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Analysis of multivariate time-series using the MARSS package

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Preface

The motivation for our work with MARSS models was a collaboration with Rich Hinrichsen (Hinrichsen and Holmes, 2009). Rich developed a framework for analysis of multi-site population count data using MARSS models and bootstrap AICb. Our work (EEH and EJW) extended Rich's framework, made it more general, and led to the development of a parametric bootstrap AICb for MARSS models, which allows one to do model-selection using datasets with missing values(Ward et al., 2009; Holmes and Ward, 2010). Later, we developed additional algorithms for simulation and confidence intervals. Discussions with Mark Scheuerell led to an extensive revision of the EM algorithm and to the development of a general EM algorithm for constrained MARSS models(Holmes, 2010). Discussions with Mark also led to a complete rewrite of the model specification so that the package could be used for MARSS in general – rather than simply the form of MARSS model used in our (EEH and EJW) applications. Many collaborators have helped testing the package; we thank especially Yasmin Lucero, Mark Scheuerell, Kevin See, and Brice Semmens. Development of the code into a R package would not have been possible without Kellie Wills, who developed the package and wrote the majority of the code outside of the algorithm functions.

The case studies used in this manual were developed for workshops on analysis of multivariate time series data given at the Ecological Society meetings since 2005 and taught by us (EEH and EJW) along with Yasmin Lucero, Stephanie Hampton, Brice Semmens, and Mark Scheuerell. The case study on extinction estimation and trend estimation was initially developed by Brice Semmens and later extended by us for this manual. The algorithm behind the TMU figure in case study 1 was developed during a collaboration with Steve Ellner (Ellner and Holmes, 2008).

EEH and EJW are research scientists at the Northwest Fisheries Science Center in the Mathematical Biology program. This work was conducted as part of our jobs at the Northwest Fisheries Science Center, a research center for NOAA Fisheries which is a US federal government agency. A CAMEO grant from NOAA Fisheries supported Kellie Wills. During the initial stages of this work, EJW was supported on a post-doctoral fellowship from the National Research Council.

You are welcome to use the code and adapt it with attribution. It may not be used in any commercial applications. Links to more code and publications on MARSS applications can be found by following the links at EEH's website http://faculty.washington.edu/eeholmes Links to our papers that use these methods can also be found at the same website.

Contents

1 The MARSS package 1
1.1 Important notes about the algorithms used in MARSS 1.0 2

2 The main MARSS functions 5
2.1 Fitting a MARSS model to data 5
2.2 Using a fitted marss object (`class=marssMLE`) 6

3 MARSS model specification in the core functions 7
3.1 Specifying the fixed and free components of the parameters . . . 8
3.2 Limits on the forms of the parameter constraints (version 1.0) . 9

4 The PopMARSS wrapper function 11
4.1 PopMARSS, a wrapper for MARSS 11
4.2 Process equation constraints 12
4.3 Observation equation constraints 15

5 Algorithms used in the MARSS package 17
5.1 Kalman filter and smoother 17
5.2 The exact likelihood 18
5.3 Parameter estimation 19
5.4 Parametric and innovations bootstrapping 20
5.5 Simulation and forecasting 21
5.6 Model selection 21

6 Examples 23
6.1 Fit different MARSS models to a dataset 23
6.2 Print the model and make sure it looks correct 28
6.3 Compute CIs on a fitted model 28
6.4 Work with vectors of just the estimated params 30
6.5 Simulate data from a MARSS model 30
6.6 Compute bootstrap AIC for a model 32

7 Case studies: instructions 35

8 Case Study 1: Count-based PVA for data with observation error 37
8.1 The Problem 37
8.2 Simulated data with process and observation error 38
8.3 Parameter estimation 41
8.4 Probability of hitting a threshold $\Pi(x_d, t_e)$ 46
8.5 Certain and uncertain regions 51
8.6 More risk metrics and some real data 53
8.7 Confidence intervals 55
8.8 Comments 56

9 Case study 2: Combining multi-site and subpopulation data to estimate trends and trajectories 57
9.1 The problem 57
9.2 Analyze assuming a single total Puget Sound population 59
9.3 Changing the assumption about the observation variances 64
9.4 Analyze the data assuming North and South subpopulations . . 67
9.5 Using `PopMARSS` to fit other population and observation error structures 71
9.6 Discussion 73

10 Case Study 3: Using MARSS models to identify spatial population structure and covariance 77
10.1 The problem 77
10.2 Analysis for question 1: how many distinct subpopulations? . . . 77
10.3 Analysis for question 2: Is Hood Canal separate? 81

11 Case Study 5: Using state-space models to analyze noisy animal tracking data 85
11.1 A simple random walk model of animal movement 85
11.2 The problem 85
11.3 Using the Kalman-EM algorithm to estimate locations from bad tag data 87
11.4 Comparing turtle tracks to proposed fishing areas 90
11.5 Using `fields` to get density plots of locations 91
11.6 Using specialized packages to analyze tag data 91

A Textbooks and articles that use MARSS modeling for population modeling 93

B Package MARSS: Object structures 97
B.1 Model objects: class ‘marssm’ 97
B.2 Wrapper objects: class ‘popWrap’ 98
B.3 ML estimation objects: class ‘marssMLE’ 99

C Package MARSS: Base functions and wrappers 101

References 103

Index 107

1

The MARSS package

The MARSS package is designed to fit constrained and unconstrained linear MARSS models of the form

$$\mathbf{x}_t = \mathbf{B}\mathbf{x}_{t-1} + \mathbf{u} + \mathbf{e}_t, \text{ where } \mathbf{e}_t \sim \text{MVN}(0, \mathbf{Q}) \tag{1.1a}$$

$$\mathbf{y}_t = \mathbf{Z}\mathbf{x}_t + \mathbf{a} + \boldsymbol{\eta}_t, \text{ where } \boldsymbol{\eta}_t \sim \text{MVN}(0, \mathbf{R}) \tag{1.1b}$$

$$\mathbf{x}_1 \sim \text{MVN}(\pi, \mathbf{V}_1) \tag{1.1c}$$

The model includes random variables, parameters and data:

$\mathbf{x}_t$ is a $m \times 1$ column vector of the hidden states at time t. It is a realization of the random variable $\mathbf{X}_t$.

$\mathbf{e}_t$ is a $m \times 1$ column vector of the process errors at time t. It is a realization of a multivariate normal random variable with mean 0 and $\Sigma = \mathbf{Q}$.

$\mathbf{y}_t$ is a $n \times 1$ column vector of the observed data at time t. Missing values are allowed.

$\boldsymbol{\eta}_t$ is a $n \times 1$ column vector of the non-process errors at time t. It is a realization of a multivariate normal random variable with mean 0 and $\Sigma = \mathbf{R}$.

$\mathbf{B}$ is a parameter and is a $m \times m$ matrix.

$\mathbf{u}$ is a parameter and is a $m \times 1$ column vector.

$\mathbf{Q}$ is a parameter and is a $m \times m$ variance-covariance matrix.

$\mathbf{Z}$ is a parameter and is a $n \times m$ matrix.

$\mathbf{a}$ is a parameter and is a $n \times 1$ column vector.

$\mathbf{R}$ is a parameter and is a $n \times n$ variance-covariance matrix.

The MARSS package allows one to fit both unconstrained models and models in which the parameters are constrained in the sense that they have fixed, free and shared values. For example, let $\mathbf{M}$ and $\mathbf{m}$ be arbitrary matrix and column vector parameters. The MARSS package allows one to easily specify and fit models where $\mathbf{M}$ and $\mathbf{m}$ have the following forms.

$$\mathbf{M} = \begin{bmatrix} a & 0.9 & c \\ -1.2 & a & 0 \\ 0 & c & b \end{bmatrix} \text{ and } \mathbf{m} = \begin{bmatrix} d \\ d \\ e \\ 2.2 \end{bmatrix}$$

The meaning of the parameters in the MARSS models depends on the application for which the MARSS model is being used. In the case studies, we show examples of MARSS models used to analyze population count data and animal tracking data. Chapter A gives a selection of papers from the ecological literature where MARSS models are used for other types of population analyses. However, the MARSS package is not specific to population modeling applications. The MARSS functions fit generic MARSS models of the form in Equation (1.1). MARSS models are widely used in many fields: engineering, finance, genetics, physics, etc. There are many textbooks on this class of models and their applications; Chapter A gives a selection of statistics, economics and engineering textbooks on MARSS models that we have found particularly useful.

Version 1.0 of the MARSS package fits models via maximum-likelihood using an EM algorithm. The EM algorithm is used because it gives robust estimation for datasets replete with missing values and for models with various constraints. The MARSS package also supplies functions for bootstrap and approximate confidence intervals, parametric and non-parametric bootstrapping, model selection (AIC and bootstrap AIC), simulation, and bootstrap bias correction. Version 1.0 does not allow **B** or **Z** to be estimated and **a** is constrained to act as a scaling factor. Version 2.0 is currently being tested and it will allow **B**, **Z**, and **a** estimation along with less constrained forms of **Q** and **R**.

1.1 Important notes about the algorithms used in MARSS 1.0

Maximum-likelihood estimates of variance in MARSS models are fundamentally biased, regardless of the algorithm used. This bias is more severe when one or the other of **R** or **Q** is very small and the bias does not go to zero as sample goes to infinity. The bias arises because variance is constrained to be positive; thus if **R** or **Q** is essentially zero, the mean estimate will not be zero and thus the estimate will be biased high while the corresponding bias of the other, not close to zero, variance will be biased low. You can generate unbiased variance estimates using a bootstrap estimate of the bias. The function `MARSSparamCIs()` will do this. However be aware that adding an *estimated* bias to a parameter estimate will lead to an increase in the variance of your parameter estimate. The amount of variance added will depend on sample size.

MARSS 1.0 has only one maximum-likelihood method, a EM algorithm using the Kalman filter/smoother. No attempt has been made to make the

algorithm computationally efficient and all code is in native R. Thus the model fitting is quite slow (relatively). Writing the algorithms in C would speed them up considerably, but we have no plans to do that. Also you should be aware that EM algorithms are generally slow relative to quasi-Newton methods. On the flip side, they are quite robust unlike quasi-Newton methods which can be fragile for this class of models. Nonetheless, for simple MARSS models with no missing values, a quasi-Newton algorithm implemented may be much faster than using MARSS. MARSS includes a function `MARSSoptim` which uses `optim` and will fit a MLEobj using the quasi-Newton algorithm in `optim`. The `DLM` package (search for it on CRAN) provides more robust fitting via quasi-Newton methods. The MARSS package provides a function for converting MARSS model objects to DLM model objects. We have had considerable trouble getting quasi-Newton methods to not return errors except for simple MARSS models with few missing values. That said, it is worth trying to finish of a MARSS fit using `MARSSoptim()`; see the examples.

The Kalman filter and EM algorithms need inverse of matrices and if those matrices become ill-conditioned (say all elements are close to the same value), then the algorithm becomes unstable. MARSS will print warning messages if the algorithm is becoming unstable and you can use `EMOptions$debugEM` to see details of where the algorithm is becoming unstable. Whenever possible, you should avoid using shared π values in your model (Eqn. (1.1)). The way our algorithm deals with $\mathbf{V}_1$ tends to make this case unstable, especially if $\mathbf{R}$ is not diagonal. In general, estimation of a non-diagonal $\mathbf{R}$ is more difficult, more prone to ill-conditioning, and needs more data.

Restricted maximum-likelihood algorithms are also available for AR-1 state-space models, both univariate (Staples et al., 2004) and multivariate (Hinrichsen, 2009). REML can give parameter estimates with lower variance than the Kalman-EM algorithm. Also the REML algorithm is much easier to code than the Kalman-EM algorithm (see code provided with the cited papers). However, the algorithms for REML when there are missing values are not currently available, so you are limited to data with no missing values (at the moment). Another maximum-likelihood method is data-cloning which adapts MCMC algorithms used in Bayesian analysis for maximum-likelihood (Lele et al., 2007). Data-cloning along with REML will be provided as a method for MARSS 3.0 along with Bayesian model-fitting.

Data with cycles, from say age-structure or predator-prey interactions, are difficult to analyze and both REML and Kalman-EM will give poor estimates for this type of data. The slope method (Holmes, 2001), while more ad-hoc, is robust to those problems. Holmes et al. (2007) used the slope method in a large study of data from endangered and threatened species; Ellner and Holmes (2008) showed that the slope estimates are close to the theoretical minimum uncertainty. However estimates using the slope method are not easily extended to multi-site data. Also our current research is focused on ML and REML algorithms because they are true maximum-likelihood methods, and the research we do on model selection requires that.

Missing values are seamlessly accommodated in MARSS. Simply specify the way missing values are denoted in the data set (default is `miss.value=-99`). The likelihood computations are exact and will deal appropriately with missing values. Parameter estimates and hidden state estimates use the Kalman filter and EM algorithm with missing value modifications. The presence of missing values, however, limits $\mathbf{R}$ to being a diagonal matrix (if estimated) and $\mathbf{Z}$ to being fixed. In addition, no innovations (non-parametric) bootstrapping can be done. Instead parametric bootstrapping must be used.

2

The main MARSS functions

The MARSS 1.0 functions use maximum-likelihood to fit models to data. They work with and produce two main types of objects: a marss model which is class=marssm and a maximum-likelihood fitted model object which is class=marssMLE. A marss model object specifies the structure of the model to be fitted. It is an R code version of the model. Below "modelObj" means the argument (or returned value is a marss model object, and "MLEobj" means the argument (or returned value) is a marssMLE object.

2.1 Fitting a MARSS model to data

`MLEobj=PopMARSS(data)` This will fit a MARSS model to the data using a default model where the number of state processes is equal to the number of observation time series. The default has a diagonal observation error matrix and unconstrainted process error matrix. `MLEobj` is a marssMLE object where the estimated parameters are in `MLEobj$par`. Type `summary(MLEobj)` to see the model and summary of the fitted parameters. The PopMARSS function takes care of error-checking and model structure. The rest of the fitting functions are core functions.

`MLEobj=MARSSkf(data, modelObj)` This will compute the expected values of the hidden states given data and a MARSS model object via the Kalman filter (to produce estimates conditioned on $1 : t - 1$) and the Kalman smoother (to produce estimates conditioned on $1 : T$. The function also returns the exact likelihood of the data conditioned on the model using the innovations algorithm with missing value corrections (see Chapter 5 and `?MARSSkf` for more details on the function output).

`MLEobj=MARSSkem(MLEobj)` This will fit a MARSS model via the Kalman-EM algorithm to the data using a properly specified marss MLE object; this has data, the marss model and the necessary initial condition and control elements. See the appendix on the object structures in the MARSS package. `MARSSkem` does no error-checking. See `is.marssMLE()`.

`MLEobj=MARSSmcinit(MLEobj)` This will perform a Monte Carlo initial conditions search and update the marss MLE object with the best initial conditions from the search.

`is.marssMLE(MLEobj)` This will check that a marss mle object is properly specified and ready for fitting. This should be called before `MARSSkem` is called. This function is not typically needed if using `PopMARSS` since `PopMARSS` builds the marss model object for the user and does error-checking on model structure.

`is.marssm(modelObj)` This will check that the free and fixed matrices in a marss model object are properly specified. This function is not typically needed if using `PopMARSS` since `PopMARSS` builds the marss model object for the user and does error-checking on model structure.

2.2 Using a fitted marss object (`class=marssMLE`)

The following functions use objects of `class=marssMLE`. Type `?function.name` to see information on usage and examples.

`MLEobj=MARSSaic(MLEobj)` This adds model selection criteria, AIC, AICc, and AICb, to a marssMLE object.

`boot=MARSSboot(MLEobj)` This returns bootstrapped parameters and data via parametric or innovations bootstrapping.

`MLEobj=MARSShessian(MLEobj)` This adds a numerically estimated Hessian matrix to a marssMLE object.

`MLEobj=MARSSparamCIs(MLEobj)` This adds standard errors, confidence intervals, and bootstrap estimated bias for the ML parameters using bootstrapping or the Hessian to the passed in marssMLE object.

`sims=MARSSsimulate(parList)` This returns simulated data from a MARSS model specified via the parameter matrices in `parList` (this is a list with elements `Q`, `R`, `U`, etc). Typically one would pass in `MLEobj$par` as one's parameter list, but you can also construct the list manually.

`paramVec=MARSSvectorizeparam(MLEobj)` This returns the estimated (and only the estimated) parameters as a vector. This is useful for storing the results of simulations and for writing functions that fit MARSS models using R's `optim` function. The function can also be used to assign free values to a MLE object. See `?MARSSvectorizeparam` for other uses.

`newMLEobj=MARSSvectorizeparam(MLEobj, paramVec)` This returns a marssMLE object in which the estimated parameters (which are in `MLEobj$par` along with the fixed values) are replaced with the values in `paramVec`. This is useful when you have bootstrapped parameter sets. You can then create proper marssMLE objects from the bootstrapped parameters using `bootMLEobj=MARSSvectorizeparam(MLEobj, bootparamVec)` and simulate from those using `MARSSsimulate`.

3

MARSS model specification in the core functions

Most users will not directly work with the core functions nor build marss model objects from scratch. Instead, they will usually interact with the core function via a wrapper function such as PopMARSS described in chapter 4. However, a basic understanding of the structure of a marss model object is necessary if one wants to fit more flexible models or to interact with the core functions.

A MARSS model is fit to data by passing in data and a marss model object (class=marssm) to one of the MARSS fitting functions. A marss model object specifies the structure of the MARSS model (Equation 1.1) in R code. In this chapter, we describe how the model is specified for the core functions, but in most cases, it is better to access the core functions by using a wrapper function. In many applications, the MARSS model will take a very specific form, and the user only needs to change specific parameters or change specific structures (like "unconstrained" versus "diagonal"). A wrapper function builds the basic model structure for the user and only changes the necessary elements or structures. The core functions are designed to be very flexible so that one can fit many different types of models, but that flexibility can be overwhelming if the user only needs to fit a specific model structure. Chapter 4 describes the wrapper function `PopMARSS` which is designed for analysis of population data using a multivariate Gompertz model.

The first step of model specification is to write down the model in matrix form (Equation 1.1) with notes on the dimensions (rows and columns) of each parameter and for $\mathbf{x}$ and $\mathbf{y}$. In the core functions, the parameters in the MARSS model must be passed as matrices of the correct dimension. Thus the parameters in the R functions correspond one-to-one to the mathematical equation. For example, $\mathbf{u}$ must be passed in as a matrix of dimension `c(m,1)`. The function will return an error if anything else is passed in (including a matrix with `dim=c(1,m)`).

3.1 Specifying the fixed and free components of the parameters

In a marss model object, each parameter must be specified by a pair of matrices: `free` which gives the location and sharing of the estimated elements in the parameter matrix and `fixed` which specifies the location and value of the fixed element in the parameter matrix. For example, **Q** is specified by `free$Q` and `fixed$Q`.

The fixed matrix specifies the values (numeric) of the fixed (meaning not estimated) elements. In the fixed matrix, the free (meaning estimated or fitted) elements are denoted with `NA`. The following shows some common examples of the fixed matrix using `fixed$Q` as the example. Each of the other fixed matrices for the other parameters uses the same pattern.

- **Q** is unconstrained, so there are no fixed values

$$\texttt{fixed\$Q} = \begin{bmatrix} NA & NA & NA \\ NA & NA & NA \\ NA & NA & NA \end{bmatrix}$$

- **Q** is a diagonal matrix, so the off-diagonals are fixed at 0. The diagonal elements will be estimated.

$$\texttt{fixed\$Q} = \begin{bmatrix} NA & 0 & 0 \\ 0 & NA & 0 \\ 0 & 0 & NA \end{bmatrix}$$

- **Q** is fixed, i.e. will not be estimated rather all values in the **Q** matrix are fixed.

$$\texttt{fixed\$Q} = \begin{bmatrix} 0.1 & 0 & 0 \\ 0 & 0.1 & 0 \\ 0 & 0 & 0.1 \end{bmatrix}$$

The free matrix specifies which elements are estimated and specifies how (and whether) the free elements are shared. In the free matrix, the fixed elements are denoted `NA`. The following shows some common examples of `free` using `free$Q` as the example. Note that `free` can be either a character matrix or a numeric matrix.

- **Q** is a diagonal matrix in which there is only one shared value on the diagonal. Thus there is only one **Q** parameter.

$$\texttt{free\$Q} = \begin{bmatrix} 1 & NA & NA \\ NA & 1 & NA \\ NA & NA & 1 \end{bmatrix} \quad \texttt{or} \quad \begin{bmatrix} "a" & NA & NA \\ NA & "a" & NA \\ NA & NA & "a" \end{bmatrix}$$

- **Q** is a diagonal matrix in which each of the diagonal elements are different.

$$\texttt{free\$Q} = \begin{bmatrix} 1 & NA & NA \\ NA & 2 & NA \\ NA & NA & 3 \end{bmatrix} \quad \texttt{or} \quad \begin{bmatrix} "north" & NA & NA \\ NA & "middle" & NA \\ NA & NA & "south" \end{bmatrix}$$

- **Q** has one value on the diagonal and another one on the off-diagonals. There are no fixed values in **Q**.

$$\texttt{free\$Q} = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix} \quad \texttt{or} \quad \begin{bmatrix} "a" & "b" & "b" \\ "b" & "a" & "b" \\ "b" & "b" & "a" \end{bmatrix}$$

- **Q** is unconstrained. There are no fixed values in **Q** in this case. Note that since, **Q** is a variance-covariance matrix, it must be symmetric across the diagonal.

$$\texttt{free\$Q} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{bmatrix}$$

  B and **Z** do not have that limitation, thus their unconstrained versions have all elements different:

$$\texttt{free\$B} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

3.2 Limits on the forms of the parameter constraints (version 1.0)

MARSS 1.0 will allow any combination of fixed and shared values in **a** and **u**, but in **R**, **Q**, **B**, and **Z** there are limits to what forms these matrices can take. These limitations have to do with the way the EM algorithm is coded for version 1.0. Version 2.0 will remove many of these restrictions.

- **R** and **Q** can be fixed, unconstrained, diagonal with any pattern of shared values on the diagonal, a matrix with one value on the diagonal and another on the off-diagonals (an "equal var-cov" matrix), and block-diagonal in these patterns.
- If there are missing values in the data, **R** must be diagonal (or fixed).
- **B** can be fixed, unconstrained, diagonal, or block diagonal unconstrained. If **B** is diagonal, there can be any pattern of shared values or fixed values on the diagonal. However, if **B** is diagonal, **Q** must also be diagonal. This last constraint is one-way; if **Q** is diagonal, it is not necessary that **B** be diagonal.
- **Z** can be fixed, unconstrained, diagonal, or block diagonal unconstrained. If **Z** is diagonal, there can be any pattern of shared values or fixed values on the diagonal. However, if **Z** is diagonal, **R** must also be diagonal. This last constraint is one-way; if **R** is diagonal, it is not necessary that **Z** be diagonal.

The other limitation is that one must specify a model that has only one solution. The core MARSS functions will allow you to attempt to fit an improper model (one with multiple solutions). If you do this accidentally, it may or may not be obvious that you have a problem. The MARSS estimation functions may chug along happily and return a solution. Careful thought about your model structure and the structure of the estimated parameter matrices will help you determine if your model is under-constrained and unsolvable. Basically, take care when using MARSS core functions directly and remember that it will not prevent you from fitting an under-constrained model. This is not a problem when using PopMARSS – as long as you do not use its optional `fixed` or `free` arguments. The PopMARSS wrapper builds the marss model for the user and is written in such a way that it prevents users from specifying an under-constrained model.

4

The PopMARSS wrapper function

Wrapper functions can be written to ease the construction of the `free` and `fixed` matrices when one is working with a MARSS model that takes specific forms. There is no particular way that the wrapper needs to be written; it is simply an R function that builds marssMLE and marssm objects for the user so that they are ready to be passed to the estimation functions. PopMARSS is one example of a wrapper function. It is a flexible wrapper function and includes extensive checks for model consistency.

4.1 PopMARSS, a wrapper for MARSS

The PopMARSS function is designed as an interface to the MARSS core functions and allows users to use text strings to specify common classes of the MARSS model:

$$\mathbf{x}_t = \mathbf{B}\mathbf{x}_{t-1} + \mathbf{u} + \mathbf{e}_{t-1}, \text{ where } \mathbf{e}_{t-1} \sim \text{MVN}(0, \mathbf{Q}) \tag{4.1a}$$

$$\mathbf{y}_t = \mathbf{Z}\mathbf{x}_t + \mathbf{a} + \boldsymbol{\eta}_t, \text{ where } \boldsymbol{\eta}_t \sim \text{MVN}(0, \mathbf{R}) \tag{4.1b}$$

$$\mathbf{x}_1 \sim \text{MVN}(\pi, \mathbf{V}_1) \tag{4.1c}$$

The $\mathbf{y}$ is a $n \times T$ matrix of observations and the $\mathbf{x}$ are the m hidden state processes (or trajectories). For example, a $\mathbf{y}$ data matrix of 3 inputs measured for 10 time steps would look like

$$\mathbf{y} = \begin{bmatrix} 1 & 2 & -99 & ... & 8 \\ 2 & 5 & 3 & ... & 5 \\ 1 & -99 & 2 & ... & 7 \end{bmatrix}$$

where -99 denotes a missing value. $\mathbf{x}$ might look like (here $m = 2$):

$$\mathbf{x} = \begin{bmatrix} 0.8 & 2.2 & 3 & ... & 7.1 \\ 1.5 & 2.5 & 2.5 & ... & 6 \end{bmatrix}$$

$\mathbf{Z}$ is a $n \times m$ design matrix of zeros and ones where the row sums equal 1. $\mathbf{Z}$ is specifying which observation time series, $y_{i,1:T}$, is associated with which hidden state process, $x_{j,1:T}$. $\mathbf{Z}$ is like a look up table with one row for each of the n observation time series and one column for each of the m hidden processes. A "1" in row i column j means that $\mathbf{y}$ time series i is measuring the j-th $\mathbf{x}$ trajectory. Otherwise the value in $\mathbf{Z}_{ij} = 0$. The case studies give a number of examples using `PopMARSS` to analyze population count data and ask different ecological questions. Here we only show how models are specified using `PopMARSS`.

In the `PopMARSS` function, the user specifies the model by passing in a parameter constraint list:

```
PopMARSS(data, constraint=list(Z=Z.constraint, B=B.constraint,
       U=U.constraint, Q=Q.constraint, A=A.constraint,
       R=R.constraint, x0=x0.constraint) )
```

`data` must be a $n \times T$ matrix, that is time goes across columns. The argument `constraint` is an optional list of text strings (usually) that specifies the form of the MARSS model. The defaults are

`Z.constraint="identity"` each y in $\mathbf{y}$ corresponds to one x in $\mathbf{x}$
`B.constraint="identity"` no interactions between the x's in $\mathbf{x}$
`U.constraint="unequal"` the u's in $\mathbf{u}$ are different
`Q.constraint="diagonal and unequal"` both observations are independent but have different variances
`R.constraint="diagonal and equal"` the observations are i.i.d.
`A.constraint="scaling"` a scaling factor
`x0.constraint="unequal"` all initial states are different

Note that there is no option to change the how the variance of the initial states ($\mathbf{V}_0$) is treated because this variance is set to 0 so that initial states (π) are treated as fixed but unknown parameters. The other possible `constraint` options for each parameter are listed below.

4.2 Process equation constraints

4.2.1 `B.constraint`

$\mathbf{B}$ is a $m \times m$ matrix. In MARSS 1.0, $\mathbf{B}$ must be fixed; estimation of $\mathbf{B}$ (and $\mathbf{Z}$) will be added to MARSS 2.0 will relax these constraints. Below we show the forms using $m = 3$ in our examples.

`B.constraint="identity"` The $\mathbf{B}$ matrix is the identity matrix:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

`B.constraint=matrix(..., nrow=m, ncol=m)` Passing in a $m \times m$ matrix, means that $\mathbf{B}$ is fixed to the values in the matrix. The matrix must be numeric. Using the string 'zero', sets $\mathbf{B} = 0$.

4.2.2 u constraints

The $\mathbf{u}$ constraint has the following options:

`U.constraint="equal"` There is only $\mathbf{u}$ parameter.

$$\begin{bmatrix} u \\ u \\ u \end{bmatrix}$$

`U.constraint="unequal"` or `U.constraint="unconstrained"` These are equivalent. There are m $\mathbf{u}$ parameters.

$$\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}$$

`U.constraint=as.factor(c(...))` The $\mathbf{u}$ constraint is specified as a length m character or numeric vector of class factor. The vector of factors specifies which values in $\mathbf{u}$ are shared. For example, `U.constraint=as.factor(c(1,1,2))` means that $\mathbf{u}$ has the following structure:

$$\begin{bmatrix} u_1 \\ u_1 \\ u_2 \end{bmatrix}$$

There are two $\mathbf{u}$ parameters in this case. The factor levels can be either numeric or character. `c(1,1,2)` is the same as `c("north","north","south")`.

`U.constraint=matrix(..., nrow=m, ncol=1)` Passing in a $m \times 1$ matrix, means that $\mathbf{u}$ is fixed to the values in the matrix. The matrix must be numeric. In MARSS version 1.0, $\mathbf{u}$ cannot vary in time, even if fixed. $\mathbf{u}$ can be set to all zeros (a $m \times 1$ matrix) by setting `U.constraint="zero"`; you might want to use this if you de-trended your data.

4.2.3 Q constraint

The $\mathbf{Q}$ constraint has the following options:

`Q.constraint="diagonal and equal"` There is only one process variance term in this case.

$$\begin{bmatrix} \sigma^2 & 0 & 0 \\ 0 & \sigma^2 & 0 \\ 0 & 0 & \sigma^2 \end{bmatrix}$$

`Q.constraint="diagonal and unequal"` There are m process variance parameters in this case.

$$\begin{bmatrix} \sigma_1^2 & 0 & 0 \\ 0 & \sigma_2^2 & 0 \\ 0 & 0 & \sigma_3^2 \end{bmatrix}$$

`Q.constraint="unconstrained"` There are values on the diagonal and off-diagonals of $\mathbf{Q}$ and variance and covariance is different.

$$\begin{bmatrix} \sigma_1^2 & \sigma_{1,2} & \sigma_{1,3} \\ \sigma_{1,2} & \sigma_2^2 & \sigma_{2,3} \\ \sigma_{1,3} & \sigma_{2,3} & \sigma_3^2 \end{bmatrix}$$

There are m process variance parameters and $(m^2 - m)/2$ covariances in this case, so $(m^2 + m)/2$ parameters.

`Q.constraint="equalvarcov"` There is one process variance parameter and one covariance, so 2 parameters.

$$\begin{bmatrix} \sigma^2 & \sigma_{i,j} & \sigma_{i,j} \\ \sigma_{i,j} & \sigma^2 & \sigma_{i,j} \\ \sigma_{i,j} & \sigma_{i,j} & \sigma^2 \end{bmatrix}$$

`Q.constraint=as.factor(c(...))` The $\mathbf{Q}$ constraint is specified is a length m character or numeric vector of class factor. This means that $\mathbf{Q}$ is diagonal and the vector of factors specifies which values on the diagonal are shared. For example, `Q.constraint=as.factor(c(2,1,2))` means that $\mathbf{Q}$ takes the form:

$$\begin{bmatrix} \sigma_2^2 & 0 & 0 \\ 0 & \sigma_1^2 & 0 \\ 0 & 0 & \sigma_2^2 \end{bmatrix}$$

`Q.constraint=factor(c(1,1,2))` means that $\mathbf{Q}$ takes the form:

$$\begin{bmatrix} \sigma_1^2 & 0 & 0 \\ 0 & \sigma_1^2 & 0 \\ 0 & 0 & \sigma_2^2 \end{bmatrix}$$

The factor levels can be either numeric or character. `c(1,1,2)` is the same as `c("north","north","south")`.

`Q.constraint=matrix(..., nrow=m, ncol=m)` Passing in a $m \times m$ matrix, means that $\mathbf{Q}$ is fixed to the values in the matrix. The matrix must be numeric.

4.2.4 x initial condition constraints

The constraints on the initial conditions of $\mathbf{x}$ has the following options:

`x0.constraint="equal"` There is only initial state parameter.

$$\begin{bmatrix} x_0 \\ x_0 \\ x_0 \end{bmatrix}$$

`x0.constraint="unequal"` or `x0.constraint="unconstrained"` These are equivalent. There are m initial state parameters.

$$\begin{bmatrix} x_{1,0} \\ x_{2,0} \\ x_{3,0} \end{bmatrix}$$

`x0.constraint=factor(c(...))` The initial states constraint is specified is a length m character or numeric vector of class factor. The vector of factors specifies which initial states have the same value. For example, `x0.constraint=factor(c(1,1,2))` means that the initial states have the following structure:

$$\begin{bmatrix} x_{1,0} \\ x_{1,0} \\ x_{2,0} \end{bmatrix}$$

There are two initial state parameters in this case. The factor levels can be either numeric or character. `c(1,1,2)` is the same as `c("north","north","south")`.

`x0.constraint=matrix(..., nrow=m, ncol=1)` Passing in a $m \times 1$ matrix, means that the initial states are fixed to the values in the matrix. The matrix must be numeric. You can set $\mathbf{x}_0$ to zero by using `x0.constraint="zero"`.

4.3 Observation equation constraints

4.3.1 Z constraint

In PopMARSS, $\mathbf{Z}$ is a $n \times m$ matrix that specifies which x_i hidden state time series correspond to which y_j time series. Each y_j time series (each row in $\mathbf{y}$) corresponds to one and only one x_i time series (row in $\mathbf{x}$). In PopMARSS, the $\mathbf{Z}$ constraint is normally specified as a length n vector of class factor. The i-th element of this vector specifies which population trajectory the i-th observation time series belongs to. Here are some examples; see the examples and case studies chapters for more examples.

`Z.constraint=factor(c(1,1,1))` All $\mathbf{y}$ time series are observing the same (and only) hidden state trajectory x. Thus $n = 3$ and $m = 1$.

$$\mathbf{Z} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

`Z.constraint=factor(c(1,2,3))` Each **y** time series corresponds to a different hidden state trajectory. The is the default **Z** constraint and in this case $n = m$.

$$\mathbf{Z} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

`Z.constraint=factor(c(1,1,2))` The first two **y** time series corresponds to one hidden state trajectory and the third **y** time series corresponds to a different hidden state trajectory. Here $n = 3$ and $m = 2$.

$$\mathbf{Z} = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

The **Z** constraint can be specified using either numeric or character factor levels. `c(1,1,2)` is the same as `c("north","north","south")`

`Z.constraint="identity"` This is the default behavior. This means **Z** is a $n \times n$ identity matrix and $m = n$. If $n = 3$, it is the same as `Z.constraint=as.factor(c(1,2,3))`.

`Z.constraint=matrix(..., nrow=n, ncol=m)` Passing in a $n \times m$ matrix, means that **Z** is fixed to the values in the matrix. The matrix must be numeric.

4.3.2 a constraint

Only `A.constraint="scaling"` or a fixed **a** is allowed. If "scaling", **a** is a scaling factor (like an intercept) where one of the y associated with each x is set to zero and the rest are estimated. Unless you know, the correct scaling, because say you simulated the data or you de-meaned the data, you should use this default. To set **a** to a fixed value (not estimated), `A.constraint=matrix(..., nrow=n, ncol=m)`. The matrix must be numeric. To fix **a** to zero, if say you de-meaned your data, use `A.constraint="zero"`.

4.3.3 R constraint

The **R** constraint is completely analogous to the **Q** constraint, except that it is $n \times n$ instead of $m \times m$ and its allowable constraints are affected by the presence of missing data points in **y**. If data are missing, then **R** must be diagonal.

5

Algorithms used in the MARSS package

5.1 Kalman filter and smoother

The MARSS model is a linear dynamical system with discrete time and Gaussian errors. In 1960, Rudolf Kalman published the Kalman filter (Kalman, 1960), a recursive algorithm that solves for the expected value of the hidden state(s) at time t conditioned on the data up to time t: $E(\mathbf{X}_t|\mathbf{y}_1^t)$. The Kalman filter gives the optimal (lowest mean square error) estimate of the unobserved $\mathbf{x}_t$ based on the observed data up to time t for this class of linear dynamical system. The Kalman smoother (Rauch et al., 1965) solves for the expected value of the hidden state(s) conditioned on all the data: $E(\mathbf{X}_t|\mathbf{y}_1^T)$. If the errors in the stochastic process are Gaussian, then the estimators from the Kalman filter and smoother are also the maximum-likelihood estimates.

However, even if the the errors are not Gaussian, the estimators are optimal in the sense that they are estimators with the least variability possible. This robustness is one reason the standard Kalman filter is so powerful – it provides well-behaving estimates of the hidden states for all kinds of multivariate autoregressive processes, not just Gaussian processes. The Kalman filter and smoother are widely used in time-series analysis, and there are many textbooks covering it and its applications. In the interest of giving the reader a single point of reference, we use Shumway and Stoffer (2006) as our reference and adopt their notation (for the most part).

The `MARSSkf` function provides the following Kalman filter and smoother outputs:

`xtt1` The expected value of $\mathbf{X}_t$ conditioned on the data up to time $t-1$.

`xtt` The expected value of $\mathbf{X}_t$ conditioned on the data up to time t.

`xtT` The expected value of $\mathbf{X}_t$ conditioned on all the data from time 1 to T. This the smoothed state estimate.

`Vtt1` The variance of $\mathbf{X}_t$ conditioned on the data up to time $t-1$. Denoted P_t^{t-1} in section 4.2 in Shumway and Stoffer (2006).

`Vtt` The variance of $\mathbf{X}_t$ conditioned on the data up to time t. Denoted P_t^t in section 4.2 in Shumway and Stoffer (2006).

`VtT` The variance of $\mathbf{X}_t$ conditioned on all the data from time 1 to T.

`Vtt1T` The covariance of $\mathbf{X}_t$ and $\mathbf{X}_{t-1}$ conditioned on all the data from time 1 to T.

`Kt` The Kalman gain. This is part of the update equations and relates to the amount `xtt1` is updated by the data at time t to produce `xtt`.

`J` This is similar to the Kalman gain but is part of the Kalman smoother. See equation 4.51 in Shumway and Stoffer (2006).

`Innov` This has the innovations at time t, defined as $\boldsymbol{\eta}_t \equiv \mathbf{y}_t\text{-}E(\mathbf{Y}_t)$. These are the residuals, the difference between the data and their predicted values. See equation 4.40 in Shumway and Stoffer (2006).

`Sigma` This has the Σ_t, the variance-covariance matrices for the innovations at time t. This is used for the calculation of confidence intervals, the s.e. on the state estimates and the likelihood. See equation 4.41 in Shumway and Stoffer (2006) for the Σ_t calculation.

`logLik` The log likelihood of the data conditioned on the model parameters. See the section below on the likelihood calculation.

5.2 The exact likelihood

The likelihood of data given a specified MARSS model is part of the output of the `MARSSkf` function. The likelihood computation is based on the innovations form of the likelihood (Schweppe, 1965) and uses the output from the Kalman filter:

$$\log L(\Theta|data) = -\frac{N}{2\log(2\pi)} - \frac{1}{2}\left(\sum_{t=1}^{T}\log|\Sigma_t| + \sum_{t=1}^{T}(\boldsymbol{\eta}_t)^\top \Sigma_t^{-1}\boldsymbol{\eta}_t\right) \tag{5.1}$$

where N is the total number of data points and $|\Sigma_t|$ is the determinant of the innovations variance-covariance matrix. Reference equation 4.67 in Shumway and Stoffer (2006); however there are a few differences between the log likelihood output by `MARSSkf` and that described in Shumway and Stoffer (2006).

The standard likelihood calculation (equation 4.67 in Shumway and Stoffer (2006)) is biased when there are missing values in the data. The missing data modifications discussed in section 4.4 in Shumway and Stoffer (2006) do not correct for this bias. Harvey (1989) discusses at length that the standard formula (equation 4.67 in Shumway and Stoffer (2006)) is an inexact likelihood when there are missing values. The bias is minor if there are few missing values, but it becomes severe as the number of missing values increases. Many ecological datasets may have over 25% missing values and this level of missing values leads to a very biased likelihood if ones uses the inexact formula. Harvey (1989) provides some non-trivial ways to compute the exact likelihood. We use instead the exact likelihood correction for missing values that is presented in

section 12.3 in Brockwell and Davis (1991). This solution is straight-forward to implement.

The correction involves the following changes to $\boldsymbol{\eta}_t$ and Σ_t in the equation 5.1. Suppose the value $y_{i,t}$ is missing. First, the corresponding i-th value of $\boldsymbol{\eta}_t$ is set to 0. Second, the i-th diagonal value of Σ_t is set to 1 and the off-diagonal elements on the i-th column and i-th row are set to 0.

5.3 Parameter estimation

5.3.1 Kalman-EM algorithm

In MARSS 1.0, only one method is available for parameter estimation: maximum-likelihood parameters via an Expectation-Maximization (EM) algorithm (function `MARSSkem`). EM algorithms are widely used algorithms that extend maximum-likelihood estimation to cases where there are hidden random variables in a model (Dempster et al., 1977; McLachlan and Krishnan, 2008; Harvey, 1989; Harvey and Shephard, 1993).

The EM algorithm finds the maximum-likelihood estimates of the parameters, $\hat{\Theta}$, in a MARSS model using an iterative process. Starting with an initial set of parameters[1], which we will denote $\hat{\Theta}_1$, an updated parameter set $\hat{\Theta}_2$ is obtaining by finding the Θ that maximizing the expected value of the likelihood over the distribution of the states (X) conditioned on Θ_1"

$$\hat{\Theta}_2 = \arg\max_{\Theta} \quad \mathrm{E}_{\mathbf{X}|\hat{\Theta}_1}[\log L(\Theta|\mathbf{Y}_1^T = \mathbf{y}_1^T, \mathbf{X})] \tag{5.2}$$

Then using $\hat{\Theta}_2$, an updated parameter set $\hat{\Theta}_3$ is calculated using equation (5.2). This is repeated until the expected log likelihood stops increasing (or increases less than some set tolerance level).

Implementing this algorithm is actually fairly straight-forward, hence its popularity.

1. Set an initial set of parameters, $\hat{\Theta}_1$
2. E step: using the model for the hidden states ($\mathbf{x}$) and $\hat{\Theta}_1$, calculate the expected values of $\mathbf{X}$ conditioned on all the data $\mathbf{y}_1^T$. Also calculate expected values of any functions of $\mathbf{X}$, $g(\mathbf{X})$, that appear in your expected log likelihood function.
3. M step: put those $E(\mathbf{X}|\mathbf{Y}_1^T = \mathbf{y}_1^T, \hat{\Theta}_1)$ and $E(g(\mathbf{X})|\mathbf{Y}_1^T = \mathbf{y}_1^T, \hat{\Theta}_1)$ into your expected log likelihood function in place of $\mathbf{X}$ (and $g(\mathbf{X})$) and maximize with respect to Θ. This gives you $\hat{\Theta}_2$
4. Repeat the E and M steps until the log likelihood stops increasing

[1] You can choose these however you wish, however choosing something not too far off from the correct values will make the algorithm go faster.

The EM equations in our algorithm, which we term the Kalman-EM algorithm, are based on Shumway and Stoffer (1982) and Ghahramani and Hinton (1996). Our Kalman-EM algorithm is more involved than that presented in these references because our algorithm is for cases where there are constraints within the parameter matrices (shared values, diagonal structure, block-diagonal structure, ...) and where there are fixed values within the parameter matrices. The appendices of Holmes and Ward (2010) give the full derivation of our EM algorithm, which spans many pages and thus is not presented here. This missing values modification for the **R** update equation is presented in Chapter 6 in Shumway and Stoffer (2006).

5.3.2 Known problems with the EM algorithm

The EM algorithm is a hill-climbing algorithm and like all hill-climbing algorithms can get stuck on local maxima. The MARSS package includes a Monte-Carlo initial conditions searcher (function `MARSSmcinit`) based on Biernacki et al. (2003) to minimize this problem. EM algorithms are also known to be much slower than Newton methods. Because we work with ecological data, our datasets are replete with missing values. After struggling and failing to get Newton methods to work on our applications, we switched to using the EM algorithm exclusively. It is slow but it consistently fits the model and finds the maximum-likelihood values. Another R package, the DLM package, also fits MARSS models and uses Newton methods (via R's `optim` function). This is probably faster if it works for your application, however we have not used it since our applications all have missing values and give Newton methods problems. Also be aware that Newton methods do not increase in likelihood at each step and ensuring that they find the global maximum can be tricky; the Monte Carlo initial condition search that works for EM algorithms may not work for Newton algorithms. The MARSS package includes a function to convert marssm model objects to dlm model objects so one can easily use both packages.

5.3.3 Future parameter estimation algorithms

The top of our to-do list is to add Bayesian parameter estimation, data-cloning, and restricted maximum-likelihood. We have "research" versions of these but developing versions for public consumption will take considerable time. The DLM package is more focused on Bayesian estimation so that is an option if you are interested in Bayesian fitting.

5.4 Parametric and innovations bootstrapping

Bootstrapping can be used to construct frequentist confidence intervals on the parameter estimates (Stoffer and Wall, 1991) and to compute the small-sample

AIC corrector for MARSS models (Cavanaugh and Shumway, 1997); the functions `MARSSparamCIs` and `MARSSaic` do these computations. The `MARSSboot` function does parametric and innovations bootstrapping of MARSS models. The innovations bootstrap essentially bootstraps the residuals after model-fitting (called innovations) and uses the algorithm by Stoffer and Wall (1991). This is a semi-parametric bootstrap since is uses, partially, the maximum-likelihood MARSS model. This algorithm cannot be used if there are missing values in the data (unless all values in a given time step are missing). Also for short time series, it gives biased bootstraps because one cannot resample the first few innovations. The `MARSSboot` also provides a fully parametric bootstrap based on using the maximum-likelihood MARSS model to generate bootstrap data. Our research (Holmes and Ward, 2010) indicates that this provides unbiased bootstrap parameter estimates and works with datasets with missing values. Lastly, `MARSSboot` allows one to bootstrap from a numerically estimated Hessian matrix.

5.5 Simulation and forecasting

The `MARSSsimulate` function simulates from a marss model object using the `mvrnorm` function to produce draws from multivariate normal distributions for each time step. The user must pass in a parameter list (for example from `marssfitted$params` and initial conditions.

5.6 Model selection

The package provides a `MARSSaic` function for computing AIC, AICc and AICb. The latter is a small-sample corrector for MARSS models. The bias problem with AIC and AICc for short time series data are shown in Cavanaugh and Shumway (1997) and Holmes and Ward (2010). AIC and AICc tend to select overly complex MARSS models when the time series data are short. AICb is a small-sample corrector that is unbiased. The algorithm for AICb for MARSS models is given in Cavanaugh and Shumway (1997). The algorithm in Cavanaugh and Shumway (1997) uses the innovations bootstrap (Stoffer and Wall, 1991), which means it cannot be used when there are missing data. We added a parametric bootstrap option for the AICb computation. This allows one to compute AICb when there are missing data and it provides unbiased AIC even for short time series. See Holmes and Ward (2010) for discussion and testing of parametric AICb for MARSS models.

AICb is comprised of the familiar AIC fit term, $-2\log L$, plus a penalty term that is the mean difference between the log likelihood the data under the bootstraped maximum-likelihood parameter estimates and the log likelihood of the data under the original maximum-likelihood parameter estimate:

$$AICb = -2\log L(\hat{\Theta}|\mathbf{y}) + 2\frac{1}{N_b}\sum_{i=1}^{N_b} -2\log\frac{L(\hat{\Theta}^*(i)|\mathbf{y})}{L(\hat{\Theta}|\mathbf{y})} \tag{5.3}$$

where $\hat{\Theta}$ is the maximum-likelihood parameter set under the original data, $\mathbf{y}_1^T \equiv \mathbf{y}$, $\hat{\Theta}^*(i)$ is a maximum-likelihood parameter set estimated from the i-th bootstrapped data set, $\mathbf{y}^*(i)$, and N_b is the number of bootstrap data sets. It is important to notice that the likelihood in the AICb equation is $L(\hat{\Theta}^*|\mathbf{y})$ not $L(\hat{\Theta}^*|\mathbf{y}^*)$. In other words, we are taking the average of the likelihood of the original data given the bootstrapped parameter sets. See appendices of Holmes and Ward (2010) where the algorithm is given in more detail.

6

Examples

The case studies walk through detailed and multi-level analyses. Here we show a series of quick examples with little explanatory text. All examples that analyze a real dataset use the WA harbor seal dataset, which has five observation time series. First set up the data:

```
dat = t(harborSealWA)
dat = dat[2:nrow(dat),] #remove the year row
```

6.1 Fit different MARSS models to a dataset

6.1.1 A model with five independent hidden states, one for each observation time series

Fit is the default model for PopMARSS. $n = m$, the observation errors are i.i.d. and the process erros are independent and have different variances. The elements in $\mathbf{u}$ are all different (meaning, they are not forced to be the same).

$$\begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} = \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ x_{3,t-1} \\ x_{4,t-1} \\ x_{5,t-1} \end{bmatrix} + \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} + \begin{bmatrix} e_{1,t} \\ e_{2,t} \\ e_{3,t} \\ e_{4,t} \\ e_{5,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q_1 & 0 & 0 & 0 & 0 \\ 0 & q_2 & 0 & 0 & 0 \\ 0 & 0 & q_3 & 0 & 0 \\ 0 & 0 & 0 & q_4 & 0 \\ 0 & 0 & 0 & 0 & q_5 \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit this model, use `PopMARSS`. With `silent=FALSE` (the default), the function will output the basic model structure and the time to convergence.

```
kemfit = PopMARSS(dat, silent=FALSE)
```

```
Model Structure is
m: 5 state process(es)
n: 5 observation time series
State 1 : SJF
State 2 : SJI
State 3 : EBays
State 4 : PSnd
State 5 : HC

A :  scaling
B :  identity
Q :  diagonal and unequal
R :  diagonal and equal
U :  unconstrained
x0:  unconstrained
Converged in 28 interations. Max.iter was 5000.
```

6.1.2 A model with five correlated hidden states

Same model but allow the hidden states to have temporally correlated process errors. Fit this model:

$$\begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} = \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ x_{3,t-1} \\ x_{4,t-1} \\ x_{5,t-1} \end{bmatrix} + \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} + \begin{bmatrix} e_{1,t} \\ e_{2,t} \\ e_{3,t} \\ e_{4,t} \\ e_{5,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q_1 & c_{1,2} & c_{1,3} & c_{1,4} & c_{1,5} \\ c_{1,2} & q_2 & c_{2,3} & c_{2,4} & c_{2,5} \\ c_{1,3} & c_{2,3} & q_3 & c_{3,4} & c_{3,5} \\ c_{1,4} & c_{2,4} & c_{3,4} & q_4 & c_{4,5} \\ c_{1,5} & c_{2,5} & c_{3,5} & c_{4,5} & q_5 \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit use:

```
kemfit = PopMARSS(dat, constraint=list(Q="unconstrained"),silent=TRUE)
```

6.1.3 A model with five equally correlated hidden states

Same model but allow specify that there is only one process error variance and one process error covariance. Fit this model:

$$\begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} = \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ x_{3,t-1} \\ x_{4,t-1} \\ x_{5,t-1} \end{bmatrix} + \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} + \begin{bmatrix} e_{1,t} \\ e_{2,t} \\ e_{3,t} \\ e_{4,t} \\ e_{5,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q & c & c & c & c \\ c & q & c & c & c \\ c & c & q & c & c \\ c & c & c & q & c \\ c & c & c & c & q \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit use:

```
kemfit = PopMARSS(dat, constraint=list(Q="equalvarcov"))
```

To see the parameter estimates, use

```
print(kemfit)
```

```
Model Structure is
m: 5 state process(es)
n: 5 observation time series
Estimation method:  kem
Estimation converged in 98 iterations.
Log-likelihood: 31.31512
AIC: -36.63025   AICc: -30.24428

     Estimate
Q.2   0.00880
Q.1   0.00847
R.1   0.01735
U.1   0.06942
U.2   0.07860
U.3   0.04061
U.4   0.05074
U.5  -0.00909
x0.1  6.08013
x0.2  6.75781
x0.3  6.70508
x0.4  5.79460
x0.5  6.61629

Standard errors have not been calculated.
Variance (Q,R) ML ests are biased.  See ?MARSSparamCIs
```

6.1.4 Five hidden state trajectories with a "North" and a "South" u parameter

Fit a model with five independent hidden states where each observation time series is an independent observation of a different hidden trajectory but the hidden trajectories 1-3 share their u parameter, while hidden trajectories 4-5 share theirs . This is the model:

$$\begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} = \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ x_{3,t-1} \\ x_{4,t-1} \\ x_{5,t-1} \end{bmatrix} + \begin{bmatrix} u_n \\ u_n \\ u_n \\ u_s \\ u_s \end{bmatrix} + \begin{bmatrix} e_{1,t} \\ e_{2,t} \\ e_{3,t} \\ e_{4,t} \\ e_{5,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q_1 & 0 & 0 & 0 & 0 \\ 0 & q_2 & 0 & 0 & 0 \\ 0 & 0 & q_3 & 0 & 0 \\ 0 & 0 & 0 & q_4 & 0 \\ 0 & 0 & 0 & 0 & q_5 \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit use:

```
kemfit = PopMARSS(dat, constraint=list(U=factor(c("N","N","N","S","S"))))
```

Type `kemfit` or `print(kemfit)` to see the parameter estimates.

6.1.5 Fix the observation error variance

Here we fit the same model but with a known (or at least fixed) observation error variance. This is the model:

$$\begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} = \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ x_{3,t-1} \\ x_{4,t-1} \\ x_{5,t-1} \end{bmatrix} + \begin{bmatrix} u_n \\ u_n \\ u_n \\ u_s \\ u_s \end{bmatrix} + \begin{bmatrix} e_{1,t} \\ e_{2,t} \\ e_{3,t} \\ e_{4,t} \\ e_{5,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q_1 & 0 & 0 & 0 & 0 \\ 0 & q_2 & 0 & 0 & 0 \\ 0 & 0 & q_3 & 0 & 0 \\ 0 & 0 & 0 & q_4 & 0 \\ 0 & 0 & 0 & 0 & q_5 \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ x_{3,t} \\ x_{4,t} \\ x_{5,t} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} 0.1 & 0 & 0 & 0 & 0 \\ 0 & 0.1 & 0 & 0 & 0 \\ 0 & 0 & 0.1 & 0 & 0 \\ 0 & 0 & 0 & 0.1 & 0 \\ 0 & 0 & 0 & 0 & 0.1 \end{bmatrix}\right)$$

To fit this model:

```
kemfit = PopMARSS(dat, constraint=list(U=factor(c("N","N","N","S","S")),
          R=diag(0.1,5)))
```

6.1.6 One hidden state and five i.i.d. observation time series

Instead of five hidden state trajectories. Specify that there is only one and all the observations are of that one trajectory. Fit this model:

$$x_t = x_{t-1} + u + e_t,\ e_t \sim \mathrm{N}(0, q)$$
$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} x_t + \begin{bmatrix} 0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix},\ \boldsymbol{\eta}_t \sim \mathrm{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit this model:

```
kemfit =
   PopMARSS(dat, constraint=list(Z=factor(c(1,1,1,1,1))))
```

6.1.7 One hidden state and five independent observation time series with different variances

Fit this model:

$$x_t = x_{t-1} + u + e_t,\ e_t \sim \mathrm{N}(0, q)$$
$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} x_t + \begin{bmatrix} 0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix},\ \boldsymbol{\eta}_t \sim \mathrm{MVN}\left(0, \begin{bmatrix} r_1 & 0 & 0 & 0 & 0 \\ 0 & r_2 & 0 & 0 & 0 \\ 0 & 0 & r_3 & 0 & 0 \\ 0 & 0 & 0 & r_4 & 0 \\ 0 & 0 & 0 & 0 & r_5 \end{bmatrix}\right)$$

To fit this model:

```
kemfit =
   PopMARSS(dat, constraint=list(Z=factor(c(1,1,1,1,1)),
   R="diagonal and unequal"))
```

6.1.8 Two hidden state trajectories

Fit a model with two hidden states (north and south) where observation time series 1-3 are for the north and 4-5 are for the south. Make the hidden state process independent but have the same process variance. Make the observation errors i.i.d. (default). Make the **u** elements equal. This is the model:

$$\begin{bmatrix} x_{n,t} \\ x_{s,t} \end{bmatrix} = \begin{bmatrix} x_{n,t-1} \\ x_{s,t-1} \end{bmatrix} + \begin{bmatrix} u \\ u \end{bmatrix} + \begin{bmatrix} e_{n,t} \\ e_{s,t} \end{bmatrix}, \ \mathbf{e}_t \sim \text{MVN}\left(0, \begin{bmatrix} q & 0 \\ 0 & q \end{bmatrix}\right)$$

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_{n,t} \\ x_{s,t} \end{bmatrix} + \begin{bmatrix} 0 \\ a_1 \\ a_2 \\ 0 \\ a_3 \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \eta_{3,t} \\ \eta_{4,t} \\ \eta_{5,t} \end{bmatrix}, \ \boldsymbol{\eta}_t \sim \text{MVN}\left(0, \begin{bmatrix} r & 0 & 0 & 0 & 0 \\ 0 & r & 0 & 0 & 0 \\ 0 & 0 & r & 0 & 0 \\ 0 & 0 & 0 & r & 0 \\ 0 & 0 & 0 & 0 & r \end{bmatrix}\right)$$

To fit the model:

```
kemfit =
   PopMARSS(dat, constraint=list(Z=factor(c("N","N","N","S","S")),
   Q="diagonal and equal",U="equal"))
```

6.2 Print the model and make sure it looks correct

```
print(kemfit$model)
```

Output is not shown; it prints each matrix with the fixed elements denoted with their values and the free elements denoted by "g#", meaning "group #". Each shared element is a group. For example, a model with a diagonal **Q** matrix with one variance would be printed as a diagonal matrix with "g1" on all the diagonal elements.

6.3 Compute CIs on a fitted model

The function `MARSSparamCIs()` is used to compute confidence intervals. The function can compute approximate CIs using a numerically estimated Hessian matrix (`method="hessian"`) or via parametric (`method="parametric"`) or non-parametric (`method="innovations"`) bootstrapping.

6.3.1 Approximate confidence intervals from an estimated Hessian matrix

```
#default uses an est Hessian matrix
kem.with.hess.CIs = MARSSparamCIs(kemfit)
```

Use `print` or just type the marssMLE object name to see the CIs:

```
print(kem.with.hess.CIs)
```

```
Model Structure is
m: 2 state process(es)
n: 5 observation time series
Estimation method:  kem
Estimation converged in 16 iterations.
Log-likelihood: 8.446231
AIC: -0.892463   AICc: 1.430118

       ML.Est Std.Err   low.CI  up.CI
A.2   0.79399 0.06174  0.67299 0.9150
A.3   0.27323 0.06277  0.15021 0.3963
A.5  -0.06798 0.08924 -0.24289 0.1069
Q.1   0.00927 0.00533 -0.00118 0.0197
R.1   0.03430 0.00668  0.02119 0.0474
U.1   0.04309 0.01567  0.01237 0.0738
x0.1  6.20472 0.11398  5.98132 6.4281
x0.2  6.24855 0.12839  5.99691 6.5002

CIs calculated at alpha = 0.05 via method=hessian
Variance (Q,R) ML ests are biased.  See ?MARSSparamCIs
```

6.3.2 Confidence intervals from a parametric bootstrap

Use `method="innovations"` to use a non-parametric bootstrap (no missing values allowed in the data in this case).

```
kem.with.boot.CIs = MARSSparamCIs(kemfit, method="parametric", nboot=10)
#nboot should be more like 1000, but set low for example's sake
print(kem.with.boot.CIs)
```

```
Model Structure is
m: 2 state process(es)
n: 5 observation time series
Estimation method:  kem
Estimation converged in 16 iterations.
Log-likelihood: 8.446231
AIC: -0.892463   AICc: 1.430118

       ML.Est Std.Err   low.CI  up.CI  Est.Bias Unbias.Est
A.2   0.79399 0.06801  0.70100 0.9034  1.96e-02     0.8136
A.3   0.27323 0.03809  0.20782 0.3167  6.37e-04     0.2739
A.5  -0.06798 0.08805 -0.19431 0.0690 -3.09e-02    -0.0988
Q.1   0.00927 0.00402  0.00194 0.0137  1.79e-03     0.0111
R.1   0.03430 0.00550  0.02809 0.0435  1.32e-05     0.0343
U.1   0.04309 0.01483  0.02745 0.0678 -6.35e-03     0.0367
x0.1  6.20472 0.13887  5.97310 6.3192  3.61e-02     6.2408
```

```
x0.2  6.24855 0.17051  5.94580 6.4518 -3.49e-02     6.2137

CIs calculated at alpha = 0.05 via method=parametric
Bias calculated via parametric bootstrapping with 10 bootstraps.
```

6.4 Work with vectors of just the estimated params

Often it is useful to just have a vector of the estimated parameters. For example, if you are writing a call to `optim`, you'll need a vector of just the estimated parameters.

```
MARSSvectorizeparam(kemfit)
```

```
        A.2          A.3          A.5          Q.1
0.793991591  0.273229103 -0.067975309  0.009274083
        R.1          U.1         x0.1         x0.2
0.034295919  0.043085650  6.204717299  6.248551859
```

If you want to replace the estimated parameter values with different values, you can use the same function. Then you might want to find out the likelihood of the data using those new values. You compute that with the Kalman filter function `MARSSkf()`, sending it the data and the parameters as a list.

6.5 Simulate data from a MARSS model

6.5.1 Simulate data from a fitted MARSS model

You can easily simulate data from a fitted model using `MARSSsimulate()`.

```
my.sim.data=MARSSsimulate(kemfit$par, nsim=2, tSteps=100)$sim.data
```

Then you might want to estimate parameters from that simulated data. Above we created two simulated datasets (`nsim=2`). We will fit to the first one. Here the default settings for PopMARSS are used.

```
kem.sim.1 = PopMARSS(my.sim.data[,,1])
```

Then we might like to see the likelihood of the second set of simulated data under the model fit to the first set of data. We do that with the Kalman filter function.

```
MARSSkf(my.sim.data[,,2], kem.sim.1$par, miss.value = -99)$logLik
```

```
          [,1]
[1,] -8.770633
```

There are no missing values in our simulated data, but we still need to pass `miss.value` into MARSSkf.

6.5.2 Build a MARSS model from scratch and simulate

This shows you how to build up a model from scratch and simulate from that using `MARSSsimulate()`.

```
nsim = 20              # number of simulations
burn = 10              # length of burn in period
tSteps = 25
m=3                     #number of hidden state trajectories
B = diag(1,m);
A = array(0, dim=c(m,1))
Z = diag(1,m)
U = array(0.01, dim=c(m,1))
Q = diag(0.3, m) #independent process errors
R = diag(0.01, m) #independent obs errors
x0 = array(10, dim=c(m,1)) #initial conditions, really x_1
V0 = array(0,dim=c(m,m)) #leave this 0
the.par.list =
    list(Z=Z, A=A, R=R, B=B, U=U, Q=Q, x0=x0, V0=V0 )
# simulate data
sim = MARSSsimulate(the.par.list, nsim=nsim, tSteps=burn+tSteps)
# take off the burn
obs = sim$sim.data[,(burn+1):(burn+tSteps),] #obs is m x T x nsim
```

6.5.3 Estimate parameters from the sim data and look for correlations

We can use a `for` loop along with `MARSSvectorizeparam()` to estimate parameters for each dataset, and then assemble the estimates into a matrix.

```
for(i in 1:nsim){
dat=obs[,,i]
kem.sim=PopMARSS(dat, silent=TRUE)
if(i==1) par.sim=MARSSvectorizeparam(kem.sim)
else par.sim=rbind(par.sim, MARSSvectorizeparam(kem.sim))
}
```

We could also use `MARSSboot()` to do this. However, `MARSSboot()` is designed to take a marssMLE object (such as would be returned from `MARSSkem`). To use `MARSSboot`, we need to make a marssMLE object which has information on initial conditions and maximization options. An easy way to do this is to use `PopMARSS` with `fit=FALSE`. This will return a correctly formed marssMLE object with no estimated parameters. The only difference between this method and the above is that `MARSSboot` uses a single start condition for the maximization search while the approach above will compute a different start for each simulated data set. They should give the same answers (assuming they

are not finding local minima) but the computation speeds and convergence times may differ.

```
#generate some data just to fit with PopMARSS to make marssMLE obj
tmp = MARSSsimulate(the.par.list, nsim=1, tSteps=tSteps)$sim.data
#dim of sim.data is n x T x nsim
tmp = tmp[,,1]
#use fit FALSE to just return an marssMLE obj
sim.marssMLE = PopMARSS(tmp, silent=TRUE, fit=FALSE)
sim.marssMLE$par = the.par.list
par.sim = MARSSboot(sim.marssMLE,
     nboot=20, output="parameters", sim="parametric")$boot.params
#boot.paras is #params x nboot; change the dim order
par.sim=t(par.sim)
```

We could also build the marssMLE object from scratch, by making a list with elements `par`, `start`, and `control`. The first is `the.par.list` above and the latter are used by the maximization routine (see `?marssMLE`). If you want a non-parameteric bootstrap, use `sim="innovations"`.

Then we use `pairs()` to get a quick visual look at how the parameters are correlated (or not) and how variable they are (Figure 6.1).

6.6 Compute bootstrap AIC for a model

This computes a parametric bootstrap AIC for the model `kemfit` using the function `MARSSaic()`. Use `output="AICbb"` to produce a non-parameter bootstrap AIC (no missing data allowed in data in this case).

```
kemfit.with.AICb = MARSSaic(kemfit, output = "AICbp",
   Options = list(nboot = 10))
#nboot should be more like 1000, but set low here for example sake
print(kemfit.with.AICb)
```

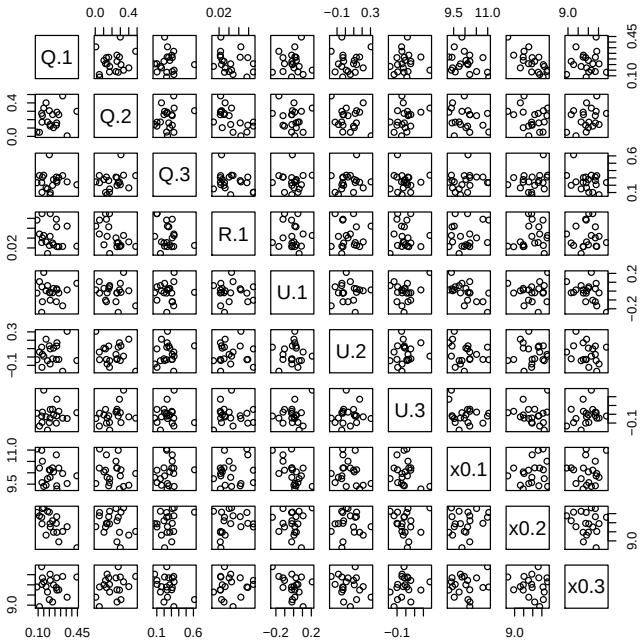

Fig. 6.1. The parameter pairs plotted against each other using the command `pairs(par.sim)`.

7

Case studies: instructions

The case studies walk you through some analyses of multivariate population count data using MARSS models and the `PopMARSS` function. This will take you through both the conceptual step (with pencil and paper) and a *R* step which translates the conceptual model into code.

Set-up

- If you haven't already, install the MARSS package. Type from the command line: (Windows) `install.packages("MARSS.zip", repos = NULL)` or (Mac/Unix) `install.packages("MARSS.tar.gz", repos = NULL)`. Mac users need Xtools installed for this to work. You will need write permissions for your *R* program directories to install packages. See the help pages on CRAN for workarounds if you don't have write permission.
- Type in `library(MARSS)` at the *R* command line. Now you should be ready.
- Each case study comes with an associated script file: `Case_Study_#.R` with the code you need to do the exercises. Type `show.doc(MARSS,Case_study_#.R)` to open up a copy of the case study script.

Tips

- `print(foo$model)`, where `foo` is a fitted model object, will print detailed information on the structure of the MARSS model that was fit in the call `foo = PopMARSS(logdata)`. This allows you to double check the model you fit. `print(foo)` will print a summary of the model structure along with the parameter estimates.
- When you run `PopMARSS`, it will output the number of iterations used. If you reached the maximum, re run with `EMOptions=list(max.EMiter=...)` set higher than the default (5000).

- If you misspecify the model, `PopMARSS` will post an error that should give you an idea of the problem (make sure `silent=TRUE` to see full error reports). Remember, the number of rows in your data is n, time is across the columns, and the maximum number in `constraint$Z` is m, the number of x time series in your model.
- If you are fitting to population counts, your data must be logged (base e) before being passed in. The default missing value indicator is -99. You can change that by passing in `miss.value=....`
- Running `PopMARSS` with no arguments except your data will fit an unconstrained MARSS model with $m = n$, a diagonal $\mathbf{Q}$ matrix, and i.i.d. observation errors.

8

Case Study 1: Count-based PVA for data with observation error

8.1 The Problem

Estimates of extinction and quasi-extinction risk are an important risk metric used in the management and conservation of endangered and threatened species. By necessity, these estimates are based on data that contain both variability due to real year-to-year changes in the population growth rate (process errors) and variability in the relationship between the true population size and the actual count (observation errors). Classic approaches to extinction risk assume the data have only process error, i.e. no observation error. In reality, observation error is ubiquitous both because of the sampling variability and also because of year-to-year (and day-to-day) variability in sightability.

In this case study, we are use a Kalman filter to fit a univariate (meaning one time series) state-space model to count data for a population. We will compute the extinction risk metrics given in Dennis et al. (1991), however instead of using a process-error only model (as is done in the original paper), we use a model with both process and observation error. The risk metrics and their interpretations are the same as in Dennis et al. (1991). The only real difference is how we compute σ^2, the process error variance. However this difference has a large effect on our risk estimates, as you will see.

In this case study, we use a density-independent model, which is the same as the Gompertz model (4.1) with $\mathbf{B} = 1$. Density-independence is often a reasonable assumption when doing a PVA because we do such calculations for at-risk populations that are either declining or that are well below historical levels (and presumably carrying capacity). In an actual PVA, it is necessary to justify this assumption and if there is reason to doubt the assumption, one tests for density-dependence (Taper and Dennis, 1994) and does sensitivity analyses using state-space models with density-dependence (Dennis et al., 2006).

The univariate model is written:

$$x_t = x_{t-1} + u + e_t \qquad \text{where } e_t \sim \mathrm{N}(0, \sigma^2) \tag{8.1}$$

$$y_t = x_t + \epsilon_t \qquad \text{where } \epsilon_t \sim \mathrm{N}(0, \eta^2) \tag{8.2}$$

where y_t is the logarithm of the observed population size at time t, x_t is the unobserved state at time t, u is the growth rate, and σ^2 and η^2 are the process and observation error variances, respectively. In the *R* code to follow, σ^2 is denoted `Q` and η^2 is denoted `R` (because the functions we are using are also for multivariate state-space models and those models use **Q** and **R** for the respective variance-covariance matrices).

8.2 Simulated data with process and observation error

We'll start by using simulated data to see the difference between data and estimates from a model with process error only versus a model that also includes observation error. For our simulated data, we'll used a decline of 5% per year, process variability of 0.01 (typical for big mammals), and a observation variability of 0.05 (which is a bit on the high end). We'll randomly set 10% of the values as missing. Here's the code:

Set things up.

```
sim.u = -0.05 # growth rate
sim.Q = 0.01 # process error variance
sim.R = 0.05 # non-process error variance
nYr= 30 # number of years of data to generate
fracmissing = 0.1 # fraction of years that are missing
init = 7 # log of initial pop abundance (~1100 individuals)
years = seq(1:nYr) # sequence 1 to nYr
x = rep(NA,nYr) # replicate NA nYr times
y = rep(NA,nYr)
```

First generate the population sizes using equation 8.1:

```
x[1]=init
for(t in 2:nYr)
   x[t] = x[t-1]+ sim.u + rnorm(1, mean=0, sd=sqrt(sim.Q))
```

Add observation error and missing values to generate the observed data using equation 8.2:

```
for(t in 1:nYr)
   y[t]= x[t] + rnorm(1,mean=0,sd=sqrt(sim.R))
missYears =
    sample(years[2:(nYr-1)],floor(fracmissing*nYr),replace = F)
y[missYears]=-99
```

Now let's look at the simulated data. Stochastic population trajectories show much variation, so it is best to look at a few at once. In figure 8.1, nine simulations from the identical parameters (above) are shown.

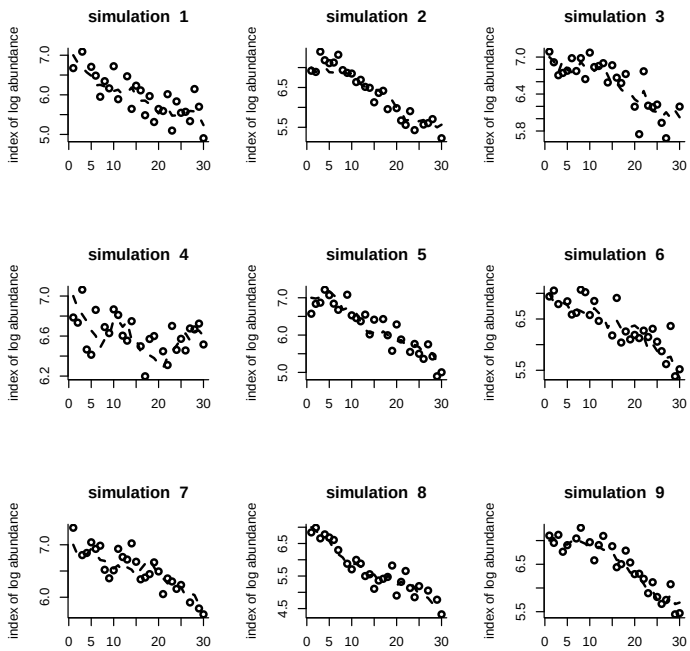

Fig. 8.1. Plot of nine simulated population time series with process and observation error. Circles are observation and the dashed line is the true population size.

Example 8.1 (Look at the effect of parameter values on parameter estimates)

A good way to get a feel for reasonable σ^2 values is to generate simulated data and look at the time series. As a biologist, you probably have a pretty good idea of what kind of year-to-year population changes are reasonable for your species. For example for most of the mammalian species I work with, the maximum population yearly increase would be around 50% (the population could go from 1000 to 1500 in one year), but some of the fish species could easily double or even triple in a really good year. Your observed data may bounce around a lot for many different reasons having to do with sightability, sampling error, age-structure, etc., but the underlying population trajectory is constrained by the kinds of year-to-year changes in population size that are biologically possible for your species. σ^2 describes those true population changes.

Run the Exercise 1 code several times using different parameter values to get a feel for how different the time series can look based on identical parameter

values. You can cut and paste from the pdf into the R command line. Typical vertebrate σ^2 values are 0.002 to 0.02, and typical η^2 values are 0.005 to 0.1. A u of -0.01 translates to an average 1% per year decline and a u of -0.1 translates to an average 10% per year decline (approximately).

Example 8.1 code

Type `show.doc(MARSS, Case_study_1.R)` *to open a file in R with all the example code.*

```
par(mfrow = c(3, 3))
sim.u = -0.05
sim.Q = 0.01
sim.R = 0.05
nYr = 30
fracmiss = 0.1
init = 7
years = seq(1:nYr)
for (i in 1:9) {
    x = rep(NA, nYr)
    y = rep(NA, nYr)
    x[1] = init
    for (t in 2:nYr) x[t] = x[t - 1] + sim.u +
        rnorm(1, mean = 0, sd = sqrt(sim.Q))
    for (t in 1:nYr) y[t] = x[t] + rnorm(1, mean = 0,
        sd = sqrt(sim.R))
    missYears = sample(years[2:(nYr - 1)], floor(fracmiss *
        nYr), replace = FALSE)
    y[missYears] = -99
    plot(years[y != -99], y[y != -99], xlab = "",
        ylab = "log abundance", lwd = 2, bty = "l")
    lines(years, x, type = "l", lwd = 2, lty = 2)
    title(paste("simulation ", i))
}
legend("topright", c("Observed", "True"), lty = c(-1,
    2), pch = c(1, -1))
```

8.3 Parameter estimation

8.3.1 Maximum-likelihood estimates for a model with observation error

We put the simulated data through the Kalman-EM algorithm in order to estimate the parameters, u, σ^2, and η^2, and population sizes. These are the estimates using a model with process and observation variability. The function call is `kem = KalmanEM(data)`, where `data` is a vector of logged (base e) counts with missing values denoted by -99. After this call, the ML parameter estimates are `kem$U`, `kem$Q` and `kem$R`. There are numerous other outputs from the `KalmanEM` function. To get a list of the outputs type in `names(kem)`. Note that `kem` is just a name; I could have called the output `foo`. Here's some code to fit to the simulated time series.

```
kem = PopMARSS(y)
```

Let's look at the parameter estimates for the nine simulated time series in figure 8.1 to get a feel for the variation. I used the `KalmanEM` function on each time series to produce parameter estimate for each simulation. The estimates are followed by the mean (over the nine simulations) and the true values:

```
kem.params
```

```
                kem.U        kem.Q      kem.R
sim 1    -0.048535708 0.0021180126 0.11604256
sim 2    -0.060625434 0.0089475462 0.02486331
sim 3    -0.034525072 0.0047334969 0.04851607
sim 4    -0.006597334 0.0014090587 0.02732175
sim 5    -0.064104492 0.0029906237 0.06016369
sim 6    -0.044976582 0.0008341867 0.06104127
sim 7    -0.048225836 0.0057376052 0.03174658
sim 8    -0.081670275 0.0099661100 0.04796753
sim 9    -0.053738216 0.0082662015 0.03145388
mean sim -0.049222106 0.0050003157 0.04990185
true     -0.050000000 0.0100000000 0.05000000
```

As expected, the estimate parameters do not exactly match the true parameters, but the average should be fairly close (although 9 simulations is a small sample size). Also note that although we don't get u quite right, our estimates are usually negative. Thus our estimates usually indicate declining dynamics.

The Kalman-EM algorithm also gives an estimate of the true population size with observation error removed. This is in `kem$states`. Figure 8.2 shows the `KalmanEM` estimated true states of the population over time as a solid line. Note that the solid line is considerably closer to the actual true states (dashed line) than the observations. On the other hand with certain datasets, the Kalman filter can get it quite wrong as well!

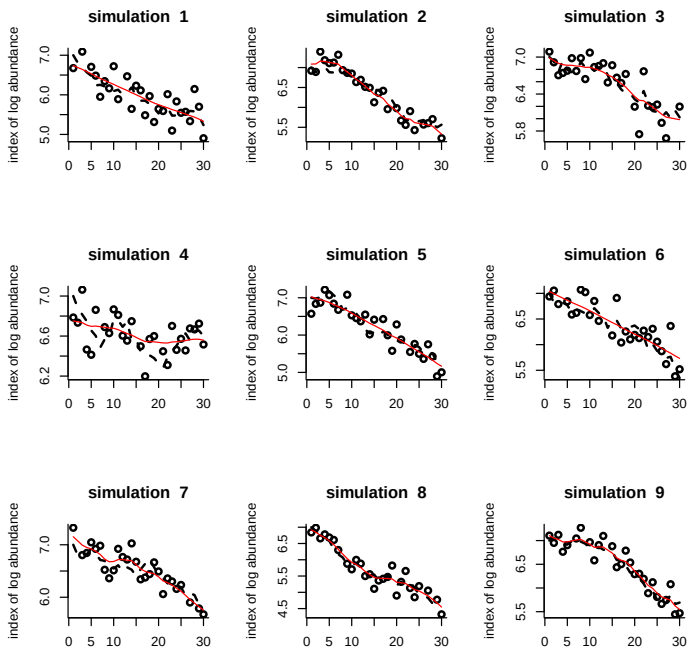

Fig. 8.2. The circles are the observed population sizes with error. The dashed lines are the true population sizes. The solid thin lines are the estimates of the true population size from the Kalman-EM algorithm

8.3.2 Maximum-likelihood estimates for a model with no observation error

We used the Kalman-EM algorithm to estimate the mean population rate u and process variability σ^2 under the assumption that the count data have observation error. However, the classic approach to this problem, referred to as the "Dennis model" (Dennis et al., 1991), uses a model that assumes the data have no observation error; all the variability in the data is assumed to result from process error. This approach works fine if the observation error in the data is low, but not so well if the observation error is high. We will next fit the data using the classic approach so that we can compare and contrast parameter estimates from the different methods.

Using the estimation method in (Dennis et al., 1991), our data need to be re-specified as the observed population changes (`delta.pop`) between censuses along with the time between censuses (`tau`). We re-specify the data as follows:

```
den.years = years[y!=-99] # the non missing years
den.y = y[y!=-99] # the non missing counts
```

```
den.n.y = length(den.years)
delta.pop = rep(NA, den.n.y-1 ) # population transitions
tau = rep(NA, den.n.y-1 ) # step sizes
for (i in 2:den.n.y ){
        delta.pop[i-1] = den.y[i] - den.y[i-1]
        tau[i-1] =  den.years[i]-den.years[i-1]
        } # end i loop
```

Next, we regress the changes in population size between censuses (`delta.pop`) on the time between censuses (`tau`) while setting the regression intercept to 0. The slope of the resulting regression line is an estimate of u, while the variance of the residuals around the line is an estimate of σ^2. The regression is shown in Figure 8.3. Here is the code to do that regression:

```
den91 <- lm(delta.pop ~ -1 + tau)
# note: the "-1" specifies no intercept
den91.u = den91$coefficients
den91.Q = var(resid(den91))
```

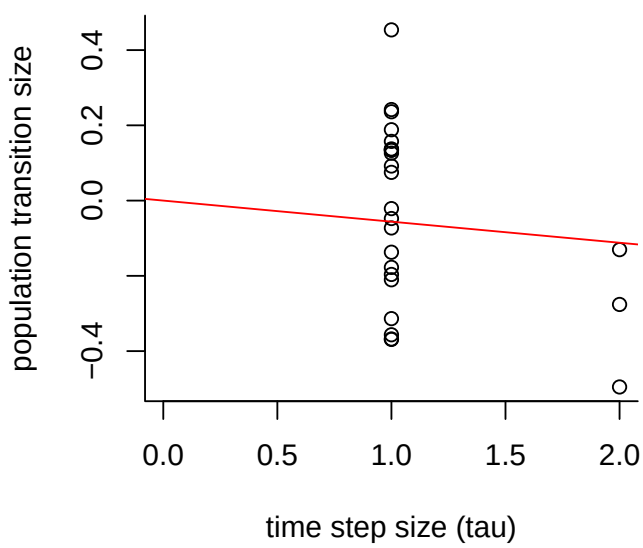

Fig. 8.3. The regression of $log(N_{t+\tau}) - log(N_t)$ against τ. The slope is the estimate of u and the variance of the residuals is the estimate of Q.

Here are the parameters values for the data in figure 8.2 using the process-error only model:

```
den91.params
```

```
             den91.U    den91.Q
sim 1    -0.03314613 0.30037942
sim 2    -0.05745910 0.06358043
sim 3    -0.01071312 0.12159033
sim 4    -0.02411743 0.05948165
sim 5    -0.04234646 0.11986459
sim 6    -0.05221310 0.15562571
sim 7    -0.07483177 0.05748618
sim 8    -0.09583839 0.10736827
sim 9    -0.05759533 0.07125133
mean sim -0.04980676 0.11740310
true     -0.05000000 0.01000000
```

Notice that the u estimates are similar to those from the Kalman-EM algorithm, but the σ^2 estimate (`Q`) is much larger. That is because this approach treats all the variance as process variance, so any observation variance in the data is lumped into process variance (in fact it appears as $2 \times$ the observation variance).

Example 8.2 (Look at the variability in parameter estimates)

In this example, you'll look at how variable the parameter estimates are by generating multiple (`nsim`) simulated data sets and then estimating parameter values for each. You'll compare the Kalman-EM estimates to the estimates using a process error only model (i.e. ignoring the observation error).

Example 8.2 code

Type `show.doc(MARSS, Case_study_1.R)` *to open a file in R with all the example code.*

```
sim.u = -0.05
sim.Q = 0.01
sim.R = 0.05
nYr = 30
fracmiss = 0.1
init = 7
nsim = 9
years = seq(1:nYr)
params = matrix(NA, nrow = 11, ncol = 5, dimnames = list(c(paste("sim",
    1:9), "mean sim", "true"), c("kem.U", "den91.U",
    "kem.Q", "kem.R", "den91.Q")))
for (i in 1:nsim) {
    x.ts = matrix(NA, nrow = nsim, ncol = nYr)
    y.ts = matrix(NA, nrow = nsim, ncol = nYr)
    x.ts[i, 1] = init
    for (t in 2:nYr) x.ts[i, t] = x.ts[i, t -
        1] + sim.u + rnorm(1, mean = 0, sd = sqrt(sim.Q))
    for (t in 1:nYr) y.ts[i, t] = x.ts[i, t] +
        rnorm(1, mean = 0, sd = sqrt(sim.R))
    missYears = sample(years[2:(nYr - 1)], floor(fracmiss *
        nYr), replace = FALSE)
    y.ts[i, missYears] = -99
    kem = PopMARSS(y.ts[i, ], silent = TRUE)
    params[i, c(1, 3, 4)] = c(kem$par$U, kem$par$Q,
        kem$par$R)
    den.years = years[y.ts[i, ] != -99]
    den.yts = y.ts[i, y.ts[i, ] != -99]
    den.n.yts = length(den.years)
    delta.pop = rep(NA, den.n.yts - 1)
    tau = rep(NA, den.n.yts - 1)
    for (t in 2:den.n.yts) {
        delta.pop[t - 1] = den.yts[t] - den.yts[t -
            1]
        tau[t - 1] = den.years[t] - den.years[t -
            1]
    }
    den91 <- lm(delta.pop ~ -1 + tau)
    params[i, c(2, 5)] = c(den91$coefficients,
        var(resid(den91)))
}
params[nsim + 1, ] = apply(params[1:nsim, ], 2,
    mean)
params[nsim + 2, ] = c(sim.u, sim.u, sim.Q, sim.R,
    sim.Q)
```

Here is an example of the output from the code:

```
print(params,digits=3)
```

```
            kem.U  den91.U    kem.Q  kem.R den91.Q
sim 1    -0.04732 -0.04251 0.008916 0.0227  0.0531
sim 2    -0.03890 -0.05811 0.025293 0.0276  0.0815
sim 3    -0.02517 -0.04493 0.023746 0.0640  0.1609
sim 4    -0.04205 -0.00675 0.020229 0.0226  0.0670
sim 5    -0.06199 -0.05189 0.005877 0.0162  0.0441
sim 6    -0.05985 -0.07069 0.011691 0.0200  0.0531
sim 7    -0.01825 -0.00209 0.003222 0.0742  0.1633
sim 8    -0.00453 -0.01067 0.000952 0.0597  0.1566
sim 9    -0.06667 -0.09620 0.001023 0.0659  0.1460
mean sim -0.04053 -0.04265 0.011217 0.0414  0.1028
true     -0.05000 -0.05000 0.010000 0.0500  0.0100
```

1. *Re-run the code a few times to see the performance of the estimates using a state-space model (*`kem.`*) versus the model with no observation error (*`den91`*). You can cut and paste the code from the pdf file into an R script file or on to the R command line.*

2. *Alter the observation variance,* `sim.R` *in the data generation step in order to get a feel for performance as observations are further corrupted. What happens as error is increased?*

3. *Decrease the number of years of data,* `nYr` *and re-run the parameter estimation. What changes?*

If you find that the exercise code takes too long to run, reduce the number of simulations (by reducing `nsim` *in the code).*

8.4 Probability of hitting a threshold $\Pi(x_d, t_e)$

A common extinction risk metric is 'the probability that a population will hit a certain threshold x_d within a certain time frame t_e – *if the observed trends continue*'. Under this definition, we can compute $\Pi(x_d, t_e)$ using the stochastic population model (equation 8.1) and our estimate of the parameters of that model. In practice, the threshold used is not $N_e = 1$, which would be true extinction. Often a 'functional' extinction threshold will be used ($N_e >> 1$). Other times a threshold of 'a p_d fraction of current levels' is used. The latter

is used because we often have imprecise information about the relationship between the true population size and what we measure in the field; many population counts are index counts. In these cases, one must use 'fractional declines' as the threshold. Also, extinction estimates that use an absolute threshold (like 100 individuals) are quite sensitive to error in the estimate of true population size. In this workshop, we are going to use fractional declines as the threshold, specifically $p_d = 0.1$ which means a 90% decline below the population size at the last census.

$\Pi(x_d, t_e)$ is typically presented as a curve showing the probabilities of hitting the threshold (y-axis) over different time horizons (t_e) on the x-axis. Extinction probabilities can be computed through Monte Carlo simulations or analytically using equation 16 in Dennis et al. (1991) (note there is a typo in equation 16; the last + is supposed to be -). We will use the latter method:

$$\Pi(x_d, t_e) = \pi(u) \times \Phi\left(\frac{-x_d + |u|t_e}{\sqrt{\sigma^2 t_e}}\right) + \exp(2x_d|u|/\sigma^2)\Phi\left(\frac{-x_d - |u|t_e}{\sqrt{\sigma^2 t_e}}\right) \quad (8.3)$$

where x_e is the threshold and is defined as $x_e = log(N_0/N_e)$, where N_0 is the current population estimate and N_e is the threshold. If we are using fractional declines then $x_e = log(N_0/(p_d \times N_0)) = -log(p_d)$. $\pi(u)$ is the probability that the threshold is eventually hit (by $t_e = \infty$). $\pi(u) = 1$ if $u <= 0$ and $\pi(u) = \exp(-2ux_d/\sigma^2)$ if $u > 0$. $\Phi()$ is the cumulative probability distribution of the standard normal (mean = 0, sd = 1). Here is the R code for that computation (using a fractional decline threshold):

```
pd = 0.1 #means a 90 percent decline
tyrs = 1:100
xd = -log(pd)
p.ever = ifelse(u<=0,1,exp(-2*u*xd/Q)) #Q=sigma2
for (i in 1:100){
  Pi[i] = p.ever * pnorm((-xd+abs(u)*tyrs[i])/sqrt(Q*tyrs[i]))
  + exp(2*xd*abs(u)/Q) *
  pnorm((-xd - abs(u)* tyrs[i])/sqrt(Q*tyrs[i]))
        }
```

Figure 8.4 shows the estimated probabilities of hitting the 90% decline for the nine 30-year times series simulated with $u = -0.05$, $\sigma^2 = 0.01$ and $\eta^2 = 0.05$. The dashed line shows the estimates using the Kalman-EM parameter estimates and the solid line shows the estimates using a process-error only model (the `den91` estimates). The circles are the true probabilities. The difference between the estimates and the true probalities is due to errors in $\hat{u}$. Those errors are due largely to process error – not observation error. As we saw earlier, by chance population trajectories with a $u < 0$ will increase, even over a 30-year period. In this case, $\hat{u}$ will be positive when in fact $u < 0$.

Looking at the figure, it is obvious that the probability estimates are highly variable. However, look at the first panel. This is the average estimate (over 9 simulations). Note that on average (over 9 simulations), the estimates are

good. If we had averaged over 1000 simulations instead of 9, you would see that the Kalman-EM line falls on the true line. It is an unbiased predictor. While that may seem a small consolation if estimates for individual simulations are all over the map, it is important for correctly specifying our uncertainty about our estimates. Second, rather than focusing on how the estimates and true lines match up, see if there are any forecasts that seem better than others. For example, are 20-year predictions better than 50 and are 100-yr better or worse. In Exercise 3, you'll remake this with different u. You'll discover from that that populations in the worst shape (smallest u) have better predictions.

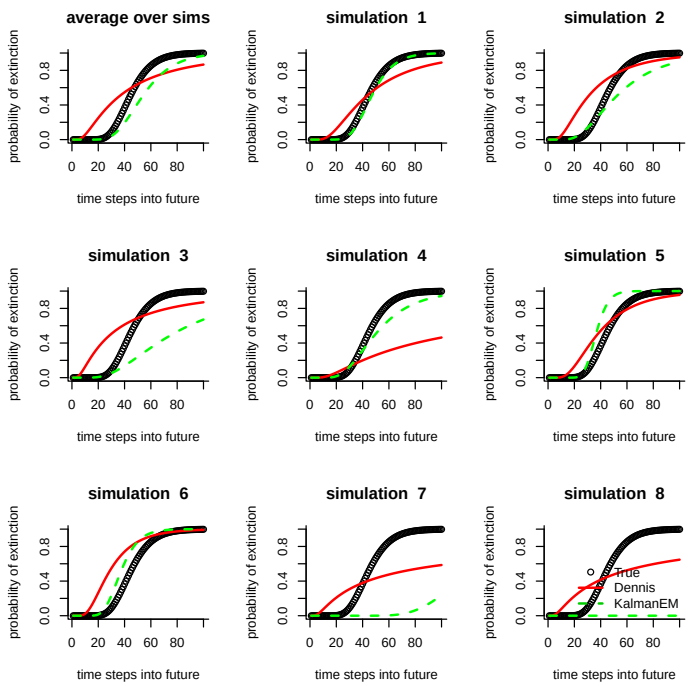

Fig. 8.4. Plot of the true and estimated probability of declining 90% in different time horizons (the x axis) for nine simulated population time series with observation error.

Example 8.3 (The effect of parameter values on risk estimates)

In this example, you'll recreate figure 8.4 using different parameter values. This will give you a feel for how variability in the data and population pro-

cess affect the risk estimates. You'll need to run the Example 8.2 code before running the Example 8.3 code.

Example 8.3 code

Type `show.doc(MARSS, Case_study_1.R)` *to open a file with all the example code.*

```
par(mfrow = c(3, 3))
pd = 0.1
te = 100
tyrs = 1:te
xd = -log(pd)
for (j in c(10, 1:8)) {
    real.ex = matrix(nrow = te)
    denn.ex = matrix(nrow = te)
    kal.ex = matrix(nrow = te)
    u = params[j, 1]
    Q = params[j, 3]
    p.ever = ifelse(u <= 0, 1, exp(-2 * u * xd/Q))
    for (i in 1:100) {
        kal.ex[i] = p.ever * pnorm((-xd + abs(u) *
            tyrs[i])/(sqrt(Q) * sqrt(tyrs[i]))) +
            exp(2 * xd * abs(u)/Q) * pnorm((-xd -
                abs(u) * tyrs[i])/(sqrt(Q) * sqrt(tyrs[i])))
    }
    u = params[j, 2]
    Q = params[j, 5]
    p.ever = ifelse(u <= 0, 1, exp(-2 * u * xd/Q))
    for (i in 1:100) {
        denn.ex[i] = p.ever * pnorm((-xd + abs(u) *
            tyrs[i])/(sqrt(Q) * sqrt(tyrs[i]))) +
            exp(2 * xd * abs(u)/Q) * pnorm((-xd -
                abs(u) * tyrs[i])/(sqrt(Q) * sqrt(tyrs[i])))
    }
    u = sim.u
    Q = sim.Q
    p.ever = ifelse(u <= 0, 1, exp(-2 * u * xd/Q))
    for (i in 1:100) {
        real.ex[i] = p.ever * pnorm((-xd + abs(u) *
            tyrs[i])/sqrt(Q * tyrs[i])) + exp(2 *
            xd * abs(u)/Q) * pnorm((-xd - abs(u) *
            tyrs[i])/sqrt(Q * tyrs[i]))
    }
    plot(tyrs, real.ex, xlab = "time steps into future",
        ylab = "probability of extinction", ylim = c(0,
            1), bty = "l")
    if (j <= 8)
        title(paste("simulation ", j))
    if (j == 10)
        title("average over sims")
    lines(tyrs, denn.ex, type = "l", col = "red",
        lwd = 2, lty = 1)
    lines(tyrs, kal.ex, type = "l", col = "green",
        lwd = 2, lty = 2)
}
legend("bottomright", c("True", "Dennis", "KalmanEM"),
    pch = c(1, -1, -1), col = c(1, 2, 3), lty = c(-1,
        1, 2), lwd = c(-1, 2, 2), bty = "n")
```

1. *Change* `sim.R` *and rerun the Example 8.2 code. Then run the Example 8.3 code. When are the estimates using the process-error only model (*`den91`*) worse and in what way are they worse?*

2. *You might imagine that you should always use a model that assumes that the data contain observation error, since in practice observations are never perfect. However, there is a cost to estimating that extra variance parameter and the cost is a more variable* σ^2 *(*`Q`*) estimate. Play with shortening the time series and decreasing the* `sim.R` *values. Are there situations when the 'cost' of the extra parameter is greater than the 'cost' of ignoring observation error?*

3. *How does changing the extinction threshold (**`pd`**) change the extinction probability curves? (Do not remake the data, i.e. don't rerun the Example 8.2 code.)*

4. *How does changing the rate of decline (**`sim.u`**) change the estimates of risk? Rerun the Example 8.2 code using a lower u; this will create a new matrix of parameter estimates. Then run the Example 8.3 code. Do the estimates seem better of worse for rapidly declining populations?*

5. *Rerun the Example 8.2 code using fewer number of years (**`nYr`** smaller) and increase **`fracmissing`**. Then run the Example 8.3 code. The graphs will start to look peculiar. Why do you think it is doing that? Hint: look at the estimated parameters.*

8.5 Certain and uncertain regions

From exercise 3, you've observed one of the problems with estimates of the probability of hitting thresholds. Looking over the 9 simulations, your risk estimates will be on the true line sometimes and other times they are way off. So your estimates are variable. Using only the point estimates of the probability of 90% decline by themselves in a PVA should not be done. At the minimum, CIs need to be added (next section), but even with CIs, the probability of hitting declines often doesn't capture our certainty and uncertainty about our risk estimates.

From exercise 3, you might have also noticed that there are some time horizons (10, 20 years) for which the estimate are highly certain (not hitting the threshold), while for other time horizons (30, 50 years) the estimates are all over the map. Put another way, you may be able to say with high confidence that a 90% decline will NOT occur between years 1 to 20 and that by year 100 it most surely will have occurred. However, between the years 20 and 100, you

are very uncertain about the risk. The point is that you can be certain about some forecasts while at the same time being uncertain about other forecasts.

One way to show this is to plot the uncertainty as a function of the forecast, where the forecast is defined in terms of the forecast length (number of years) and forecasted decline (percentage). Uncertainty is defined as how much of the 0-1 range your 95% CI covers. Ellner and Holmes (2008) show such a figure (their figure 1). Figure 8.5 shows a version of this figure that you can produce with the function `CSEGtmufigure(u= val, N= val, s2p= val)`. In the figure, I used $u = -0.05$ which is a 5% per year decline, $N = 25$ so 25 years between the first and last census, and $s_p^2 = 0.01$. The process variability for big mammals is typically in the range of 0.002 to 0.02.

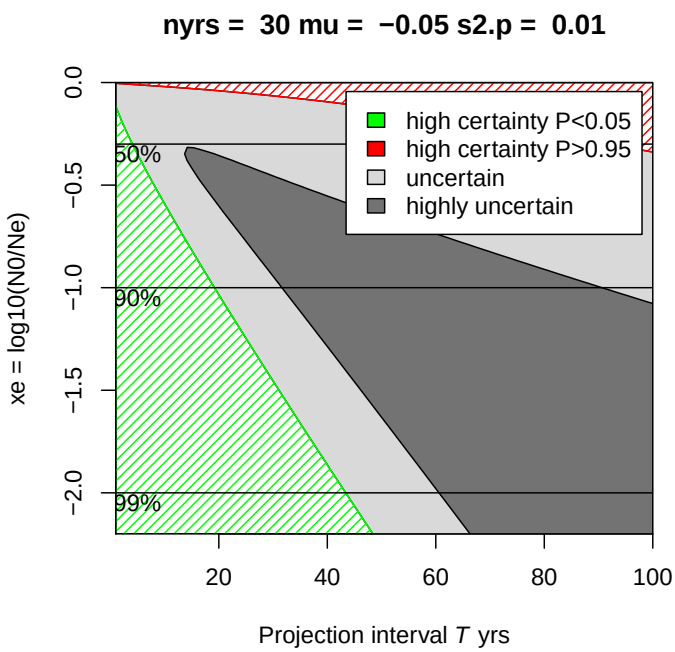

Fig. 8.5. This figure shows your region of high uncertainty (dark grey). In this region, the minimum 95% CIs (meaning if you had no observation error) span 80% of the 0 to 1 probability. That is, you are uncertain if the probability of a specified decline is close to 0 or close to 1. The green (dots) shows where your upper 95% CIs does not exceed P=0.05. So you are quite sure the probability of a specified decline is less than 0.05. The red (dots) shows where your lower 95% CIs is above P=.95. So you are quite sure the probability is greater than P=0.95. The light grey is between these two certain/uncertain extremes.

Example 8.4 (Uncertain and certain regions)

Use the Example 8.4 code to re-create Figure 8.5 and get a feel for when (what parameter ranges) risk estimates are more certain and when they are less certain.

Exercise 8.4 code

Type `show.doc(MARSS, Case_study_1.R)` *to open a file in R with all the example code.*

```
par(mfrow = c(1, 1))
CSEGtmufigure(N = 30, u = -0.05, s2p = 0.01)
```

`N` *are the number of years of data,* `u` *is the mean population growth rate, and* `s2p` *is the process variance.*

8.6 More risk metrics and some real data

The previous sections have focused on the probability of hitting thresholds because this is an important and common risk metric used in PVA and it appears in IUCN Red List criteria. However, as you have seen, there is high uncertainty associated with such estimates. Part of the problem is that probability is constrained to 0 to 1, and it is easy to get estimates with CIs that span 0 to 1. Other metrics of risk, $\hat{u}$ and the distribution of the time to hit a threshold (Dennis et al., 1991), don't have this problem and may be more informative. Figure 8.6 shows different risk metrics from Dennis et al. (1991) on a single plot. This figure is generated by the call

```
dat=read.table(datafile, skip=1)
dat=as.matrix(dat)
CSEGriskfigure(dat)
```

The `datafile` is the name of the data file, with column 1 = years and column 2 = population count (logged). `CSEGriskfigure()` has a number of arguments that can be passed in to change the default behavior. The variable `te` is the forecast length (default is 100 years), `threshold` is the extinction threshold either as an absolute number, if `absolutethresh=T`, or as a fraction of current population count, if `absolutethresh=F`. The default is `absolutethresh=F` and `threshold=0.1`. `datalogged=TRUE` means the data are already logged; this is the default.

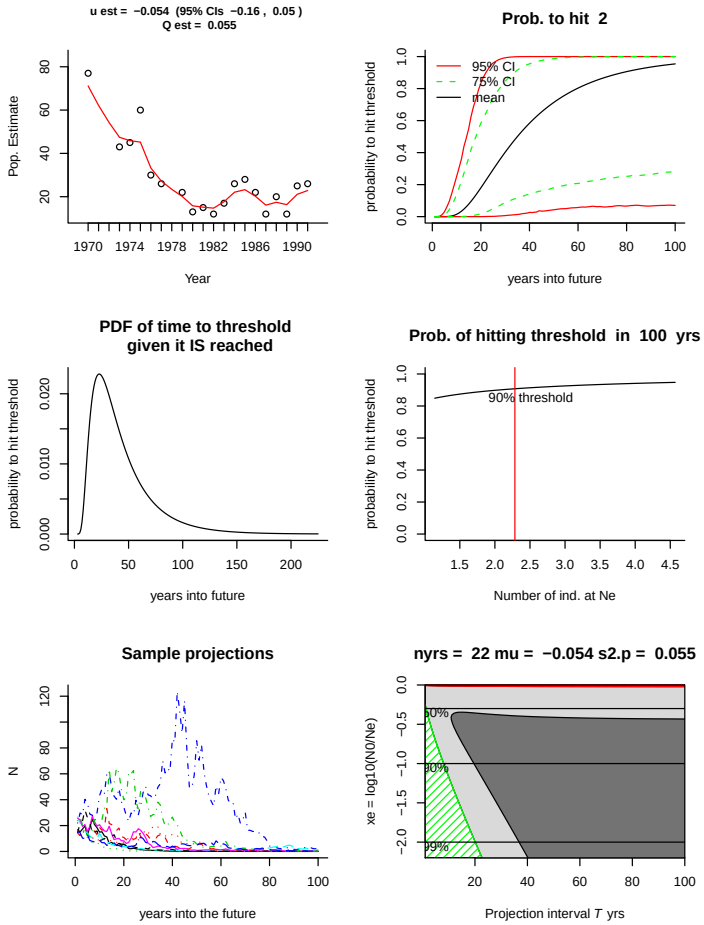

Fig. 8.6. Risk figure using data for the critically endangered African Wild Dog (data from Ginsberg et al. 1995). This population went extinct after 1992.

Example 8.5 (Example of risk figures for different species)

Use the Example 8.5 code to re-create Figure 8.6. The package includes other data for you to run: `prairiechicken` *from the endangered Attwater Prairie Chicken,* `graywhales` *from Gerber et al. (1999), and* `grouse` *from the Sharp-tailed Grouse (a species of U.S. federal concern) in Washington State. If you have other textfiles of data, you can run those too. The commented lines show how to read in data from a tab-delimited text file with a header line.*

Exercise 5 code

Type `show.doc(MARSS, Case_study_1.R)` *to open a file in R with all the example code.*

```
#If you have your data in a tab delimited file with a header
#This is how you would read it in using file.choose()
#to call up a directory browser.
#However, the package has the datasets for the exercises
#dat=read.table(file.choose(), skip=1)
#dat=as.matrix(dat)
dat = wilddogs
CSEGriskfigure(dat, CI.method="hessian", silent=TRUE)
```

8.7 Confidence intervals

The figures produced by `CSEGriskfigure()` have confidence (95% and 75%) on the probabilities in the top right panel. The standard way to produce these CIs is via parametric bootstrapping. Here are the steps in a parametric bootstrap:

- You estimate u and σ^2 and η^2
- Then you simulate time series using those estimates and equations 8.1 and 8.2
- Then you re-estimate your parameters from the simulated data (using say `KalmanEM(simdata)`
- Repeat for 1000s of time series simulated using your estimated parameters. This gives you a large set of bootstrapped parameter estimates
- For each bootstrapped parameter set, compute a set of extinction estimates (you use equation 8.3 and code from exercise 3)
- The α% ranges on those bootstrapped extinction estimates gives you your α CIs on your probabilities of hitting thresholds

Look at the code in `CSEGriskfigure.r` to see how to do this in R (type `CSEGriskfigure` at the R command line and the code will be shown).

Producing parameter estimates by estimating them from the simulated data would be quite slow. Therefore for the manual, I used approximate CIs on the parameters using the inverse of a numerically estimated Hessian matrix. This uses an estimate of the variance-covariance matrix of the parameters from the inverse of a numerically estimated Hessian matrix. The function `CSEGriskfigure()` has an option you can set `CI.method = c("hessian", "paramboot", "nonparamboot", "none")` which tells it how to compute the CIs. I set `CI.method="hessian"`. Using an estimated Hessian matrix to compute

CIs is a handy trick that can be used for all sorts of maximum-likelihood parameter estimates. Look at the code in `CSEGriskfigure()` to see how to use the `nlme` package in *R* to do this easily.

8.8 Comments

Data with cycles, from age-structure or predator-prey interactions, are difficult to analyze and the Kalman-EM algorithm used in MARSS 1.0 will give poor estimates for this type of data. The slope method (Holmes, 2001) is robust to those problems. Holmes et al. (2007) used the slope method in a large study of data from endangered and threatened species, and Ellner and Holmes (2008) showed that the slope estimates are close to the theoretical minimum uncertainty. Especially, when doing a PVA using a time series with fewer than 25 years of data, the slope method (Holmes, 2001) is often less biased and (much) less variable because that method is less data-hungry (Holmes, 2004).

9

Case study 2: Combining multi-site and subpopulation data to estimate trends and trajectories

9.1 The problem

In this case study, we will use multivariate state-space models to combine surveys from multiple sites into one estimate of the average long term population growth rate and the year-to-year variability in that growth rate. Note this is not quite the same as estimating the 'trend'; 'trend' often means what population change happened, whereas the long-term population growth rate refers to the underlying population dynamics. We will use as our example a dataset from harbor seals in the Puget Sound, Washington, USA.

We have five regions where harbor seals were censused from 1978-1999 while hauled out of land[1]. During the period of this dataset, harbor seals were recovering steadily after having been reduced to low levels by hunting prior to protection. The methodologies were consistent throughout the 20 years of the data but we do not know what fraction of the population that each region represents nor do we know the observation-error variance for each region. Given differences between behaviors of animals in different regions and the numbers of haul-outs in each region, the observation errors may be quite different. The regions have had different levels of sampling; the best sampled region has only 4 years missing while the worst has over half the years missing.

Figure 9.1 shows the data. The numbers on each line denote the different regions:

```
1 SJF
2 SJI
3 EBays
4 PSnd
5 HC
```

[1] Jeffries et al. 2003. Trends and status of harbor seals in Washington State: 1978-1999. Journal of Wildlife Management 67(1):208–219

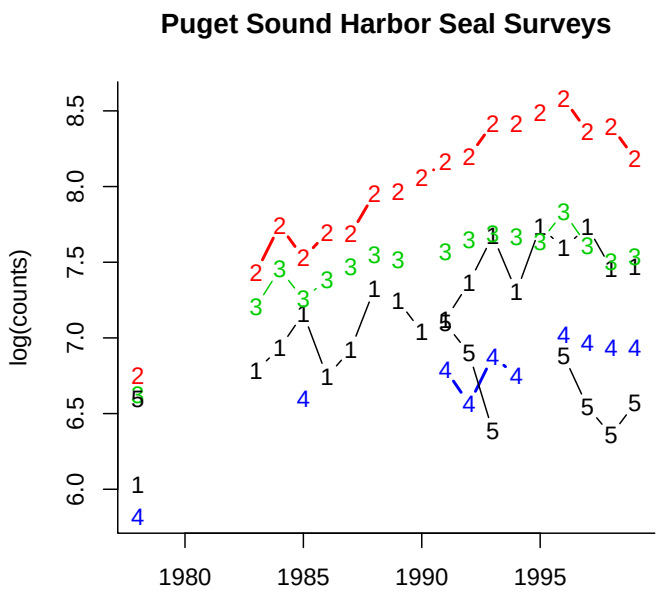

Fig. 9.1. Plot of the of the count data from the five harbor seal regions (Jeffries et al. 2003). Each region is an index of the total harbor seal population, but the bias (the difference between the index and the true population size) for each region is unknown.

For this case study, we will assume that the underlying population process is a stochastic exponential growth process with rates of increase that were not changing through 1978-1999. However, we are not sure if all five regions sample a single "total Puget Sound" population or if there are independent subpopulations. You are going to estimate the long-term population growth rate using different assumptions about the population structures (1 big population versus multiple smaller ones) and observation error structures to see how your assumptions change your estimates.

The data for this case study are in the MARSS package. The data have time running down the rows and we need time across the columns for the `PopMARSS` function, so we will transpose the data:

```
dat = t(harborSealWA)
years = dat[1, ]
n = nrow(dat) - 1
dat = dat[2:nrow(dat), ]
```

```
dat <- read.csv("datafile.csv",header=TRUE)
dat <- read.table("datafile.csv",header=TRUE)
```

If you needed to read data in from a comma-delimited or tab-delimited file, these are the commands to do that:

```
dat = t(harborSealWA)
years = dat[1, ]
n = nrow(dat) - 1
dat = dat[2:nrow(dat), ]
```

```
dat <- read.csv("datafile.csv",header=TRUE)
dat <- read.table("datafile.csv",header=TRUE)
```

The years (`years`) are in row 1 of `dat` and the logged data are in the rest of the rows. The number of observation time series (`n`) is the number of rows in `dat` minus 1 (for years row). Let's look at the first few years of data:

```
print(harborSealWA[1:8,], digits=3)
```

```
     Years    SJF    SJI  EBays   PSnd    HC
[1,]  1978   6.03   6.75   6.63   5.82   6.6
[2,]  1979 -99.00 -99.00 -99.00 -99.00 -99.0
[3,]  1980 -99.00 -99.00 -99.00 -99.00 -99.0
[4,]  1981 -99.00 -99.00 -99.00 -99.00 -99.0
[5,]  1982 -99.00 -99.00 -99.00 -99.00 -99.0
[6,]  1983   6.78   7.43   7.21 -99.00 -99.0
[7,]  1984   6.93   7.74   7.45 -99.00 -99.0
[8,]  1985   7.16   7.53   7.26   6.60 -99.0
```

The `-99`'s in the data are missing values. The algorithm will ignore those values when estimating $x_{1:T}$.

9.2 Analyze assuming a single total Puget Sound population

The first step in a state-space modeling analysis is to specify the population structure and how the regions relate to that structure. The general state-space model is

$$\mathbf{x}_t = \mathbf{B}\mathbf{x}_{t-1} + \mathbf{u} + \mathbf{e}_t, \text{ where } \mathbf{e}_t \sim \text{MVN}(0, \mathbf{Q}) \tag{9.1}$$

$$\mathbf{y}_t = \mathbf{Z}\mathbf{x}_t + \mathbf{a} + \boldsymbol{\eta}_t, \text{ where } \boldsymbol{\eta}_t \sim \text{MVN}(0, \mathbf{R}) \tag{9.2}$$

where all the bolded symbols are matrices. To specify the structure of the population and observations, we will specify what those matrices look like.

9.2.1 A single population process, x

When we are looking at trends over a large geographic region, we might make the assumption that the different census sites are measuring a single population if we think animals are moving sufficiently such that the whole area (multiple regions together) is "well-mixed". We write a model of the population abundance as:

$$n_t = exp(u + e_t)n_{t-1}, \tag{9.3}$$

where n_t is the total count in year t, u is the mean population growth rate, and e_t is the deviation from that average in year t. We then take the log of both sides and write the model in log space:

$$x_t = x_{t-1} + u + e_t. \tag{9.4}$$

$x_t = \log n_t$. When there is one effective population, there is one x, therefore $\mathbf{x}_t$ is a 1×1 matrix. There is one population growth rate (u) and there is one process variance (σ^2). Thus $\mathbf{u}$ and $\mathbf{Q}$ are 1×1 matrices.

9.2.2 The observation process, y

For this first analysis, we assume that all five regional time series are observing this one population trajectory but they are scaled up or down relative to that trajectory. In effect, we think that animals are moving around a lot and our regional samples are some fraction of the population. There is year-to-year variation in the fraction in each region, just by chance. Notice that under this analysis, we do not think the regions represent independent subpopulations but rather independent observations of one population.

Our model for the data, $\mathbf{y}_t = \mathbf{Z}\mathbf{x}_t + \mathbf{a} + \boldsymbol{\eta}_t$, is written out as:

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} x_t + \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \end{bmatrix} + \begin{bmatrix} \epsilon_{1,t} \\ \epsilon_{2,t} \\ \epsilon_{3,t} \\ \epsilon_{4,t} \\ \epsilon_{5,t} \end{bmatrix} \tag{9.5}$$

Each y_i is the time series for a different region (the names for the numbered regions are given on page 2). The a's are the bias between the regional sample and the total population. The a's are scaling (or intercept-like) parameters that are not important for trend estimation[2]. We will ignore them [3]. We

[2] To get rid of the a's, we scale multiple observation time series against each other; thus one a will be fixed at 0

[3] Estimating the bias between regional indices and the total population is important for getting an estimate of the total population size. However, the time series analysis that we are doing for this workshop is not useful for estimating a's. Instead one uses some type of mark-recapture data. For trend estimation, the a's are not important. The regional observation variance captures increased variance due to a regional being a smaller sample of th total population.

allow that each region could have a unique observation variance and that the observation errors are independent between regions. Lastly, we assume that the observations errors on log(counts) are normal and thus the errors on (counts) are log-normal.[4]

We specify independent observation errors with unique variances by $\epsilon_t \sim \text{MVN}(0, \mathbf{R})$, where

$$\mathbf{R} = \begin{bmatrix} \eta_{1,t} & 0 & 0 & 0 & 0 \\ 0 & \eta_{2,t} & 0 & 0 & 0 \\ 0 & 0 & \eta_{3,t} & 0 & 0 \\ 0 & 0 & 0 & \eta_{4,t} & 0 \\ 0 & 0 & 0 & 0 & \eta_{5,t} \end{bmatrix} \tag{9.6}$$

$\mathbf{Z}$ is specifying which observation time series, $y_{i,1:T}$, is associated with which population trajectory, $x_{j,1:T}$. $\mathbf{Z}$ is like a look up table with 1 row for each of the n observation time series and 1 column for each of the m population trajectories. A 1 in row i column j means that observation time series i is measuring state process j. Otherwise the value in $\mathbf{Z}_{ij} = 0$. Since we have only 1 population trajectory, all the regions must be measuring that one population trajectory. Thus $\mathbf{Z}$ is $n \times 1$.

9.2.3 Set the constraints for `PopMARSS`

Now that we have specified our state-space model, we set the arguments that will tell the function `PopMARSS` the structure of our model. We do this by passing in the argument `constraint` to `PopMARSS`. `constraint` is a list which specifies any constraints on $\mathbf{Z}$, $\mathbf{u}$, $\mathbf{Q}$, etc. The function call will now look like:

```
kem = PopMARSS(dat, constraint=list(Z=Z.constraint, U=U.constraint,
      Q=Q.constraint, R=R.constraint) )
```

First we set the $\mathbf{Z}$ constraint. We need to tell the `PopMARSS` function that $\mathbf{Z}$ is a column vector of 1s (as in equation 9.5). We do this by specifying which data time series belongs to which population using a $1 \times n$ vector *as an object of class factor*. The i-th element specifies which population trajectory the i-th observation time series belongs to. Since there is only one population trajectory in analysis 1, we will have a vector of five 1's. Every observation time series is measuring the first, and only, population trajectory. In later analyses, you'll see how to specify the constraint on Z when we have multiple populations.

```
Z.constraint = factor(c(1,1,1,1,1))
```

Note, these are the levels corresponding to each of the n time series and thus must be wrapped in `factor()` so that `PopMARSS` recognizes it. You can

[4] The assumption of normality is not unreasonable since these regional counts are the sum of counts across multiple haul-outs.

use either numeric or character levels. Next we specify that the **R** variance-covariance matrix only has terms on the diagonal (the variances) with the off-diagonal terms (the covariances) equal to zero.[5] `constraint`.

```
R.constraint = "diagonal and unequal"
```

The `and unequal` part specifies that the variances are allowed to be unique on the diagonal. If we wanted to force the observation variances to be equal at all regions, we would use `diagonal and equal`. For analysis 1, we only need to set constraints on **Z** and **R**. Since there is only one population, there is only one **u** and **Q** (they are scalars), so there are no constraints to set on them.

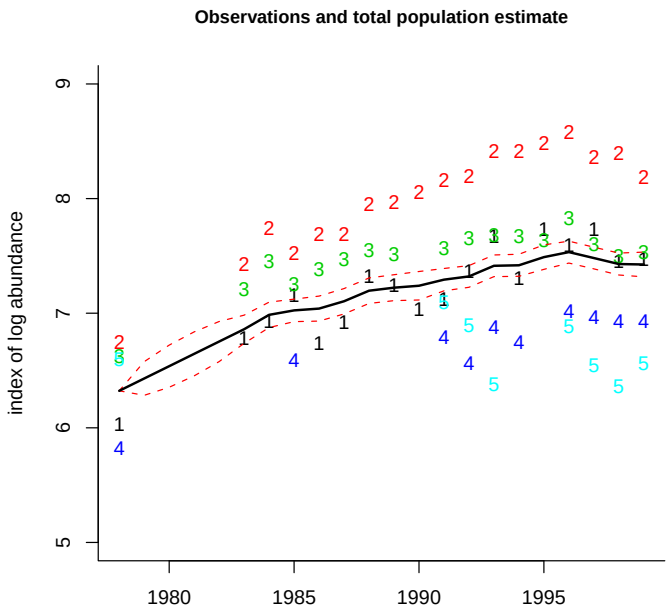

Fig. 9.2. Plot of the estimate of "ln total harbor seals in Puget Sound" (minus the unknown bias for time series 1) against the data. The estimate of the total seal count has been scaled relative to the first time series. The 95% CIs on the population estimates are the dashed lines. These are not the CIs on the observations and the observations (the numbers) should not fall between the CI lines.

[5] For the EM function that we wrote for this workshop, the measurement errors must be uncorrelated if there are missing values in the data.

9.2.4 The PopMARSS output

The output from PopMARSS, here assigned the name kem, is a list of objects. To see all the objects in it:

The following are some of the most used objects. kem1$states are the maximum-likelihood estimates of "total harbor seal population" scaled to the first observation data series (Fig. 9.2), and kem1$states.se are the standard errors on those estimates. To get 95% CIs, use kem1$states +/- 1.96*kem1$states.se. One of the biases, the As, cannot be estimated and arbitrarily our algorithm choses $A_1 = 0$, so the population estimate is scaled to the first observation time series. Since we are only trying to estimate the trend, u, the unknown bias is unimportant. Figure 9.2 shows a plot of kem1$states with its 95% CIs over the data. Because kem1$states has been scaled relative to the first time series, it is on top of that time series.

The estimated parameters are a list in kem1: kem1$par. To get the element U of that list, which is the estimated long term population growth rate, type in kem1parU. Multiply by 100 to get the percent increase per year. The estimated process variance is given by kem1parQ. The log-likelihood of this model is kem1$logLik. We estimated 1 initial x ($t = 0$), 1 process variance, 1 u, 4 a's, and 5 observation variances's. So $K = 12$ parameters. The AIC of this model is $-2 \times loglike + 2K$, which we can show by typing kem1$AIC.

Example 9.1 (Fit the single population model to the harbor seal data)

Analyze the harbor seal data using a single population model. The code for Example 9.1 shows you how to input data and send it to the function PopMARSS*. When you run* PopMARSS*, it will print information on the structure of the model it is fitting and how many iterations it took to run. As you run the examples, add the estimates to the table at the end of the chapter so you can compare estimates across the examples.*

Example 9.1 code

Type `show.doc(MARSS, Case_study_2.R)` *to open a file in R with all the example code.*

```
dat = t(harborSealWA)
years = dat[1, ]
n = nrow(dat) - 1
dat = dat[2:nrow(dat), ]
legendnames = (unlist(dimnames(dat)[1]))
Z.constraint = factor(c(1, 1, 1, 1, 1))
R.constraint = "diagonal and unequal"
kem1 = PopMARSS(dat, constraint = list(Z = Z.constraint,
    R = R.constraint))
matplot(years, t(dat), xlab = "", ylab = "index of log abundance",
    pch = c("1", "2", "3", "4", "5"), ylim = c(5,
        9), bty = "L")
lines(years, kem1$states - 1.96 * kem1$states.se,
    type = "l", lwd = 1, lty = 2, col = "red")
lines(years, kem1$states + 1.96 * kem1$states.se,
    type = "l", lwd = 1, lty = 2, col = "red")
lines(years, kem1$states, type = "l", lwd = 2)
title("Observations and total population estimate",
    cex.main = 0.9)
kem1$par
kem1$logLik
kem1$AIC
```

9.3 Changing the assumption about the observation variances

The variable `kem1$par$R` contains the estimates of the observation error variances. It is a matrix. Here is **R** from Example 9.1:

```
print(kem1$par$R, digits=3)
```

```
         SJF:1  SJI:2 EBays:3 PSnd:4  HC:5
SJF:1   0.0325 0.0000  0.0000 0.0000 0.000
SJI:2   0.0000 0.0355  0.0000 0.0000 0.000
EBays:3 0.0000 0.0000  0.0131 0.0000 0.000
PSnd:4  0.0000 0.0000  0.0000 0.0113 0.000
HC:5    0.0000 0.0000  0.0000 0.0000 0.195
```

Notice that the variances along the diagonal are all different–we estimated 5 unique observation variances. We might be able to improve the fit (relative to the number of estimated parameters) by assuming that the observation variance is equal across regions but the errors are independent. This means we estimate 1 observation variance instead of 5. This is a fairly standard assumption for data that come from the same survey methodology[6].

To impose this constraint, we set the **R** constraint to

```
R.constraint="diagonal and equal"
```

This tells `PopMARSS` that all the η^2's along the diagonal in **R** are the same. To fit this model to the data, call `PopMARSS` as:

```
Z.constraint = factor(c(1,1,1,1,1))
R.constraint = "diagonal and equal"
kem2 = PopMARSS(dat, constraint=
       list(Z=Z.constraint, R=R.constraint))
```

We estimated 1 initial x, 1 process variance, 1 U, 4 A's, and 1 observation variance. So $K = 8$ parameters. The AIC for this new model compared to the old model with 5 observation variances is:

```
c(kem1$AIC,kem2$AIC)
```

```
[1] -10.231173   8.384659
```

A smaller AIC means a better model. The difference between the one observation variance versus the unique observation variances is >10, suggesting that the unique observation variances model is better. Go ahead and type in the R code. Then add the parameter estimates to the table at the back.

One of the key diagnostics when you are comparing fits from multiple models, it to examine whether the model is flexible enough to fit the data. You do this by looking for temporal trends in the the residuals between the estimated population states (e.g. `kem2$states`) and the data. In Fig. 9.3, the residuals for analysis 2 are shown. Ideally, these residuals should not have a temporal trend. They should look cloud-like. The fact that the residuals for analysis 2 have a strong temporal trend is an indication that our 1 population model is too restrictive for the data[7].

Example 9.2 (Fit a model with shared observation variances)

[6] This is not a good assumption for these data since the number haul-outs in each region varies and the regional counts are the sums across all haul-outs in a region. We will see that this is a poor assumption when we look at the AIC values.

[7] When comparing models via AIC, it is important that you only compare models that are flexible enough to fit the data. Fortunately, inadequate models will usually have very high AICs and fall out of the mix.

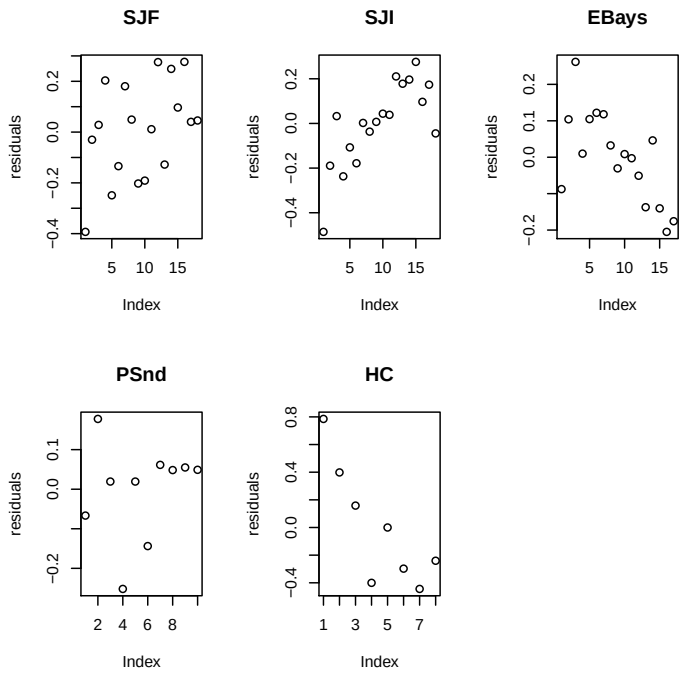

Fig. 9.3. Residuals for the model with a single population. The plots of the residuals should not have trends with time, but they do... This is an indication that the single population model is inconsistent with the data. The code to make this plot is given in the script file for case study 2.

Analyze the data using the same population model as in example 1, but constrain the **R** *matrix so that all sites have the same observation variance. The Example 9.2 code shows you how to do this. It also shows you how to make the diagnostics figure (Figure 9.3).*

Example 9.2 code

Type `show.doc(MARSS, Case_study_2.R)` *to open a file in R with all the example code.*

```
#fit model
Z.constraint = factor(c(1,1,1,1,1))
R.constraint = "diagonal and equal"
kem2 = PopMARSS(dat, constraint=
       list(Z=Z.constraint, R=R.constraint))
#show parameters
kem2$par$U       #population growth rate
kem2$par$Q       #process variance
kem2$par$R[1,1]  #observation variance
kem2$logLik #log likelihood
c(kem1$AIC,kem2$AIC)
#plot residuals
plotdat = t(dat); plotdat[plotdat == -99] = NA;
matrix.of.biases = matrix(kem2$par$A,
   nrow=nrow(plotdat),ncol=ncol(plotdat),byrow=T)
xs = matrix(kem2$states,
   nrow=dim(plotdat)[1],ncol=dim(plotdat)[2],byrow=F)
resids = plotdat-matrix.of.biases-xs
par(mfrow=c(2,3))
for(i in 1:n){
        plot(resids[!is.na(resids[,i]),i],ylab="residuals")
        title(legendnames[i])
        }
par(mfrow=c(1,1))
```

9.4 Analyze the data assuming North and South subpopulations

For the third analysis, we will change our assumption about the structure of the population. We will assume that there are 2 subpopulations, North and South, and that regions 1 and 2 (Strait of Juan de Fuca and San Juan Islands) fall in the north subpopulation and regions 3, 4 and 5 fall in the south subpopulation. For this analysis, we will assume that these two subpopulations share their growth parameter, u, and process variance, σ^2, since they share a similar environment and prey base. However we postulate that because of fidelity to natal rookeries for breeding, animals do not move much year-to-year between the north and south and the two subpopulations are independent.

We need to write the state-space model to reflect this population structure. There are two subpopulations, x_n and x_s, and they have the same growth rate u:

$$\begin{bmatrix} x_{n,t} \\ x_{s,t} \end{bmatrix} = \begin{bmatrix} x_{n,t-1} \\ x_{s,t-1} \end{bmatrix} + \begin{bmatrix} u \\ u \end{bmatrix} + \begin{bmatrix} e_{n,t} \\ e_{s,t} \end{bmatrix} \tag{9.7}$$

We specify that they are independent by specifying that their year-to-year population fluctuations (their process error) come from a multivariate normal with no covariance:

$$\begin{bmatrix} e_{n,t} \\ e_{s,t} \end{bmatrix} \sim MVN\left(mean = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, varcov = \begin{bmatrix} \sigma^2 & 0 \\ 0 & \sigma^2 \end{bmatrix}\right) \tag{9.8}$$

For the observation process, we use a matrix to associate the regions with their respective x_n and x_s values:

$$\begin{bmatrix} y_{1,t} \\ y_{2,t} \\ y_{3,t} \\ y_{4,t} \\ y_{5,t} \end{bmatrix} = \begin{bmatrix} A_1 \\ A_2 \\ A_3 \\ A_4 \\ A_5 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 1 & 0 \\ 0 & 1 \\ 0 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_{n,t} \\ x_{s,t} \end{bmatrix} + \begin{bmatrix} \epsilon_{1,t} \\ \epsilon_{2,t} \\ \epsilon_{3,t} \\ \epsilon_{4,t} \\ \epsilon_{5,t} \end{bmatrix} \tag{9.9}$$

9.4.1 Specifying the `PopMARSS` arguments

We need to change the **Z** constraint to specify that there are 2 subpopulations (north and south), and that regions 1 and 2 are in the north subpopulation and regions 3,4 and 5 are in the south subpopulation:

```
Z.constraint = factor(c(1,1,2,2,2))

U.constraint = "equal"
Q.constraint = "diagonal and equal"
```

We want to specify that the u's are the same for each subpopulation and that **Q** is diagonal with equal σ^2's. To do this, we set

```
Z.constraint = factor(c(1,1,2,2,2))

U.constraint = "equal"
Q.constraint = "diagonal and equal"
```

This says that there is one u and one σ^2 parameter and both subpopulations share it (if we wanted the u's to be different, we would use `U.constraint="unequal"` or leave off the **U** constraint since the default behavior is `U.constraint="unequal"`).

Now we fit this model to the data and pass in the new constraints:

```
Z.constraint = factor(c(1,1,2,2,2))
U.constraint = "equal"
Q.constraint = "diagonal and equal"
R.constraint = "diagonal and equal"
kem3 = PopMARSS(dat, constraint=list(Z=Z.constraint,
   R=R.constraint, U=U.constraint, Q=Q.constraint))
```

```
Model Structure is
m: 2 state process(es)
n: 5 observation time series
State 1 : SJF SJI
State 2 : EBays PSnd HC

A :  scaling
B :  identity
Q :  diagonal and equal
R :  diagonal and equal
U :  equal
x0:  unconstrained
Converged in 25 interations. Max.iter was 5000.
```

The output tells us the structure of the model that was fit to the data and how long it took to fit the model. We estimated two initial x's, 1 process variance, one u, three a's, and one observation variance. So $K = 8$ parameters. The Kalman filter requires an initial condition ($t = 0$) for each x time series. When $m < n$, the number of a's estimated is $n - m$ since one of the a's for each state process will be set to 0. The AIC is `2*8 - 2*kem3$logLik`. Fig. 9.4 shows the residuals for the 2 subpopulations case. The residuals look better (more cloud-like) but the Hood Canal residuals are still temporally correlated.

Example 9.3 (Use `PopMARSS` to fit a model with North and South subpopulations)

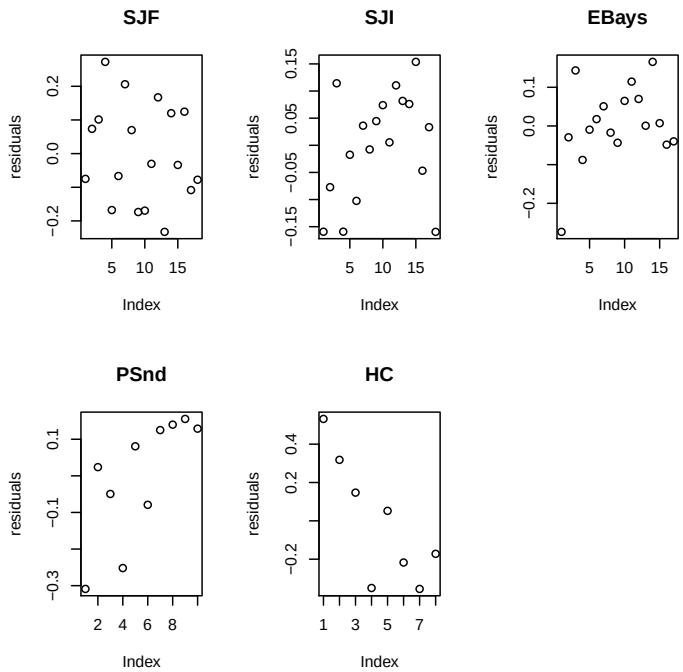

Fig. 9.4. The residuals for the analysis with a North and South subpopulation. The plots of the residuals should not have trends with time. Compare with the residuals for the analysis with one subpopulation.

Example 9.3 code

Type `show.doc(MARSS, Case_study_2.R)` *to open a file in R with all the example code.*

```
#fit model
Z.constraint = factor(c(1,1,2,2,2))
U.constraint = "equal"
Q.constraint = "diagonal and equal"
R.constraint = "diagonal and equal"
kem3 = PopMARSS(dat, constraint=list(Z=Z.constraint,
   R=R.constraint, U=U.constraint, Q=Q.constraint))
#plot residuals
plotdat = t(dat); plotdat[plotdat == -99] = NA;
matrix.of.biases = matrix(kem3$par$A,
  nrow=nrow(plotdat),ncol=ncol(plotdat),byrow=T)
par(mfrow=c(2,3))
for(i in 1:n){
        j=c(1,1,2,2,2)
        xs = kem3$states[j[i],]
        resids = plotdat[,i]-matrix.of.biases[,i]-xs
        plot(resids[!is.na(resids)],ylab="residuals")
        title(legendnames[i])
        }
par(mfrow=c(1,1))
```

9.5 Using PopMARSS to fit other population and observation error structures

Now work through a number of different structures and fill out the table at the back of this worksheet. At the end you will see how your estimation of the mean population growth rate varies under different assumptions about the population and the data. All these analyses assume that the observation variances are unique at each site.

Example 9.4 (Five subpopulations)

Analyze the data using a model with five subpopulations, where each site is sampling one of the subpopulations. Assume that the subpopulation are independent (diagonal $\mathbf{Q}$*), however let each subpopulation share the same population parameters,* u *and* σ^2*. The Example 9.4 code shows how to set the* `PopMARSS` *arguments for this case. You can change* `R.constraint="diagonal and equal"` *to make all the observation variances equal.*

Example 9.4 code
Type `show.doc(MARSS, Case_study_2.R)` *to open a file in R with all the example code.*

```
Z.constraint=factor(c(1,2,3,4,5))
U.constraint="equal"
Q.constraint="diagonal and equal"
R.constraint="diagonal and unequal"
kem = PopMARSS(dat, constraint=list(Z=Z.constraint,
      U=U.constraint, Q=Q.constraint, R=R.constraint) )
```

Example 9.5 (Two subpopulations but different divisions)

Analyze the data using a model that assumes that the Strait of Juan de Fuca and San Juan Islands sites represent a Northern Puget Sound subpopulation, while the other three sites represent a Southern Puget Sound subpopulation. This time assume that each population trajectory (north and south) has different population parameters, u *and* σ^2 *and that each of the five sampling sites has a different observation variance. Try to write your own code for Examples 5-7. If you get stuck (or want to check your work, you can open*

a script file with all the Case Study 2 examples by typing `show.doc(MARSS, Case_study_2.R)` *at the R command line.*

Example 9.6 (Hood Canal treated separately but covaries with others)

Analyze the data using a model with two subpopulations with the divisions being Hood Canal versus everywhere else. Set

```
Q.constraint = "equalvarcov"
```

to make all the subpopulations covary in time but with equal covariances and variances.

Example 9.7 (Three subpopulations with shared parameter values)

Analyze the data using a model with three subpopulations as follows: North (sites 1 and 2), South (sites 3 and 4), Hood Canal (site 5). You can specify that some subpopulations share parameters while others do not. You do this by using a vector of factors for the constraints:

```
Q.constraint = factor(c("coastal", "interior", "interior"))
U.constraint = factor(c("puget sound", "puget sound", "hood canal"))
R.constraint = factor(c("boat","boat","plane","plane","plane"))
```

When `Q.constraint` *and* `U.constraint` *are vectors (passed in as a factor), as above, they specify which x's share parameter values. The factors must be a vector of length m, where m is the number of x's. The i-th factor corresponds to the i-th x. In the example above, we specified that x_1 has its own process variance q (which we named "coastal") and x_2 and x_3 share a process variance value (which we named "interior"). For the long-term trends, we specified that x_1 and x_2 share a long-term trend ("puget sound") while x_3 is allowed to have a separate trend ("hood canal").*

When `R.constraint` *is vector of factors, it specifies which y's have the same observation variance. We need a 1×5 vector here because we need to specify a value for each observation time series (there are 5). Here we imagine that observation time series 1 and 2 are boat surveys while the others are plane surveys and we want to allow the variances to differ based on methodology.*

9.6 Discussion

Case Study 2 shows you how to combine multiple datasets that are measuring the same underlying process and fit those data using a multivariate state-space framework. This allows you to combine data sets and use all the available data. You can also combine data that are discontinuous; that is data that do not overlap in time. For example, if you have data from one type of monitoring program in one set of years and then data from a different program starting in some later years, you can still easily estimate the population dynamics parameters using both sets of data.

There are a number of corners that we cut in order to have case study code that runs quickly:

- We ran the code starting from one initial condition. For a real analysis, you should start from a large number of random initial conditions and use the one that gives the highest likelihood. Since the EM algorithm is a "hill-climbing" algorithm, this ensures that it does not get stuck on a local maxima. `PopMARSS` will do this for you if you pass it the argument `MonteCarloInitOptions=list(MCInit=TRUE)`. This will use a Monte Carlo routine to try many different initial conditions. See the help file on `PopMARSS` for more information (by typing `?PopMARSS` at the *R* prompt).
- We assume independent observation and process errors. Depending on your system, observation errors may is driven by large-scale environmental factors (temperature, tides, prey locations) that would cause your observation errors to covary across regions. If your observation errors strongly covary between regions and you treat them as independent, this could be bad for your analysis. The current EM code will not handle covariance in **R** when there are missing data, but even it did, separating covariance across observation versus process errors will require much data (to have any power). In practice, the first step is to think hard about what drives sightability for your species and what are the relative levels of process and observation variance. You may be able to change your data in a way that will make the observation errors independent–for example, using data from different months or defining your "regions"
- The `PopMARSS` argument `EMOptions` specifies the options for the EM algorithm. We left the default tolerance, `EMtol=0.01`. You would want to set this lower, e.g. `EMtol=0.0001`, for a real analysis. You will need to up the `max.EMiter` argument correspondingly.
- We used the large-sample approximation for AIC instead of a bootstrap AIC that is designed to correct for small sample size in state-space models. The bootstrap metric, AICb, takes a long time to run (use the call `MARSSaic(kem, output=c("AICbp"))` to compute AICb. We could have shown AICc, which is the small-sample size corrector for non-state-space models. Type `kem$AICc` to get that.

Finally, in a real (maximum-likelihood) analysis, one needs to be careful not to dredge the data. The temptation is to look at the data and pick a population structure that will fit that data. This can lead to including models in your analysis that have no biological basis. In practice, we spend a lot of time discussing the population structure with biologists working on the species and review all the biological data that might tell us what are reasonable structures. From that, a set of model structures to use are selected. Other times, a particular model structure needs to be used because the population structure is not in question rather it is a matter of using that pre-specified structure and using all the data to get parameter estimates for forecasting ($\mathbf{u}$, $\mathbf{Q}$, $\mathbf{R}$). Finally, other times, one wants to have a measure of the support that the observed data give to all possible different population structures. That is a Bayesian question ($P(\Theta|data)$) and we would fit a model where $\mathbf{Q}$ is unconstrained and look at the posterior distribution of the elements in $\mathbf{Q}$.

Results table

Ex.		pop. growth rate `kem$par$U`	process variance `kem$par$Q`	K `kem$ params`	log-like `kem$num. logLik`	AIC `kem$AIC`
1	one population different obs. vars uncorrelated					
2	one population identical obs vars uncorrelated					
3	N+S subpops identical obs vars uncorrelated;					
4	5 subpops unique obs vars u's + σ^2's identical					
5	N+S subpops unique obs vars u's + σ^2's identical					
6	PS + HC subpops unique obs vars u's + σ^2's unique					
7	N + S + HC subpops unique obs vars u's + σ^2's unique					

For AIC, only the relative differences matter. A difference of 10 between two AIC means substantially more support for the model with lower AIC. A difference of 30 or 40 between two AICs is very large.

Questions

1. Do different assumptions about whether the measurement error variances are all identical versus different affect your estimate of the trend? You may want to rerun cases 3-7 with the `R.constraint` changed. `R.constraint="diagonal and unequal"` means measurement variances all different versus `"diagonal and equal"`.
2. Do assumptions about the underlying structure of the population affect your estimates of trend? Structure here means number of subpopulations and which areas are in which subpopulation. Try changing 'state parameters differ' to 'state params identical' for examples 5-7.

3. The CIs for the first two analyses are very tight because the estimate process variance was very small, `kem1$par$Q`. Why do you think σ^2 was forced to be so small? [Hint: We are forcing there to be one and only one true process and all the observation time series have to fit that one time series. Look at the AICs too.]

10

Case Study 3: Using MARSS models to identify spatial population structure and covariance

10.1 The problem

In this case study, we use time series of observations from 9 sites along the west coast to examine large-scale spatial structure in harbor seals (Jeffries et al., 2003). Harbor seals are distributed along the west coast of the US from California to Washington. The populations in Oregon and Washington have been surveyed for > 25 years at a number of haul-out sites (Figure 10.1). In general, these populations have been increasing steadily since the 1972 (Marine Mammal Protection Act). It remains unknown whether they are at carrying capacity.

For management purposes, 2 stocks are recognized; the coastal stock consists of 4 sites (Northern/Southern Oregon, Coastal Estuaries, Olympic Peninsula), and the inland WA stock consists of the remaining 5 sites (Figure 10.1). Subtle differences exist in the demographics across sites (e.g. pupping dates), however mtDNA analyses and tagging studies have suggested that these sites may be structured on a much larger scale. Harbor seals are known for strong site fidelity, but at the same time travel large distances to forage.

Our goal for this case study is to address the following questions about spatial structure: 1) Does population abundance data support the existing management boundaries, or are there alternative groupings that receive more support? and 2) Does the Hood Canal site represent a distinct subpopulation? Type `show.doc(MARSS, Case_study_3.R)` to open a file in R with all R code to get you started on the analyses in this chapter.

10.2 Analysis for question 1: how many distinct subpopulations?

For this analysis, we will analyze the support for five hypotheses about the population structure. These do not represent all possible structures but in-

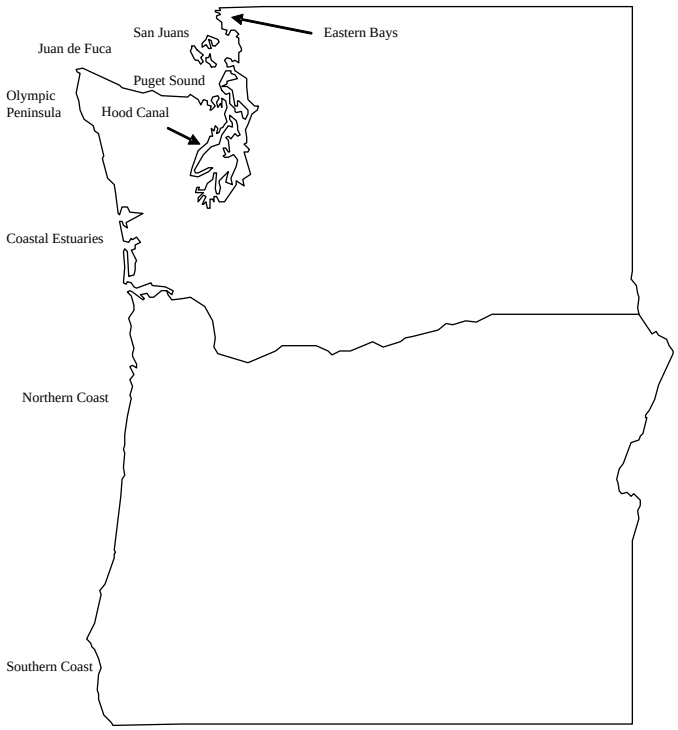

Fig. 10.1. Map of spatial distribution of 9 harbor seal sites in Washington and Oregon.

stead represent those that are considered most biologically plausible given the geography and the behavior of harbor seals.

Hypothesis 1 Sites are grouped by stock ($m = 2$), unique process variances
Hypothesis 2 Sites are grouped by stock ($m = 2$), same process variance
Hypothesis 3 Sites are grouped by state ($m = 2$), unique process variances
Hypothesis 4 Sites are grouped by state ($m = 2$), same process variance
Hypothesis 5 All sites are part of the same panmictic population ($m = 1$)

Aerial survey methodology has been relatively constant across time and space, and we will assume that all sites have the same constant (and independent) observation error variance for all sites.

10.2.1 Specify the design, Z, matrices

Write down the **Z** matrices for the hypotheses. Hint: Hypothesis 1 and 2 have the same **Z** matrix, Hypothesis 3 and 4 have the same **Z** matrix and Hypothesis 5 is a column of 1s.

	H 1 and 2 **Z**		H 3 and 4 **Z**		H 5 **Z**
	subpop 1	subpop 2	subpop 1	subpop 2	subpop 1
`Coastal Estuaries`					
`Olympic Peninsula`					
`Str. Juan de Fuca`					
`San Juan Islands`					
`Eastern Bays`					
`Puget Sound`					
`Hood Canal`					
`OR North Coast`					
`OR South Coast`					

Next you need to specify the constraints argument so that `PopMARSS` knows the structure of your **Z**'s. The **Z** constraint will be a vector of factors, i.e. it will have the form `factor(c(....))`.

- Hypothesis 1 and 2: `Z.constraint=`
- Hypothesis 3 and 4: `Z.constraint=`
- Hypothesis 5: `Z.constraint=`

10.2.2 Specify the grouping arguments

For this case study, we will assume that subpopulations share the same growth rate. What should `U.constraint` be for each hypothesis? To specify shared u parameters (for x_i), `U.constraint` is set as a length m vector of factors and specifies which subpopulations share their u parameter. Written in R it takes the form `factor(c(#,#,...))`

- Hypothesis 1-4: `U.constraint=`
- Hypothesis 5: `U.constraint=`

What about `Q.constraint`? To specify a diagonal **Q** matrix with shared values along the diagonal, `Q.constraint` is set as a length m vector of factors. The vector specifies which x_i's share their process variance parameter. Look at each hypothesis (above) and write down the corresponding `Q.constraint`.

- Hypothesis 1: `Q.constraint=`

- Hypothesis 2: `Q.constraint=`
- Hypothesis 3: `Q.constraint=`
- Hypothesis 4: `Q.constraint=`
- Hypothesis 5: `Q.constraint=`

Lastly, specify `R.constraint`. As we mentioned above, we will assume that the observation errors are independent and the observation variance is the same across sites. You can specify this constraint either as a text string or as a n length vector of factors.

- Hypothesis 1-5: `R.constraint=`

10.2.3 Fit models and summarize results

Fit each model for each hypothesis to the seal data (look at the script `Case_Study_3.r` for the code to load the data). Each call to `PopMARSS` will look like `kem = PopMARSS(sealData, constraint=list(Z = Z.constraint,`

`Q = Q.constraint, R = R.constraint, U = U.constraint))` Fill in the

following table, by fitting the five state-space models – that you have defined for the five hypotheses – to the harbor seal data (using `PopMARSS`). Use the `Case_Study_3.r` script so you do not have to type in all the commands.

H	pop. growth rate `kem$par$U`	process variance `kem$par$Q`	obs. variance `kem$par$R`	K `kem$num.params`	log-like. `kem$logLik`	AIC `kem$AIC`
1						
2						
3						
4						
5						

10.2.4 Interpret results for question 1

What do these results indicate about the process error grouping, and spatial grouping? A lower AIC means a more parsimonious model (highest likelihood given the number of parameters). A difference of 10 between AICs is large, and means the model with the higher AIC is unsupported relative to the model with lower AIC.

Extra analysis (if you have time): Do your results change if you assume that observation errors are independent but have unique variances? The 9 sites have different numbers of haul-outs and so the observation variances might be different. Repeat the analysis with unique observation variances for each site (this means changing `R.constraint`). You can also try the analysis with temporally co-varying subpopulations (good and bad years correlated) by setting `Q.constraint="unconstrained"` or `Q.constraint="equalvarcov"`.

10.3 Analysis for question 2: Is Hood Canal separate?

The Hood Canal site may represent a distinct population, and has recently been subjected to a number of catastrophic events (hypoxic events, possibly leading to reduced prey availability, and several killer whale predation events, removing up to 50% of animals per occurrence). Build four models, assuming that each site (other than Hood Canal) is assigned to its current management stock, but Hood Canal is allowed to be a different subpopulation ($m = 3$). Again, assume observation error is independent and constant across sites.

Hypothesis 1 Subpopulations have the same process variance and growth rate

Hypothesis 2 Each subpopulation has a unique process variance and growth rate

Hypothesis 3 Hood Canal has the same process variance, but different growth rate

Hypothesis 4 Hood Canal has unique process variance and unique growth rate

10.3.1 Specify the Z matrix and `Z.constraint`

The $\mathbf{Z}$ matrix for each hypothesis is the same. The coastal subpopulation consists of 4 sites (Northern/Southern Oregon, Coastal Estuaries, Olympic Peninsula), the Hood Canal subpopulation is the Hood Canal site, and the inland WA subpopulation consists of the remaining 4 sites. Thus $m = 3$ and $\mathbf{Z}$ is a 9×3 matrix:

$$
\begin{array}{r c}
 & \begin{array}{ccc} \text{subpop} & \text{subpop} & \text{subpop} \\ 1 & 2 & 3 \end{array} \\
\begin{array}{r} \texttt{Coastal Estuaries} \\ \texttt{Olympic Peninsula} \\ \texttt{Str. Juan de Fuca} \\ \texttt{San Juan Islands} \\ \texttt{Eastern Bays} \\ \texttt{Puget Sound} \\ \texttt{Hood Canal} \\ \texttt{OR North Coast} \\ \texttt{OR South Coast} \end{array} &
\begin{bmatrix} \\ \\ \\ \\ \\ \\ \\ \\ \\ \end{bmatrix}
\end{array}
$$

Then write down `Z.constraint` for this **Z**.

10.3.2 Specify which parameters are shared across which subpopulations

`U.groups` specifies which u are shared across subpopulations. Look at the hypothesis descriptions above which will specify whether subpopulations share their population growth rate or have unique population growth rates.

- Hypothesis 1: `U.constraint=`
- Hypothesis 2: `U.constraint=`
- Hypothesis 3: `U.constraint=`
- Hypothesis 4: `U.constraint=`

`U.constraint` will be a length m vector of factors. Once you have more than 2 subpopulations, it can get hard to keep straight which `U.constraint=` number goes to which subpopulation. It is best to sketch your **Z** matrix (which tells you which site in the rows corresponds to which subpopulation in the columns). Then remember that the elements of `U.constraint` correspond one-to-one with the columns of **Z**:

`U.constraint=factor(c(col 1 Z, col 2 Z, col 3 Z, ..)).`

Specify `Q.groups` showing which subpopulations share their process variance parameter.

- Hypothesis 1: `Q.constraint=`
- Hypothesis 2: `Q.constraint=`
- Hypothesis 3: `Q.constraint=`
- Hypothesis 4: `Q.constraint=`

`Q.constraint` will be a length m vector of factors. `R.constraint` is the same as for Question 1; the observation variances are the same for each site.

10.3.3 Fit the models and summarize results

Fit each model for each hypothesis to the seal data (look at the script `Case_Study_3.r` for the code to load the data). Each call to `PopMARSS` will look like

```
kem = PopMARSS(sealData, constraint=list(Z = Z.constraint, Q =
Q.constraint, R = R.constraint, U = U.constraint))
```

H	pop. growth rate `kem$par$U`	proc. variance `kem$par$Q`	obs. variance `kem$par$R`	K `kem$num. params`	log-like `kem$ logLik`	AIC `kem$AIC`
1						
2						
3						
4						

10.3.4 Interpret results for question 2

How do the residuals for the Hood Canal site compare from these models relative to the best model from Question 1? Hint: If you have the vector of estimated population states (`Xpred = t(kem$states)`) and the data (`Xobs = sealData`), the residuals for site i can be plotted in R as:

```
Xpred = t(kem$states)
Xobs = sealData
plot(Xpred[, Z.constraint[i]] - Xobs[,i],
      ylab="Predicted-Observed Data")
```

In R, if you have a matrix `Y[1:numYrs, 1:n]`, you can extract column j by writing `Yj = Y[,j]`.

Relative to the previous models from Question 1, do these scenarios have better or worse AIC scores (smaller AIC is better)? If you were to provide advice to managers, would you recommend that the Hood Canal population is a source or sink? What implications does this have for population persistence?

Code for Case Study 3
Type `show.doc(MARSS, Case_study_3.R)` to open a file in R with all the example code.

11

Case Study 5: Using state-space models to analyze noisy animal tracking data

11.1 A simple random walk model of animal movement

A simple random walk model of movement with drift but no correlation is

$$x_{1,t} = x_{1,t-1} + u_1 + e_{1,t}, \quad e_{1,t} \sim \mathrm{N}(0, \sigma_1^2) \tag{11.1}$$

$$x_{2,t} = x_{2,t-1} + u_2 + e_{2,t}, \quad e_{2,t} \sim \mathrm{N}(0, \sigma_2^2) \tag{11.2}$$

where $x_{1,t}$ is the location at time t along one axis (in our case study, longitude) and $x_{2,t}$ is for another, generally orthogonal, axis (in our case study, latitude). We add errors to our observations of location:

$$y_{1,t} = x_{1,t} + a_1 + \epsilon_{1,t}, \quad \epsilon_{1,t} \sim \mathrm{N}(0, \eta_1^2) \tag{11.3}$$

$$y_{2,t} = x_{2,t} + a_2 + \epsilon_{2,t}, \quad \epsilon_{2,t} \sim \mathrm{N}(0, \eta_2^2), \tag{11.4}$$

Together Equations 11.2 and 11.4 describe a MARSS model (now written in matrix form):

$$\mathbf{x}_t = \mathbf{x}_{t-1} + \mathbf{u} + \mathbf{e}_t, \quad \mathbf{e}_t \sim \mathrm{MVN}(0, \mathbf{Q}) \tag{11.5}$$

$$\mathbf{y}_t = \mathbf{x}_t + \mathbf{a} + \boldsymbol{\eta}_t, \quad \boldsymbol{\eta}_t \sim \mathrm{MVN}(0, \mathbf{R}). \tag{11.6}$$

11.2 The problem

Loggerhead sea turtles (*Caretta caretta*) are listed as threatened under the United States Endangered Species Act of 1973. Over the last ten years, a number of state and local agencies have been deploying ARGOS tags on loggerhead turtles on the east coast of the United States. We have data on eight individuals over that period. In this case study, we use some turtle data from the WhaleNet Archive of STOP Data, however we have corrupted this data severely by adding random errors in order to create a "Bad Tag" problem. We corrupted latitude and longitude data by errors (Figure 11.1) and it would

appear that our sea turtles are becoming land turtles (at least part of the time).

For this case study, we will use `PopMARSS` to estimate true positions and speeds from the corrupted data. We will use a mapping package to plot the results: the `maps` package. If you have not already, install this package by selecting the 'Packages' menu and then 'Install packages' and then select `maps`. If you are on a Mac, remember to select "binaries" for the package type. Type `show.doc(MARSS, Case_study_5.R)` to open a file in R with all R code to get you started on the analyses in this chapter.

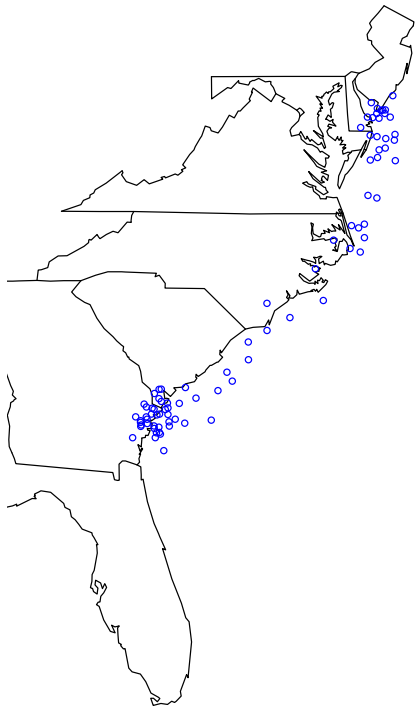

Fig. 11.1. Plot of the tag data from the turtle Big Mama. Errors in the location data make it seem that Big Mama has been moving overland.

11.3 Using the Kalman-EM algorithm to estimate locations from bad tag data

11.3.1 Read in the data and load `maps` package

Our noisy data are in `loggerheadNoisy`. They consist of daily readings of location (longitude/latitude). The data are recorded daily and `PopMARSS` requires an data entry for each day. If data are missing for a day, then the entries for lat and lon for that day should be -99. However, to make this case study run quickly, we have interpolated all missing values in the original, uncorrupted, dataset (`loggerhead`). The corrupted data look like so

```
loggerheadNoisy[1:6,]
```

```
   turtle month day year       lon      lat
1 BigMama     5  28 2001 -81.45989 31.70337
2 BigMama     5  29 2001 -80.88292 32.18865
3 BigMama     5  30 2001 -81.27393 31.67568
4 BigMama     5  31 2001 -81.59317 31.83092
5 BigMama     6   1 2001 -81.35969 32.12685
6 BigMama     6   2 2001 -81.15644 31.89568
```

and the file has data for 8 turtles:

```
levels(loggerheadNoisy$turtle)
```

```
[1] "BigMama"  "Bruiser"  "Humpty"   "Isabelle" "Johanna"
[6] "MaryLee"  "TBA"      "Yoto"
```

We will first analyze the position data for "Big Mama". We put the data for "Big Mama" into variable `dat`. `dat` is transposed because we need time across the columns.

```
turtlename="BigMama"
dat = loggerheadNoisy[which(loggerheadNoisy$turtle==turtlename),5:6]
dat = t(dat) #transpose
```

11.3.2 Use `PopMARSS` to estimate the position of Big Mama

We will begin by specifying the structure of the MARSS model and then use `PopMARSS` to fit that model to the data for each individual. There are two state processes (one for latitude and the other for longitude). There is one observation time series for each so

```
Z.constraint=factor(c(1,2))
```

We will assume that the errors are independent and that there are different drift rates ($\mathbf{u}$), process variances ($\mathbf{Q}$) and measurement variances for latitude and longitude ($\mathbf{R}$). You can try model constraints if you wish.

```
U.constraint="unequal"
Q.constraint="diagonal and unequal"
R.constraint="diagonal and unequal"
```

Fit the model to the data:

```
kem = PopMARSS(dat, constraint=list(Z = Z.constraint,
      Q = Q.constraint, R = R.constraint, U = U.constraint))
```

11.3.3 Compare state estimates to the real positions

The real locations (from which `loggerheadNoisy` was produced by adding noise) are in `loggerhead`. In Figure 11.2, we compare the tracks estimated from the noisy data with the original, good, data (see the *R* script, `Case_Study_5.r` for the code to make this plot. There are only a few data points for the real data because the real tag data has many missing days.

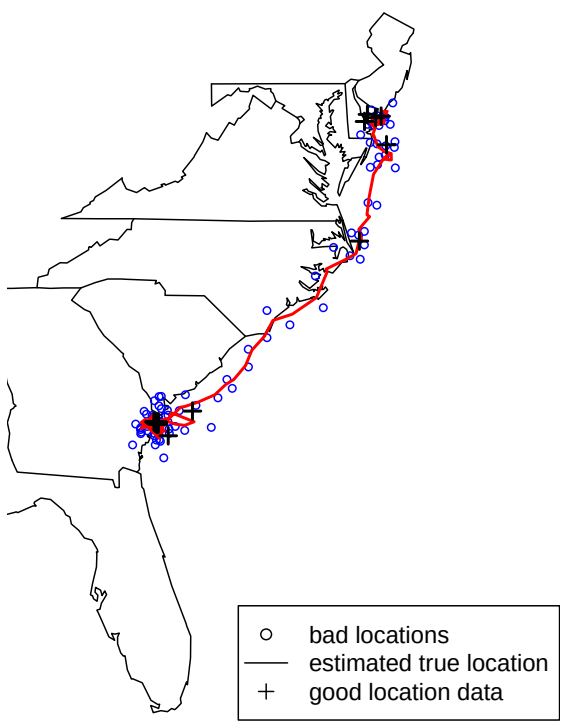

Fig. 11.2. Plot of the estimated track of the turtle Big Mama versus the good location data (before we corrupted it with noise).

11.3.4 Estimate speeds for each turtle

Turtle biologists designated one of these loggerheads "Big Mama," presumably for her size and speed. For each of the eight turtles, estimate the average miles traveled per day. To calculate the distance traveled by a turtle each day, you use the estimate (from `PopMARSS`) of the lat/lon location of turtle at day t and at day $t-1$. To calculate distance traveled in miles from lat/lon start and finish locations, we will use the function `GCDF` defined at the beginning of the *R* script, `Case_Study_5.r`):

```
distance[i-1]=GCDF(pred.lon[i-1],pred.lon[i],
                   pred.lat[i-1],pred.lat[i])
```

`pred.lon` and `pred.lat` are the predicted longitudes and latitudes from `PopMARSS`. To calculate the distances for all days, we put this through a `for` loop:

```
distance = array(-99, dim=c(dim(dat)[2]-1,1))
for(i in 2:dim(dat)[2])
   distance[i-1]=GCDF(pred.lon[i-1],pred.lon[i],pred.lat[i-1],pred.lat[i])
```

The command (`mean(distance)` gives us the average distance per day. We can also make a histogram of the distances traveled per day (Figure 11.3). Repeat the analysis done for "Big Mama" for each of the other turtles and fill out the speed table (Table 11.3.4). If you were given the opportunity to race these turtles, would you bet on Big Mama being the fastest?

Turtle	Estimated Speed
Big Mama	
Bruiser	
Humpty	
Isabelle	
Johanna	
Mary Lee	
TBA	
Yoto	

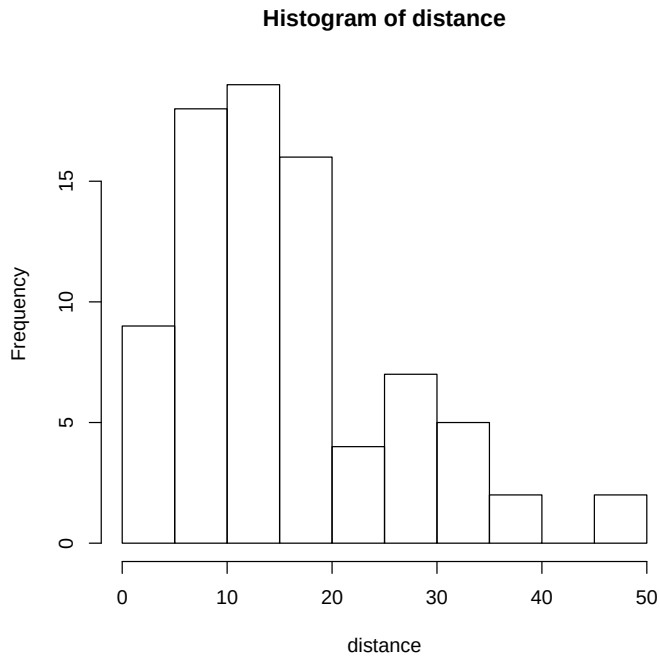

Fig. 11.3. Histogram of the miles traveled per day for Big Mama. Compare this to the estimate of miles traveled per day if you had not accounted for measurement errors. See the script file, `Case_Study_5.r`, for the code to this.

11.4 Comparing turtle tracks to proposed fishing areas

One of the greatest threats to the long term viability of loggerhead turtles is incidental take by net/pot fisheries. Add two proposed fishing areas to your turtle plots:

```
# the proposed fishery areas
lines(c(-77,-78,-78,-77,-77),
      c(33.5,33.5,32.5,32.5,33.5),col="red",lwd=2)
lines(c(-75,-76,-76,-75,-75),
      c(38,38,37,37,38),col="red",lwd=2)
```

Given that only one area can be chosen as a future fishery, what do your predicted movement trajectories for our eight turtles tell you?

11.5 Using `fields` to get density plots of locations

If you are comfortable programming in *R*, load the `fields` package. Make 3D density plots of predicted sea turtle locations. Which two areas appear to be most visited?

Include the confidence interval estimates for each location in this analysis. For this part of the exercise, we will assume that the confidence intervals are roughly the same as the probability intervals (Bayesian). We can assume that the error in latitude is independent from error in longitude. The `fields` package includes a couple different functions. One that might be useful here is `Tps()`, like in the example (`?fields`). To call `fields`, we need predictor variables (**x**), which can be random lon/lat pairs randomly drawn within the range of the data. The other requirement for `Tps()` is the response, **y**. If we think of each predicted state being a bivariate normal density, the response for each of our random pairs can be the density across all of the predicted states. There is code to help you get started in the *R* file, `Case_Study_5.r`.

11.6 Using specialized packages to analyze tag data

If you have real tag data to analyze, you should use a state-space modeling package that is customized for fitting MARSS models to that kind of data. The MARSS package does not have all the bells and whistles that you would want for analyzing tracking data, particularly tracking data in the marine environment. These are a couple *R* packages that we have come across for this purpose:

UKFSST http://www.soest.hawaii.edu/tag-data/tracking/ukfsst/
KFTRACK http://www.soest.hawaii.edu/tag-data/tracking/kftrack/

`kftrack` is a full-featured toolbox for analyzing tag data with extended Kalman filtering. It incorporates a number of extensions that are important for analyzing track data: barriers to movement such as coastlines and non-Gaussian movement distributions. With `kftrack`, you can use the real tag data which has big gaps, i.e. days with no location. `PopMARSS` will struggle with these data because it will estimate states for all the unseen days; `kftrack` only fits to the seen days.

To use `kftrack` to fit the turtle data, type

```
library(kftrack) # must be installed from a local zip file
loggerhead = loggerhead
# Run kftrack with the first turtle (BigMama)
turtlename = "BigMama"
model = kftrack(loggerhead[ which(loggerhead$turtle == turtlename), 2:6],
        fix.first=F, fix.last=F, var.struct="uniform")
```

To look at what the `kftrack` model consists of, type

```
model
```

Code for Case Study 5
Type `show.doc(MARSS, Case_study_5.R)` to open a file in R with the example code.

A

Textbooks and articles that use MARSS modeling for population modeling

Textbooks Describing the Estimation of Process and Non-process Variance

There are many textbooks on Kalman filtering and estimation of state-space models. The following are a sample of books that are probably more accessible for those interested in population modeling.

Shumway, R. H., and D. S. Stoffer. 2000. Time series analysis and its applications. Springer-Verlag, New York, New York, USA.

Harvey, A. C. 1989. Forecasting, structural time series models and the Kalman filter. Cambridge University Press, Cambridge, UK.

Durbin, J., and S. J. Koopman. 2001. Time series analysis by state space methods. Oxford University Press, Oxford.

King, R., G. Olivier, B. Morgan, and S. Brooks. 2009. Bayesian Analysis for Population Ecology.

Giovanni, P., S. Petrone, and P. Campagnoli. 2009. Dynamic Linear Models in R.

Pole, A., M. West, and J. Harrison. 1994. Applied Bayesian Forecasting and Time Series Analysis.

Bolker, B. 2008. Ecological Models and Data in R. Last chapters.

Maximum-likelihood papers

This is just a sample of the papers from the population modeling literature.

de Valpine, P. 2002. Review of methods for fitting time-series models with process and observation error and likelihood calculations for nonlinear, non-Gaussian state-space models. Bulletin of Marine Science 70:455-471.

de Valpine, P. and A. Hastings. 2002. Fitting population models incorporating process noise and observation error. Ecological Monographs 72:57-76.

de Valpine, P. 2003. Better inferences from population-dynamics experiments using Monte Carlo state-space likelihood methods. Ecology 84:3064-3077.

de Valpine, P. and R. Hilborn. 2005. State-space likelihoods for nonlinear fisheries time series. Canadian Journal of Fisheries and Aquatic Sciences 62:1937-1952.

Dennis, B., J.M. Ponciano, S.R. Lele, M.L. Taper, and D.F. Staples. 2006. Estimating density dependence, process noise, and observation error. Ecological Monographs 76:323-341.

Ellner, S.P. and E.E. Holmes. 2008. Resolving the debate on when extinction risk is predictable. Ecology Letters 11:E1-E5.

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Holmes, E.E., J.L. Sabo, S.V. Viscido, and W.F. Fagan. 2007. A statistical approach to quasi-extinction forecasting. Ecology Letters 10:1182-1198.

Kalman, R.E. 1960. A new approach to linear filtering and prediction problems. Journal of Basic Engineering 82:35-45.

Lele, S.R. 2006. Sampling variability and estimates of density dependence: a composite likelihood approach. Ecology 87:189-202.

Lele, S.R., B. Dennis, and F. Lutscher. 2007. Data cloning: easy maximum likelihood estimation for complex ecological models using Bayesian Markov chain Monte Carlo methods. Ecology Letters 10:551-563.

Lindley, S.T. 2003. Estimation of population growth and extinction parameters from noisy data. Ecological Applications 13:806-813.

Ponciano, J.M., M.L. Taper, B. Dennis, S.R. Lele. 2009. Hierarchical models in ecology: confidence intervals, hypothesis testing, and model selection using data cloning. Ecology 90:356-362.

Staples, D.F., M.L. Taper, and B. Dennis. 2004. Estimating population trend and process variation for PVA in the presence of sampling error. Ecology 85:923-929.

Bayesian papers

This is a sample of the papers from the population modeling and animal tracking literature.

Buckland, S.T., K.B. Newman, L. Thomas and N.B. Koestersa. 2004. State-space models for the dynamics of wild animal populations. Ecological modeling 171:157-175.

Calder, C., M. Lavine, P. Müller, J.S. Clark. 2003. Incorporating multiple sources of stochasticity into dynamic population models. Ecology 84:1395-1402.

Chaloupka, M. and G. Balazs. 2007. Using Bayesian state-space modelling to assess the recovery and harvest potential of the Hawaiian green sea turtle stock. Ecological Modelling 205:93-109.

Clark, J.S. and O.N. Bjørnstad. 2004. Population time series: process variability, observation errors, missing values, lags, and hidden states. Ecology 85:3140-3150.

Jonsen, I.D., R.A. Myers, and J.M. Flemming. 2003. Meta-analysis of animal movement using state space models. Ecology 84:3055-3063.

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Meyer, R. and R.B. Millar. 1999. BUGS in Bayesian stock assessments. Can. J. Fish. Aquat. Sci. 56:1078-1087.

Meyer, R. and R.B. Millar. 1999. Bayesian stock assessment using a state-space implementation of the delay difference model. Can. J. Fish. Aquat. Sci. 56:37-52.

Meyer, R. and R.B. Millar. 2000. Bayesian state-space modeling of age-structured data: fitting a model is just the beginning. Can. J. Fish. Aquat. Sci. 57:43-50.

Newman, K.B., S.T. Buckland, S.T. Lindley, L. Thomas, and C. Fernández. 2006. Hidden process models for animal population dynamics. Ecological Applications 16:74-86.

Newman, K.B., C. Fernández, L. Thomas, and S.T. Buckland. 2009. Monte Carlo inference for state-space models of wild animal populations. Biometrics 65:572-583

Rivot, E., E. Prévost, E. Parent, and J.L. Baglinière. 2004. A Bayesian state-space modelling framework for fitting a salmon stage-structured population dynamic model to multiple time series of field data. Ecological Modeling 179:463-485.

Schnute, J.T. 1994. A general framework for developing sequential fisheries models. Canadian J. Fisheries and Aquatic Sciences 51:1676-1688.

Swain, D.P., I.D. Jonsen, J.E. Simon, and R.A. Myers. 2009. Assessing threats to species at risk using stage-structured state-space models: mortality trends in skate populations. Ecological Applications 19:1347-1364.

Thogmartin, W.E., J.R. Sauer, and M.G. Knutson. 2004. A hierarchical spatial model of avian abundance with application to cerulean warblers. Ecological Applications 14:1766-1779.

Trenkel, V.M., D.A. Elston, and S.T. Buckland. 2000. Fitting population dynamics models to count and cull data using sequential importance sampling. J. Am. Stat. Assoc. 95:363-374.

Viljugrein, H., N.C. Stenseth, G.W. Smith, and G.H. Steinbakk. 2005. Density dependence in North American ducks. Ecology 86:245-254.

Ward, E.J., R. Hilborn, R.G. Towell, and L. Gerber. 2007. A state-space mixture approach for estimating catastrophic events in time series data. Can. J. Fish. Aquat. Sci., Can. J. Fish. Aquat. Sci. 644:899-910.

Wikle, C.K., L.M. Berliner, and N. Cressie. 1998. Hierarchical Bayesian space-time models. Journal of Environmental and Ecological Statistics 5:117-154

Wikle, C.K. 2003. Hierarchical Bayesian models for predicting the spread of ecological processes. Ecology 84:1382-1394.

B

Package MARSS: Object structures

B.1 Model objects: class 'marssm'

Objects of class 'marssm' specify Multivariate Autoregressive State Space (MARSS) models. The `model` component of an ML estimation object (class 'marssMLE'; see below) is an 'marssm' object. These objects have the following components:

data An optional matrix (not dataframe), in which each row is a time series (time across columns).

fixed A list with 8 matrices Z, A, R, B, U, Q, x0, V0, specifying which elements of each parameter are fixed.

free A list with 8 matrices Z, A, R, B, U, Q, x0, V0, specifying which elements of each parameter are to be estimated.

M An array of dim n x n x t (an n x n missing values matrix for each time point). Each matrix is diagonal with 0 at the i,i value if the i-th value of y is missing, and 1 otherwise.

miss.value Specifies missing value representation in the data.

The matrices in `fixed` and `free` work as pairs to specify the fixed and free elements for each parameter. See section 3. The dimensions for `fixed` and `free` matrices are as follows, where n is the number of sites and m is the number of subpopulations (state processes):

Z n x m
B m x m
U m x 1
Q m x m
A n x 1
R n x n
x0 m x 1
V0 m x m

Use `is.marssm()` to check whether an 'marssm' object is correctly specified. The`MARSS` package includes an `as.marssm()` method for wrapper objects of class 'popWrap' (see next section). We recommend that creators of new wrapper classes write new `as.marssm()` methods for their classes.

B.2 Wrapper objects: class 'popWrap'

Wrapper objects of class 'popWrap' contain specifications and options for estimation of a MARSS model. A 'popWrap' object has the following components:

data A matrix (not dataframe) of observations[1](rows) × time (columns).
m Number of hidden state processes (number of rows in **x**).
constraint Either a list with 8 string elements Z, A, R, B, U, Q, x0, V0 (see below for details), or string 'use fixed/free'.
fixed If `constraint = 'use fixed/free'`, a list with 8 matrices Z, A, R, B, U, Q, x0, V0.
free If `constraint = 'use fixed/free'`, a list with 8 matrices Z, A, R, B, U, Q, x0, V0.
inits A list with 8 matrices Z, A, R, B, U, Q, x0, V0, specifying initial values for parameters. Dimensions are given in the class 'marssm' section.
miss.value Specifies missing value representation (default is -99).
EMOptions List of estimation options for the EM algorithm, containing elements `max.EMiter, EMtol, iter.V0, EMsafe` and `debugEM`. See class 'marssMLE' section for details.
MonteCarloInitOptions List of options for Monte Carlo initialization, containing elements `MCInit, numInits, numInitSteps` and `bounds`. See class 'marssMLE' section for details.

Component `constraint` is a convenient way to specify model structure for certain common cases. If `constraint = 'use fixed/free'`, both `fixed` and `free` must be provided. See the class 'marssm' section for how to specify fixed and free matrices. The wrapper function `PopMARSS()` calls `popWrap()` to create a 'popWrap' object, then `is.marssm()` to coerce this object to class 'marssm' for the estimation function.

The `popWrap()` function calls `checkPopWrap()` to check user inputs. Valid constraints are below. There is no V0 constraint since there is only one option: $\mathbf{V}_0 = 0$.

A May be either the string 'scaling' or the string 'zero' to specify a column vector of zeros ($\mathbf{a} = 0$).
B String 'identity'='ones' or a numeric matrix specifying a fixed **B** matrix. The string 'zero' may be used to specify a $m \times m$ matrix of zeros ($\mathbf{B} = 0$).

[1] If the algorithm is to be applied to population data (abundance), the data need to be log transformed before being passed in.

Q String 'unconstrained', 'diagonal and unequal', 'diagonal and equal', or 'equalvarcov'. May also be numeric or character vector of class factor specifying shared diagonal values or a numeric matrix specifying a fixed **Q** matrix.

R String 'unconstrained', 'diagonal and unequal', 'diagonal and equal', or 'equalvarcov'. May also be numeric or character vector of class factor specifying shared diagonal values or a numeric matrix specifying a fixed **R** matrix.

U String 'unconstrained'='unequal', or 'equal'. May also be numeric or character vector of class factor specifying shared **u** elements or a $m \times 1$ numeric matrix specifying fixed **u** values. The string 'zero' may be used to specify a column vector of zeros ($\mathbf{u} = 0$).

x0 String 'unconstrained'='unequal', or 'equal'. May also be vector of class factor specifying shared $\mathbf{x}_0$ ($t = 1$) values or a $m \times 1$ numeric matrix specifying fixed $\mathbf{x}_0$ ($t = 1$) values. The string 'zero' may be used to specify a column vector of zeros ($\mathbf{x}_0 = 0$).

Z A vector of class factor specifying which **y** time series correspond to which state time series (the **x**s) or a numeric matrix $n \times m$ specifying the **Z** matrix. The string 'identity' can be used to specify a $n \times n$ identity matrix and string 'ones' may be used to specify a column vectory of n ones.

B.3 ML estimation objects: class 'marssMLE'

Objects of class 'marssMLE' specify maximum-likelihood estimation for a MARSS model, both before and after fitting. A minimal 'marssMLE' object contains components `model, start` and `control`, which must be present for estimation by functions like `MARSSkem()`.

model MARSS model specification (an object of class 'marssm').

start List with 7 matrices A, R, B, U, Q, x0, V0, specifying initial values for parameters. Dimensions are given in the class 'marssm' section.

control A list specifying estimation options.

max.EMiter Maximum number of EM iterations.

EMtol Optional tolerance for log-likelihood change. If log-likelihood decreases less than this amount relative to the previous iteration, the EM algorithm exits.

iter.V0 Maximum number of iterations for final likelihood calculation with V0 = 0.

debugEM If TRUE, a record will be created of each variable over all EM iterations.

MCInit Use Monte Carlo initialization?

numInits Number of random initial value draws.

numInitSteps Number of iterations for each initial value draw.

bounds Bounds on the uniform distributions from which initial values will be drawn. (Note that bounds for the covariance matrices Q and R, which require positive values, are specified in logs.)

silent Suppresses printing of progress bar and convergence information.

`MARSSkem()` appends the following components to the 'marssMLE' object:

method A string specifying the estimation method ('kem' for estimation by `MARSSkem()`).

par A list with 8 matrices of estimated parameter values Z, A, R, B, U, Q, x0, V0. If there are fixed elements in the matrices, the corresponding elements in `$par` are set to the fixed values.

kf A list containing Kalman filter/smoother output. See Chapter 2

numIter Number of iterations required for convergence.

convergence Convergence status.

logLik the exact Log-likelihood. See Section 5.2.

Several functions append additional components to the 'marssMLE' object passed in. These include:

`MARSSaic` Appends `AIC, AICc, AICbb, AICbp` and/or `AICi`, depending on the AIC flavors requested.

`MARSShessian` Appends `Hessian, gradient, parMean` and `parSigma`.

`MARSSparamCIs` Appends `par.se, par.bias, par.upCI` and `par.lowCI`.

C

Package MARSS: Base functions and wrappers

Package MARSS includes functions for estimating Multivariate Autoregressive State Space models, obtaining confidence intervals for parameters, and calculating Akaike's Information Criterion (AIC) for model selection. To make the package both flexible and easy to use, it is designed in two levels. At the base level, the programmer can interact directly with the estimation functions, using two kinds of R objects: objects of the model specification class 'marssm', and objects of estimation classes such as 'marssMLE'. At the user level, wrapper functions allow model estimation with just one function call, hiding the details for ease of use. Users create models in an intuitive way by specifying constraints; the wrapper functions then convert these constraints into the object structures required by the estimation functions, performing error checking as necessary.

The two-level package structure allows new users convenient access to the underlying functions, while maintaining flexibility to incorporate different applications and algorithms. Developers can use the base object types to write new wrappers for their own modeling applications.

The MARSS package provides the wrapper function `PopMARSS()`, which was developed specifically for use in ecological applications including:

- Modeling the structure of population dynamics of a single species measured at multiple sites.
- Modeling community interactions of several different species.

To use the wrapper, the user specifies a model by supplying the constraint argument to `PopMARSS()`, using the method argument to specify an estimation method. Optionally, the user may provide initial values for the free parameters, and specify estimation options; for details see the `PopMARSS()` help file. The function returns an object containing the model, parameter values and estimation details. The user may pass the returned object to `MARSSboot()`, which generates bootstrap parameter estimates, or to `MARSSaic()`, which calculates various versions of AIC for model selection.

Figure 1 shows the underlying base level operations `PopMARSS()` performs. The function creates a wrapper object of class 'popWrap'. It then calls the `as.marssm( )` method for 'popWrap' to create a `marssm` model specification object from the constraints provided. This model object, initial values and control information are the minimal information required by the estimation functions, and are combined into an object of class appropriate for the estimation method. The estimation function adds to this object the estimated parameter values, estimation details, and other function-specific components, and then returns the augmented object.

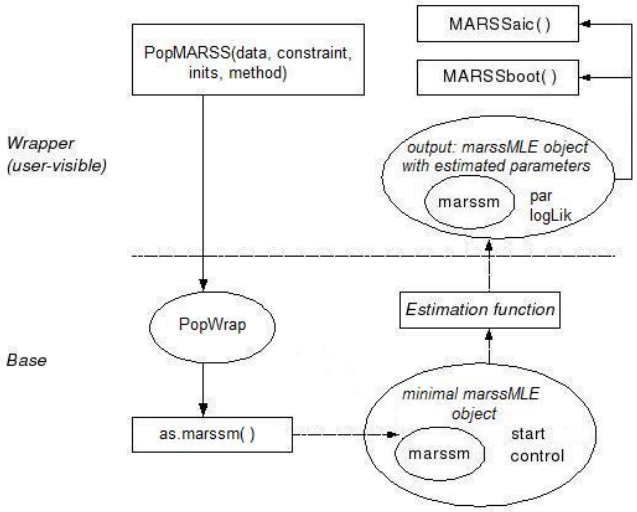

Fig. C.1. Two-level structure of the MARSS package. Rectangles represent functions; ovals represent objects.

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Index

animal tracking, 85
  kftrack, 91

bootstrap
  innovations, 6, 20, 21, 32
  MARSSboot function, 6, 31
  parametric, 6, 20, 21

confidence intervals, 55
  Hessian approximation, 6, 55
  MARSSparamCIs function, 6
  non-parametric bootstrap, 6
  parametric bootstrap, 6, 55

density-independent, 37
diagnostics, 65
DLM package, 20

error
  observation, 38
  process, 37, 38
estimation, 41
  Dennis method, 42
  Kalman filter, 5, 17
  Kalman smoother, 5, 17
  KalmanEM, 5, 19, 41
  maximum-likelihood, 41, 42
  REML, 3
extinction, 37
  diffusion approximation, 46
  uncertainty, 51

functions
  as.marssm, 98
  checkPopWrap, 98
  is.marssm, 6, 98
  is.marssMLE, 6
  MARSSaic, 6, 21, 32, 100
  MARSSboot, 6, 21, 31
  MARSShessian, 6, 100
  MARSSkem, 19, 99, 100
  MARSSkem (EM algorithm), 5
  MARSSkf, 17, 18, 30
  MARSSkf (Kalman filter), 5
  MARSSmcinit, 6, 20
  MARSSparamCIs, 6, 21, 28, 100
  MARSSsimulate, 6, 21, 30, 31
  MARSSvectorizeparam, 6, 30, 31
  PopMARSS, 5, 11, 23–28, 98
  popWrap, 98

likelihood, 5, 18, 30
  and missing values, 19
  innovations algorithm, 18
  MARSSkf function, 30
  missing value modifications, 18

MARSS model, 1, 11, 85
  multivariate example, 57, 77, 85
  univariate example, 37
missing values, 4
  and AICb, 21
  and EM algorithm, 20
  and Newton methods, 20
  and parametric bootstrap, 21
  likelihood correction, 19
model selection, 21
  AIC, 21

AICb, 21, 22
bootstrap AIC, AICbb, 32
bootstrap AICbb, 32
bootstrap AICbp, 32
MARSSaic function, 6, 32
model specification
in marssm objects, 8
in PopMARSS, 12
objects
marssm, 5, 20, 97
marssMLE, 5, 31, 99, 100
popWrap, 98

simulation, 21
MARSSsimulate function, 6
standard errors, 6