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**Citation for published version:**

Marques, G, De Oliveira Silva, R, Gustavo Barioni, L, Hall, JAJ, Fossaert, C, Tedeschi, LO, Garcia-launay, F & Moran, D 2021, 'Evaluating environmental and economic trade-offs in cattle feed strategies using multiobjective optimization', *Agricultural systems*, vol. 195, 103308.  
<https://doi.org/10.1016/j.agsy.2021.103308>

**Digital Object Identifier (DOI):**

[10.1016/j.agsy.2021.103308](https://doi.org/10.1016/j.agsy.2021.103308)

**Link:**

[Link to publication record in Edinburgh Research Explorer](#)

**Document Version:**

Peer reviewed version

**Published In:**

Agricultural systems

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# **Evaluating environmental and economic trade-offs in cattle feed strategies using multiobjective optimization**

J G O Marques<sup>1</sup>, R de Oliveira Silva<sup>1</sup>, L G Barioni<sup>2</sup>, J A J Hall<sup>3</sup>, C Fossaert<sup>4</sup>, L O Tedeschi<sup>5</sup>, F Garcia-Launay<sup>4</sup> and D Moran<sup>1</sup>

<sup>1</sup>Global Academy of Agriculture and Food Security - University of Edinburgh, Edinburgh, UK.

<sup>2</sup>Embrapa Agricultural Informatics, Campinas, Brazil.

<sup>3</sup>School of Mathematics - University of Edinburgh, Edinburgh, UK.

<sup>4</sup>PEGASE, INRAE, Institut Agro, 35590, Saint Gilles, France.

<sup>5</sup>Department of Animal Science, Texas A&M University, College Station, Texas, USA.

Corresponding author: João Gabriel Oliveira Marques. Email: [j.g.o.marques@sms.ed.ac.uk](mailto:j.g.o.marques@sms.ed.ac.uk)

## 1 **1 Introduction**

2 Beef production systems have been implicated as the source of a significant proportion  
3 of global agricultural greenhouse gas (GHG) emissions, with methane (CH<sub>4</sub>) from  
4 ruminant enteric fermentation as the principal source (Gerssen-Gondelach et al.,  
5 2017). However, net emissions vary greatly depending on the production system and  
6 levels of intensification, e.g., low input (extensive) versus feedlot finishing with high  
7 energy-dense diets. The rhetoric around sustainable intensification of agriculture has  
8 highlighted the advantages of feedlot systems to shorten the animal production cycle  
9 and increasing animal growth efficiency (Tilman et al., 2011). Feedlot systems and on-  
10 pasture supplementation can also reduce net CH<sub>4</sub> emission per kilogram of beef (de  
11 Oliveira Silva et al., 2015). In some regions, feedlots might decrease GHG emissions  
12 intensity by 25% compared with extensive pasture-based systems (Cortez-Arriola et  
13 al., 2016). In such systems, feed ingredients and diet formulation contribute  
14 significantly to GHG emissions (Tilman et al., 2011). However, the extent of any  
15 potential GHG reduction depends both on the impact of feed composition – on CH<sub>4</sub>  
16 emissions – and of manure decomposition – on CH<sub>4</sub> and N<sub>2</sub>O emissions – from  
17 different management practices, and the environmental life cycle impacts of individual  
18 ingredients.

19 A potential cost-effective emissions mitigation strategy is to use proper diet  
20 formulation balancing economic and environmental objectives. The economic  
21 optimization of feed formulation is typically achieved through a least-cost linear  
22 programming diet model (Soto and Reinoso, 2012), which formulates the optimal diet  
23 minimizing feeding cost subject to a set of nutritional constraints. The environmental  
24 objective in feed formulation varies considerably across species with CH<sub>4</sub> production  
25 from ruminants a more significant target compared to relatively negligible emissions  
26 from monogastrics. In this context, Jean dit Bailleul et al. (2001) developed a  
27 multiobjective model based on an least-cost model focusing solely on nitrogen (N)  
28 excretion in pigs. Similarly, Hadrich et al. (2005) and Pomar et al. (2007) examined  
29 reducing phosphorus (P) excretion based on an least-cost model using multiobjective  
30 optimization, focusing on cattle and pigs, respectively. Later models minimizing both  
31 nitrogen (N) and P production were introduced by Kikuhara et al. (2009) for dairy cattle,  
32 and by Dubeau et al. (2011) for pigs. Moraes et al. (2012) represented carbon cost  
33 equivalent from N and CH<sub>4</sub> emission in the least-cost model objective function.

34 However, their work overlooked the impact arising from the feedstuff life cycle in diet  
35 formulation, i.e., the accumulated emissions of feedstuff throughout the production  
36 cycle. Moraes et al. (2015) developed an efficiency frontier from a goal programming  
37 approach between diet costs and CH<sub>4</sub> emissions, improving the representation of  
38 economic and environmental impact trade-offs.

39 With an improved understanding of livestock nutritional dynamics and better life  
40 cycle assessment (LCA) data, state-of-the-art environmental-economic diet  
41 formulation models can capture the interaction between multiple environmental  
42 impacts when optimizing animal diets. Integrating LCA with diet models was utilized  
43 by Mackenzie et al. (2016), reducing N and P excretion in pigs, along with LCA for  
44 non-renewable resource use, and combining acidification, eutrophication, and global  
45 warming potentials in a combined environmental impact score. However, Garcia-  
46 Launay et al. (2018), noted that “*they did not investigate trade-offs between economic  
47 and environmental objectives*”, and proposed a multiobjective linear programming  
48 model to minimize a weighted sum of the least-cost diet and environmental impacts  
49 measured solely by the feedstuff LCA (Garcia-Launay et al. 2018). The approach  
50 generates an efficiency frontier representing the trade-offs between diet cost and  
51 environmental impacts. Their analysis explores multiple livestock species (pig, broiler,  
52 and bulls) and environmental impacts (phosphorus demand, non-renewable energy,  
53 climate change potential, and land use).

54 However, in the case of ruminants, and more specifically cattle, the Garcia-  
55 Launay et al. (2018) methodology has two drawbacks. First, it does not account for  
56 emissions from enteric fermentation (CH<sub>4</sub>) and manure decomposition (N<sub>2</sub>O), which  
57 are significant in ruminants. Second, it does not tackle profit maximization in the feed  
58 formulation, a reasonable objective. One possible reason is that these factors can  
59 imply a hard-to-solve nonlinear programming model, which has recently been  
60 addressed by Marques et al. (2020) in relation to optimal cattle diet formulation. The  
61 latter highlighted significant differences between the use of a nonlinear profit-  
62 maximizing diet (NLPMD) model versus least-cost for feed formulation. The NLPMD  
63 model can be efficiently solved through parametric linear programming, i.e., by  
64 optimizing the least-cost model for the range of feasible shrunk weight gain (SWG),  
65 i.e., animal weight gain in terms of shrunk bodyweight, approximately 96% of live  
66 weight. By integrating the contributions from Marques et al. (2020) and Garcia-Launay

67 et al. (2018) and computing CH<sub>4</sub> and N<sub>2</sub>O production from enteric fermentation and  
68 manure decomposition, it is possible to derive a more comprehensive analysis of the  
69 environmental-economic trade-offs in feedlot beef production systems.

70 This paper uses a multiobjective method based on a nonlinear profit-  
71 maximizing diet model to assess the economic and environmental trade-offs in diet  
72 formulation for feedlots in France. The analysis combines data from ingredients LCA  
73 – from the ECOALIM database (Wilfart et al., 2016) – and Tier 2 equations for direct  
74 cattle emissions derived by Escobar-Bahamondes et al. (2017) and the IPCC (2006).  
75 We also analyze the impacts of using a profit-maximizing objective function in contrast  
76 to using the least-cost diet, and the implications of weighting different environmental  
77 impacts in the multiobjective function. The model context (outlined in section 2) is an  
78 exploration of the emissions mitigation potential from French livestock production and  
79 its contribution to national mitigation ambitions. Section 3 details the methodology,  
80 comprising the multiobjective technique utilized to generate an efficiency frontier  
81 considering: (i) feedstuff costs, (ii) revenue associated with animal SWG, (iii)  
82 environmental impacts measured by LCAs for each ingredient, (iv) CH<sub>4</sub> emissions  
83 from enteric fermentation, and (v) N<sub>2</sub>O emissions from manure decomposition. In  
84 section 4, using a typical feedlot, we derive the efficiency frontier, the marginal GHG  
85 abatement cost curve, the emission intensity per kg of carcass, the diet composition,  
86 and animal performance. In section 5, we discuss the results, the environmental  
87 (impact) mitigation potential, and the farm-level economic implications within the  
88 French production context. We conclude our findings in section 6.

## 89 **2 Background and policy context**

90 Livestock is of significant importance in the European economy, accounting for roughly  
91 21.5% of the total € 41.6 billion in exports in 2019 (EUROSTAT, 2020a). European  
92 beef production has been constant, ranging from 86 to 89 million heads per year since  
93 2011 (EUROSTAT, 2020b). However, the average carcass weight has been  
94 increasing, e.g. additional 24 kg/head between 2000 and 2015, increasing total meat  
95 production over time (Hocquette et al., 2018). France is Europe's largest beef producer  
96 and exporter, producing over 18 million head of cattle in 2019, which accounts for a  
97 little over 20% of Europe's total (EUROSTAT, 2020a). Developments in the sector are  
98 being influenced by several factors, including shifting consumer behaviours, changing

99 meat consumption per capita, and emerging environmental constraints (Hocquette et  
100 al., 2018). A significant driver of change is the growing concern over the livestock  
101 contribution to climate change. Many countries are therefore examining total GHG  
102 emissions mitigation strategies within more or less (sustainably) intensive systems i.e.,  
103 seeking to reduce emissions per kg of product without compromising economic  
104 performance, what would lead to reducing total emissions for the same demand level  
105 of a baseline scenario. Ruminant emissions are particularly implicated in mitigation  
106 strategies, accounting for a significant share of sector emissions and around 31% of  
107 those arising from global food production (Ritchie, 2019), a contribution that varies  
108 between countries (Tedeschi and Fox, 2020, Chapter 3.1). Many mitigation measures  
109 have been proposed, with significant effort made to identify those that are cost-  
110 effective (Pellerin et al., 2017). Less attention has been paid to the emerging ancillary  
111 effects of measures implemented alone or in combination and the issue of  
112 environmental impact transference, i.e. reducing one impact metric causes increase  
113 in other metrics.

114 In its National Low-Carbon Strategy (SNBC), France has set a target to reduce  
115 agricultural sector emissions by 18% by 2030 compared to a 2015 baseline (MTES,  
116 2020). Among other strategies, the SNBC highlights N<sub>2</sub>O and CH<sub>4</sub> emission reduction  
117 by “*reducing excess protein intake in animal diets*” and “*limiting enteric fermentation*  
118 *through adjustments to animal feed...*” (MTES, 2020). Given this ambition, our model  
119 aims to assess the emissions reduction potential (expressed in CO<sub>2</sub> equivalent -  
120 CO<sub>2</sub>eq) from cattle feedlots while accounting for potential environmental impact  
121 transference and any trade-offs with productivity and profit.

### 122 **3 Material and methods**

123 We developed an  $\epsilon$ -constrained multiobjective (MO) model – solved through  $\epsilon$ -  
124 constrained technique – defining two objectives in diet formulation: profit maximization  
125 and environmental impact minimization. The  $\epsilon$ -constrained is a MO technique, which  
126 overcomes convexity issues in nonlinear programming, in contrast to the weighted  
127 sum technique (Bérubé et al., 2009). We use the nonlinear profit-maximizing diet  
128 model proposed by Marques et al. (2020), which is based on the predictive equations  
129 of nutrient requirements from NASEM (2016) and Tedeschi and Fox (2020). Using the  
130 NASEM (2016) system, the NLPMD was shown to be effectively solved through

131 parametric linear programming, i.e., we can obtain the optimal solution by solving a  
132 finite number of linear programming models. Thus, our proposed nonlinear MO model  
133 can be solved by the same technique, from which we derive trade-offs and sensitivity  
134 analysis of emissions versus profit. Moreover, we integrated our optimization model  
135 with the data file generated by the “Ruminant Nutrition System” software (Tedeschi  
136 and Fox, 2020a, 2020b) to import all the animal requirement parameters.

### 137 3.1 Feedstuff properties

138 We obtained the nutritional properties of feedstuffs from NASEM (2016), which has a  
139 library with over 200 feeding ingredients. The mathematical model developed by  
140 Marques et al., (2020) requires the following properties to evaluate the nutritional  
141 requirements: metabolizable protein (MP), physically effective neutral detergent fiber  
142 (peNDF), fat content (FAT), ruminally degradable protein (RDP), crude protein (CP),  
143 net energy for maintenance and gain (CNE<sub>m</sub> and CNE<sub>g</sub>), and dry matter (DM) to “as  
144 fed” (AF) conversion for each ingredient. We obtained LCA information of each  
145 ingredient from the ECOALIM database (Wilfart et al., 2016). Analogous to Garcia-  
146 Launay et al. (2018), we considered the following environmental impacts: phosphorus  
147 demand (PD, in kg P/kg of ingredient DM), non-renewable energy (NRE, MJ/kg of  
148 ingredient DM), climate change potential (CC, in kg CO<sub>2</sub>eq/kg of ingredient DM),  
149 acidification potential (AC, in mol H<sup>+</sup>-eq/kg of ingredient DM), eutrophication potential  
150 (EU, in kg PO<sub>4</sub><sup>3-</sup>-eq/kg of ingredient DM) and land occupation (LO, m<sup>2</sup> year/kg of  
151 ingredient DM).

152 The CH<sub>4</sub> emission from enteric fermentation is calculated using a linear-  
153 equivalent equation from Escobar-Bahamondes et al. (2017) and that from manure  
154 management uses the IPCC Tier 2 (IPCC, 2006). Both equations can be split into the  
155 contribution of each ingredient  $j$ , considering their partial nutritional composition, thus  
156 being integrated linearly into the model. For simplification, the CH<sub>4</sub> equation had its fat  
157 factor adjusted to utilize the first rather than the third power, with  $R^2 \leq 0.99$ . Moreover,  
158 we consider the constraint that the feedlot-fed cattle diet typically has less than 65%  
159 DM forage content. We used the conversion factor of 34 kg CO<sub>2</sub>eq / kg CH<sub>4</sub> (IPCC,  
160 2013). For the N<sub>2</sub>O emissions, we use the IPCC Tier 2, which also does not affect the  
161 structure of the mathematical model; i.e., it can still be solved using the same  
162 technique. For N<sub>2</sub>O, we consider the animal’s final weight in a dry lot system (0.02 kg  
163 N<sub>2</sub>O / kg Nitrogen excreted),  $N_{\text{retention\_frac}}$  of 7% and conversion rates of 298 kg CO<sub>2</sub>eq

164 / kg N<sub>2</sub>O (IPCC, 2013), and 1.57 kg N<sub>2</sub>O-N / kg N<sub>2</sub>O (IPCC, 2006). The equations are  
165 shown in appendix Equations A.1.

### 166 3.2 Multiobjective approach

167 The NLPMD model (Marques et al., 2020) has the advantage of being solved through  
168 linear parametric programming. This advantage derives from the fact that while the  
169 NLPMD is solved for a variable SWG and ingredient inclusions  $x_j$  for each feed  $j \in J$ ,  
170 fixing a value for SWG reduces the NLPMD to the least-cost model, which is a linear  
171 model. Thus, parameterizing SWG allows us to find the optimal NLPMD and the  
172 respective optimal SWG. The parametrically linearized objective function in (1)  
173 computes profit as a function of feeding time  $T$  (days), animal selling price  $S$  (€ / kg  
174 SW), dry matter intake  $DMI$  (kg of feed/day), initial shrunk bodyweight  $SBW_0$  (kg SW),  
175 purchase price  $p_0$  (€ / kg SW), the parametric variable shrunk weight gain SWG (kg  
176 SW / day), and for each feed  $j \in J$  their respective costs  $c_j$  (€ / kg of feed DM), and  
177 inclusion in the diet  $x_j$  (%DM). We can simplify equation (1) by considering that the  
178 purchase price  $p_0$  and selling price  $S$  are equal; thus, profit is given by growth minus  
179 the diet cost during the feeding period.

$$Z(SWG, \mathbf{x}) = T \left[ S \times SWG - DMI \sum_{j \in J} c_j x_j \right] - SBW_0 \times (p_0 - S) \quad (1)$$

180 We can assemble the objective function of the six environmental impacts  $k \in K = \{PD,$   
181  $NRE, CC, AC, EU, LO\}$  into a single environmental impact metric (EI) as shown in (2).  
182 The  $LCA_{jk}$  for each feed  $j \in J$  and environmental impact  $k \in K$  is weighted by a  
183 coefficient  $\beta_k$ , such that  $\sum_{k \in K} \beta_k = 1$ . This coefficient balances the relative “importance”  
184 of each LCA in the objective function. In practice, the weights must be chosen in a way  
185 that avoids environmental impact transference. That is, the propensity for reducing  
186 one impact at the cost of increasing others. The first part of equation (2) is identical to  
187 Garcia-Launay et al., (2018). The second includes the CH<sub>4</sub> and N<sub>2</sub>O emission  
188 contribution from each ingredient converted to (kg CO<sub>2</sub>eq/kg of ingredient DM). Both  
189 are subject to the exact weighting for climate change potential ( $\beta_{CC}$ ). For mathematical  
190 purposes, we use normalized LCA values in (2) and convert them back to marginal  
191 values to present the results. This approach does not change the optimal solution in  
192 the model.



$$EI(\mathbf{x}) = T \times DMI \left( \sum_{k \in K} \beta_k \left( \sum_{j \in J} x_j LCA_{jk} \right) + \beta_{CC} \left( \sum_{j \in J} x_j CH4_j + N2O_j \right) \right) \quad (2)$$

193 The multiobjective function is the convex combination of functions (1) and (2):  
 194  $MO(\lambda, SWG, \mathbf{x}) = \lambda \times Z(SGW, \mathbf{x}) - (1 - \lambda) \times EI(\mathbf{x})$ , such as  $\lambda \in [0; 1]$ . When  $\lambda = 1$ , we  
 195 are maximizing only the profit function, for which we can compute the reference  
 196 (maximum) environmental impact  $EI_{REF-ub}$ , using (2). Conversely, for  $\lambda = 0$ , we can find  
 197 the minimum environmental impact  $EI_{REF-lb}$ . The functions (1) and (2) can have the  
 198 time parameter  $T$  replaced by a target weight, and be written as a function of  $SWG$ ,  
 199 as  $T = (SBW_f - SBW_0) / SWG$ . We used the  $\varepsilon$ -constrained method instead of the  
 200 weighted sum since the latter can skip solution points in the solution frontier of  
 201 nonlinear problems (Bérubé et al., 2009). With the combined function, we can  
 202 generate the complete solution frontier for the nonlinear MO problem using the  $\varepsilon$ -  
 203 constrained method. In **Algorithm 1** we show how to obtain the efficient frontier  
 204 defined by the nutritional constraints in the NLPMD. In Algorithm 1, line 2, by solving  
 205 the NLPMD model we calculate the upper bound environmental impacts ( $EI_{REF-ub}$ ), i.e.,  
 206 the impacts when the objective is only to maximize profit. Alternatively, replacing the  
 207 objective function of the NLPMD by minimizing (2), we compute the minimum possible  
 208 environmental impact ( $EI_{REF-lb}$ ), i.e., the lower bound, in line 3. To generate a frontier  
 209 with  $N$  points, in line 4 we compute the step value  $\varepsilon = (EI_{REF-ub} - EI_{REF-lb})/N$ , and then  
 210 solve the nonlinear model (NLPMD)  $N$  times with the additional constraint  $EI(\mathbf{x}) = EI_{REF-}$   
 211  $lb + \varepsilon \times s$ , where  $s \in \mathbb{Z}_0^+ \leq N$  (lines 5 to 7).

212 Each step  $s$  requires solving the nonlinear profit-maximizing model, thus the  
 213 value  $N$  is defined depending on the desired granularity of the efficiency frontier and  
 214 the available computational power. Marques (2020) highlights that using the golden  
 215 section search algorithm instead of brute force to solve the parametric linear  
 216 programming model (NLPMD), reduces time complexity from  $O(n)$  to  $O(\log n)$ . Such  
 217 reduction assumes a precision of  $10^{-3}$  and  $N = 100$ , this choice reduces the resolution  
 218 of 240,250 models to 1,465.

---

**Algorithm 1:** Pseudo-code procedure to build the efficiency frontier.

---

1 **input:** animal characteristics, Ingredients parameters, environmental impact  
 LCAs, interval ( $N$ )

```

2   ElREF-ub ← El(x* | {Max: MO( $\lambda = 1$ , SWG, x )})
3   ElREF-lb ← El(x* | {Max: MO( $\lambda = 0$ , SWG, x )})
4    $\varepsilon = (El_{REF-ub} - El_{REF-lb})/N$ 
5   for s = 0 to N do
6       solve NLPMD:{   Max: MO( $\lambda = 1$ , SWG, x),
                       s.t.: El(x) ≤ ElREF-lb +  $\varepsilon \times s$ }
7   end for

```

---

219

### 220 3.3 Analysis and scenarios

221 We use one typical feedlot input in the French production system: Charolais steers  
222 fattened from 350 kg to 620 kg (live weight) with body condition score 5, sold at €3.73  
223 (2015 reference) per kilogram of carcass weight equivalent (CWE), or €2.46 per kg  
224 SWG (IDELE, 2016) – note that CWE is approximate  $0.66 \times$  SWG (Tedeschi and Fox,  
225 2020a, 2020b). We use typical ingredients available in France to compose the diet,  
226 presented in Table 1. The table contains ingredient cost, minimum and maximum  
227 inclusion levels in the diet, and their respective LCA. Such values are the same as  
228 those used by Garcia-Launay et al. (2018), allowing us to compare the results. We  
229 extracted the properties of the ingredients used in the mathematical model from the  
230 RNS model (Tedeschi and Fox, 2020a, 2020b), generating the RData file used to run  
231 the model. The model and respective data used are available in Marques (2021). We  
232 estimate animal full-cycle GHGs and assume in both the scenarios that the animals  
233 bring an overhead emission (i.e. emissions accumulated prior to the current process  
234 of interest) of 14.3 kg CO<sub>2</sub>eq / kg LW (12.24 kg CO<sub>2</sub>eq / kg CWE, at the final live weight  
235 of 620kg) from birth and raise before being moved to the feedlot growing phase  
236 (Desjardins et al., 2012).

237 Table 1 – Ingredients’ prices and nutritional properties used in the computational  
238 simulation.

| Feed                            | Cost<br>(€/kg DM) | Forage<br>(%DM) | DM<br>(%AF) | CP<br>(%DM) | Fat<br>(%DM) | NDF<br>(%DM) | TDN<br>(%DM) | NE <sub>ma</sub><br>(Mcal/kg) | NE <sub>ga</sub><br>(Mcal/kg) | RUP<br>(%CP) | peNDF<br>(%NDF) |
|---------------------------------|-------------------|-----------------|-------------|-------------|--------------|--------------|--------------|-------------------------------|-------------------------------|--------------|-----------------|
| Urea                            | 0.39              | 0               | 99.0        | 281.0       | 0            | 0            | 96.6         | 2.42                          | 1.7                           | 0            | 0               |
| Sugar beet pulp<br>dehydrated   | 0.23              | 0               | 91.0        | 9.8         | 1.43         | 44.6         | 71.8         | 1.69                          | 1.07                          | 52           | 60              |
| Corn gluten feed                | 0.23              | 0               | 89.6        | 24.0        | 4.2          | 34.64        | 74.5         | 1.77                          | 1.15                          | 24           | 40              |
| Corn gluten meal<br>(gluten 60) | 0.78              | 0               | 92.7        | 65.5        | 2.6          | 11           | 84.2         | 2.06                          | 1.4                           | 47           | 40              |

|                                  |      |       |      |      |      |       |       |      |      |    |    |
|----------------------------------|------|-------|------|------|------|-------|-------|------|------|----|----|
| Molasses                         | 0.23 | 0     | 75.0 | 8.5  | 1    | 0     | 79.4  | 1.92 | 1.28 | 0  | 0  |
| Rapeseed meal                    | 0.27 | 0     | 90.1 | 41.5 | 4.77 | 27.66 | 73    | 1.73 | 1.11 | 31 | 40 |
| Rapeseed oil                     | 0.92 | 0     | 99.0 | 0    | 100  | 0     | 193.5 | 5.3  | 3.94 | 0  | 0  |
| Sunflower meal without dehulling | 0.18 | 0     | 93.0 | 26.3 | 2.6  | 42    | 60.5  | 1.32 | 0.75 | 23 | 50 |
| Sunflower oil without dehulling  | 0.89 | 0     | 99.0 | 0    | 100  | 0     | 193.5 | 5.3  | 3.94 | 0  | 0  |
| Wheat bran                       | 0.13 | 0     | 88.7 | 17.0 | 4.5  | 44    | 71.5  | 1.68 | 1.06 | 23 | 45 |
| DDGS Wheat                       | 0.31 | 0     | 92.6 | 29.0 | 8    | 50.1  | 74.4  | 1.77 | 1.14 | 54 | 40 |
| Wheat feed flour                 | 0.22 | 0     | 95.0 | 10.0 | 1.3  | 6     | 86.1  | 2.12 | 1.45 | 17 | 5  |
| Wheat gluten feed                | 0.20 | 0     | 88.5 | 20.1 | 4.09 | 27    | 81.2  | 1.98 | 1.32 | 15 | 10 |
| Wheat middlings                  | 0.16 | 0     | 89.0 | 18.4 | 5    | 38    | 74.7  | 1.78 | 1.15 | 14 | 15 |
| Baled grass                      | 0.09 | 100.0 | 89   | 10   | 3    | 67    | 59.5  | 1.29 | 0.72 | 34 | 95 |
| Sunflower meal low dehulling     | 0.25 | 0     | 93.0 | 40.2 | 3    | 38    | 62.3  | 1.38 | 0.8  | 23 | 45 |
| Sunflower meal high dehulling    | 0.30 | 0     | 93.0 | 48.9 | 3.3  | 35    | 65.9  | 1.5  | 0.91 | 23 | 40 |
| Maize silage                     | 0.10 | 100.0 | 35.0 | 8.0  | 3.18 | 41    | 72.7  | 1.71 | 1.1  | 21 | 82 |
| Grass silage                     | 0.11 | 100.0 | 35.0 | 14.7 | 5.4  | 57    | 62.8  | 1.4  | 0.82 | 24 | 80 |

239

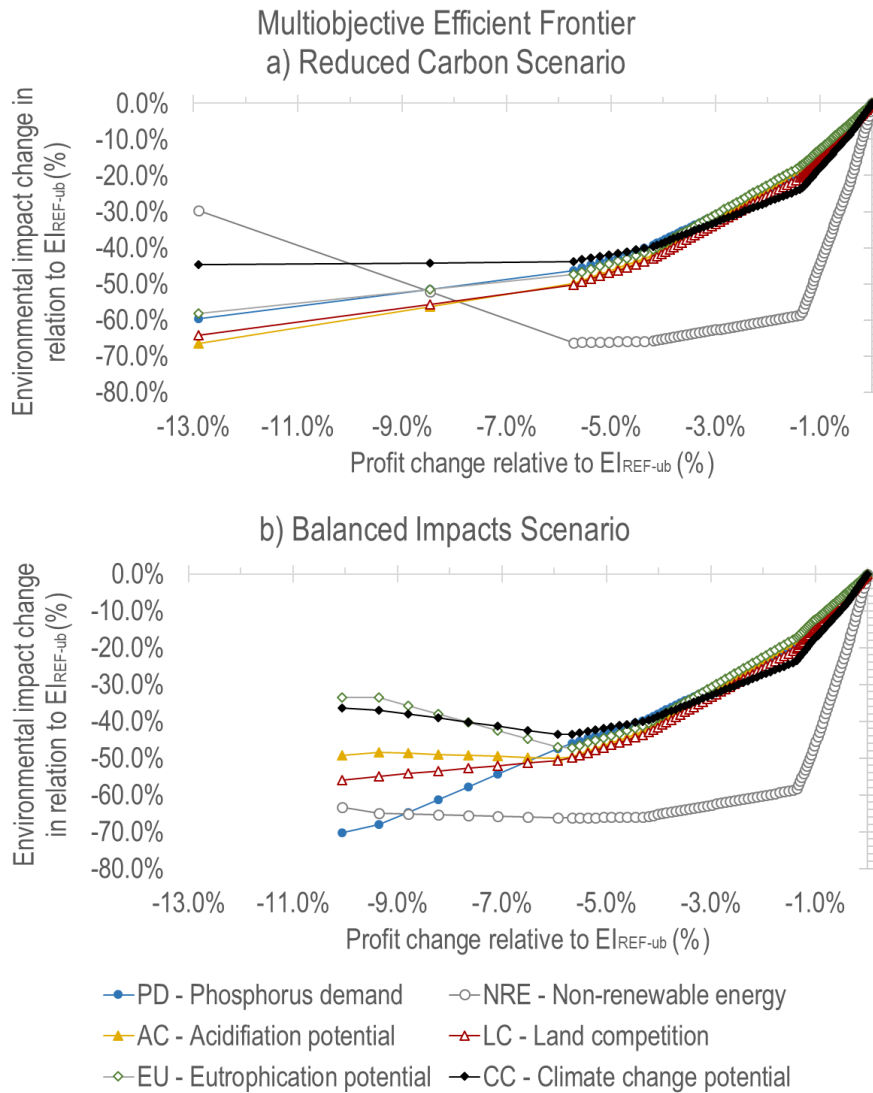
240 We analyze two trade-off dynamic scenarios with different environmental  
241 impact weights  $\beta$ : “RCS” (reduced carbon scenario), and “BIS” (balanced impacts  
242 scenario). These scenarios offer alternative perspectives on sustainable intensification;  
243 the first focusing solely on GHG mitigation, the second targeting GHG mitigation that  
244 avoids impact transference. In the RCS, we run the multiobjective model with weights  
245 1 for  $\beta_{CC}$  and 0 for the rest. This allows us to estimate maximum carbon abatement  
246 and respective costs in the context of a typical French feedlot. In the BIS we use the  
247 same arbitrary weights as Garcia-Launay et al., (2018): 0.4 for  $\beta_{CC}$ , 0.2 for  $\beta_{PD}$ ,  $\beta_{NRE}$ ,  
248 and  $\beta_{LO}$ , and 0 for  $\beta_{AC}$ ,  $\beta_{EU}$ . In this scenario, we normalize the impact values before  
249 running the model. We run sensitivity analysis on each environmental output to  
250 analyze the environmental transference impacts based on the inputs  $\beta_k$ , for  $k \in K$ , and  
251 the MO convex weight  $\lambda$ .

## 252 4 Results

253 The NLPMD solution frontier for the balanced impacts scenario (BIS) and the reduced  
254 carbon scenario (RCS) minimization are shown in Figure 1, which shows the relative  
255 change in environmental impacts related to change in profit, both using the maximum  
256 profit solution as baseline ( $EI_{REF-ub}$ ). At this point, the absolute environmental impact

257 is the same for both scenarios since their objective function is essentially equal, given  
258 by equation (1). In contrast,  $EI_{REF-ib}$  is given by equation (2); thus, the objective  
259 functions BIS and RCS differ in direction due to the differing weights of coefficient  $\beta_k$ .  
260 The x-axis is expressed as a percentage reduction of the maximum profit of €1139.00  
261 (GHG reduction = 0%), the minimum weighted environmental impact is obtained for  
262 the BIS and RCS on the right-hand side of the graph at (a) €992.05 (GHG reduction =  
263 44.7%, equivalent to 483 kg CO<sub>2</sub>eq) and (b) €1024.34 (GHG reduction = 36.4%,  
264 equivalent to 392 kg CO<sub>2</sub>eq), respectively. In the BIS the minimum impact scenario is  
265 not the minimum CO<sub>2</sub>eq emissions solution. Furthermore, the global minimum CO<sub>2</sub>eq  
266 solution is only found on the RCS for a high reduction in profit.

267



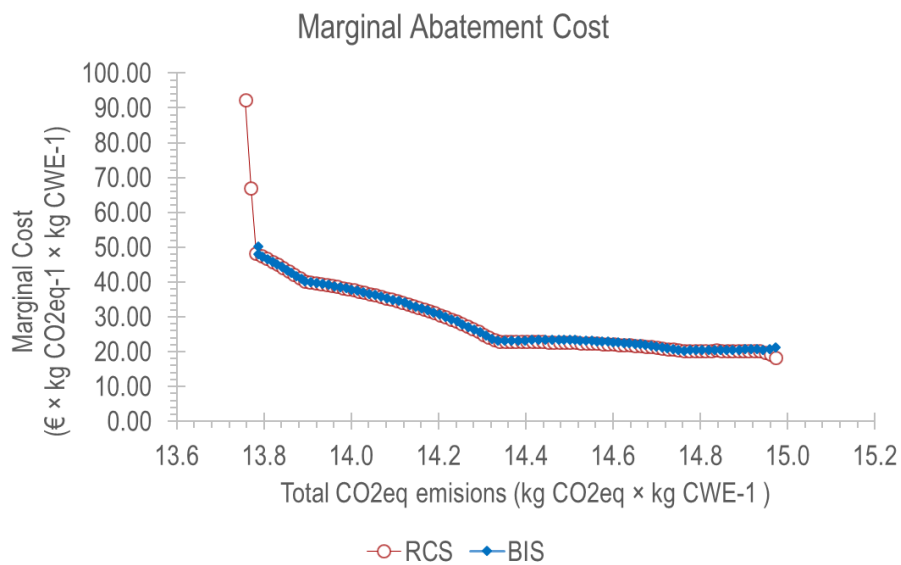
268

269 **Figure 1** – Efficient solution frontier for (a) reduced carbon scenario and (b) balanced  
 270 impacts scenario. Each solution (mark) is associated with a decrease in profit (x-axis)  
 271 and was plotted with its associated percentage change in each of the environmental  
 272 impacts (y-axis) calculated in relation to  $EI_{REF-ub}$ , i.e., maximizing profit, which is the  
 273 same for both scenarios. The percentage change is measured in relation to the feedlot  
 274 baseline, not accounting for impacts generated prior to this feeding phase.

275

276 Figure 2 shows the marginal GHG abatement cost (€ / kg CO<sub>2</sub>eq / kg CWE) for  
 277 the balanced impacts scenario (BIS), and the reduced carbon scenario (RCS). The  
 278 total emissions intensities – i.e., pre-feedlot accumulated GHGs (14.3 kg CO<sub>2</sub>eq / kg  
 279 LW, at 350 kg LW) plus feedlot phase GHGs – vary from the maximum 14.99 kg CO<sub>2</sub>eq  
 280 / kg CWE, in both scenarios, to a minimum of 13.98 kg CO<sub>2</sub>eq / kg CWE for the BIS,

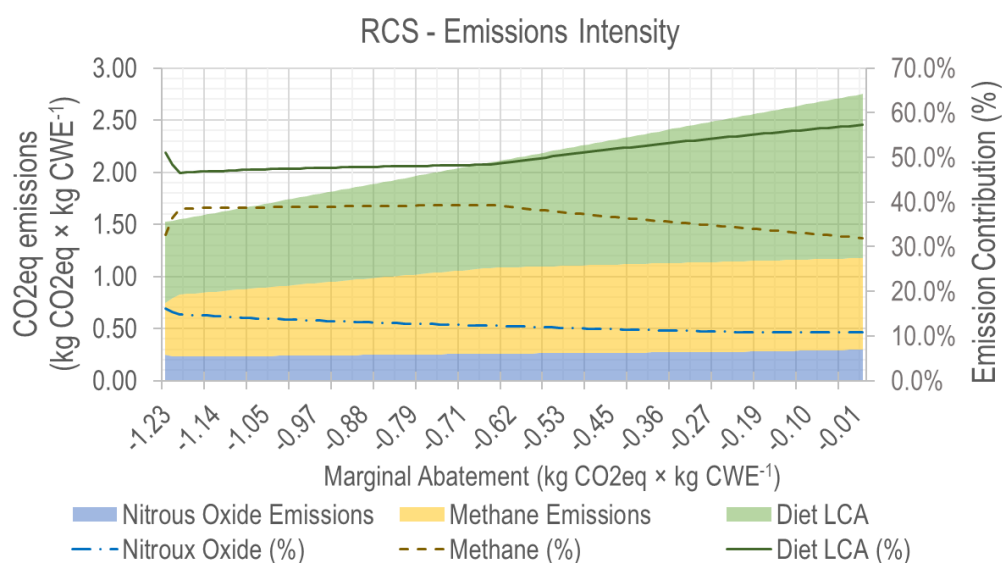
281 and 13.76 kg CO<sub>2</sub>eq / kg CWE in the RCS. The marginal abatement cost computes,  
 282 in relation to the baseline (E<sub>IREF-ub</sub>), the marginal profit loss per unit reduction in CO<sub>2</sub>eq  
 283 emissions. This cost solely reflects improvements in the feedlot operation, regardless  
 284 of the initial carbon footprint associated with the animals. Hence, the reduction of 1.23  
 285 kg CO<sub>2</sub>eq / kg CWE (RCS) represents the 44.7% GHG reduction shown in the far left  
 286 of Figure 1 (a). The equivalent maximum reduction for the BIS is 1.20 kg CO<sub>2</sub>eq / kg  
 287 CWE, achieved with a profit reduction of 5.7%.



288

289 **Figure 2** – The marginal abatement cost and its respective total emissions in the  
 290 animal life cycle (including initial footprint) are shown for the RCS (reduced carbon  
 291 scenario) and BIS (balanced impact scenario). Total emissions include overhead  
 292 before the feedlot-optimized phase of 12.74 kg CO<sub>2</sub>eq / kg CWE.

293

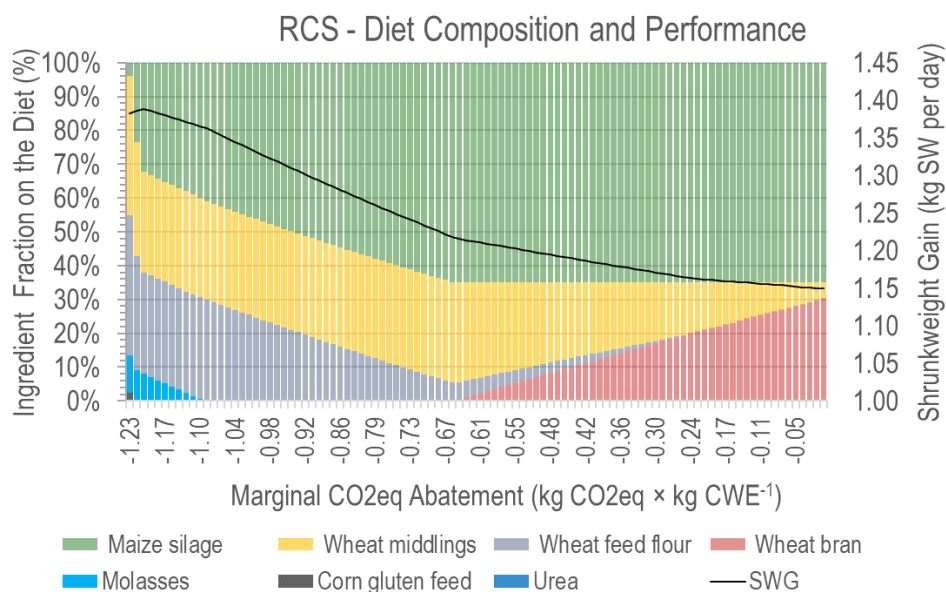


294

295 Figure 3 – Solution frontier of the climate change emission sources in the diet for the  
 296 RCS (reduced carbon scenario). Along with the marginal contribution of each source  
 297 (area graph), we also present the respective fraction of each source (lines) that  
 298 contributes the total feedlot emission. The x-axis shows the respective marginal  
 299 abatement obtained from the GHG reduction targets in the multiobjective model.

300

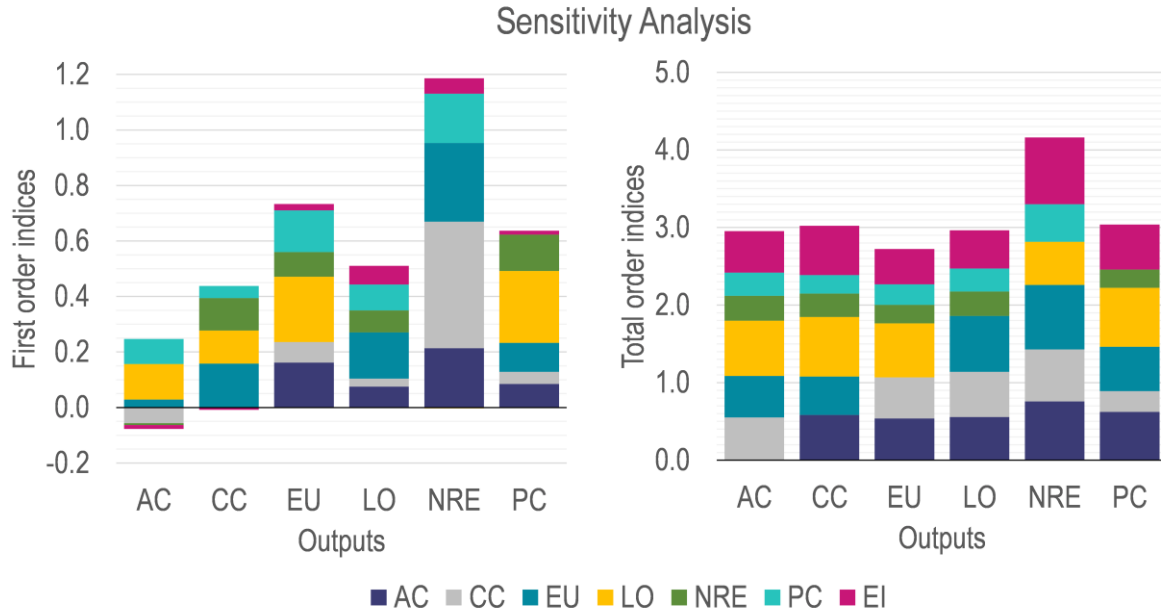
301 The contribution of each climate change factor, i.e., indirect emissions (diet  
 302 LCA), and direct animal emissions (CH<sub>4</sub> and N<sub>2</sub>O) are shown in Figure 3 for the RCS  
 303 (BIS results are included in supplementary material). Figure 3 shows that diet LCA,  
 304 CH<sub>4</sub>, and N<sub>2</sub>O represent, 58%, 32%, and 11% of the total carbon footprint in the  
 305 maximum profit solution. The RCS emissions start at a maximum of 1.57, 0.88, and  
 306 0.30 kg CO<sub>2</sub>eq / kg CWE, for diet, CH<sub>4</sub>, and N<sub>2</sub>O contributions, respectively. In the  
 307 minimum emissions solution, these values fall to 0.78, 0.50, and 0.25 kg CO<sub>2</sub>eq / kg  
 308 CWE (reductions of 54%, 32%, and 17%, respectively). The sum of these individual  
 309 contributions adds to the initial carbon footprint of 12.74 kg CO<sub>2</sub>eq / kg CWE,  
 310 representing the emissions decrease shown in Figure 2. Hence, these values and  
 311 behavior represent only the feedlot feeding phase.



312  
 313 **Figure 4** – Diet composition for each multiobjective model solution for the balanced  
 314 impact scenario (BIS), showing solution respective shrunken weight gain (SWG) on the  
 315 secondary axis (right-hand side). Each optimal diet composition in the multiobjective  
 316 solution space is presented in relation to its consequential marginal CO<sub>2</sub>eq abatement.  
 317 Only ingredients with inclusion greater than 0% in at least one multiobjective solution  
 318 are displayed.

319  
 320 Figure 4 presents the optimal diet composition for the efficient solution frontier. Each  
 321 optimal solution in the figure is characterized by the respective profit reduction and  
 322 marginal CO<sub>2</sub>eq abatement, which can be related to the results presented in Figure 3.  
 323 The feedstuff not shown in Figure 4 (included in Appendix Table A2) have entry-level  
 324 equals to zero throughout the whole MO solution space. Thus from the 19 ingredients  
 325 available, only 7 are used in at least one optimal solution of the efficient frontier. The  
 326 maximum and minimum values for SWG are 1.38 kg SW per day (at 1.23 kg CO<sub>2</sub>eq /  
 327 kg CWE abatements) and 1.15 kg SW per day (at zero abatements), respectively. This  
 328 change in daily weight gain is reflected on the feeding days until the animal is finished,  
 329 lowering from 225 days in the maximum profit solution to a minimum of 187 days in  
 330 the minimum GHG emissions solution. The resulting tables used to create all the  
 331 graphs are included in the supplementary materials.





332

333 **Figure 5** – Sobol sensitivity analysis of the environmental impacts outputs as a  
 334 function of the multiobjective function weights. While the outputs are the  
 335 measurements of the total impact in the solutions, the legend represents the weights  
 336  $\beta_k$ , for  $k \in K = \{PD, NRE, CC, AC, EU, LO\}$ , and the multiobjective weight  $(1 - \lambda)$   
 337 is represented by “EI”. The impacts are: AC, acidification potential; CC, climate change  
 338 potential; EU, eutrophication potential; LO, land occupation; NRE, non-renewable  
 339 energy usage; PC, phosphorus consumption.

340

341 Finally, Figure 5 shows the first and total order indices of the Sobol sensitivity analysis  
 342 for each of the environmental impacts. The first order indices show the highest volatility  
 343 of the NRE impact, highly associated with the  $\beta_{CC}$  and  $\beta_{EU}$  weights. In contrast, the AC  
 344 impact has the least variability when varying the inputs. The total order indices shows  
 345 that the relative variance with combined change of the weights is highest for the NRE  
 346 and similar for all other outputs. Moreover, although  $\beta_{CC}$  causes the least variability in  
 347 the outputs (except for NRE) in the first order, the total order indices show that  $\beta_{PC}$   
 348 and  $\beta_{NRE}$  are the impacts with least influence on the variability of others when changing  
 349 an arbitrary combination of weights. These results partially incorporate the behaviour  
 350 shown in Figure 1, especially of the NRE impact, which does not follow the same rate  
 351 of decrease as the other impacts in the MO efficient frontier.

352

## 353 5 Discussion

354 Feeding strategies to reduce GHG emissions observed in these results accord with  
355 other studies, namely reduction of forage in the diet (Koscheck et al., 2020), reduction  
356 of diet LCA (Garcia-Launay et al., 2018), and improved animal performance (Pashaei  
357 Kamali et al., 2016). Values obtained for SWG and the diet profiles are also consistent  
358 with the literature (IDELE, 2011). The environmental impact values we obtained are  
359 on average consistent with those reported by Garcia-Launay et al. (2018) and Wilfart  
360 et al. (2019). Any difference in impact values is expected and arises from a  
361 combination of choice of available ingredients and the use of the profit-maximizing  
362 objective function. Compared to the least-cost model, the NLPMD has a broader  
363 solution space, which allows for a greater variety of results regarding both diet cost,  
364 profit, and environmental impacts.

365 Our results indicate that the optimal GHG mitigation strategy for the growing  
366 feedlot phase (350 kg LW to 620 kg LW) is a combination of three sub-strategies: (i)  
367 reducing diet footprint, (ii) reducing animal CH<sub>4</sub> and N<sub>2</sub>O emissions, and (iii) increasing  
368 animal performance. For the RCS, Figure 1a shows that the mitigation strategy can  
369 be divided into three different groups, defined by the cost-effectiveness and maximum  
370 CO<sub>2</sub>eq reduction achievable. In the first group, high emission reduction is achieved  
371 (up to 0.62 kg CO<sub>2</sub>eq / kg CWE, for the RCS) mostly by reducing the diet LCA footprint,  
372 as seen in Figure 3. This is combined with a steady increase in animal performance,  
373 from 1.15 kg SW per day to 1.21 kg SW per day, shown in Figure 4. Note that this  
374 initial mitigation strategy is the cheapest, with a roughly constant cost of 22 € / (kg  
375 CO<sub>2</sub>eq / kg CWE), shown in Figure 2. This 24% emission reduction in the feedlot  
376 feeding phase – i.e. not accounting for overhead – in relation to the maximum profit  
377 baseline is consistent with the results of Garcia-Launay et al. (2018). However, to  
378 achieve higher marginal mitigation per kg CWE, the optimal solution is a combination  
379 of the sub-strategies, defining an intermediate group with emissions from 0.62 to 1.20  
380 kg CO<sub>2</sub>eq / kg CWE. Here, considering the CO<sub>2</sub>eq emissions reduction in the feeding  
381 phase ( $\Delta_{ERFP}$ ), the increase of animal performance,  $\Delta_{SWG} / \Delta_{ERFP} = 0.27$  (Figure 4),  
382 and constant reductions of CH<sub>4</sub>,  $\Delta_{CH_4} / \Delta_{ERFP} = -0.37$  and N<sub>2</sub>O,  $\Delta_{N_2O} / \Delta_{ERFP} = -0.05$   
383 (Figure 3), result in a constant increase in marginal abatement cost,  $\Delta_{cost} / \Delta_{ERFP} =$   
384 45.52. In the third group (reduction from 1.20 to 1.23 kg CO<sub>2</sub>eq / kg CWE), mitigation  
385 is considerably more expensive ( $\Delta_{cost} / \Delta_{ERFP} = 1465.56$ ) mainly due to the use of more

386 costly ingredients – replacing the maize silage (Figure 4) a considerably cheap  
387 ingredient. The cost-effectiveness grouping of the solution frontier is typical of MO  
388 models and is related to the intensity of divergence of the conflicting objectives.

389 Our model offers a more nuanced analysis of the environmental and economic  
390 trade-offs in feedlots by combining emissions factors with a maximum profit objective.  
391 Figure 3 shows that although the feedstuff LCA makes the largest contribution to total  
392 emissions, CH<sub>4</sub> and N<sub>2</sub>O together account for about 50% of total emissions. Thus,  
393 accounting for the CH<sub>4</sub> and N<sub>2</sub>O emissions from enteric fermentation and manure  
394 management in the optimization model has a significant impact on the CO<sub>2</sub>eq  
395 assessment, and thus, abatement levels. Furthermore, Figure 4 indicates a possibility  
396 to reduce environmental impacts by intensifying the production system, i.e., increasing  
397 SWG. These results show that both the choice of ingredients with lower impact  
398 footprint and less gaseous emissions yield, and shortening of the animal life cycle are  
399 a combined strategy in reducing CO<sub>2</sub>eq and other environmental impacts. This is  
400 notable in the minimum-impact solution, which is 38 days shorter than the maximum-  
401 profit solution (supplementary material). Reducing emissions by increasing animal  
402 performance can only be captured in the analysis by the use of the NLPMD rather than  
403 the typical least-cost model. Our results show that – other things being equal – an  
404 increase in animal efficiency alone can reduce 17% of the total GHG emissions  
405 intensity in the maximum-profit solution in the feedlot phase.

406 In the French feedlot context our work shows that significant GHG intensity  
407 abatement (about 8% from total emission intensity, from Figure 2) can be achieved  
408 solely in the feedlot growing phase while simultaneously reducing other environmental  
409 impacts. The reduction in GHG emissions intensity – aligned with proposed  
410 sustainable intensification of agriculture (Tilman et al., 2011) – shows that beef  
411 production levels can be maintained while reducing total emissions. Hence, we can  
412 infer that net mitigation in beef feedlot systems is possible, although a quantitative  
413 result would require a thorough analysis considering different beef demand projections.  
414 Moreover, the reduction in GHG emissions in Figure 1a, are shown to be achieved  
415 alongside the reduction of other impacts, i.e. without causing environmental impact  
416 transference. The maximum theoretical GHG emission abatement of 44.7% is  
417 guaranteed to occur in the RCS. At this point, the RCS indicates a degree of impact  
418 transference – with a conspicuous slight decrease of GHG emissions at the expense

419 of increasing NRE emissions – however without having any EI surpassing the  
420 reference values of the  $EI_{REF-ub}$  solution. However, with the RCS we can assess the  
421 GHG mitigation gap required to avoid transference. The difference between the  
422 theoretical maximum reduction (RCS) and the BIS reduction on the feedlot growing  
423 phase is only 8.3%. Moreover, the maximum reduction in the BIS is achieved at similar  
424 costs in the RCS, as observed in Figure 2. Ultimately, our results show that cost-  
425 effective GHG mitigation in beef feedlot can imply in overall environmental impact  
426 reduction, i.e. indirectly reducing land occupation, soil eutrophication, i.a. Hence, the  
427 reduction on  $CH_4$  and  $N_2O$  direct and indirect emissions does not necessarily requires  
428 the usage of feedstuff that carries heavy environmental footprint, e.g. wheat DDGS or  
429 molasses, which accumulate great land occupation LCA.

430 The sensitivity analysis in Figure 5 shows that the objective of minimizing  
431  $CO_{2eq}$  emissions is consistent with reduction in most impacts, although antagonistic  
432 with NRE. This result suggests the existence of correlation between NRE and CC LCA  
433 impacts in the ingredients. However, a thorough analysis of feedstuff production  
434 processes and LCA would be required to prove this hypothesis. Overall, the sensitivity  
435 analysis indicates that the complex dynamics between impacts will most certainly  
436 produce impact transference with extreme choices of the parameters  $\beta$  and  $\lambda$ , i.e.  
437 minimizing solely one impact. Moreover, comparing the sensitivity analysis with the  
438 results from Figure 1, we see that for intermediate solutions in the efficient frontier ( $0$   
439  $< \lambda \leq 1$ ), all impacts can be reduced simultaneously with minimal transference among  
440 them. Thus, an arbitrary – and relatively balanced – choice of weights  $\beta$  does not affect  
441 significantly the solutions of MO model within a certain range of  $\lambda$ , i.e., balancing profit  
442 and impacts. However, caution is required in the case of extreme solutions (such as  
443 the RCS at  $\lambda = 0$ , minimizing only CC), as those are much more likely to cause impact  
444 transference.

445 Model limitations derive mainly from our choice of data and uncertainties in the  
446 ruminant nutrition system. Improving accuracy in enteric fermentation and manure  
447 management estimates is crucial to improve GHG mitigation analysis. Accordingly, the  
448 model incorporates uncertainties from the systems and equations used in estimating  
449  $N_2O$  and  $CH_4$  emissions, and global warming potential (GWP) factors for  $CH_4$  and  $N_2O$   
450 (IPCC, 2013). Moreover, these results neglect stochasticity both in animal and  
451 ingredient prices. By introducing stochasticity, one can derive more precise estimates

452 of the expected GHG reduction under alternative policy and possible carbon tax  
453 assumptions. Future research can also explore the inclusion of agro-industrial by-  
454 products in the animal diet as a strategy to reduce emissions. Figures 1 – 4 suggests  
455 that the inclusion of by-products – which usually carry lower LCA footprint – in the  
456 animal diet may further decrease all environmental impacts, as suggested by literature  
457 (Oishi et al., 2011). This is corroborated by Figure 3, which shows that the main source  
458 of CO<sub>2</sub>eq is LCA footprint.

459 This work could be expanded to a broader, i.e., regional, analysis of feedlots  
460 with different operational conditions, providing more accurate predictions of abatement  
461 potential at a regional scale similar to that presented by Toorn et al. (2021). A complete  
462 analysis of beef systems would require multiple MO models representing each feeding  
463 phase to assess the optimal lifecycle strategy from growing to finishing. A significant  
464 proportion of the total GHGs arise from the grazing phase. Thus, optimal mitigation  
465 strategies would ideally combine the grazing phase (e.g., on-pasture supplementation)  
466 with feedlot finishing measures. Combining this work with other models, such as De  
467 Oliveira Silva et al. (2018), would help to address GHG impact mitigation potential of  
468 mixed systems. Evaluating complete systems is a complex task that would still need  
469 to couple the calf-cow interaction, and to coherently assess the footprint of each  
470 animal. Methodologically, this model could theoretically be formulated by the means  
471 of dynamic programming coupled with this model. However, computational tractability  
472 is a challenge and will considerably increase the number of optimizations required.

## 473 **6 Conclusion**

474 This paper demonstrates the advantages of a multiobjective model to evaluate the full  
475 complexity of the environmental and economic trade-offs involved in cattle feeding  
476 decisions. Our methodology can efficiently solve the nonlinear profit-maximizing diet  
477 model in regard of CH<sub>4</sub> and N<sub>2</sub>O emissions calculations, diet LCA and other  
478 environmental impacts. Results suggest that optimal mitigation is a combination of  
479 well-known strategies applied concurrently and that it is possible to avoid significant  
480 environmental impact transference.

481 In the French feedlot context, significant CO<sub>2</sub>eq abatement can be obtained  
482 solely from changing feeding practices, i.e., increasing animal performance, reducing  
483 diet life cycle, and reducing CH<sub>4</sub> and N<sub>2</sub>O production from enteric fermentation and

484 manure decomposition. This CO<sub>2</sub>eq abatement can be obtained simultaneously with  
485 overall lower environmental impacts. This share of abatement in French feedlots is  
486 seemingly consistent with government proposals in the SNBC to reduce agricultural  
487 GHG emissions by 18% by 2030. It is salient, however, that an in-depth analysis along  
488 the whole animal lifecycle must be conducted to determine the full extent to which  
489 environmental impacts, and especially CO<sub>2</sub>eq emissions, can be reduced through  
490 feeding strategies. Our model is the basis of a decision support system to guide  
491 farmers and policymakers towards more accurate metrics for evaluating the impacts  
492 of different feeding strategies on GHG emissions mitigation.

### 493 **Acknowledgments**

494 RdOS acknowledges the support of a University of Edinburgh Chancellors Fellowship  
495 funded by the Data Driven Innovation initiative as part of the Edinburgh and South  
496 East of Scotland City Region Deal and CAPES Foundation for the scholarship no.  
497 10180/13-3. DM acknowledges UKRI support under grant number BB/T004436/1. DM,  
498 RdOS and LB acknowledge support under UKRI grant ES/N013255/2.

### 499 **Declaration of interest**

500 None.

### 501 **Ethics statement**

502 Not applicable.

### 503 **Software and data repository resources**

504 <https://github.com/BlackNellore/GreenFeeding>

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