

Ashort course in using SPM

Two sessions

- 11 December 2020

- 18 December 2020

Dunn, A.; Rasmussen, S.; Mormede, S. (2020). Spatial Population Model User Manual, SPM 2.0.3-2020-08-29.
Ocean Environmental Technical Report. Ocean Environmental Ltd. Wellington, New Zealand. 235 p.

An introduction to SPM Session 2

The Spatial Population Model

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Rcap

- Introduction to SPM
- The config file, commands and subcommands
- The population section
 - Model structure; Initialisation; Time steps and processes; Preference functions; Biological information; Ancillary information (layers, derived parameters, etc.)



Partition structure (categories x ages) Categories | Age=1 | Age=2 | Age=3 | Age=4+ | Male_immature | ... | ... | ... | ... | ... | ... | ... | Male_mature | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ...

Spatial structure (rows x cols) Age=3 Col 1 Col 2 Col 3 Col 4 Row 1 (1,1)(1,2)(1,3)(1,4)Within each spatial cell, we Row 2 (2,1)(2,3)(2,4) (2,2)record that cell's population partition Row 3 (3,1)(3,2)(3,3)(3,4)Ocean Environmental

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Homework

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Consider a spatial model of size 10×6 , with ages 1-50+ and categories male and female.

The @model command may look something like:

@model
Nrows 10
ncols 6
layer base
categories male female
min_age 1
max_age 50
age_plus_group True
initialisation_phases initialisation
initial_year 2000
current_year 2020
cell_length 10
time_steps one two three
age_size vonB vonB

- 1. Modify the categories in @ model to allow for tagging of males and females
- 2. Create an example process that would "tag" fish by using the @category_transition_by_age process
- 3. Create a new process that applies a tag-loss of 10% per year for the tagged fish
- 4. What observation type could be used to observe tag-recaptures?
- 5. Create an example of that observation for the tag-recaptures that occurs in timestep two (a simple example, for one set of recapture observations will suffice).

Brief overview: Estimation section

- Estimation methods (and associated parameters)
 - Point estimates, profiles, and MCMCs
- Defining estimated parameters
- Constraints and penalties



Brief overview: Observation section

- Definitions of observations
 - Observed values
 - Likelihoods and variance/sample sizes
- Proportions-at-age
- Proportions-at-length
- Proportions-by-category
- Proportions-by-category-at-length
- Abundance
- Biomass
- Presence/absence



Brief overview: Report section

- Determines the information that is written to output
 - Defines the file or files where the get written
- WARNING

If there are NO @report commands, then SPM will produce NO output!

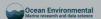
1:

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The estimation section

- The role of the estimation section is:
 - Define the objective function
 - Define the parameters to be estimated
 - Calculate a point estimate, i.e., the maximum posterior density estimate (MPD)
 - Calculate a posterior profile selected parameters, i.e., find, for each of a series of values of a parameter, allowing the other estimated parameters to vary, the minimum value of the objective function
 - Generate an MCMC sample from the posterior distribution
 - Calculate the approximate covariance matrix of the parameters as the inverse of the minimizer's approximation to the Hessian, and the corresponding correlation matrix
- The estimation section defines the objective function, parameters of the model, and the method of estimation (point estimates, Bayesian posteriors, profiles, etc.). The objective function is based on a goodness-of-fit measure of the model to observations, priors and penalties.



The objective function

• The objective function (negative log likelihood + priors + penalties)

$$Objective(p) = -\sum_{i} \log \left[L\left(\mathbf{p}|O_{i}\right) \right] - \log \left[\pi\left(\mathbf{p}\right)\right]$$

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Estimating parameters

- Use the @estimate command
- To force two parameters to be the same, use the same subcommand

@estimate process[MyRecruitment].r0 lower_bound 1000 upper_bound 100000 type uniform

@estimate process[SelectivityOne].a50 same process[SelectivityTwo].a50 process[SelectivityThree].a50 lower_bound 3 upper_bound 15 type uniform

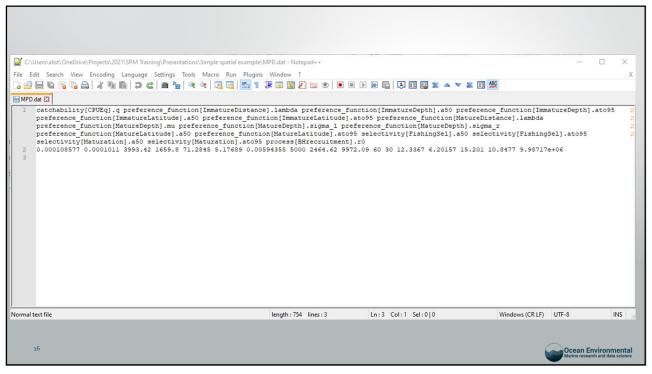
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The free parameter file

- SPM command line options to read/write a set of 'free parameters'
- -i file: Input one or more sets of free (estimated) parameter values from file
- -o file: Output a report of the free (estimated) parameter values in a format suitable for –i file
 - Can also be achieved with an @report (@report[label].type=estimate value)





The -i file is useful in simulations

- E.g., spm i myParameters.dat –s 10
- This simulates 10 sets of observations for every line of the file myParameters.dat

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Observation section

- Definitions of observations
 - Observed values
 - Likelihoods and variance/sample sizes
- Types of observation
 - Proportions-at-age
 - Proportions-at-length
 - Proportions-by-category
 - Proportions-by-category-at-length
 - Abundance
 - Biomass
 - Presence/absence



Observations (1)

- Each observation is an observation of *something* in a year, at a time step, across a number of spatial cells
- Observations can

contribute to the likelihood, or

be included as pseudo-observations, or

be included as observations for the purposes of simulation

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Observations (2)

- Observations are supplied as observations at an instance in time (possibly over some spatially aggregated area)
- Time series of observations can be supplied as separate observations for each year or point in time
- Observations are evaluated at the end of a time step
 - But the expected values can be inferred at any point in time between the start and the end of a time step. Seep proportion_method in each observations class



Observation section

- Composition frequencies
 - Proportions-at-age: Observations of proportions at age within categories
 - Proportions-at-length: Observations of proportions at length bin within categories
- Proportions between categories (i.e., proportions mature)
 - Proportions-by-category: Observations of proportions by categories within age classes
 - Proportions-by-category-at-length: Observations of proportions by categories within age classes
- Biomass and abundance observations (CPUE, surveys, etc)
 - Abundance: Relative and absolute abundance (number of fish)
 - Biomass: Relative and absolute biomass (biomass of fish)
- Other
 - Presence/absence: relative proportions present

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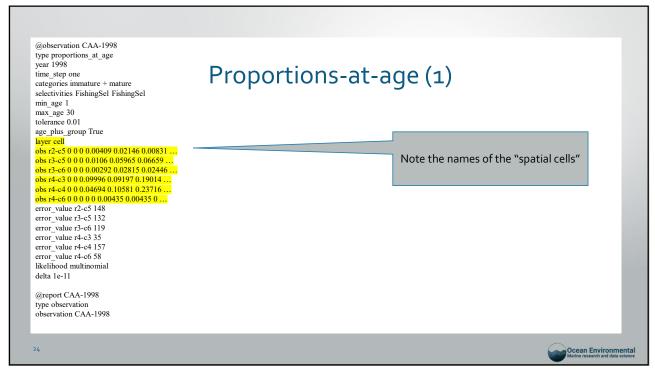
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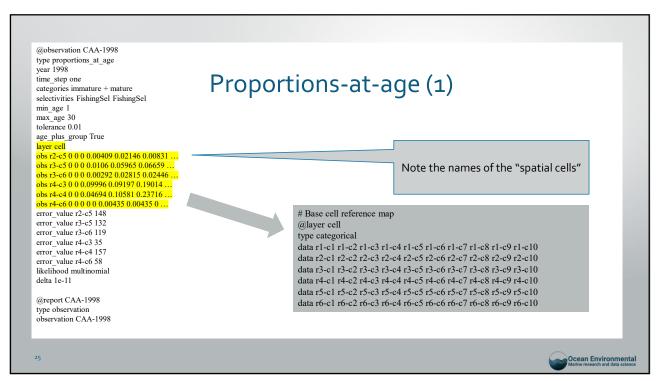


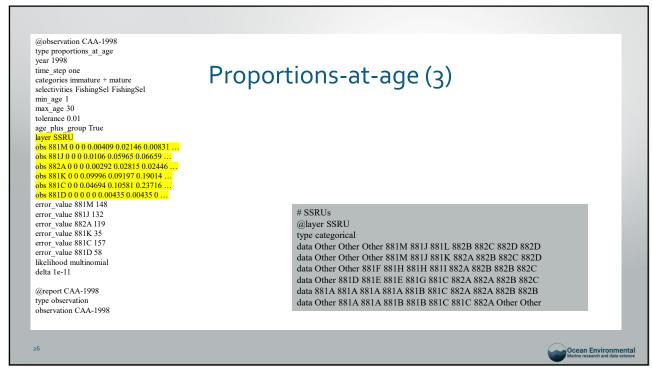
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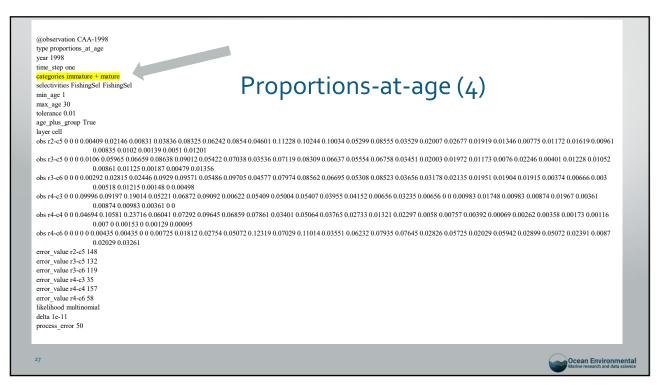
@observation CAA-1998 type proportions_at_age vear 1998 Example observation categories immature + mature selectivities FishingSel FishingSel min age 1 max_age 30 tolerance 0.01 age_plus_group True $0.00835\ 0.0102\ 0.00139\ 0.0051\ 0.01201$ obs r3-c5 0 0 0 0 0.0106 0.05965 0.06659 0.08638 0.09012 0.05422 0.07038 0.03536 0.07119 0.08309 0.06637 0.05554 0.06758 0.03451 0.02003 0.01972 0.01173 0.0076 0.02246 0.00401 0.01228 0.01052 0.00861 0.01125 0.00187 0.00479 0.01356 $\mathtt{obs}\ 13-\mathsf{c6}\ 0\ 0\ 0\ 0.00292\ 0.02815\ 0.02446\ 0.0929\ 0.09571\ 0.05486\ 0.09705\ 0.04577\ 0.07974\ 0.08562\ 0.06695\ 0.05308\ 0.08523\ 0.03656\ 0.03178\ 0.02135\ 0.01951\ 0.01904\ 0.01915\ 0.00374\ 0.00666\ 0.003333\ 0.008523\$ $0.00518\ 0.01215\ 0.00148\ 0\ 0.00498$ $obs\ r4-c3\ 0\ 0\ 0.09996\ 0.09197\ 0.19014\ 0.05221\ 0.06872\ 0.09092\ 0.00622\ 0.05409\ 0.05004\ 0.05407\ 0.03955\ 0.04152\ 0.00656\ 0.03235\ 0.00656\ 0\ 0\ 0.00983\ 0.01748\ 0.00983\ 0.00874\ 0.01967\ 0.00361$ 0.00874 0.00983 0.00361 0 0
obs r4-c4 0 0 0.04694 0.10581 0.23716 0.06041 0.07292 0.09645 0.06859 0.07861 0.03401 0.05064 0.03765 0.02733 0.01321 0.02297 0.0058 0.00757 0.00392 0.00069 0.00262 0.00358 0.00173 0.00116 0.007 0 0.00153 0 0.00129 0.00095 $obs\ r4-c6\ 0\ 0\ 0\ 0\ 0\ 0.00435\ 0.00435\ 0.00435\ 0\ 0\ 0.00725\ 0.01812\ 0.02754\ 0.05072\ 0.12319\ 0.07029\ 0.11014\ 0.03551\ 0.06232\ 0.07935\ 0.07645\ 0.02826\ 0.05725\ 0.02029\ 0.05942\ 0.02899\ 0.05072\ 0.02391\ 0.00875\ 0.00826\ 0.00$ 0.02029 0.03261 error_value r2-c5 148 error_value r3-c5 132 error_value r3-c6 119 error_value r4-c3 35 error_value r4-c4 157 error_value r4-c6 58 likelihood multinomial delta 1e-11

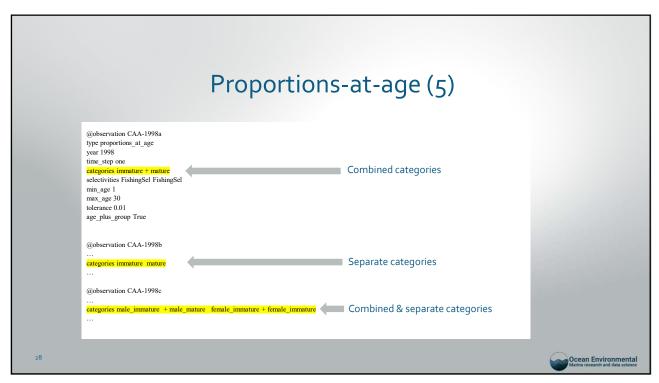
Observations Syntax is specific to each type of observations There can be some tricky syntax in the sub-commands!











```
# Proportions mature (2002)
@observation mature-2002
                                Proportions-by-category
type proportions_by_category
year 2002
time step one
categories mature
categories2 immature
selectivities FishingSel
selectivities2 FishingSel
min age 1
max_age 30
age_plus_group True
1.63108455705452\ 2.61832196981598\ 1.89204376675641\ 0.617082446534434\ 1.01619406867846\ 0.506579197325262\ 1.04978500403117
      1.35523207671698\ 0.26735423045293\ 0.313148903242939\ 1.25399868831737\ 0.363334993774255\ 0.303227308894021
      0.312798722780255
1.53171257719831\ 0.695603300220298\ 0.903583975480345\ 1.68662506324844\ 0.0348463028891523\ 0.53670383340713
     0.430556416668389\ 0.478921468852145\ 0\ 0\ 0.333738157718646\ 0\ 0.410913872452334
delta 1e-11
                                                                                      Ocean Environmental
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```

Different likelihoods available (and depending the observation) Does allow likelihood modifiers Likelihood (defines the likelihood for the observation) process_error (modifies the c.v.s or the N) likelihood_multiplier (scaler on the likelihood) simulation_likelihood (define the likelihood for simulations, if different)

Other observations

- Other observations
 - Proportions-at-length
 - Proportions-by-category-at-length
 - Abundance
 - Biomass
 - Presence/absence
- Slightly different syntax (as required for the different types)

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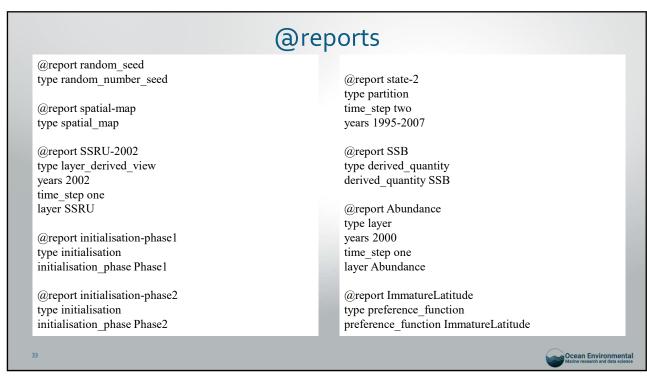
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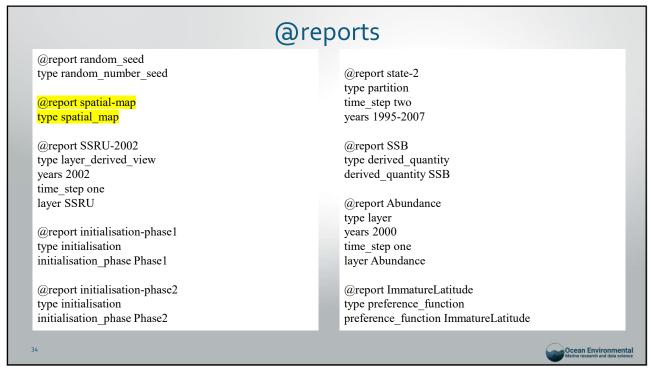
The report section

- Determines the information that is written to output
- A wide range of reports available
 - Print the map (i.e., row and column labels of each spatial cell) of the spatial structure
 - Print the partition at a specific time-step for any number of years
 - Print the biomass of the partition at a specific time-step for any number of years
 - Print the partition at the end of an initialisation
 - Print a summary of a process
 - Print a summary of a preference function
 - Print a derived quantity
 - Print a derived quantity by cell
 - Print a summary of the estimated parameters
 - Print the estimated parameters in a vector format (suitable for use with spm -i)
 - Print the objective function values

- Print the covariance matrix
- Print an observation values, fits, and residuals
- Print a simulated observation suitable for use in a SPM input configuration file.
- Print the ageing error misclassification matrix
- Print a laye
- Print a derived view via a categorical layer
- Print a selectivity's values
- Print the random number seed
- Print the age-size relationshipPrint the age-weight relationship
- Print the size-weight relationship
- Print the results of an MCMC
- Print the MCMC samples as they are calculated
- Print the MCMC objective function values as they are calculated







@report.type=spatial_map

- Spatial_map is a special report that prints the spatial co-ordinates of each spatial cell (i.e., row and column labels of each spatial cell) of the spatial structure
 - Written to help me remember what I'm doing ②. Note the r1-c1 cell is in the top right!

```
[spatial-map]
report.type: spatial_map
r1-c1 r1-c2 r1-c3 r1-c4 r1-c5 r1-c6 r1-c7 r1-c8 r1-c9 r1-c10
r2-c1 r2-c2 r2-c3 r2-c4 r2-c5 r2-c6 r2-c7 r2-c8 r2-c9 r2-c10
r3-c1 r3-c2 r3-c3 r3-c4 r3-c5 r3-c6 r3-c7 r3-c8 r3-c9 r3-c10
r4-c1 r4-c2 r4-c3 r4-c4 r4-c5 r4-c6 r4-c7 r4-c8 r4-c9 r4-c10
r5-c1 r5-c2 r5-c3 r5-c4 r5-c5 r5-c6 r5-c7 r5-c8 r5-c9 r5-c10
r6-c1 r6-c2 r6-c3 r6-c4 r6-c5 r6-c6 r6-c7 r6-c8 r6-c9 r6-c10
*end
```

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Example @report

```
[Recruitment]
report.type: process
b0: Phase2
categories: immature
label: BHrecruitment
proportions: 1.0
r0: 9.98717e+06
ssb: SSB
standardise_ycs_years: 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006
steepness: 0.75
type: bh_recruitment
ycs_values: 1 1 1 1 1 1 1 1 1 1 1 1 1
b0 value: 1.39537e+07
ycs_years: 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006
ssb_values: 1.39537e+07 1.39537e+07 1.39537e+07 1.39537e+07 1.39537e+07 1.39528e+07 1.39481e+07 1.39382e+07 1.3929e+07
                   1.3905e+07 1.38665e+07 1.38349e+07 1.37992e+07 1.37707e+07
recruitment_values: 9.98717e+06 9.98717e+06 9.98717e+06 9.98717e+06 9.98712e+06 9.98625e+06
                   9.98569e+06 9.98426e+06 9.98194e+06 9.98003e+06 9.97786e+06 9.97612e+06
true_ycs_values: 1 1 1 1 0.999995 0.999967 0.999908 0.999852 0.999709 0.999477 0.999285 0.999068 0.998894
                                                                                                   Ocean Environmental
```

Putting it all together

- SPM config files can be very long!
- Output can be huge 🕾
 - But you can re-direct specific output to different files if required
- Read and write the output using the R library

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The R library

- Mostly works!
- Read SPM output
 - extract(file, path = "", ignore.unknown=FALSE)
 - A simple R function that will read SPM output
 - Creates a single object as a 'list' with each block of output as a sperate item
 - SPM config files can be read and written with

```
read.spm.config(file, path = "")
write.spm.config(object, file, path = "", ...)
```

• The format for write.spm.config() is tricky – best to read a file in and modify it.



```
library(spm)
MPD<-extract("../../SPM/estimate.log")
Read 8538 items Warning: spm and the spm R library versions are different SPM v2.0.3-2020-08-29 R v2.0.1-2020-03-25
> summary(MPD)
                                         Length Class Mode
5 -none- list
header
initialisation
                                                        -none- list
                                                       -none- list
-none- list
-none- list
-none- list
-none- list
-none- list
-none- list
partition
layer
layer_derived_view
observation
observation random_number_seed spatial_map derived_quantity estimate_summary estimate_value objective_function selectivity
                                                        -none- list
-none- list
-none- list
                                                        -none- list
-none- list
-none- list
-none- list
-none- list
covariance
age_size
                                                        -none- list
-none- list
age_weight 1
preference_function 6
                                                                                                                                                                                                                              Ocean Environmental
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```

```
> names (MFD$process)
[1] "Recruitment" "Ageing" "Maturation" "M"
> MFD$processM
$label
[1] "M"

$report.type
[1] "process"

$data
$data$categories
[1] "immature" "mature"

$data$label
[1] "M"

$data$label
[1] "M"

$data$slabel
[1] "One" "One"

$data$slabel
[1] "One" "One"

$data$slabel
[1] "constant_mortality_rate"
```

Simulations

- Simulations create *simulated* observations for a given model
 - The values and parameters in the observation section are used to generate the simulated observations
 - Observations can be used to "fit" data and/or used to "simulate" data
 - SPM will only simulate data for where there is an observation that used to simulate from
- SPM will create an output in a format suitable for use by SPM as an actual observation

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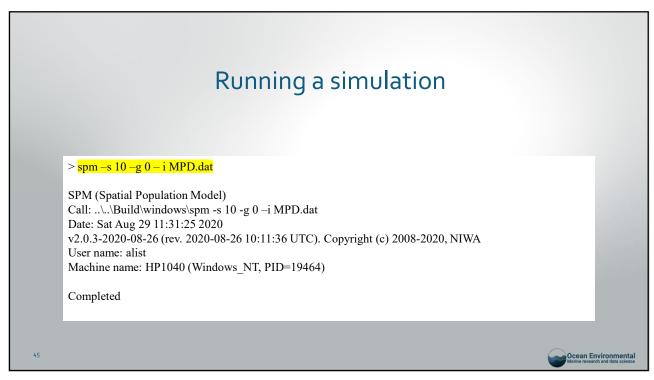


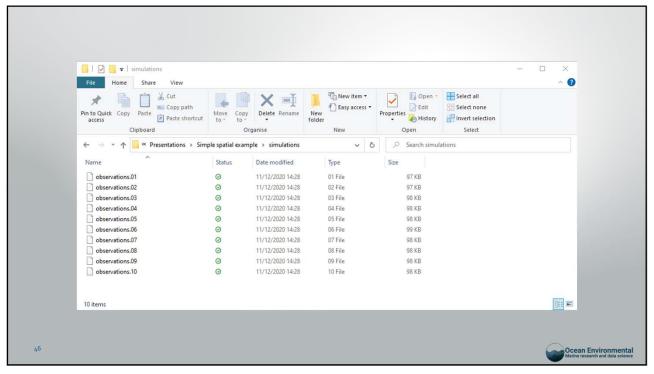
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Simulations (1)

```
spm -i file -s n sims > output.log
```







Example of a simulated observation

#[cpue-2006-simulated] #report.type: simulated_observation #observation.label: cpue-2006 @observation cpue-2006 catchability CPUEq categories immature mature delta 1e-11 layer cell likelihood lognormal selectivities FishingSel FishingSel time_step one type abundance year 2006 obs r1-c6 1.3094727046784029 obs r1-c7 0.94334093435631761 error_value r1-c6 0.395844253897014 error_value r1-c7 0.159743484356619 #end

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