Example script for SpatialDeltaGLMM for spatio-temporal analysis of catch-rate data

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##	C:\	\Users\James.Thorson\AppData\Local\Temp\Rtmpm8DfGN\downloaded_packages	

1 Overview

This tutorial will walk through a simple example of how to use SpatialDeltaGLMM for estimating abundance indices, distribution shifts, and range expansion.

2 Getting started

To install TMB on a windows machine, we need to first install Rtools. During the installation, please select the option to have Rtools included in your system path. On other operating systems, it is not necessary to install Rtools. We then install SpatialDeltaGLMM

```
devtools::install_github("nwfsc-assess/geostatistical_delta-GLMM")
devtools::install_github("james-thorson/utilities")
```

Next load libraries.

```
library(TMB)  # Can instead load library(TMBdebug)

## Warning: package 'TMB' was built under R version
## 3.3.2

library(SpatialDeltaGLMM)
```

2.1 Further information

If you have further questions after reading this tutorial, please explore the GitHub repo mainpage, wiki, and glossary. Also please explore the R help files, e.g., <code>?Data_Fn</code> for explanation of data inputs, or <code>?Param_Fn</code> for explanation of parameters.

2.2 Related tools

Related tools for spatio-temporal fisheries analysis are currently housed at www.FishStats.org. These include VAST, a multispecies extension of SpatialDeltaGLMM, and www.FishViz.org, a tool for visualizing results using SpatialDeltaGLMM worldwide.

2.3 How to cite SpatialDeltaGLMM

SpatialDeltaGLMM has involved many publications for developing individual features. If using SpatialDeltaGLMM, please read and cite:

```
citation("SpatialDeltaGLMM")
```

```
##
## Please cite 2015 (ICES J. Mar. Sci. J.
## Cons.) if using the package; 2016 (Methods
## Ecol. Evol.) if using the center-of-gravity
## metric; 2016 (Fish. Res.) if using the
## bias-correction feature; 2016 (Proc R Soc B)
## if using the effective-area-occupied metric.
##
##
     Thorson, J.T., Shelton, A.O., Ward, E.J.,
##
    Skaug, H.J., 2015. Geostatistical
##
     delta-generalized linear mixed models
##
     improve precision for estimated abundance
##
     indices for West Coast groundfishes. ICES
     J. Mar. Sci. J. Cons. 72(5), 1297-1310.
##
##
     doi:10.1093/icesjms/fsu243. URL:
     http://icesjms.oxfordjournals.org/content/72/5/1297
##
##
     Thorson, J.T., and Kristensen, K. 2016.
##
##
     Implementing a generic method for bias
##
     correction in statistical models using
##
     random effects, with spatial and
##
     population dynamics examples. Fish. Res.
##
     175: 66-74.
##
     doi:10.1016/j.fishres.2015.11.016. url:
     http://www.sciencedirect.com/science/article/pii/S0165783615301399
##
##
##
     Thorson, J.T., Pinsky, M.L., Ward, E.J.,
##
     2016. Model-based inference for estimating
     shifts in species distribution, area
##
##
     occupied, and center of gravity. Methods
     Ecol. Evol. 7(8), 990-1008.
##
##
     doi:10.1111/2041-210X.12567. URL:
##
     http://onlinelibrary.wiley.com/doi/10.1111/2041-210X.12567/full
##
##
     Thorson, J.T., Rindorf, A., Gao, J.,
     Hanselman, D.H., and Winker, H. 2016.
##
##
     Density-dependent changes in effective
##
     area occupied for sea-bottom-associated
##
     marine fishes. Proc R Soc B 283(1840):
     20161853. doi:10.1098/rspb.2016.1853. URL:
##
##
     http://rspb.royalsocietypublishing.org/content/283/1840/20161853.
```

and also browse the GitHub list of packages.

3 Settings

First chose an example data set for this script, as archived with package

Next use latest version for CPP code

```
Version = "geo_index_v4b"
```

3.1 Spatial settings

The following settings define the spatial resolution for the model, and whether to use a grid or mesh approximation

```
Method = c("Grid", "Mesh")[2]
grid_size_km = 25
n_x = c(100, 250, 500, 1000, 2000)[1] # Number of stations
Kmeans_Config = list( "randomseed"=1, "nstart"=100, "iter.max"=1e3 )
```

3.2 Model settings

The following settings define whether to include spatial and spatio-temporal variation, whether its autocorrelated, and whether there's overdispersion

3.3 Stratification for results

We also define any potential stratification of results, and settings specific to any case-study data set

```
"CA", "OR", "WA"), north_border = c(49, 42,
        46, 49), south_border = c(32, 32, 42, 46),
        shallow_border = c(55, 55, 55, 55), deep_border = c(1280, 55)
            1280, 1280, 1280))
    # Override default settings for vessels
    VesselConfig = c(Vessel = 0, VesselYear = 1)
}
if (Data Set %in% c("GOA Pcod", "GOA pollock")) {
    # In this case, will calculating an unrestricted
    # index and a separate index restricted to west of
    # -140W
    strata.limits <- data.frame(STRATA = c("All_areas",</pre>
        "west_of_140W"), west_border = c(-Inf, -Inf),
        east_border = c(Inf, -140))
}
if (Data_Set %in% c("GB_spring_haddock", "GB_fall_haddock")) {
    # For NEFSC indices, strata must be specified as a
    # named list of area codes
    strata.limits = list(Georges_Bank = c(1130, 1140,
        1150, 1160, 1170, 1180, 1190, 1200, 1210, 1220,
        1230, 1240, 1250, 1290, 1300))
}
if (Data Set %in% c("Iceland cod")) {
   strata.limits = data.frame(STRATA = "All_areas")
    # Turn off all spatial, temporal, and
    # spatio-temporal variation in probability of
    # occurrence, because they occur almost everywhere
   FieldConfig = c(Omega1 = 0, Epsilon1 = 0, Omega2 = 1,
        Epsilon2 = 1)
   RhoConfig = c(Beta1 = 3, Beta2 = 0, Epsilon1 = 0,
        Epsilon2 = 0)
}
```

3.4 Derived objects

Depending on the case study, we define a Region used when extrapolating or plotting density estimates. If its a different data set, it will define Region="Other", and this is a recognized level for all uses of Region (which attempts to define reasonable settings based on the location of sampling). For example Data Set="Iceland cod" has no associated meta-data for the region, so it uses Region="Other" by default.

3.5 Save settings

We then set the location for saving files.

```
DateFile = paste0(getwd(),'/SpatialDeltaGLMM_output/')
  dir.create(DateFile)
```

I also like to save all settings for later reference, although this is not necessary.

4 Prepare the data

4.1 Data-frame for catch-rate data

Depending upon the Data_Set chosen, we load archived data sets that are distributed with the package. Each archived data set is then reformatted to create a data-frame Data_Geostat with a standardized set of columns. For a new data set, the user is responsible for formatting Data_Geostat appropriately to match this format. We show the first six rows of Data_Geostat given that Data_Set = Data_Set.

Year	Lat	Lon	Vessel	$AreaSwept_km2$	$Catch_KG$
1971	48	-64.8	missing	0.0324	129
1971	48	-65.1	missing	0.0393	88.6
1971	47.9	-65.2	missing	0.0509	38.2
1971	47.9	-65.5	missing	0.037	139
1971	48	-64.6	missing	0.0509	0.786
1971	48.2	-64.5	missing	0.044	0.637

4.2 Extrapolation grid

We also generate the extrapolation grid appropriate for a given region. For new regions, we use Region="Other".

4.3 Derived objects for spatio-temporal estimation

And we finally generate the information used for conducting spatio-temporal parameter estimation, bundled in list Spatial_List

5 Build and run model

5.1 Build model

To estimate parameters, we first build a list of data-inputs used for parameter estimation. Data_Fn has some simple checks for buggy inputs, but also please read the help file ?Data_Fn.

```
TmbData = Data_Fn(Version = Version, FieldConfig = FieldConfig,
   RhoConfig = RhoConfig, ObsModel = ObsModel, b_i = Data_Geostat[,
        "Catch_KG"], a_i = Data_Geostat[, "AreaSwept_km2"],
   v_i = as.numeric(Data_Geostat[, "Vessel"]) - 1,
   s_i = Data_Geostat[, "knot_i"] - 1, t_i = Data_Geostat[,
        "Year"], a_xl = Spatial_List$a_xl, MeshList = Spatial_List$MeshList,
   GridList = Spatial_List$GridList, Method = Spatial_List$Method,
   Options = c(SD_site_density = 0, SD_site_logdensity = 0,
        Calculate_Range = 1, Calculate_evenness = 0,
        Calculate_effective_area = 1))
```

We then build the TMB object.

```
TmbList = Build_TMB_Fn(TmbData = TmbData, RunDir = DateFile,
    Version = Version, RhoConfig = RhoConfig, VesselConfig = VesselConfig,
    loc_x = Spatial_List$loc_x)
Obj = TmbList[["Obj"]]
```

5.2 Estimate fixed effects and predict random effects

Next, we use a gradient-based nonlinear minimizer to identify maximum likelihood estimates for fixed-effects

```
Opt = TMBhelper::Optimize(obj = Obj, lower = TmbList[["Lower"]],
    upper = TmbList[["Upper"]], getsd = TRUE, savedir = DateFile,
    bias.correct = FALSE)
```

Finally, we bundle and save output

```
Report = Obj$report()
Save = list("Opt"=Opt, "Report"=Report, "ParHat"=Obj$env$parList(Opt$par), "TmbData"=TmbData)
save(Save, file=paste0(DateFile, "Save.RData"))
```

6 Diagnostic plots

We first apply a set of standard model diagnostics to confirm that the model is reasonable and deserves further attention. If any of these do not look reasonable, the model output should not be interpreted or used.

6.1 Plot data

It is always good practice to conduct exploratory analysis of data. Here, I visualize the spatial distribution of data. Spatio-temporal models involve the assumption that the probability of sampling a given location is statistically independent of the probability distribution for the response at that location. So if sampling "follows" changes in density, then the model is probably not appropriate!

6.2 Convergence

Here I print the diagnostics generated during parameter estimation, and I confirm that (1) no parameter is hitting an upper or lower bound and (2) the final gradient for each fixed-effect is close to zero. For explanation of parameters, please see <code>?Data_Fn</code>.

```
pander::pandoc.table( Opt$diagnostics[,c('Param','Lower','MLE','Upper','final_gradient')] )
```

Param	Lower	MLE	Upper	${\rm final_gradient}$
ln_H_input	-50	-0.1446	50	0.0003082
ln_H_input	-50	-0.1721	50	-0.0003671
$beta1_t$	-50	2.715	50	-0.0002599
$beta1_t$	-50	1.624	50	6.532 e-05
$beta1_t$	-50	1.957	50	0.0003203
$beta1_t$	-50	3.501	50	0.0002544
$beta1_t$	-50	2.901	50	0.0003031
$beta1_t$	-50	2.283	50	8.832 e-05
$beta1_t$	-50	3.217	50	-0.000275

Param	Lower	MLE	Upper	${\rm final_gradient}$
beta1_t	-50	2.996	50	-0.0003999
$beta1_t$	-50	2.904	50	-0.0001238
$beta1_t$	-50	2.54	50	0.0001863
$beta1_t$	-50	3.466	50	-0.0002151
$beta1_t$	-50	2.116	50	-5.644e-06
$beta1_t$	-50	3.081	50	0.0003226
$beta1_t$	-50	3.013	50	-2.62e-05
$beta1_t$	-50	3.417	50	-7.022e-05
$beta1_t$	-50	4.295	50	0.0001967
$beta1_t$	-50	3.317	50	7.409e-05
$beta1_t$	-50	3.038	50	2.044e-05
$beta1_t$	-50	2.69	50	5.405 e - 05
$beta1_t$	-50	2.804	50	0.0002603
$beta1_t$	-50	2.789	50	3.124e-05
$beta1_t$	-50	2.865	50	-0.0001551
$beta1_t$	-50	2.506	50	-2.414e-05
$beta1_t$	-50	3.391	50	0.0001846
$beta1_t$	-50	2.9	50	0.0001621
$beta1_t$	-50	3.134	50	-0.0001771
$beta1_t$	-50	2.423	50	0.0001434
$beta1_t$	-50	2.982	50	7.39e-05
$beta1_t$	-50	2.521	50	5.426 e - 05
$beta1_t$	-50	3.168	50	-0.0002317
$beta1_t$	-50	2.566	50	0.0003109
$beta1_t$	-50	2.466	50	-1.398e-05
$beta1_t$	-50	3.812	50	0.0001098
$beta1_t$	-50	2.795	50	6.038e-05
$beta1_t$	-50	3.103	50	0.0001315
$beta1_t$	-50	3.266	50	-0.000198
$beta1_t$	-50	3.438	50	-0.00024
$beta1_t$	-50	3.823	50	0.0002374
$beta1_t$	-50	3.053	50	-5.129e-05
$beta1_t$	-50	3.444	50	-0.0003017
$beta1_t$	-50	2.753	50	-7.364e-05
$beta1_t$	-50	2.564	50	-0.000275
$beta1_t$	-50	3.528	50	-7.231e-05
$beta1_t$	-50	3.437	50	9.931e-05
$beta1_t$	-50	3.246	50	-0.0001558
logetaE1	-50	-0.2503	3.34	3.979e-05
logetaO1	-50	-2.093	3.34	0.0002749
logkappa1	-5.005	-3.458	-1.595	0.0001859
$beta2_t$	-50	5.718	50	9.139e-05
$beta2_t$	-50	6.045	50	-4.571e-05
$beta2_t$	-50	6.101	50	-8.807e-05
beta2_t	-50	6.103	50	-0.0001307
beta2_t	-50	6.322	50	1.219e-05
beta2_t	-50	6.915	50	-7.64e-05
beta2_t	-50	6.773	50	7.404e-05
beta2_t	-50	6.058	50	-0.0001221
beta2_t	-50	6.69	50	0.0001138
beta2_t	-50	6.386	50	0.0001656
beta2_t	-50	5.795	50	-7.932e-05

Param	Lower	MLE	Upper	final_gradient
beta2_t	-50	6.151	50	-0.0003762
$beta2_t$	-50	6.014	50	0.0002107
$beta2_t$	-50	5.727	50	-0.0001313
beta2 t	-50	5.554	50	0.0001346
$beta2_t$	-50	5.654	50	-5.626e-05
$beta2_t$	-50	5.664	50	-4.278e-05
$beta2_t$	-50	5.825	50	-0.0001348
$beta2_t$	-50	5.475	50	6.074 e- 05
$beta2_t$	-50	5.966	50	-2.537e-05
$beta2_t$	-50	5.578	50	-0.0001863
beta2 t	-50	5.676	50	-8.14e-06
beta2 t	-50	5.52	50	1.307e-05
beta2 t	-50	5.571	50	-8.856e-05
beta2 t	-50	5.25	50	-1.742e-05
$beta2_t$	-50	5.162	50	-5.688e-05
$beta2_t$	-50	4.827	50	-0.0001546
beta2 t	-50	5.037	50	1.328 e-05
beta2 t	-50	5.065	50	1.721e-05
$beta2_t$	-50	4.663	50	0.0001023
$beta2_t$	-50	4.508	50	0.000305
$beta2_t$	-50	4.774	50	1.21e-05
$beta2_t$	-50	5.004	50	2.564 e - 05
$beta2_t$	-50	4.716	50	-0.0001808
$beta2_t$	-50	4.564	50	-0.0001134
$beta2_t$	-50	4.666	50	6.321 e-05
$beta2_t$	-50	4.8	50	3.082 e-05
$beta2_t$	-50	4.761	50	0.000274
$beta2_t$	-50	4.458	50	0.0001218
$beta2_t$	-50	4.657	50	5.032 e-05
beta2 t	-50	4.657	50	-9.058e-05
beta2 t	-50	4.45	50	0.0002882
$beta2_t$	-50	4.812	50	-4.489e-05
beta2_t	-50	4.435	50	-0.0002042
beta2_t	-50	4.56	50	0.0001975
logeta E2	-50	-0.8921	3.34	7.28e-05
logetaO2	-50	-1.578	3.34	0.0008919
logkappa2	-5.005	-3.7	-1.595	-0.000714
$\log SigmaM$	-50	-0.03413	10	0.003062

6.3 Diagnostics for encounter-probability component

Next, we check whether observed encounter frequencies for either low or high probability samples are within the 95% predictive interval for predicted encounter probability

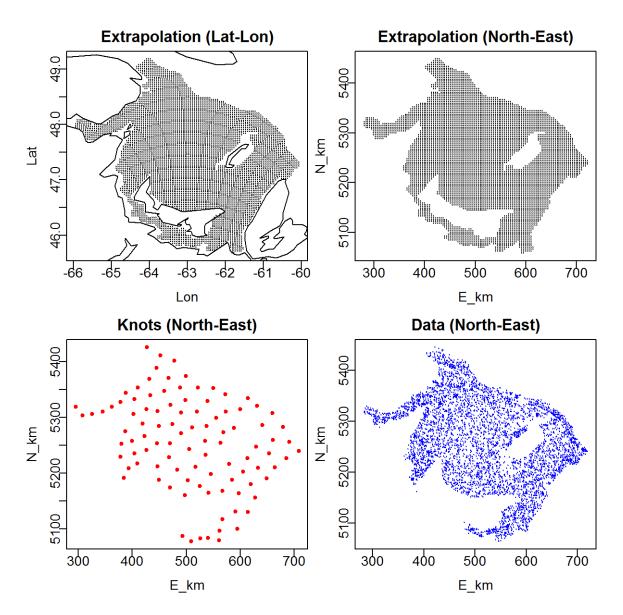


Figure 1: Spatial extent and location of knots

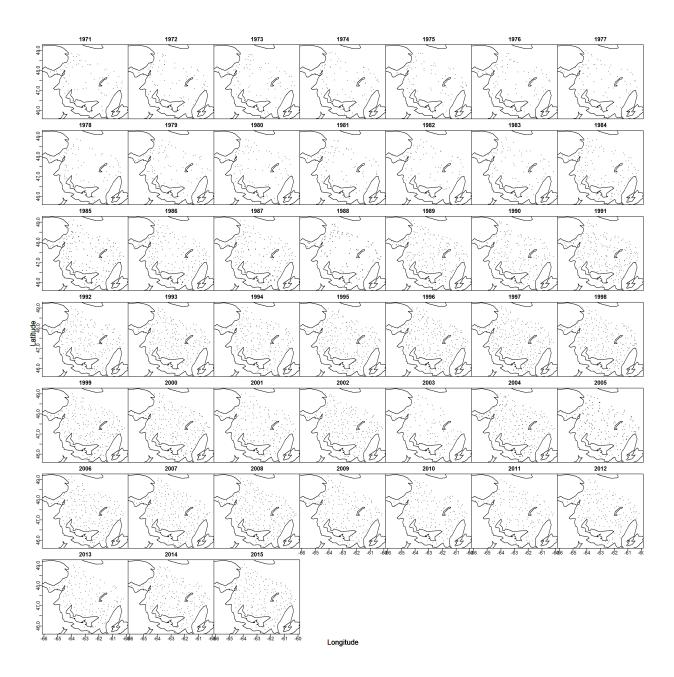


Figure 2: Spatial distribution of catch-rate data

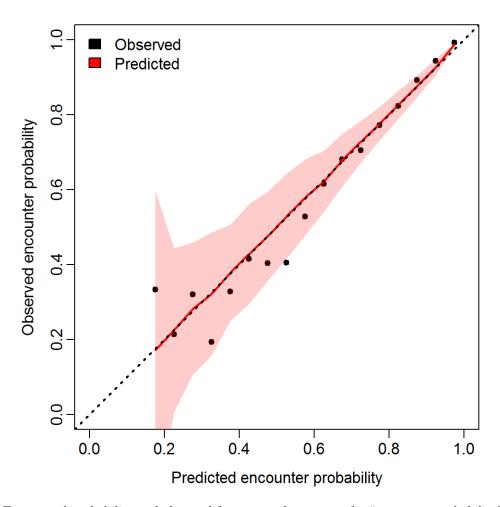


Figure 3: Expectated probability and observed frequency of encounter for "encounter probability" component

6.4 Diagnostics for positive-catch-rate component

We can visualize fit to residuals of catch-rates given encounters using a Q-Q plot. A good Q-Q plot will have residuals along the one-to-one line.

```
Q = QQ_Fn(TmbData = TmbData, Report = Report, FileName_PP = paste0(DateFile,
    "Posterior_Predictive.jpg"), FileName_Phist = paste0(DateFile,
    "Posterior_Predictive-Histogram.jpg"), FileName_QQ = paste0(DateFile,
    "Q-Q_plot.jpg"), FileName_Qhist = paste0(DateFile,
    "Q-Q_hist.jpg"))
```

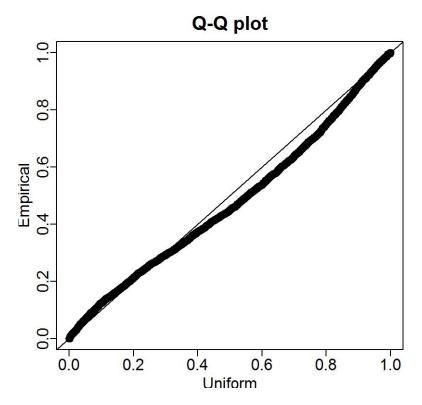


Figure 4: Quantile-quantile plot indicating residuals for "positive catch rate" component

6.5 Model selection

To select among models, we recommend using the Akaike Information Criterion, AIC, via Opt\$AIC=".

7 Model output

Last but not least, we generate useful plots by first determining which years to plot (Years2Include), and labels for each plotted year (Year_Set)

```
Year_Set = seq(min(Data_Geostat[,'Year']), max(Data_Geostat[,'Year']))
Years2Include = which( Year_Set %in% sort(unique(Data_Geostat[,'Year'])))
```

We then run a set of pre-defined plots for visualizing results

7.1 Direction of "geometric anisotropy"

We can visualize which direction has faster or slower decorrelation (termed "geometric anisotropy")

```
PlotAniso_Fn(FileName=pasteO(DateFile, "Aniso.png"), Report=Report, TmbData=TmbData)
```

Distance at 10% correlation

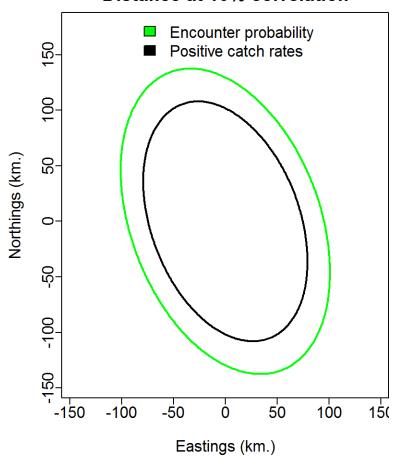


Figure 5: Decorrelation distance for different directions

7.2 Density surface for each year

We can visualize many types of output from the model. Here I only show predicted density, but other options are obtained via other integers passed to plot_set as described in ?PlotResultsOnMap_Fn

```
FileName = DateFile, Year_Set = Year_Set, Years2Include = Years2Include,
Rotate = MapDetails_List[["Rotate"]], Cex = MapDetails_List[["Cex"]],
Legend = MapDetails_List[["Legend"]], zone = MapDetails_List[["Zone"]],
mar = c(0, 0, 2, 0), oma = c(3.5, 3.5, 0, 0), cex = 1.8)
```

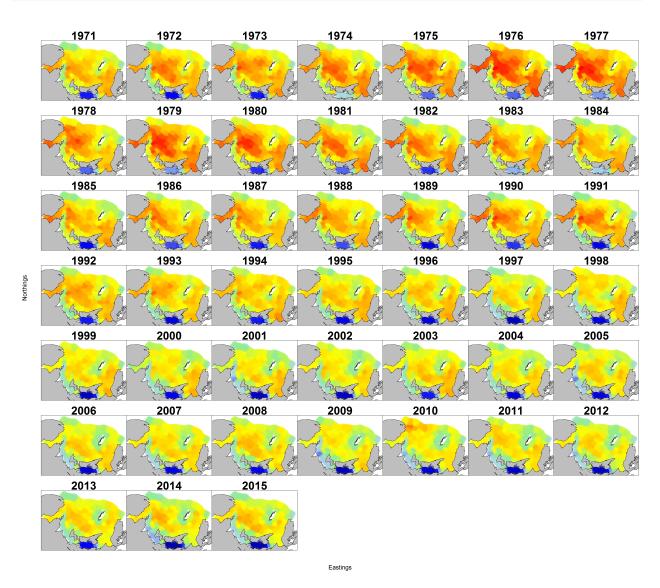


Figure 6: Density maps for each year

7.3 Index of abundance

The index of abundance is generally most useful for stock assessment models.

Year	Fleet	Estimate_metric_tons	SD_log	SD_mt
1971	All_areas	47684	0.1871	8922
1972	All_areas	70144	0.1995	13993
1973	All_areas	70018	0.1913	13396
1974	All_areas	88608	0.1852	16409
1975	All_areas	112463	0.1916	21548
1976	All_areas	180954	0.1775	32122
1977	All_areas	163790	0.1799	29458
1978	All_areas	75802	0.1843	13973
1979	All_areas	145902	0.1762	25713
1980	All_areas	116147	0.1803	20944
1981	All_areas	80664	0.182	14678
1982	All_areas	80053	0.193	15452
1983	All_areas	65770	0.1672	10997
1984	All_areas	48756	0.1382	6738
1985	All_areas	51918	0.1003	5207
1986	All_areas	60117	0.1099	6609
1987	All_areas	52884	0.1077	5694
1988	All_areas	58157	0.1306	7595
1989	All_areas	51245	0.1173	6011
1990	All_areas	74321	0.1124	8351
1991	All_areas	70618	0.09892	6985
1992	All_areas	51355	0.09628	4945
1993	All_areas	43180	0.1007	4346
1994	All_areas	40792	0.09314	3799
1995	All_areas	34726	0.09441	3279
1996	All_areas	34678	0.09126	3165
1997	All_areas	23678	0.08731	2067
1998	All_areas	26879	0.0891	2395
1999	All_areas	24455	0.09172	2243
2000	All_areas	22089	0.09605	2122
2001	All_areas	20400	0.1107	2259
2002	All_areas	18367	0.09544	1753
2003	All_areas	28638	0.1356	3882
2004	All_areas	19135	0.09377	1794
2005	All_areas	21246	0.08883	1887
2006	All_areas	21739	0.09886	2149
2007	All_areas	22179	0.09481	2103
2008	All_areas	25721	0.09409	2420
2009	All_areas	15483	0.1011	1566
2010	All_areas	21244	0.1065	2263
2011	All_areas	20422	0.1137	2321
2012	All_areas	16126	0.1081	1743
2013	All_areas	21813	0.1133	2472
2014	All_areas	21919	0.1035	2269
2015	All_areas	24343	0.1035	2520

7.4 Center of gravity and range expansion/contraction

We can detect shifts in distribution or range expansion/contraction.

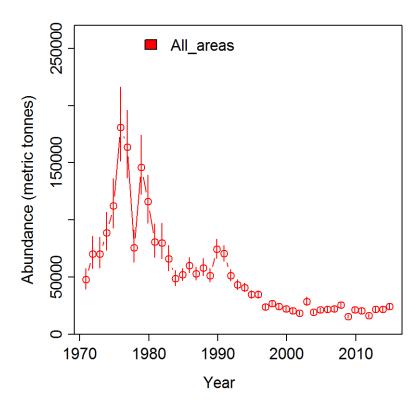


Figure 7: Index of abundance plus/minus 1 standard error

```
Plot_range_shifts(Report = Report, TmbData = TmbData,
    Sdreport = Opt[["SD"]], Znames = colnames(TmbData$Z_xm),
    PlotDir = DateFile, Year_Set = Year_Set)
```

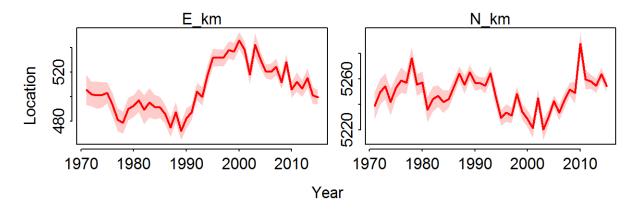


Figure 8: Center of gravity (COG) indicating shifts in distribution plus/minus 1 standard error

7.5 Vessel effects if included

Most example data-sets don't have vessel effects, so this plot is generally skipped

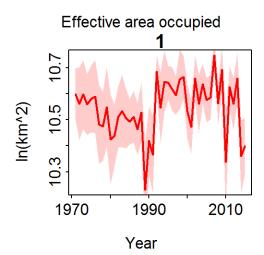


Figure 9: Effective area occupied indicating range expansion/contraction plus/minus 1 standard error

```
Return = Vessel_Fn(TmbData = TmbData, Sdreport = Opt[["SD"]],
    FileName_VYplot = pasteO(DateFile, "VY-effect.jpg"))
```

Not plotting vessel effects because none are present