

# Analysing animal movement data with hidden Markov models



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CANSSI/OTN workshop

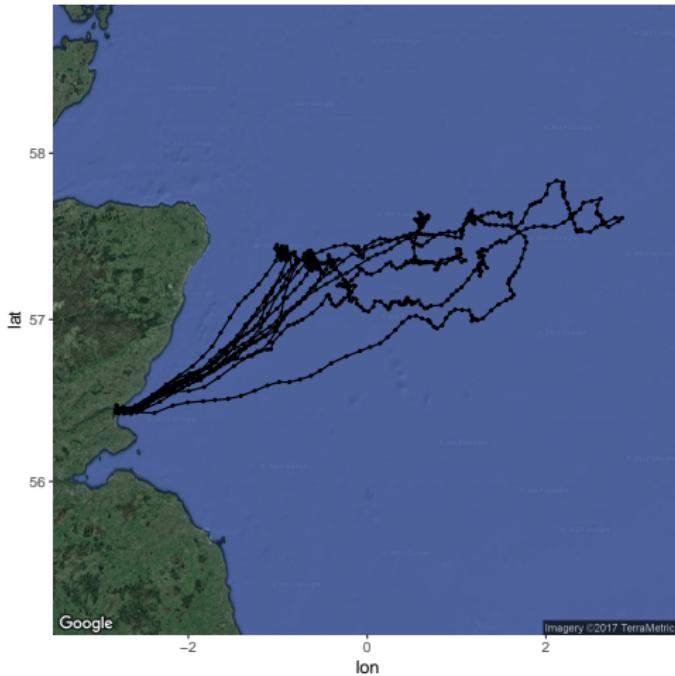
15 November 2023

*Slides adapted from: Théo Michelot*

## Background on hidden Markov models

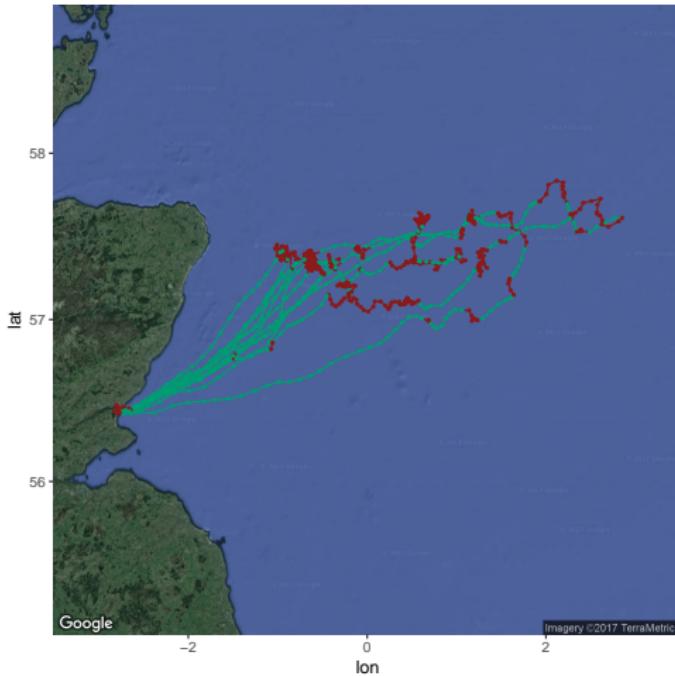
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# HMMs for animal movement



Data from: Russell et al. (2015), “Intrinsic and extrinsic drivers of activity budgets in sympatric grey and harbour seals”, Oikos, 124(11).

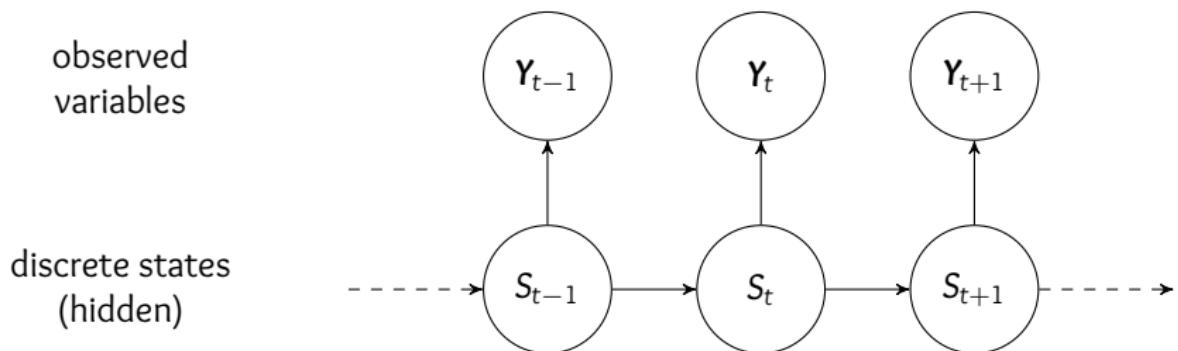
# HMMs for animal movement



Data from: Russell et al. (2015), “Intrinsic and extrinsic drivers of activity budgets in sympatric grey and harbour seals”, Oikos, 124(11).

# HMM structure

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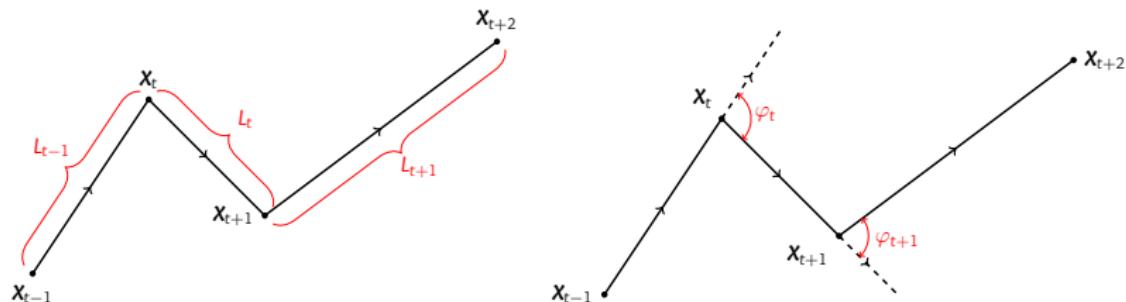


We need sensible ways to describe how the states give rise to the data (i.e., **observation model**) and the state-switching dynamics (i.e., **state process**).

# Movement metrics

From GPS data, we can derive  $Y_t$  as:

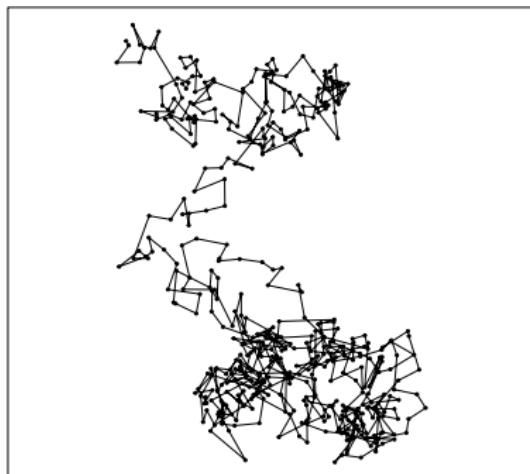
- step lengths ( $L_t$ );
- turning angles ( $\varphi_t$ ).



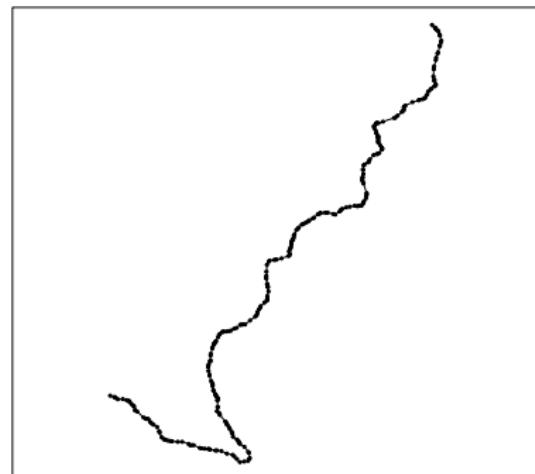
# Correlated random walk

A correlated random walk includes **persistence in direction**.  
→ Correlation between successive directions.

simple random walk

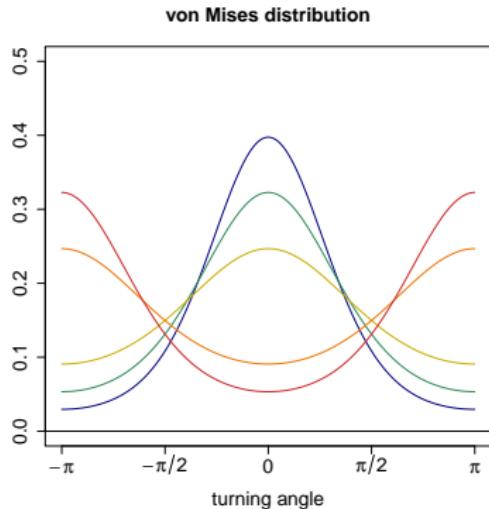
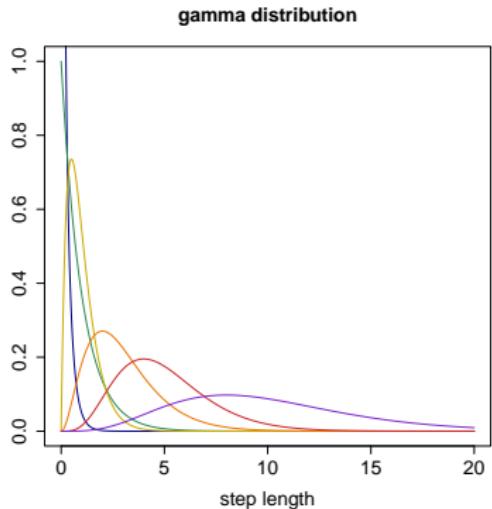


correlated random walk



# Modelling the steps and angles

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## Multistate random walk

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Idea: the animal switches between several movement processes, corresponding to several **behaviours**.

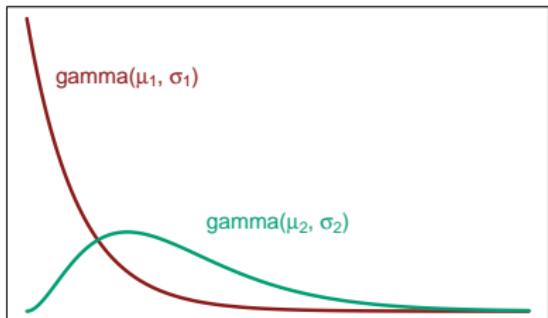
# Multistate random walk

Idea: the animal switches between several movement processes, corresponding to several **behaviours**.

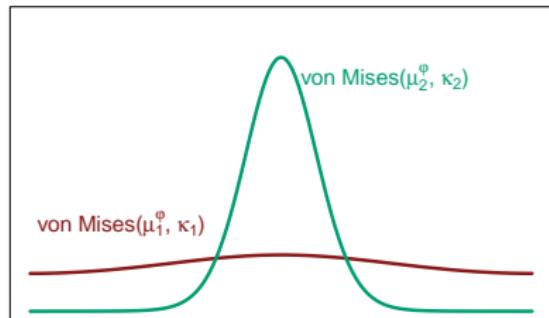
→ **Observation process** = state-dependent distributions.

Example:

step length



turning angle

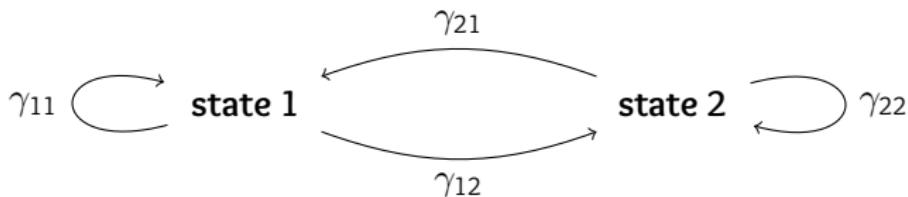


# Multistate random walk

Idea: the animal switches between several movement processes, corresponding to several **behaviours**.

- Observation process = state-dependent distributions.
- **State process** = unobserved Markov chain ( $S_t$ ).

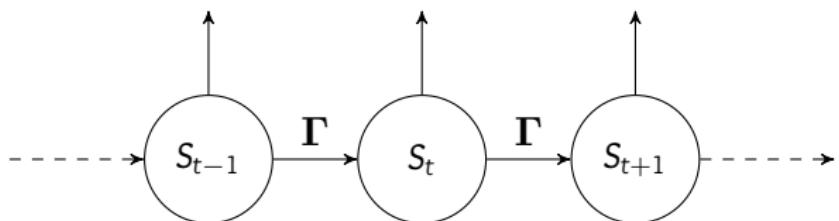
Example:



# HMM for animal movement

observations  $(L_{t-1}, \varphi_{t-1})$   $(L_t, \varphi_t)$   $(L_{t+1}, \varphi_{t+1})$

discrete states  
(hidden)



**Example:**

$$\begin{cases} L_t \mid S_t = j \sim \text{gamma}(\mu_j, \sigma_j) \\ \varphi_t \mid S_t = j \sim \text{von Mises}(\mu_j^\varphi, \kappa_j) \end{cases} \quad \text{and} \quad \boldsymbol{\Gamma} = \begin{pmatrix} \gamma_{11} & \gamma_{12} & \dots \\ \gamma_{21} & \gamma_{22} & \dots \\ \vdots & \vdots & \ddots \end{pmatrix}$$

## Covariates (transition probabilities)

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Does [insert covariate] have an effect on the probability that the animal is [insert behaviour]?

→ Time-varying transition probabilities  $\Gamma_t$ .

In a 2-state model:

$$\begin{cases} \Pr(S_{t+1} = 2 | S_t = 1) = \text{logit}^{-1}(\beta_0^{(12)} + \sum_{i=1}^m \beta_i^{(12)} w_{i,t}) \\ \Pr(S_{t+1} = 1 | S_t = 2) = \text{logit}^{-1}(\beta_0^{(21)} + \sum_{i=1}^m \beta_i^{(21)} w_{i,t}) \end{cases}$$

## Covariates (observation model)

---

Does [insert covariate] have an effect on the movement in [insert behaviour]?

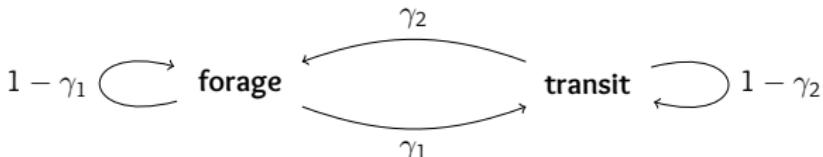
→ Covariate-dependent observation parameters.

Example: age-dependent mean step length

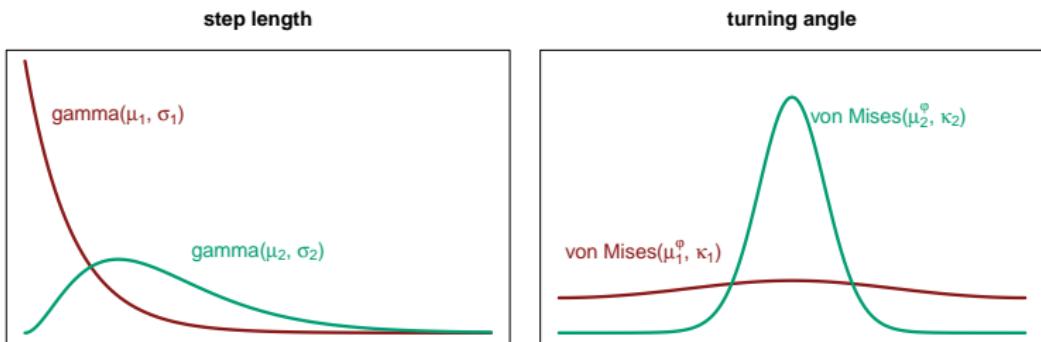
$$\log(\mu_t^{(j)}) = \beta_0^{(j)} + \beta_1^{(j)} \text{age}_t$$

# HMM assumption: regular sampling frequency

- Transition probabilities assume regular time intervals.



- State-dependent distributions assume regular time intervals.



→ We need **regular time intervals** between data rows.

## Fitting HMMs in R

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# Introduction to R packages

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Two main packages for animal movement:

- moveHMM (Michelot, Langrock, & Patterson 2016, *MEE*)
- momentuHMM (McClintock & Michelot 2017, *MEE*)

Both available on CRAN:

```
install.packages("moveHMM")
install.packages("momentuHMM")
```

The **package vignettes** are a good place to look for information and get started!

## Do I need moveHMM or momentuHMM?

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moveHMM is easier to use, momentuHMM is more flexible.

Examples of additional functionalities:

- unlimited number of data streams;
- larger choice of distributions for data streams;
- covariates on the parameters of observation distributions;
- multiple imputation (irregular sampling, measurement error)

We will be using **momentuHMM** in the practical session today.

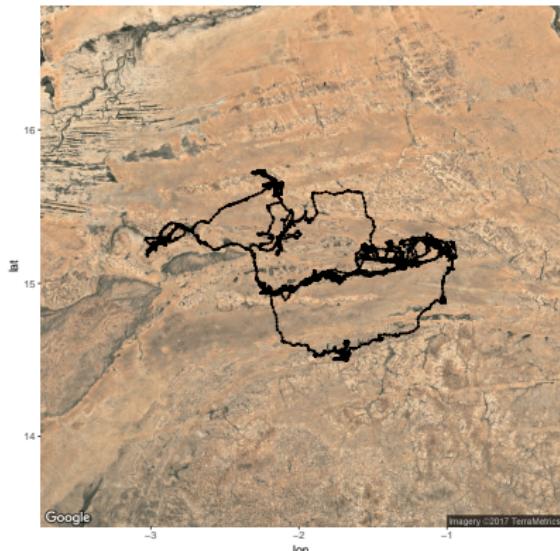
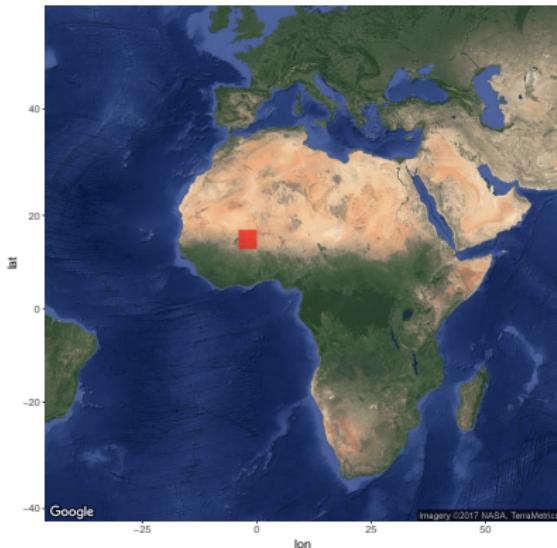
# Workflow in R

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- ① Visualise and prepare the data.
- ② Choose model formulation:
  - how many states?
  - which distributions for the steps/angles?
  - any covariates?
- ③ Fit model(s).
- ④ Visualise model:
  - map of “decoded” tracks;
  - covariate effects.
- ⑤ Visualise diagnostics (pseudo-residuals).

# Elephant case study

Hourly locations over one year + temperature recordings.



Wall et al. (2014), “Elliptical time-density model to estimate wildlife utilization distributions”  
Methods in Ecology and Evolution, 5 (780–790).

(From the Movebank data repository.)

- ① Prepare the data
- ② Fit the model
- ③ Visualise the results
- ④ Include covariates

## Formatting the data

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Several steps in data processing:

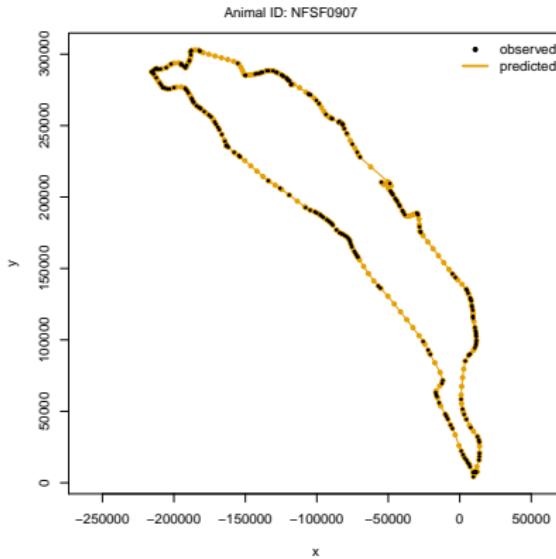
- ensure data is at a regular time resolution;
- decide how to deal with missing data (locations/covariates);
- calculate movement metrics (i.e., data streams) and obtain covariates;
- visualise data prior to model fitting.

## Ensure a regular resolution: crawl

A common option for regularisation is to interpolate locations with a continuous-time correlated random walk (crawl) via momentuHMM.

Caution:

- Not good over large gaps.
- Be mindful that these locations have uncertainty.



## Formatting the data

---

Data are already at a 1-hour resolution, without missing data.

```
track <- read.csv("elephant.csv")  
  
head(track)  
  
##      ID          x          y  temp tod  
## 1  1 -2.160167 15.65350    38   17  
## 2  1 -2.160075 15.65452    35   18  
## 3  1 -2.159902 15.65451    32   19  
## 4  1 -2.159435 15.65489    30   20  
## 5  1 -2.158113 15.65512    29   21  
## 6  1 -2.157848 15.65461    28   22
```

# prepData

---

Function for basic **data processing**

```
# longitude-latitude  
data <- prepData(track, type="LL")
```

- Default in moveHMM.
- Step lengths computed with spDistsN1 (package sp).
- Turning angles computed with bearing (package geosphere).

```
# Easting-Northing  
data <- prepData(track, type="UTM")
```

- Default in momentuHMM.

# prepData

---

```
library(momentuHMM)

data <- momentuHMM::prepData(track, type = "LL", covNames = c("temp", "tod"))

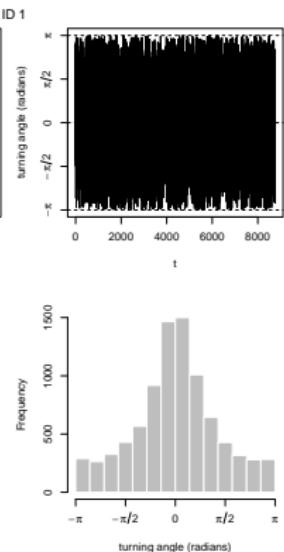
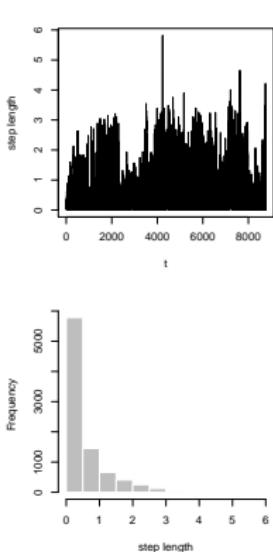
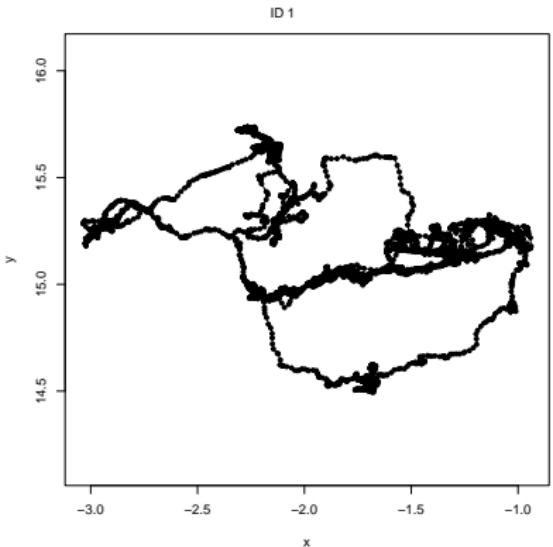
## Warning in prepData.default(track, type = "LL", covNames = c("temp", "tod")): There are 15 missing covariate values. Each will be replaced by the closest available value.

head(data)

##   ID      step     angle        x        y temp tod
## 1 1 0.11329503       NA -2.160167 15.65350  38  17
## 2 1 0.01862565 -1.5534731 -2.160075 15.65452  35  18
## 3 1 0.06477228  0.7575722 -2.159902 15.65451  32  19
## 4 1 0.14400818 -0.5090123 -2.159435 15.65489  30  20
## 5 1 0.06253091 -1.2781269 -2.158113 15.65512  29  21
## 6 1 0.20910448  2.8261263 -2.157848 15.65461  28  22
```

# Visualise the data

```
plot(data, ask=FALSE)
```



- ① Prepare the data
- ② Fit the model
- ③ Visualise the results
- ④ Include covariates

Fitting function in momentuHMM. Need to choose:

- number of states;
- distributions for the data streams;
- initial parameters;
- covariates (covered later).

```
m <- fitHMM(data,
              nbStates = 2,
              dist = list(step = "gamma", angle = "vm"),
              Par0 = list(step = c(stepMean0, stepSD0),
                          angle = c(angleMean0, angleCon0)))
```

## fitHMM: number of states

---

There is no general method to select the “optimal” number of states.

- ① Fit 2-state model, 3-state model, etc., and compare them:
  - Model checking using pseudo-residuals.
  - Comparison with AIC tends to favour models with more states.

AIC(mod2, mod3, mod4)

### ② Biological interpretation!

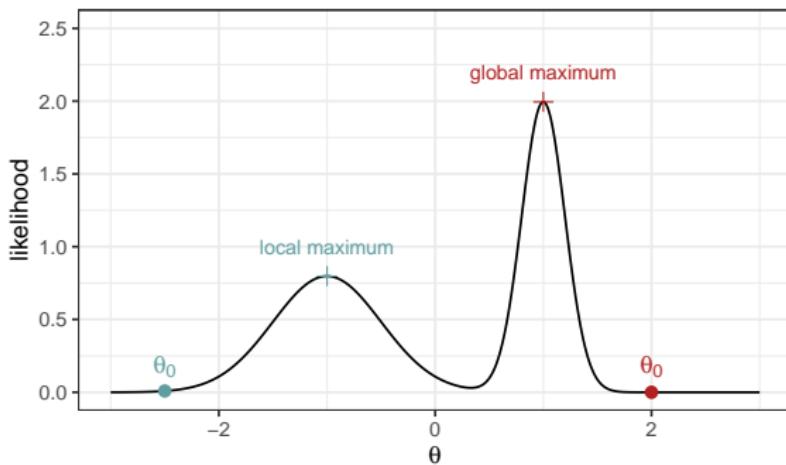


Pohle et al. (2017). Selecting the number of states in hidden Markov models: pragmatic solutions illustrated using animal movement, *JABES*.

## fitHMM: initial parameters

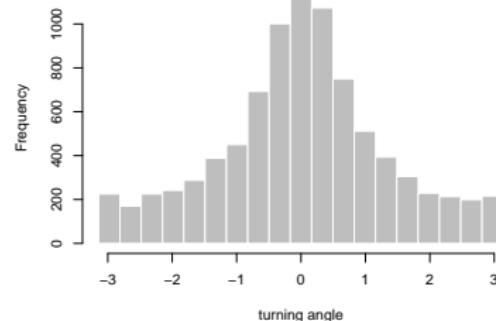
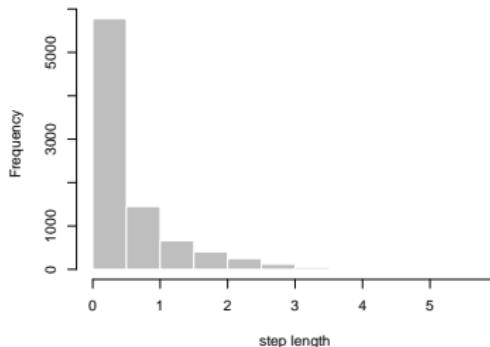
fitHMM uses a numerical optimiser to maximise the likelihood

- we want to find the “global” maximum (i.e., best model)
- the optimisation will sometimes identify “local” maxima
- we need to choose good starting values!



# fitHMM: initial parameters

- Plot histograms of step lengths and turning angles.



- “What are some plausible values for the parameters?”

```
stepMean0 <- c(0.1, 1) # mean of step length distribution
stepSD0 <- c(0.2, 1.2) # SD of step length distribution
angleMean0 <- c(0, 0) # mean of angle distribution
angleCon0 <- c(0.5, 5) # concentration of angle distribution
```

- Try many different initial parameters, maybe chosen at random.

```
# list of data stream distributions
dist <- list(step = "gamma", angle = "vm")

# define initial parameters (one value for each state)
stepMean0 <- c(0.1, 1) # mean of step length distribution
stepSD0 <- c(0.2, 1.2) # SD of step length distribution
angleCon0 <- c(0.5, 5) # concentration of angle distribution

# create list of initial parameters
# by default, the angular mean is NOT estimated
Par0 <- list(step = c(stepMean0, stepSD0), angle = c(angleCon0))

# fit 2-state model
m <- momentuHMM::fitHMM(data,
                           nbStates = 2,
                           dist = dist,
                           Par0 = Par0)
```

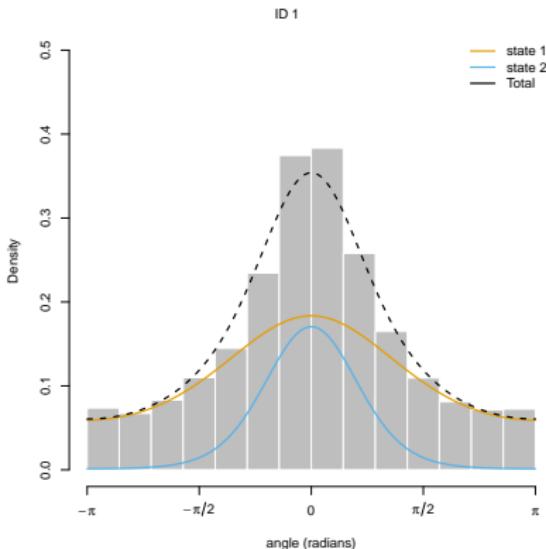
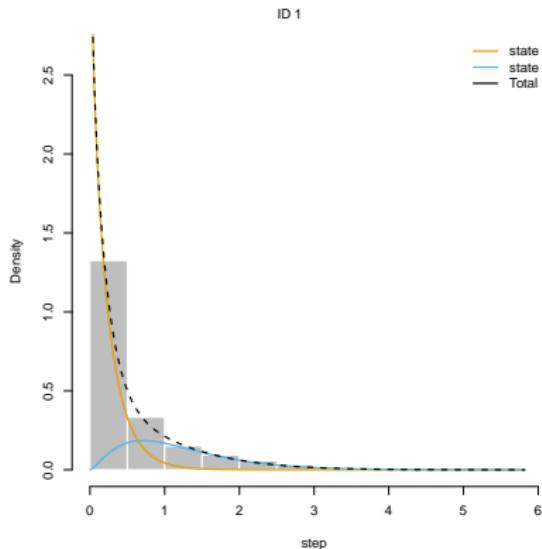
# Fitted model

```
## Value of the maximum log-likelihood: -15414.76
##
## step parameters:
## -----
##      state 1    state 2
## mean 0.2248240 1.2082112
## sd   0.2401748 0.7743635
##
## angle parameters:
## -----
##      state 1    state 2
## mean      0.0000000 0.000000
## concentration 0.5651883 2.467007
##
## Regression coeffs for the transition probabilities:
## -----
##      1 -> 2    2 -> 1
## (Intercept) -2.245608 -1.299824
##
## Transition probability matrix:
## -----
##      state 1    state 2
## state 1 0.9042710 0.0957290
## state 2 0.2141946 0.7858054
##
## Initial distribution:
## -----
##      state 1    state 2
## 9.999893e-01 1.070558e-05
```

- ① Prepare the data
- ② Fit the model
- ③ Visualise the results
- ④ Include covariates

# Plot state-dependent distributions

```
plot(m)
```



## Decode the state process

---

```
# global decoding of the state sequence
states <- viterbi(m)
head(states)

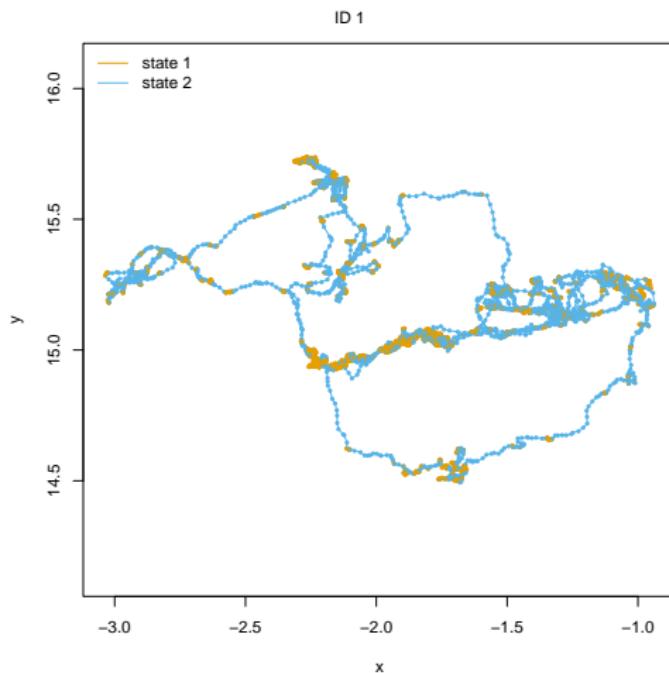
## [1] 1 1 1 1 1 1

# local decoding to get state probabilities
sp <- stateProbs(m)
head(sp)

##           state 1       state 2
## [1,] 0.9985081 0.0014919230
## [2,] 0.9999718 0.0000282271
## [3,] 0.9991291 0.0008709232
## [4,] 0.9957905 0.0042094540
## [5,] 0.9996394 0.0003605643
## [6,] 0.9997340 0.0002660305
```

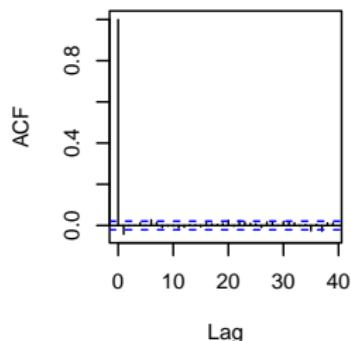
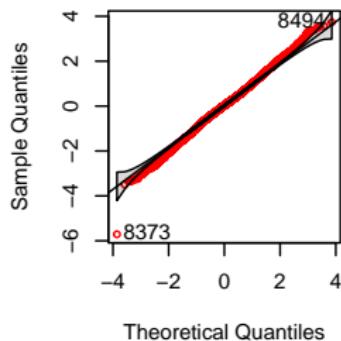
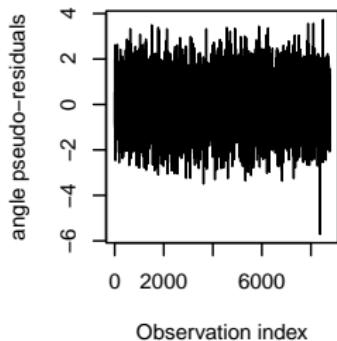
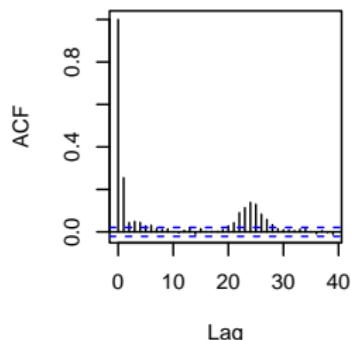
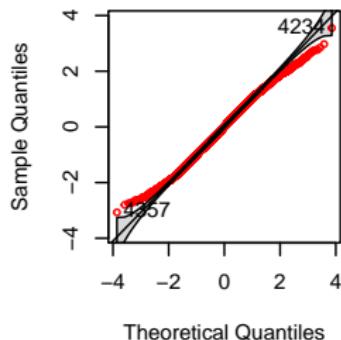
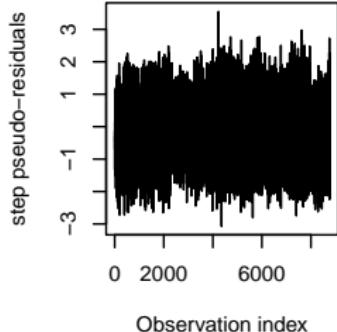
# Plot the Viterbi sequence

```
plot(m)
```



# Pseudo-residuals

plot(m)



## Building more complex models

---

- ① Prepare the data
- ② Fit the model
- ③ Visualise the results
- ④ Include covariates

# Covariates (transition probabilities)

How do temperature and time of day affect the probability of switching between states?

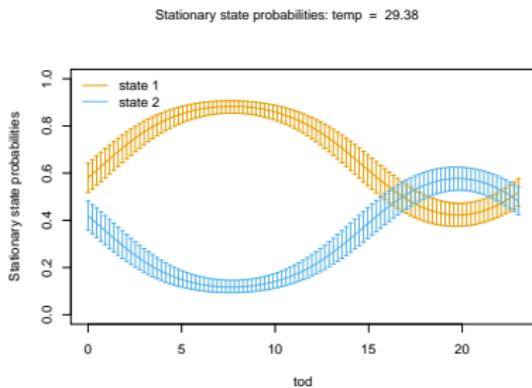
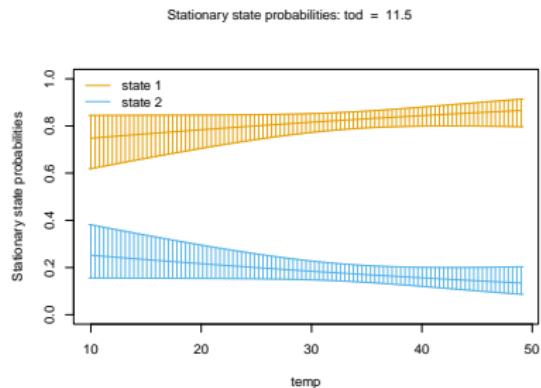
```
# formula for transition probabilities
formula <- ~temp + cosinor(tod, period = 24)

# generate initial parameters for new model
Par0_m2 <- getPar0(model = m, formula = formula)

m2 <- momentuHMM::fitHMM(data,
                           nbStates = 2,
                           dist = dist,
                           Par0 = Par0_m2$Par,
                           beta0 = Par0_m2$beta,
                           formula = formula)
```

# Results

```
plotStationary(m2, plotCI = TRUE)
```



# Covariates (step length distribution)

How do temperature and time of day affect the mean step length (within each state)?

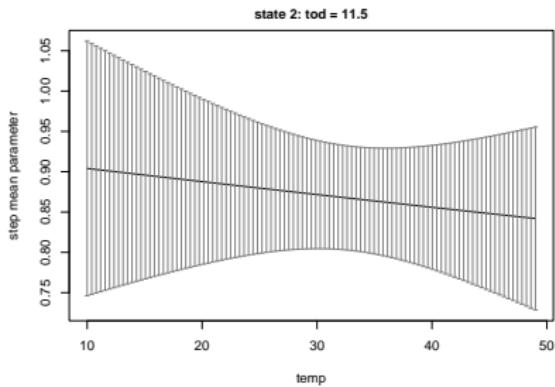
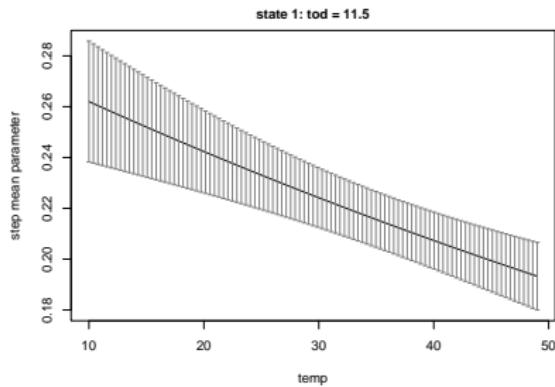
```
# formulas for observation parameters
DM <- list(step=list(mean = ~temp + cosinor(tod,period=24),
                  sd = ~1))

# generate initial parameters for new model
Par0_m3 <- getPar0(model = m, DM = DM)

m3 <- momentuHMM::fitHMM(data,
                           nbStates = 2,
                           dist = dist,
                           Par0 = Par0_m3$Par,
                           beta0 = Par0_m3$beta,
                           DM = DM)
```

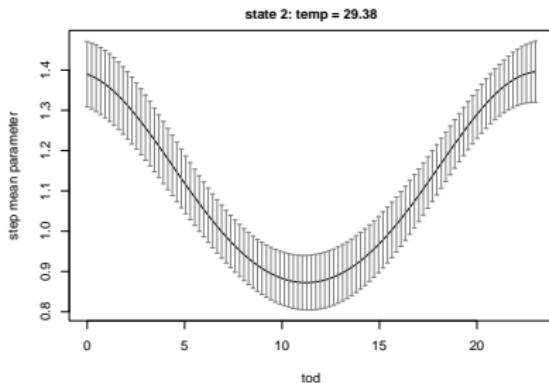
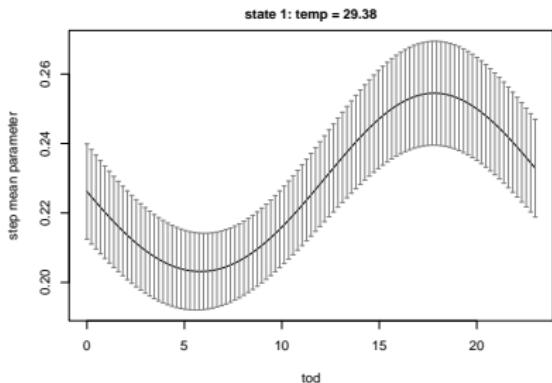
# Results: effect of temperature

```
plot(m3, plotCI=TRUE, ask=FALSE)
```



# Results: effect of time of day

```
plot(m3, plotCI=TRUE, ask=FALSE)
```



## Other options and extensions

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## Multiple imputation

Solution to irregular sampling and measurement error:

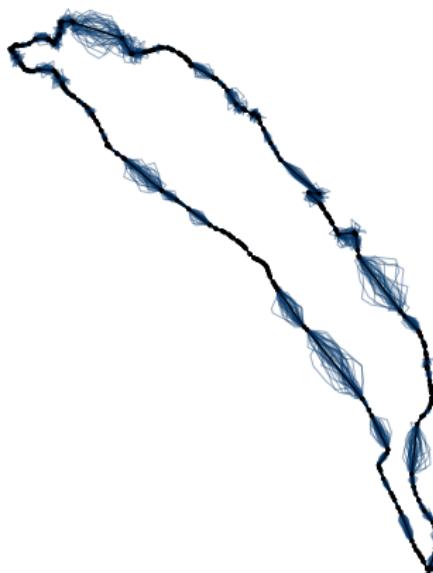
- Fit continuous-time movement model (crawl);
- Draw many regularly-sampled realisations from the fitted model;
- Fit a HMM to each realisation.



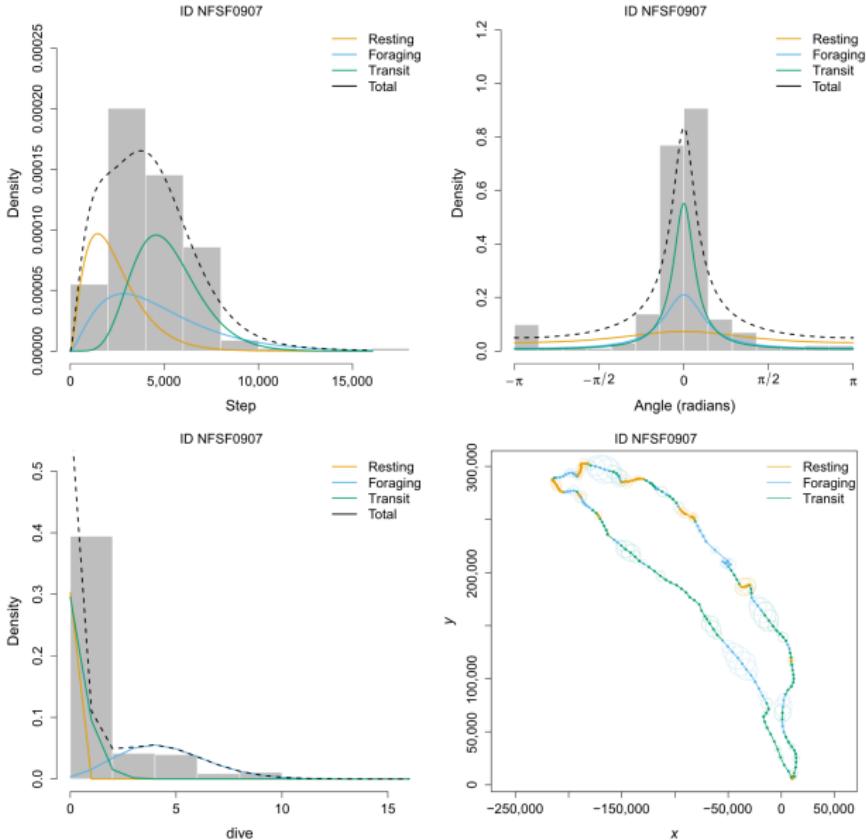
## Multiple imputation

Solution to irregular sampling and measurement error:

- Fit continuous-time movement model (crawl);
- Draw many regularly-sampled realisations from the fitted model;
- Fit a HMM to each realisation.

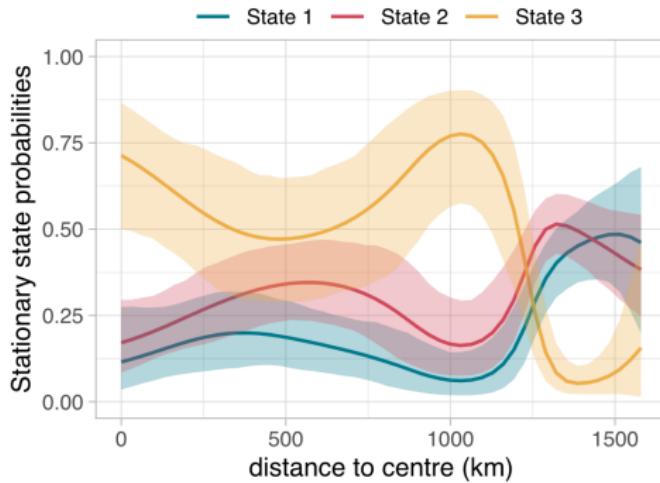


# Additional data streams (e.g., dive data)



# Non-linear and random effects

New package **hmmTMB** for more complex HMMs



Michelot T. 2023. In press at *Journal of Statistical Software*.

Thanks!

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