 2011). The robustness of GUTS models for in calibration and prediction has 83 been widely demonstrated in previous studies, with little differences between both difference between 84 GUTS-RED-SD and GUTS-RED-IT models in terms of calibration and prediction (Ashauer et al., 85 2013; Baudrot et al., 2018c; Jager and Ashauer, 2018). Sensitivity analysis of toxicity endpoints 86 derivated from GUTS derived from GUTS models, such as LC(x,t) and MF(x,t), have has also been 87 investigated (Ashauer et al., 2013; Baudrot et al., 2018c), but the question of how uncertainties are 88 propagated is still under-studied. 89

⁹⁰ Quantifying uncertainties or <u>level_levels</u> of confidence associated with toxicity endpoints is undoubt-

⁹¹ edly a way to improve trust in risk predictors and to avoid decision decisions that could increase , rather

⁹² than decrease , the risk (Gray and Cohen, 2012; Beck et al., 2016) the risk (Dale et al., 2008; Gray and Cohen, 2012; Beck

⁹³. The Bayesian framework has many advantages to deal for dealing with uncertainties since the dis-

⁹⁴ tribution of parameters , and so their uncertainties , and thus their uncertainties is embedded in the

⁹⁵ inference process (Siu and Kelly, 1998). While the construction of priors on model parameters can be

⁹⁶ seen as a carrier of subjectivity (Ferson, 2005), there is a proved added-value subjective (Ferson, 2005),

97 it provides added value by taking advantage of information from the experimental design (Delignette-

⁹⁸ Muller et al., 2017; Baudrot et al., 2018c). Consequently, coupling TKTD models with Bayesian

⁹⁹ inference allows one to estimate the probability distribution of toxicity endpoints , and any other

¹⁰⁰ predictions coming from the mechanistic (TKTD) model – by taking into account all the constraints

¹⁰¹ resulting from the experimental design. Moreover, Bayesian inference, which revealed is particularly

¹⁰² efficient with GUTS models (Delignette-Muller et al., 2017; Baudrot et al., 2018c), can also be used

to optimize the experimental design by quantifying the gain of in knowledge from priors to posteriors (Albert et al., 2012). At lastFinally, Bayesian inference is also tailored for decision making as it confronts the provides assessors with a range of values , rather than just a rather than a single point, which is particularly valuable for in risk assessment (Ferson, 2005; Gray and Cohen, 2012). In the present study, we explore how scrutinizing uncertainties helps to provide recommendations on

the provide recommendations for experimental design and the characteristics of toxicity endpoints used 108 for EQS, in EQSs while maximizing their reliability. We first give an overview of TKTD models, with 109 a focus on GUTS (Jager et al., 2011) the GUTS (Jager et al., 2011) to derive EQS explicite equations. 110 Handling We then illustrate how to handle GUTS models within the R-package R package morse 111 (Baudrot et al., 2018a) is then illustrated with five example data sets. Then, we explore how a variety 112 of experimental designs influence the uncertainties in derived LC(x,t) and MF(x,t). Finally, we 113 provide a set of recommendations on the use of TKTD models for ERA - based on their added-value 114 added value and the way the uncertainty may be handled under the a Bayesian framework. 115

¹¹⁶ 2. Material and methods

117 2.1. Data from experimental toxicity tests

We used experimental toxicity data sets, detailled in (Ashauer et al., 2011; Nyman et al., 2012; Ashauer et al., 2016) 118 testing all together described in Ashauer et al. (2011) and Nyman et al. (2012) testing the effect of five 119 chemical compounds (carbendazim, cypermethrin, dimethoate, malathion and propiconazole) on the 120 survival rate of the amphipod crustacean *Gammarus pulex*. Two experiments were performed for each 121 compound, one exposing G. pulex to constant concentrations — and the other exposing G. pulex to 122 time-variable concentrations (see Table 1). In the constant exposure experiments, G. pulex was ex-123 posed to eight concentrations for four days. In the time-variable exposure experiments, G. pulex was 124 exposed to two different pulse profiles , consisting in consisting of two one-day exposure pulses with 125 short and longer either a short or long interval between them. 126

127 2.2. GUTS modelling

In the following this section, we detail the mathematical equations of GUTS models describing 128 the survival rate over time for of organisms exposed to a profile of concentrations of a single chemical 129 product. All other possible derivations of GUTS models are fully described in (Jager et al., 2011; Jager 130 and Ashauer, 2018). We provide here Here, we provide a summary of GUTS-RED-SD and GUTS-131 RED-IT reduced models in order to introduce notations and equations relevant for mathematical 132 derivation of explicit formulations of the x% Lethal Concentration lethal concentration at time t, 133 denoted LC(x,t), and of the Multiplication Factor multiplication factor leading to x% mortality at 134 time t, denoted MF(x,t). 135

Table 1: Characteristics of data sets used in the manuscript. The "Profile type" is the type of exposure profiles profile (constant or time-variable), "Data points" refers to the number of data points in the data set, "Nbr profiles" is the number of profiles in the dataset data set, "N_{init}" is the initial number of individuals in the profile, "Nbr days" is the number of days for each experiment, and "Time points per profile" is the number of <u>observation</u> time points for each time series (each constant profiles consisted in of 5 time-pointstime points).

Product	Profile type	Data points	Nbr profiles	N_{init}	Nbr days	Time points per profile
Carbendazim carbendazim	constant	40	8	20	4	5
Cypermethrin cypermethrin	$\operatorname{constant}$	40	8	20	4	5
Dimethoate dimethoate	constant	40	8	20	4	5
Malathion malathion	constant	40	8	20	4	5
Propiconazole propiconazole	$\operatorname{constant}$	40	8	20	4	5
Carbendazim carbendazim	variable	51	4	80	10	[8, 14, 16, 13]
Cypermethrin cypermethrin	variable	61	4	80	10	[10, 18, 18, 15]
Dimethoate dimethoate	variable	58	4	80	10	[10, 16, 17, 15]
Malathion malathion	variable	70	2	70	22	[35, 35]
Propiconazole propiconazole	variable	74	4	70	10	[11, 21, 21, 21]

136 2.2.1. Toxicokinetics

¹³⁷ We denote define $C_w(t)$ as the external concentration of a chemical product, which can be variable ¹³⁸ over time. As there is no measure of internal concentration, we use the scaled internal concentration, ¹³⁹ denoted $D_w(t)$, which is therefore a latent variable as described by the toxicokinetics part of the model ¹⁴⁰ as follows:

$$\frac{dD_w(t)}{dt} = k_d(C_w(t) - D_w(t)) \tag{1}$$

where $k_d \ [time^{-1}]$ is the dominant rate constant, corresponding to the slowest compensating process dominating the overall dynamics of toxicity.

As we assume that the internal concentration equal equals 0 at t = 0, the explicit formulation for constant concentration profiles is given by :-

$$D_w(t) = C_w \left(1 - e^{-k_d t} \right) \tag{2}$$

An explicit expression for time-variable exposure profiles is provided in the Supplementary Material as it can be useful for implementation, useful for implementation but not for mathematical calculus the mathematical calculus presented below. The GUTS-RED-SD and GUTS-RED-IT models are based on the same model for the scaled internal concentration. They These models do not differ in the TK part, but do differ in the TD part describing the death mechanism.

From the toxicokinetics equation (2), we can easily compute the x% depuration time \underline{DRT}_x , that is, the period of time after a pulse leading to an x% of reduction in the scaled internal concentration:

$$DRT_x = \frac{-\log(x\%)}{k_d} \tag{3}$$

¹⁵² While GUTS-RED-SD and GUTS-RED-IT models have the same toxicokinetic equation (1), the

 DRT_x likely differs between them since the meaning of damage depends on the toxicodynamic equations,

154 which are different.

155 2.2.2. Toxicodynamics

¹⁵⁶ Model GUTS-RED-SD:. The GUTS-RED-SD model supposes that all the organisms have the same ¹⁵⁷ internal threshold concentration, denoted $z \ [mol.L^{-1}]$, and that , once once this concentration threshold ¹⁵⁸ is exceeded, the instantaneous probability to die, named of death, denoted h(t), increases linearly with ¹⁵⁹ the internal concentration. The mathematical equation is :-

$$h(t) = b_w \max_{0 \le \tau \le t} (D_w(\tau) - z, 0) + h_b$$
(4)

where $b_w [L.mol.time^{-1}]$ is the killing rate and $h_b [time^{-1}]$ is the background mortality rate.

Then, the survival probability along time under over time under the GUTS-RED-SD model is given by \div

$$S_{SD}(t) = \exp\left(-\int_0^t h(\tau) \, d\tau\right) \tag{5}$$

¹⁶³ Model GUTS-RED-IT:. The GUTS-RED-IT model supposes that the threshold concentration is dis-¹⁶⁴ tributed among organisms , and that the and that death is immediate as soon as this threshold is ¹⁶⁵ reached. The probability to die of death at the maximal internal concentration with background ¹⁶⁶ mortality h_b is given by :-

$$S_{IT}(t) = \exp(-h_b t) (1 - F(\max_{0 < \tau < t} (D_w(\tau))))$$
(6)

Assuming a log-logistic function, we get $F(x) = \frac{1}{1 + (x/m_w)^{-\beta}}$, with the median m_w [mol.L⁻¹] the median and [mol.L⁻¹] and shape β the shape of the threshold distribution, what gives : which gives

$$S_{IT}(t) = \exp(-h_b t) \left(1 - 1/\left(1 + \left(\frac{\max_{0 \le \tau \le t} (D_w(\tau))}{m_w} \right)^{-\beta} \right) \right)$$
(7)

170 2.3. Implementation and Bayesian inference

GUTS models were implemented within a Bayesian framework through with JAGS (Plummer, 2016) by using the R-package R package morse (Baudrot et al., 2018a). The Bayesian inference methods, choice of priors and parameterisation of the MCMC process have previously been fully explained (Delignette-Muller et al., 2017; Baudrot et al., 2018c,a). The joint posterior distribution of parameters was used to predict survival eurve-curves under tested and untested exposure profiles, for the calculation of to calculate LC(x,t) and MF(x,t), and for the computing of to compute goodnessof-fit measures (see hereinafter). The use of the joint posterior distribution allow-allowed us to quantify the uncertainty around all these predictions, and therefore the computing of their median and their ; therefore, their medians and 95% credible intervals as followwere computed as follows: under a specific exposure profile, we simulated the survival rate over time for every joint posterior parameter set; then, at each time point of the time series, we computed 0.5, 0.025 and 0.975 quantiles, thus providing median-medians and 95% limits.

183 2.4. Measures of model robustness

Modelling is always associated with testing its robustness: robustness: not only the robustness in 184 fitting data used for calibration - but also the robustness for predictions on in generating predictions 185 with new data (Grimm and Berger, 2016). To evaluate the robustness of estimations and predictions 186 with the two GUTS models, we calculated their statistical properties by means of the Normalized 187 Root Mean Square Error normalized root mean square error (NRMSE), the Posterior Predictive Check 188 posterior predictive check (PPC), the Watanabe-Akaike Information Criterion and the Leave-One-Out 189 Cross-Validation information criterion and leave-one-out cross-validation (LOO-CV) (Gelman et al., 190 2013). 191

192 2.4.1. Normalized Root Mean Square Error root mean square error

The Root Mean Square Error root mean square error (RMSE) allows to characterize one to characterize the difference between observations and predictions from the posterior distribution. With N observations and $y_{i,obs}$ the observed number of observed individuals ($i \in \{1, ..., N\}$), then for each estimation $y_{.,j}$ of the markov Markov chain of size M ($j \in \{1, ..., M\}$) resulting from the Bayesian inference, we can define the $RMSE_j$ such as : as

$$RMSE_j = \sqrt{\frac{1}{N} \sum_{i}^{N} (y_{i,j} - y_{i,obs})^2} \quad \Rightarrow \quad NRMSE_j = \frac{RMSE_j}{\overline{y_{obs}}} \tag{8}$$

¹⁹⁸ Where Normalized where the normalized RMSE (NRMSE) is given by dividing RMSE with by the ¹⁹⁹ mean of the observations, denoted $\overline{y_{obs}}$. We then have the distribution of the NRMSE, from which we ²⁰⁰ returned can obtain the median and the 95% credible interval, as presented in Table 2.

201 2.4.2. Posterior <u>Predictive Check predictive check</u> (PPC)

The Posterior Predictive Check consists in posterior predictive check consists of comparing replicated data drawn from the joint posterior predictive distribution to observed data. A measure of goodness-of-fit is the percentage of observed data lying falling within the 95% predicted credible intervals (Gelman et al., 2013).

206 2.4.3. WAIC and LOO-CV

Information criteria as such as the WAIC and LOO-CV are common measures of predictive precision also used to compare models. The WAIC is the sum of the log predictive density computed for every pointspoint, to which a bias is added to take into account the number of parameters. The LOO-CV use method uses the log predictive density estimated from a training subset and applied it on applies it to another one (Gelman et al., 2013). Both the WAIC and LOO-CV criteria were computed with the <u>R-package R package bayesplot</u> (Gabry and Mahr, 2017).

213 2.5. Mathematical definition and properties of LC(x,t)

The LC(x,t) makes sense only in the situation under conditions of constant exposure profiles (i.e., whatever for any time t, $C_w(t)$ is constant). In such situations, we can provide an explicit formulation of the survival rate over time considering both models by considering both the GUTS-RED-SD and GUTS-RED-IT models. Many software provides provide an implementation of GUTS models what facilitate the possibility that make it possible to compute the LC(x,t) at any time and any x% for any x% (Jager and Ashauer, 2018). Our Bayesian implementation of GUTS models using the R language is one of them (Baudrot et al., 2018a). environment is one example (Baudrot et al., 2018a).

Let LC(x,t) be the lethal concentration for $\frac{x}{2}$ of organisms at any time t, and S(C,t) be the survival rate at the constant concentration C and time t. Then, the LC(x,t) is defined as :-

$$S(LC(x,t),t) = S(0,t) \left(1 - \frac{x}{100}\right)$$
(9)

where S(0, t) is the survival rate at time t when there is no contaminant, which reflects the background mortality.

225 2.5.1. GUTS-RED-SD model

The lethal concentration $LC_{SD}(x,t)$ is given by :-

$$LC_{SD}(x,t) = \frac{-k_d \ln\left(1 - \frac{x}{100}\right)}{b_w \left(k_d(t - t_z) - e^{-k_d t_z} + e^{-k_d t}\right)} + \frac{k_d z(t - t_z)}{k_d(t - t_z) - e^{-k_d t_z} + e^{-k_d t}}$$
(10)

As mention in mentioned in the Supplementary Material, under time-variable exposure, t_z is also variable with also varies over time, while in the case of constant exposure, t_z is exactly $-1/k_d \ln(1 - z/C_w)$. When timeincrease This expression of t_z prevents an explicit formulation of $LC_{SD}(x,t)$. For increasing time, the $LC_{SD}(x,t)$ curve become becomes a vertical line at point concentration z, and We assume that the threshold concentration z is reached in a finite amount of time, which means that $\lim_{t \to \infty} t - t_z = +\infty$. Therefore, when time tends to infinity, the convergence is \leftarrow

$$\lim_{t \to +\infty} LC_{SD}(x,t) = z \quad , \quad \text{with} \quad t_z = \frac{-1}{k_d} \ln\left(1 - \frac{z}{LC_{SD}(x,t)}\right) \tag{11}$$

233 2.5.2. GUTS-RED-IT model

The lethal concentration $LC_{IT}(x,t)$ is given by :-

$$LC_{IT}(x,t) = \frac{m_w}{(1-e^{-k_d t})} \sqrt[\beta]{\frac{x}{100-x}}$$
(12)

It is then straightforward to see that when clear that as t increases, the $LC_{IT}(x,t)$ converges to \div

$$\lim_{t \to +\infty} LC_{IT}(x,t) = m_w \sqrt[\beta]{\frac{x}{100 - x}}$$
(13)

In the specific case of x = 50% x = 50%, we get $:= \lim_{t \to +\infty} LC(50, t) = m_w$.

237 2.5.3. Calculation of the density distribution of LC(x,t)

The calculation of LC(x,t) is based on equation (9). Then, using Using the GUTS models and the estimates of parameters from the calibration processes, we compute the survival rate without contamination (i.e., the background mortality, denoted S(0,t)) and a set of prediction-predictions of the survival rate over a range of concentrations (i.e., S(C,t)). This process provides the distribution of the LC(x,t) using equation.

243 2.6. Mathematical definition and properties of the multiplication factor MF(x,t)

Contrary to the lethal concentration LC(x,t) used in situations under conditions of constant exposure profiles, the multiplication factor $\overline{,}MF(x,t)$ can be computed for both constant and time-variable exposure profiles.

With the exposure profile $C_w(\tau)$, with τ running ranging from 0 to t, the MF(x,t) is defined as \div

$$S(MF(x,t) \times C_w(\tau), t) = S(0,t) \left(1 - \frac{x}{100}\right)$$
(14)

In the Supplementary Material, we show that the internal damage $D_w(t)$ is linearly related to the multiplication factor since whatever regardless of the exposure profile (constant or time-variable), we get the following relation relationship:

$$D_w^{MF}(t) = MF(x,t) \times D_w(t) \tag{15}$$

where $D_w^{MF}(t)$ is the internal damage when the exposure profile is multiplied multiplied by MF(x,t).

252 2.6.1. GUTS-RED-SD model

The multiplication factor $MF_{SD}(x,t)$ is given by :-

$$MF_{SD}(x,t) = \frac{-\frac{1}{b_w} \ln\left(1 - \frac{x}{100}\right) + \int_0^t \max_{0 < \tau < t} (D_w(\tau) - z, 0) \, d\tau}{\int_0^t \max_{0 < \tau < t} \left(D_w(\tau) - \frac{z}{MF(x,t)}, 0\right) \, d\tau} \tag{16}$$

When the external concentration is constant, we can use the explicit expression of $D_w(t)$ for

255 $C_w(t) = C_w$, and get:

$$MF_{SD}(x,t) = \frac{-\frac{1}{b_w} \ln\left(1 - \frac{x}{100}\right) + \frac{C_w}{k_d} \left(e^{-k_d t} - e^{-k_d t_z}\right) + (C_w - z)(t - t_z)}{\frac{C_w}{k_d} \left(e^{-k_d t} - e^{-k_d t_{z,MF}}\right) + \left(C_w - \frac{z}{MF(x,t)}\right) \left(t - t_{z,MF}\right)}$$

where t_z has been previously defined and $t_{z,MF} = \frac{-1}{k_d} \ln \left(1 - \frac{z}{MF(x,t)C_w}\right)$. As for the $LC_{SD}(x,t)$, the expression of $t_{z,MF}$ prevents to have a whole explicit formulation of $MF_{SD}(x,t)$.

258 2.6.2. GUTS-RED-IT model

The multiplication factor $MF_{IT}(x,t)$ is given by :-

$$MF_{IT}(x,t) = \sqrt{\frac{100 + x \left(\frac{\max(D_w(\tau))}{m_w}\right)^{-\beta}}{100 - x}}$$
(17)

Therefore, from a GUTS-RED-IT model, solving the toxicokinetics part giving, which gives $\max_{0 < \tau < t} (D_w(\tau))_{t}$ is enough to find any multiplication factor for any x at any t. When the external concentration is constant, this maximum is $C_w (1 - e^{-k_d t})$.

263 3. Results

264 3.1. Goodness-of-fit of GUTS-RED-SD and GUTS-RED-IT models

For all compounds, Table 2 shows that fitting on fitting observed survival with test data obtained 265 under constant exposure profiles provide better fit than for provides better fits than using data from 266 testing under time-variable exposure profiles (see also graphics of Posterior Predictive Check Table 2, 267 see also posterior predictive check graphics in Supplementary Material), whatever regardless of the 268 measure of goodness-of-fit (except with for the NRMSE measure of GUTS-RED-IT on used on the 269 GUTS-RED-IT model of dimethoate). This result could be expected is unsurprisingly since, as pointed 270 by shown in Table 1, there are always more time series in data sets with constant exposure profiles. But 271 also However, since there are explicit solutions of differential equations with constant exposure profiles 272

for both models the GUTS-RED-SD and GUTS-RED-IT , the computing process is easier contrary to 273 models, the computational process for constant exposure profiles is easier than that for time-variable 274 exposure profile requiring profiles, which requires the use of a numerical integrator. 275 For validation, whatever the we calibrated the model on a data set A to then predict another 276 data set B. As a result, regardless of the measure of goodness-of-fit, the predictions are always better 277 when parameters are calibrated on data sets with variable the calibration is carried out using data of 278 time-variable exposure profiles to then predict on data set under data from constant exposure profiles 279 , than the other way round than when the inverse was carried out, that is, calibration using data from 280 testing under constant exposure profiles to then predict data from testing under time-variable exposure 281 profiles. 282 Based on Table 2, it is hard to differentiate shows that the GUTS-RED-SD from and GUTS-283 RED-IT with models are similar in the quality of their fits. At least, we can notice that However, the 284 GUTS-RED-IT model is particularly bad for Carbendazim and Dimethoate particularly underperforms 285 for carbendazim and dimethoate under time-variable exposure profiles. Still under variable exposure 286 profiles, for Malathion and Propiconazole Nonetheless, under time-variable exposure profiles for the 287 malathion and propiconazole data sets, we can observed a large the 95% credible interval for the GUTS-288 RED-IT model is large (see figures in the Supplementary Material). While NRMSE and % PPC tend 289 to better qualified GUTS-RED-IT, the uncertainty is penalized with However, when uncertainties are 290 large, the 95% credible interval around predictions used for the PPC tends to cover all the observations 291 regardless of the fitting accuracy. The Bayesian measures WAIC and LOO-CV are better for penalizing 292 excessively large uncertainties. In fact, the percentage of recovery extracted from a PPC is totally blind 293 to point large credible interval, since it increases when the credible interval increases. 294

Table 2: Results of calibration and validation of models the GUTS-RED-SD and GUTS-RED-IT models for the five chemical compounds: Carbendazim carbendazim (car), Cypermethrin cypermethrin (cyp), Dimethoate dimethoate (Dimdim), Malathion-malathion (mal) and Propieonazole propieonazole (prz). Profiles of exposure concentration concentrations are either constant, denoted *cst*, or variable, denoted *var*. The notation $cst \rightarrow var$ means-indicates that calibration was done on carried out with a data set of constant exposure and that validation was done on carried out with a data set oftime-variable of time-variable exposure profile (see data set in Table 1). The measures NRMSE, %PPC, WAIC and LOO-CV assess the goodness-of-fit and are fully explained in section 2.4.

	GUTS SD					GUTS I				
Product	Profile	NRMSE	% PPC	WAIC	LOO-CV	NRMSE	% PPC	WAIC	LOO-CV	
Calibrat	ion									
car	cst	0.112	100	402.41	403.27	0.124	100	420.11	422.09	
cyp	cst	0.095	100	196.37	206.78	0.092	100	188.07	189.09	
dim	cst	0.122	97.5	308.94	309.41	0.171	90.0	357.38	358.74	
mal	cst	0.090	100	248.87	249.59	0.112	92.5	273.01	273.54	
prz	cst	0.102	100	282.03	285.57	0.118	80.0	308.03	314.93	
car	var	0.159	82.1	1006.0	1012.1	0.499	32.1	1222.4	1216.4	
cyp	var	0.196	91.7	829.04	833.48	0.116	97.2	793.95	801.23	
dim	var	0.129	83.3	1224.8	1226.8	0.161	55.6	1357.2	1344.7	
mal	var	0.196	97.8	762.58	766.76	0.148	100	908.56	934.80	
prz	var	0.164	95.5	951.10	894.02	0.038	97.7	3262.8	1436.2	
Validation : data used for parameter calibration \rightarrow data for prediction and goodness-of-fit										
car	$\mathrm{cst} \to \mathrm{var}$	0.159	42.9	17709	4578.4	0.148	50.0	12800	4541.0	
cyp	$\mathrm{cst} \to \mathrm{var}$	0.196	91.7	1760.5	1423.5	0.183	88.9	1283.4	1141.0	
dim	$\mathrm{cst} \to \mathrm{var}$	0.129	83.3	1845.7	1685.3	0.199	63.9	1708.7	1628.9	
mal	$\mathrm{cst} \to \mathrm{var}$	0.196	67.4	10162	2610.7	0.169	63.0	1258.5	1286.1	
prz	$\mathrm{cst} \to \mathrm{var}$	0.164	95.5	940.54	900.90	0.176	90.9	894.41	940.74	
car	$\mathrm{var}\to\mathrm{cst}$	0.164	67.5	537.14	537.79	0.228	90.0	437.01	437.01	
cyp	$\mathrm{var}\to\mathrm{cst}$	0.071	82.5	537.62	488.90	0.051	87.5	453.65	378.89	
dim	$\mathrm{var}\to\mathrm{cst}$	0.013	97.5	302.24	302.30	0.157	87.5	389.32	393.68	
mal	$\mathrm{var}\to\mathrm{cst}$	0.053	80.0	470.28	512.86	0.049	90.0	869.45	732.94	
prz	$\mathrm{var} \to \mathrm{cst}$	0.040	77.5	797.60	660.09	0.041	80.0	1661.3	1107.8	

²⁹⁵ 3.2. Comparison of LC(x,t) with between GUTS-RED-SD and GUTS-RED-IT models

There is no obvious difference between the GUTS-RED-SD and GUTS-RED-IT models in their goodness-of-fit nor in the calculation of LC(x, t) along over time t or percentage of affected population

 $_{7}$ for different percentages of the population affected (x).

299 3.2.1. LC(x,t) as a function of time t

As expected, from Figures 1-(A,B) and Supplementary Material, we see the Supplementary Material 300 show that LC(x,t) decreases with time. Rarely pointed is the The shape of this decrease, which is 301 exponential and converges toward different values according to the model, is rarely analysed. This 302 asymptotic behavior is known as the incipient LC(x,t) (Jager et al., 2006). A direct consequence for 303 risk assessors is that the evaluation of LC(x,t) at an early time induces higher sensitivity to time t 304 than that at a later time (with the specific time being relative to the species and the compound). In 305 other words, the sensitivity of LC(x,t) to time t decreases as long as t increases. For instance, we 306 see on Figures 1-(A,B) that a little reveal that a small amount of change in time around day 2 leads 307 to a greater change in the estimation of LC(x,t) than does a small amount around day 4. However, 308



Figure 1: Comparison of LC(x, t) for between GUTS-RED-SD, solid lines, and GUTS-RED-IT models, dashed lines, for Cypermethrin cypermethrin (see Supplementary Material for other compounds). Parameters are estimated on with data collected under constant (A, C) and variable (B, D) concentration profiles. Black lines are median medians, and grey zones are 95% credible bands. (A, B) Lethal concentration for 50% of the organisms (LC(50, t)) from day 1 to the end of the experiment. (C, D) Lethal concentration at the end of experiment (4 and 10 daysrespectively), respectively) along against the percentage of the population affected.

we have to note that the uncertainty of LC(x,t) does not always decreases when time increases. For

- instance, as shown in Figure 1-(B), the uncertainty at day 6 and afterwards afterward is greater than
- that around day 3.

When t increases to infinity, the LC(x,t) convergences converges towards the distribution of pa-312 $\frac{x}{100-x}$ for the GUTS-RED-IT rameter z for the GUTS-RED-SD model (see equation (11)) and $m_w \frac{\beta}{\Lambda}$ 313 model (see equation (13)). The specific $LC_{50,t}$ tends to z for the GUTS-RED-SD model and to m_w 314 for the GUTS-RED-IT model (see equations (11) and (13)). The recommendation for risk assessors 315 would be to use the advantages of TKTD models in order to extrapolate the LC(x,t) on a longer 316 period than the duration of the experiment in order to visualize the uncertainties around the incipient 317 LC(x,t) defined by the asymptote. At least, we recommend to look at the LC(x,t) at the last time 318 of the experiment, what is in line with the common procedure in ERA. 319

320 3.2.2. LC(x,t) as a function of percentage of affected the population affected, x

From As shown in Figure 1-(C,D), we can see that the uncertainty of LC(x,t) is greater at low 321 values of x, that is, when the effect of the contaminant is weak. While Although computing LC(x,t)322 at x > 50% is never used for ERA, we can also see that the uncertainty of LC(x, t) increases when x 323 tends to 100%. As a consequence, while the uncertainty is not always minimal at the standard value 324 of x = 50%, it seems to be always always be smaller around this value than around x = 10%, another 325 classical value used in ERA. Consequently, for risk assessors, while TKTD models allow risk assessors 326 to compute the LC(x,t) whatever for any value of x, if only one value has to be chosen, we recommend 327 to keep the standard of that the standard x = 50%. On the other hand, the risk assessor has to keep 328 in mind that 50% is not the optimal threshold in term of reduction of uncertainty, depending on the 329 data set, the model (GUTS-RED-SD or GUTS-RED-IT) and the parameter estimates. be chosen. 330

331 3.3. Comparison of MF(x,t) with between GUTS-RED-SD and GUTS-RED-IT models



Figure 2: Comparison of MF(x,t) for between GUTS-RED-SD, solid lines, and GUTS-RED-IT models, dashed lines, for Cypermethrin cypermethrin (see Supplementary Material for other compounds). Parameters are estimated on with data collected under constant (A, D, G) and variable (B, C, E, F, H, I) concentration profiles. (A-C) Exposure profiles, (D-F) Multiplication factors estimated for a 10% reduction of in survival (i.e., MF(x = 10, t)) along over time. (G-I) Multiplication factors estimated at the end of experiments (time=4 for (G) and 10 for (H, I)) along against the percentage of percent survival reduction.

332 3.3.1. MF(x,t) as a function of time t

As expected, Figures 2-(D-F) show that the multiplication factor is decreasing decreases, or stay 333 constant, when the time at which the survival rate is checked increases. In other words, the later 334 the survival rate is assessed, the lower is the multiplication factor is. Also In addition, these graphics 335 reveal that there is no typical pattern of in the curves of multiplication factors over time t of exposure. 336 Under a constant exposure profile, the curve shows an exponential decreasing pattern, while under 337 pulsed exposure, we observe it shows a constant phase and, surrounding peaks, an sudden decrease of 338 at the time when exposure peaks, a sudden decrease in the multiplication factor. The multiplication 339 factor is obviously clearly highly variable around a pulse in the concentration concentration pulse of 340 the chemical product. Therefore, a recommendation would be to wait for some times (e.g., several 341 days) after a peak before computing a multiplication factor. More generally, the multiplication factor 342 is designed to be compared with the assessment factor (AF) classically used in concert with the 343 effect/lethal concentration value based on realistic time-variable exposure profiles to derive an EQS. 344 As a consequence, when using MF(x,t) based on real exposure profiles, it is important to pay close 345 attention to the amplitudes and frequencies of pulses, as well as to the times at which multiplication 346 factors are computed. As for the LC(x,t), taking advantage of TKTD capabilities to predict at any 347 time is of real interest to described the survival response under pulsed exposure. 348

349 3.3.2. MF(x,t) as a function of percentage of percent survival reduction x

Logically Unsurprisingly, Figures 2-(G-I) show that the multiplication factor increases with the increase of the percentage of reduction of an increase in the percent reduction in the survival rate. An interesting results result is the non-linearity of this increase. As observed for the LC(x,t), the uncertainty is greater at low and high percentages compared to what happens in the middle around than for intermediate values near a 50% of survival reduction. As a consequence, it would be relevant to fix set 50% as a standard for ERA.

356 3.4. Effect of the depuration time on the predicted survival rate

357 3.4.1. Patterns of internal scaled *concentration* concentrations

The dominant rate constant $-k_d$, regulating which regulates the kinetics of the toxicant, is always 358 greater for the GUTS-RED-SD compared to model than for the GUTS-RED-IT, so model, such that 359 the depuration time for the GUTS-RED-SD model is always smaller than for the GUTS-360 RED-IT model (see Figure 3 and Supplementary Material). As a consequence, under a time-variable 361 exposure concentration, the internal scaled concentration with the GUTS-RED-SD has model has a 362 greater amplitude than with that with the GUTS-RED-IT model (Figures 4, 5 and Supplementary 363 Material). In other words, toxicokinetics with the toxicokinetics with the GUTS-RED-IT is more 364 smooth than with model are smoother than those with the GUTS-RED-SD model. The compensation 365



Figure 3: Distribution of estimated half-life depuration time (see equation (3)) for cypermethrin in GUTS-RED-SD and GUTS-RED-IT models for data sets collected under constant (left) and variables variable (right) exposure profiles. Median and 95% Credible credible interval of the 50% depuration time are 1.48 [0.502, 5.00] under constant exposure profiles 1.48 [0.502, 5.00] for the GUTS-RED-SD model and 10.8 [3.21, 68.5] under constant exposure profiles for the GUTS-RED-IT model, and those under variable exposure profiles are 0.633 [0.386, 0.890] for the GUTS-RED-SD model and 1.62 [0.917, 3.06] for the GUTS-RED-IT model.

of the difference Compensation for differences in k_d , and therefore in the scaled internal concentration concentrations comes from the other parameters: parameters: the threshold z and killing the mortality rate k_k for the GUTS-RED-SD, and model and the median threshold m_w and shape β for the GUTS-RED-IT model. However, when the calibration of models being the models is based on the same observed number of survivors, the threshold parameter z for the GUTS-RED-SD model and the median of threshold m_w for the GUTS-RED-IT model are shifted.

372 3.4.2. Variation in the number of pulses in exposure profiles

A-The first step has been to explore the effect of the number of pulses (9, 6 and 3 pulses of one day 373 each) along over a period of 20 days with the same cumulative amount of contaminant in the external 374 concentration after the 20 days (Figure 4 and Supplementary Material). From For a conservative 375 approach for ERA, whatever the model, regardless of whether the GUTS-RED-SD or GUTS-RED-IT 376 model is used, it seems better to have few pulses of high amplitude than frequent many pulses of 377 low amplitude. Indeed, the survival rate over time with only 3 high pulses is lower than the survival 378 rate under frequent lower exposure. This difference is confirmed in the Supplementary Material for 379 Malathion and Propiconazole the malathion and propiconazole data sets. With GUTS mechanistic 380 models, the higher is the pulse, the higher is the scaled internal concentration and so is the damage. 381 Thus, from these simulations, Since the cumulative amount of contaminant is not changed, we do not 382 see the effect of the depuration time any effect of contaminant depuration (equation (3) and Figure 3), 383 which could help individual to recover when reducing the individuals recover under a lower frequency 38 of peaks. 385

The comparison between constant and time-variable exposure profiles (Figure 4 and Supplementary Material) suggests that uncertainty is smaller when calibration has been done on data under is performed with data collected under a time-variable exposure profile. The result is counterintuitive This



Figure 4: Survival rate over time with GUTS-RED-SD and GUTS-RED-IT models (respectively solid and dashed lines, respectively) under different exposure profiles with the same area under the curve (with differences are in the duration time after pulses and in the maximal concentration of pulses). Parameters were estimated from the Cypermethrin data set, either under either constant (upper panel of the figure) or time-variable (lower panel of the figure) exposure.

result is counter-intuitive, especially since the number of time series was higher with for the constant exposure profiles what would reduce, which would reduce the uncertainties of parameter estimates. If this result is confirmed, then it would be better to predict variable exposure profiles with parameters calibrated from time-variable exposure data sets.

393 3.4.3. Variation in the period between two pulses

In order to To explore the effect of the depuration time, we simulated exposure profiles under two pulses with different time period periods of time between them (i.e., 1/2, 2 and or 7 days). The cumulative amount of contaminant remains remained the same for the three simulations. Figure 5 shows that increasing the period between two pulses may increase the survival rate of individuals, whatever the model, regardless of whether the GUTS-RED-SD or GUTS-RED-IT model is used.



Figure 5: Survival rate over time with GUTS-RED-SD and GUTS-RED-IT models (respectively solid and dashed lines, respectively) under two pulsed a two-pulse exposure profile with the same area under the curve (with differences are in the duration time between the two pulses). Parameters were estimated from Cypermethrin the cypermethrin data set, either under either constant (upper panel of the figure) or time-variable (lower panel of the figure) exposure.

This is a typical result of extending the depuration period which reduce, which reduces the level of 399 scaled internal concentration , and therefore reduces the damage. We can easily see that the highest 400 scaled internal concentration is reached when the pulse interval is the smallest. In this situation, we 401 clearly observe scenario, the addition of damages from the two pulses is clear. Again, depuration 402 time being different with because of the different depuration times of the two GUTS models, results 403 are also the results are different. For ERA, having two close pulses being the most conservative, we 404 recommend to perform such an experiment. However, the depuration time being the differentiating 405 parameter of GUTS-RED-SD and GUTS-RED-IT, it is also relevant to add an experiment with two 406 pulses separated by a long enough period in order to decorrelate their effect. Thus, having both 407 correlated and uncorrelated experiments, we can better assess the influence of GUTS-RED-SD and 408 GUTS-RED-IT hypothesis on the simulation outputs. 409

410 4. Discussion

411 4.1. Tracking uncertainties for environmental quality standards

Whatever Regardless of the scientific field, risk assessment is by definition linked to the notion of 412 probability, holding-characterized by different uncertainties such as the variability between organisms 413 and noises among organisms and noise in observations. In this sense, tracking how the uncertainty 414 propagates into models, from collected data to model calculations of toxicity endpoints that are finally 415 used for EQS derivation is of fundamental interest for ERA (Dale et al., 2008). For ERA, having 416 good fits over achieving good fits of experimental data is not enough. IndeedInstead, the key objective 417 is the application of these fits to predict adverse effects under real environmental exposure profiles \overline{z} 418 and to derive robust EQS EQSs (Laskowski, 1995; Jager, 2011; Gray and Cohen, 2012; EFSA PPR, 419 2013; EFSA PPR Scientific Opinion, 2018). In this context, as we show have shown in this paper, 420 TKTD models calibrated under a Bayesian framework combines have two great advantages: on the one 421 hand, TKTD models, such as the GUTS models, allow predictions of regulatory toxicity endpoints 422 under any type of exposure profiles profile; on the other hand, the Bayesian approach provides the 423 marginal distribution of each parameter, and in this way, allows one to track the uncertainty of any 424 prediction of interest. 425

Previous studies investigating goodness-of-fit did not find typical differences between GUTS-RED-426 SD and GUTS-RED-IT models (Ashauer et al., 2013; Baudrot et al., 2018c). Here again, from the Our 427 study confirms that under the specific consideration of uncertainties in regulatory toxicity endpoints, 428 we do not show evidence to choose there is no evidence to support choosing either the GUTS-RED-SD 429 compared to or GUTS-RED-IT model over the other. A simple recommendation is therefore to use 430 both and then to , if they are successfully validated, take the most conservative scenario in terms of 431 the ERA. With the 10 data sets we used and the 20 fittings we didperformed, the four measures of 432 goodness-of-fit show-showed similar outputs for both-the GUTS-RED-SD and GUTS-RED-IT -models 433 under both constant and variables-time-variable exposure profiles. The percentage of observed data 434 lying in falling within the 95% predicted credible interval, denoted % PPC, has the advantage of being 435 linked to visual graphics, i.e., PPC plots, and is therefore easier to interpret for risk assessors and 436 stackholders stakeholders to interpret than the Bayesian WAIC and LOO-CV measures (Beck et al., 437 2016). However, it may hide a very largeuncertainty due to its limitation to 100 % of covering when 438 the uncertainty is very large, predictions with their 95% credible intervals are likely to cover all of 439 the observations, even in cases of low model accuracy. We showed that the WAIC and LOO-CV 440 criteria are more robust probability measures for penalizing fits with large uncertainties (Gelman 441 et al., 2013). Since the NRMSE is easy to calculate whatever the inference methods for any inference 442 method (e.g., Maximum Likelihood Estimationmaximum likelihood estimation), it could be is also 443 a relevant measure to check for checking the goodness-of-fit of models, as recently recommended by 444

⁴⁴⁵ EFSA PPR Scientific Opinion (2018).

446 4.2. What about the use and abuse of the lethal concentration?

After checking the quality of model parameter calibration, the next question is about the uncer-447 tainty in toxicity endpoints to derive EQS of toxicity endpoints used to derive EQSs. Lethal concentra-448 tions are nowadays currently a standard for hazard characterization at levels of the levels of a 10, 20 and 449 50% effect on the population. We show that the uncertainty of lethal concentrations differs according 450 to the percentage x under consideration (Figure 1). It appears that this uncertainty is maximal at the 451 extremes (toward 0 and 100%) and limited around 50%. Since the point of minimal uncertainty may 452 drastically change depending on the experimental design, it could be relevant to extrapolate the lethal 453 concentration for a continuous range of x (e.g., 10 to 50%), as we did for Figures 1-(C,D). 454 Many criticisms have been addressed to targeted the lethal and effective concentrations for x% of 455 the population and other related measures (Jager, 2011). For instance, the classical way to compute 456 the lethal concentration, at the final point, removes time point, ignores information provided by the 457 observations made all along the experiment, and throughout the experiment and thus hides the time 458 dependency. For the lethal effect, a classical approach to limit the variability of time duration, in the 450 period of time is to consider a long enough exposure duration in order to obtain the incipient lethal 460 concentration (i.e., $LC(x, t \to +\infty)$) (Jager et al., 2006), that is when the LC(x, t), when the lethal 461 concentration reaches its asymptote and does not change with no longer changes with an increasing 462 duration of exposureas observed on , as observed in Figure 1. We provide mathematical expression 463 of LC(x,t) convergence, the lethal concentration convergence and explicit results when x = 50% for 464 both GUTS models. We can therefore use the joint posterior parameter distribution provided by the 465 Bayesian inference to compute the distribution the incipient *LC* of the incipient lethal concentration. 466 A consequence of the exponential decay of LC(x,t) decrease in the lethal concentration with in-467 creasing time t, is that the sensitivity to time t is greater at early time where is greater early on, 468 when a small change in time t-induces a great change in the $\frac{LC(x,t)}{x}$ whatever lethal concentration 469 regardless of x. For this reason, classical measures of LC are done at the latest time of experimentsOur 470 analysis confirms that the classical evaluation of lethal concentration at the last time point of an 471 experiment is supported by theoretical considerations. Hence, to compare LC(x,t) when comparing 472 the lethal concentrations of different compounds or species that may require different duration of 473 experiments experiment durations, using TKTD to extrapolate at to other time points is of great 474 advantagehighly advantageous. Also, in order to reduce the uncertainty, extrapolation to greater time 475 would be a preferable choice. 476

We show in this study that the uncertainty of LC(x,t) is different according to percentage x under consideration (Figure 1). It appears this uncertainty is limited around 50%, while not specifically at 50%, what is in favor of the classical approach to return the LC_{50} . However, it is still of real importance to report the uncertainty of the toxicity endpoints since we show it can drastically change depending
 on the experimental design, the combination product-species.

482 4.3. What does it mean to use a margin of safety?

Among the criticisms of the LC(x,t) lethal concentration, one is that it is meaningful only under a set of constant environmental conditions, including a constant exposure profile (Jager et al., 2006; Jager, 2011). When the concentration of chemical compounds in the environment is highly variable over time in the environment, the use of toxicity endpoints based on toxicity data for constant exposure profiles may hide some processes, such as the response to pulses of exposure. This inadequacy is the reason underlying the interest of multiplication factor for ERA (Ashauer et al., 2013) in multiplication factors for ERA (Ashauer et al., 2013; EFSA PPR Scientific Opinion, 2018).

490 4.4. What does it mean to take a margin of safety?

The deduction of a A margin of safety deduced from a multiplication factor , MF(x,t), quantifies 491 how far the exposure profile is below toxic concentrations (Ashauer et al., 2013). Then, a key question 492 objective for risk assessors is to target the safest exposure duration, t, and percentage of and percentage 493 effect on survival, x. Our study show reveals a lower uncertainty around an x value of 50%. Thus, 494 to reduce the uncertainty of the MF(x,t) estimation recommend to select multiplication factor 495 estimation, we recommend that 50% be selected, at least for comparison comparisons between studies. 496 We also show that under constant exposure profiles, there is the multiplication factor exhibits an 497 asymptotic shape of the MF(x,t) as it is for LC(x,t) similar to that of the lethal concentration. There 498 is an incipient value of the multiplication factor for any x when t goes to a long time time goes to 499 infinity. Therefore, under constant profiles, we could recommend to use recommend that the latest 500 time of point in the exposure profile for toxicity endpoints in order be used to determine toxicity 501 endpoints to reduce the uncertainty of the MF(x,t) estimation. sensitivity of the multiplication 502 factor estimation to time. 503

However, the MF(x,t)-multiplication factor is meaningful when applied on to realistic exposure 504 profiles, which are rarely constant, and our study shows that there is no asymptotic shape in such 505 situations under such conditions. In addition, we observed a great sensitivity of the multiplication 506 factor to time around peaks in the exposure profiles, that is a high variation of the MF(x,t) with a 507 little, high variation in the multiplication factor with a small amount of change in timet. Therefore, it is 508 recommended that multiplication factors be computed only some time (e.g., several days) after a peak. 509 More generally, the multiplication factor is designed to be compared to the assessment factor (AF) 510 classically used with the effect/lethal concentration value to derive EQSs based on real-world exposure 511 profiles. As a consequence, the assessors has to assessors must be very careful about in examining 512 the characteristics of pulses in the exposure profiles in order (e.g., frequencies and amplitudes) to 513

understand how they drive changes in the multiplication factor. To do so, we recommend to compute
the multiplication factor all along the period of the exposure profile, rather than choosing a single
distribution at a specific time For such exploration, taking advantage of TKTD capabilities to generate
predictions at any time is valuable.

518 4.3.1. Depuration time

519 4.4. Effect of depuration in time-variable exposure profiles

The survival response to pulses depends on the depuration time driven by the toxicokinetics part 520 of the TKTD model. The kinetics of assimilation and elimination of compounds integrated within the 521 toxicokinetic module is are a fundamental part of ecotoxicological models (Wang and Fisher, 1999). In 522 reduced GUTS models, namely, GUTS-RED-SD and GUTS-RED-IT models, we assume no measure 523 of the internal concentration, which is therefore calibrated at the same time as other parameters 524 included in the toxicodynamics part. The resulting "scaled internal concentration" is linked to a level 525 of damage scaled damage is defined by the toxicodynamic which has toxicodynamics, for which there 526 are two different hypotheses on the death mechanism regarding the mechanism of mortality for GUTS-527 RED-SD and GUTS-RED-IT models. The mechanistic construction of the model, reflecting biological 528 processes, may be misleading since the toxicokinetic is defined independently of the toxicodynamic part 529 which is chosen afterwards. What is true in the mechanism is not in the inference process where the 530 model parameters, from TK and TD parts, are calibrated all together. As a consequence, as illustrated 531 with our results, the scaled internal concentration our results illustrate that the scaled damage does 532 not have the same biological meaning in GUTS-RED-SD and GUTS-RED-IT , models and therefore 533 cannot be directly compared between **both models** them. 534

In both modelsof course, from the underlying mechanism, we know that damage is positively correlated with pulse amplitude: lower amplitude, lower damage, as we observed from the lower the amplitude is, the lower the damage is, as shown in Figure 4. A resultis that, with As a result, for the same cumulative amount of contaminant along in an experiment, using fewer pulses reduces final survival rates. So Therefore, the most conservative experimental design is the one with fewer pulses of relatively high amplitudes amplitude.

Furthermore, from in Figure 5, we bring to light the effect of the depuration time. When pulses 541 are close together, the organisms do not have time to depurate and therefore there is an addition of 542 the damage and finally; therefore, the damage accumulates and thus has a cumulative effect on 543 survival. As a consequence, on-in a long enough experiment, when pulses become less correlated 544 in terms of cumulative damage, then the final survival rate increases. Because of this phenomenon, 545 we recommend an experimental design with two close pulses, as it is the more conservative in terms 546 of ERA. However, to have a achieve better calibration of the toxicokinetic parameter, which would 547 potentially differentiate the GUTS-RED-SD model from the GUTS-RED-IT one, it is important to 548

also have two include uncorrelated pulses in the experimental design.

Finally, our study reveals that the uncertainty for prediction of predictions under time-variable exposure profiles seems to be smaller when calibration was is performed with data sets under timevariable rather than under constant exposure profiles. While this observation makes theoretical sense, since predictions are made on with the same type of profile than calibration of as that used for calibration of the parameters, further empirical studies have to must be performed to confirm this point.

The environmental dynamics of chemical compounds can be highly variable depending <u>not only</u> on the whole environmental context (e.g., <u>anthropogenics anthropogenic</u> activities, geochemical kinetics, <u>and</u> ecosystem processes) but also on the chemical and <u>bio-transformation-biological transformation</u> of the compound under study. Therefore, as a general recommendation, we would like to point out the relevancy of experimenting <u>with</u> several type of exposure profiles. <u>Basically, the Generally, a</u> control and both constant and time-variable exposure profiles including toxicologically dependent and independent pulses seem to be the minimum <u>requirementrequirements</u>.

563 4.5. Practical use of GUTS models

564 4.5.1. Optimization and exploration of experimental designdesigns

The complexity of environmental systems combined with the thousand thousands of compounds 565 produced by human activities implies the need to assess environmental risk for a huge set of species compounds 566 combination very large set of species-compound combinations (Ashauer and Jager, 2018). As a direct 56 consequence, optimizing experimental design in order to maximize the gain of in high-quality informa-568 tion from experiments is a challenging requisite , where for which mechanism-based models combined 569 with the a Bayesian approach offer several tools (Albert et al., 2012). A next step An extension of 570 the present study is would be to use the joint posterior distribution of parameter, parameters and the 571 distribution of toxicity endpoints in order to quantify the gain of in knowledge of several potential 572 experiments in order to select the most informative. The next objective is thus to develop a framework 573 that could help in the construction of new experimental designs in order to minimize their complexity 574 and their number while maximizing the robustness of toxicity endpoint estimates. 575

576 4.5.2. Implementation

Although Despite their many advantages, TKTD models , and therefore GUTS models , still remain little used. This lack of use is due to their mathematical complexity the mathematical complexity of such models based on differential equations that need to be numerically integrated when fitted to data (Albert et al., 2016). Associated to their promotion By promoting GUTS models within regulatory documents associated to ERA, the use of GUTS with ERAS, the models could be further extended when available within a software environment allowing their handling without immersing into-implementation without the need to engage with technicalities. NowadaysCurrently, several software allow to overpass these difficulties these difficulties to be circumvented (Jager and Ashauer, 2018; Albert and Vogel, 2017; Baudrot et al., 2018a), and a web-platform is also web platform has been proposed (Baudrot et al., 2018d).

587 *4.5.2. Limitations*

Survival is the most often observed response of a chemical toxic effect measured response to chemical 588 toxins in the environment, but sub-lethal effects it may be more relevant to manage for ERA, sub-lethal 589 effects in ERA to prevent community collapse (Baudrot et al., 2018b). While the lethal concentra-590 tion decreases when as time increases, other sub-lethal effects (e.g., reproduction - growth) does and 591 growth) do not always follow this pattern (Álvarez et al., 2006; Jager, 2011). The levels of concentration 592 concentration levels in acute toxicity tests are higher than those classically observed in the environ-593 ment. Therefore, under real environmental conditions, sub-lethal effects may have more direct 594 impacts on the population dynamics than effects on survival. Thus, it would be of real interest to en-595 compass different effects in a global TKTD approach , in order to better predict when scaling up at 596 to generate better predictions when scaling up to the population and community levels (Jager, 2011) 597 and at multi-generationnal scales (Dale et al., 2008). 598 Another well-known limitation is the derivation of EQS EQSs from specific species-compound 599

combination combinations. In order to To extrapolate ecotoxicological information from a set of single species tests to a community, ERA uses Species Sensitivity (Weighted) Distribution, a species sensitivity (weighted) distribution (SS(W)D,-) which can be used to derive EQS-EQSs covering a set of taxonomically different species (Duboudin et al., 2004). This calculation is classically applied on to LC(x,t) and could be easily done easily be performed with MF(x,t) with the benefit to be applied on of being applicable to time-variable exposure profiles (EFSA PPR Scientific Opinion, 2018).

606 4.6. Conclusion

As recently written by EFSA experts:-, "uncertainty analysis is the process of identifying limita-607 tions in scientific knowledge and evaluating their implications for scientific conclusions" (EFSA, 2018). 608 Description of uncertainties increases transparency and trust in scientific outputs and is therefore 609 a key for an applied science such as ecotoxicology (Beck et al., 2016). HereInspired by the recent 610 EFSA PPR Scientific Opinion (2018), we evaluated the a combination of mechanism-based models 611 with the a Bayesian inference framework to track uncertainties on of toxicity endpoints used in regu-612 latory risk assessment from with one compound-one species survival bioassay bioassays. A lot of other 613 kind-We showed that the degree of uncertainty can change dramatically with time and depending on 614 the exposure profile, revealing that single values such as the mean or median may be totally irrelevant 615 for decision making. Description of uncertainties also increases transparency and trust in scientific 616

outputs and is therefore key in applied sciences such as ecotoxicology. Many other kinds of uncertainties emerge all along the decision chain, from the hazard identification to the characterization of risk. Focusing on uncertaintyshould be of , such as through a Bayesian approach, should be a concern at every steps, and step and, above all, for any information returned by mathematical-computational models.

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