Model-based estimation of effective sample size in Stock Synthesis using the Dirichlet-Multinomial distribution

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Theoretical considerations and applied examples suggest that stock assessments are highly sensitive to the weighting of different data sources whenever data sources conflict regarding parameter estimates. Previous iterative reweighting approaches to weighting compositional data are generally ad hoc, do not propogate uncertainty about data-weighting when calculating uncertainty intervals, and often are not re-adjusted when conducting sensitivity or retrospective analyses. We therefore incorporate the Dirichlet-Multinomial (DM) distribution into Stock Synthesis, and propose it as a model-based method for estimating effective sample size. This distribution incorporates one additional parameter per survey (with the option of mirroring its value among fleets), and we show that this parameter represents the ratio of nominal (“input”) and effective (“output”) sample size. We demonstrate this approach using data for Pacific hake, where DM and McAllister-Ianelli reweighting approaches give similar and plausible results. We also use simulation testing to demonstrate the estimation properties of this new estimator, and conclude by recommending further research of computationally efficient estimators of effective sample size based on alternative, *a priori* consideration of sampling theory is desirable rather than continuing current ad hoc practices.

Keywords: Dirichlet-Multinomial; integrated assessment; Multinomial; statistical catch-at-age

**Introduction**

Data on commercially exploited marine fish populations typically come from a variety of sources and contain considerable amounts of variability. Theoretical considerations and applied examples suggest that integrated statistical stock assessments are highly sensitive to the weighting of different data sources whenever sources conflict regarding parameter estimates. Consequently, the status of the stock has the potential to be highly dependent on the method and values used to weight data sources included in stock assessments (Francis, 2011; Hulson et al., 2012).

Within integrated statistical stock assessments, the by variance or sample size assigned to likelihood components included in the objective function dictates the weight of each data source, where weight is inversely related to uncertainty. Four sources of error can affect the level of uncertainty inherent in the data: (i) measurement error, (ii) observation error, (iii) process error, and (iv) model-missspecification error. Assigning a given level of uncertainty to a data source becomes more complicated when unknown process error and model-misspecification exists because of their inability to be quantified.

For compositional data, which describe the distribution of ages or lengths in catches, the multinomial distribution is the most used. The multinomial distribution assumes samples are collected at random from the population. Therefore, employed sampling methods and fish behavior (e.g., schooling) will lead to overdispersion of the true uncertainty in the estimated proportions (citation).

* Assumptions and violations.
* Use of the multinomial requires determining an effective sample size (ESS).
  + Methods for data weighting should allow for correlations (Francis, 2011).

Alternatives to the multinomial, including ad hoc practices.

* McAllister-Ianelli (1997)
* Bootstrap (Stewart and Hamel, 2014)
* Dirichlet-Multinomial (DM)
* Logistic-normal (Francis, 2014)
* Adjusted log-normal (Legault, 2014)

Given the inability of *ad hoc* methods to propagate uncertainty about data-weighting when calculating uncertainty intervals and their propensity to encourage ignoring data-weighting when conducting sensitivity or retrospective analyses, we incorporate the DM distribution into Stock Synthesis (SS) and propose it as a model-based method for estimating ESS.

**Methods**

*Dirichlet-Multinomial distribution*

We here use a Dirichlet-Multinomial distribution:

where is the proportion at age in the available data such that , *N* is the total number of samples in the available data (which is restricted to any positive real number), is the estimated proportion at age such that and is the estimated variance inflation coefficient. The first term does not depend upon the parameters, but ensures that as , :

i.e., that the Dirichlet-multinomial reduces to the multinomial likelihood in this circumstance.

*Effective sample size*:

We define the effective sample size of the Dirichlet-Multinomial distribution as the sample size of a multinomial distribution that has the same variance. We use a Dirichlet distribution:

where , is the true proportion at age, and is the effective sample size of the Dirichlet distribution:

Similarly, the variance of a single element from a multinomial distribution:

where *N* is the sample size, is:

Defining observed proportion , we see that:

Therefore the variance of the observed proportion at age for a Dirichlet-multinomial distribution is approximately:

We therefore define the estimated effective sample size *Neff* as the sample size of a multinomial sample with identical variance:

i.e., that the effective sample size is the harmonic sum of *N* and . Preliminary results indicate that this approximation is very similar to estimates using Monte Carlo sampling to numerically generate samples from a Dirichlet-multinomial distribution, and then this Monte Carlo variance to the variance of a multinomial distribution.

*Two alternative parameterizations*

[Explain why I re-define ]

Parameterization #1

Parameterization #2

Both parameterizations of the DM distribution were incorporated into SS (version 3.?), an integrated age-structured stock assessment framework frequently used to conduct assessments in many parts of the world (Methot and Wetzel, 2013).

*Case study: Pacfic hake*

Pacific hake (*Merluccius productus*) is a semi-pelagic schooling species of commercial importance to fisheries off of the US West Coast and Western Canada. Recent management includes an international treaty informed by annual stock assessments conducted using SS. Data used in the assessment includes catches from 1966 to 2014, an intermittent acoustic survey conducted between 1995 and 2013, 10 years of survey age-composition samples, and ‘empirical’ fishery weight-at-age data, which are assumed to be known without error (Taylor et al., 2015).

*Model application*

Two assessment models were fit to data for Pacific hake, where each model used a different approach to data-weighting: (i) , McAllister-Ianelli (1997) and (ii) DM. Specify the McAllister-Ianelli approach.

*Simulation testing*

The performance of the DM distribution inside SS was explored using simulated data. Specify the simulation scenarios, operating models, and estimation methods.

*Model evaluation*

Estimation procedures were evaluated by comparing estimated parameters and derived quantities of interest to management to their true values from as defined in the operating model. Estimation error was quantified using relative error (, where and are estimated and true parameter values respectively).

Explain ESS across models compared to the true.

**Results**

Simulation

Effective sample size

**Discussion**

**Acknowledgements**

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**Tables**

* Fixed OM values
* Scenarios of the simulation

Fig. 1 – Plot of input sample size (x-axis) and effective sample size (y-axis) for two different parameterizations of the Dirichlet-Multinomial distribution and varying values for the D-M parameter.

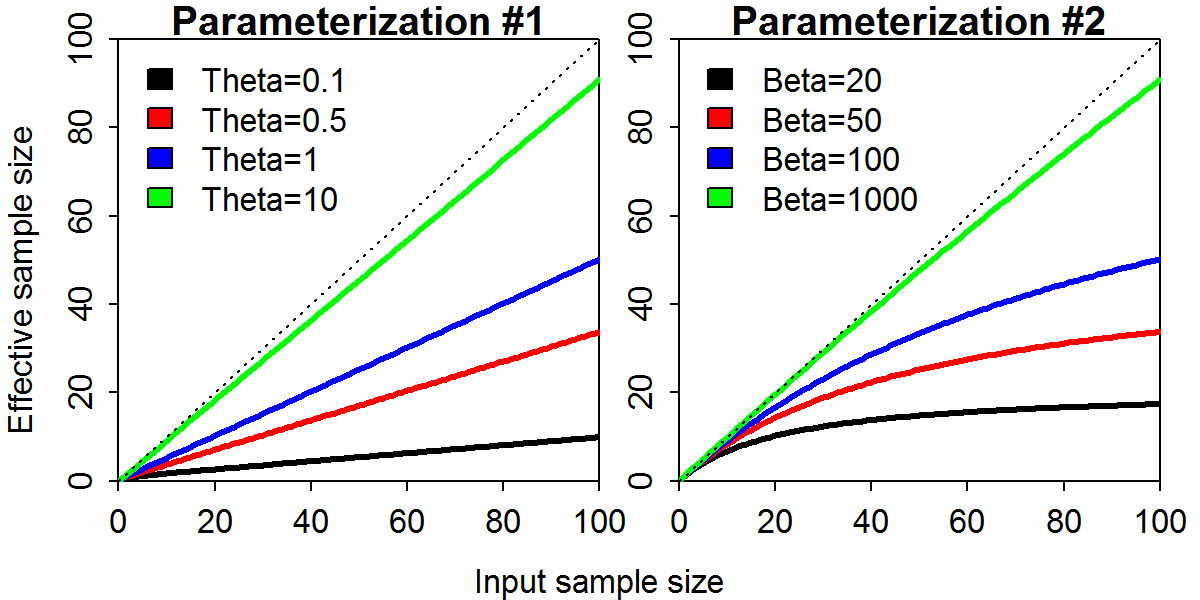
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Fig. 2 – Comparison of depletion, spawning stock biomass, and fishing intensity (FSPR) for the Pacific hake assessment given four alternative methods of weighting the age-composition data.

