

Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
ooooooooooooooo

Summary
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Using highest density intervals can reduce perceived uncertainty in stock assessments by billions of fish

Andrew Edwards and Marie Auger-Méthé

Using highest density intervals can reduce perceived uncertainty in stock assessments by billions of fish

Andrew Edwards¹ & Marie Auger-Méthé²

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Short communication

Using highest density intervals can reduce perceived uncertainty in stock assessments

Andrew M. Edwards ^{a,b},*, Marie Auger-Méthé ^{c,d}

Question

You have to summarise 8000 values.

What are you more interested in:

- The **middle 95%** of values?
 - The **most likely 95%** of values?

Motivation

- Stock assessments need to communicate uncertainty of estimated quantities
 - Often done through figures and tables depicting 95% credible or confidence intervals
 - We show that computing such intervals with the usual equal-tailed approach has undesirable consequences

Motivation

Regarding recent assessment results, a fisherman remarked:

No offence to anyone, but my granddaughter could provide that amount of uncertainty.

Highlights the need to investigate ways to reduce uncertainty as much as possible.

Outline

Pacific Hake



Pacific Herring



Petrale Sole



Pacific Cod

(not to scale)



Motivation
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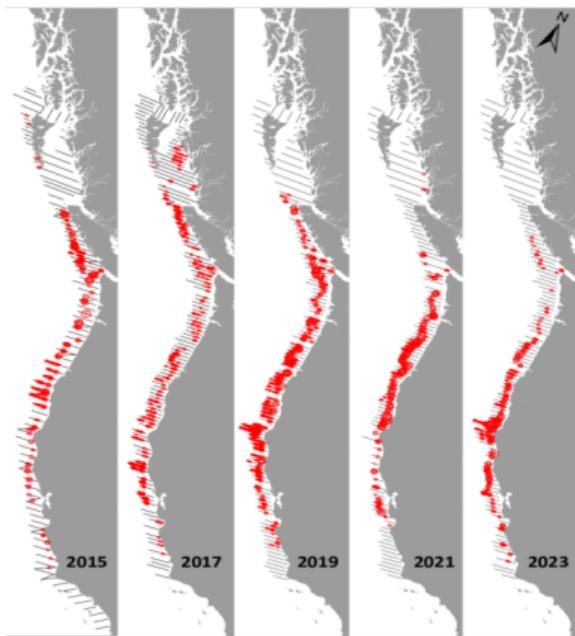
ETI & HDI
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Other species
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Moving window
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Summary
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Pacific Hake



- midwater schooling species
- live to 15-20 years
- grow to about 1 kg
- 50% mature at 2-3 yrs

Motivation
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ETI & HDI
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Other species
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Moving window
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Summary
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Pacific Hake stock assessment

- Ecological and economic importance in Canada and US
- Surveyed, assessed, reviewed, and managed jointly with US NOAA colleagues
- Statistical catch-at-age model conducted in a Bayesian setting

Pacific Hake stock assessment

- Ecological and economic importance in Canada and US
- Surveyed, assessed, reviewed, and managed jointly with US NOAA colleagues
- Statistical catch-at-age model conducted in a Bayesian setting
- Marginal posterior distributions for numerous quantities
- Need to summarise these – done using 95% credible intervals from 8000 Markov chain Monte Carlo samples
- Results are from 2024 assessment (Grandin et al., 2024)

Motivation

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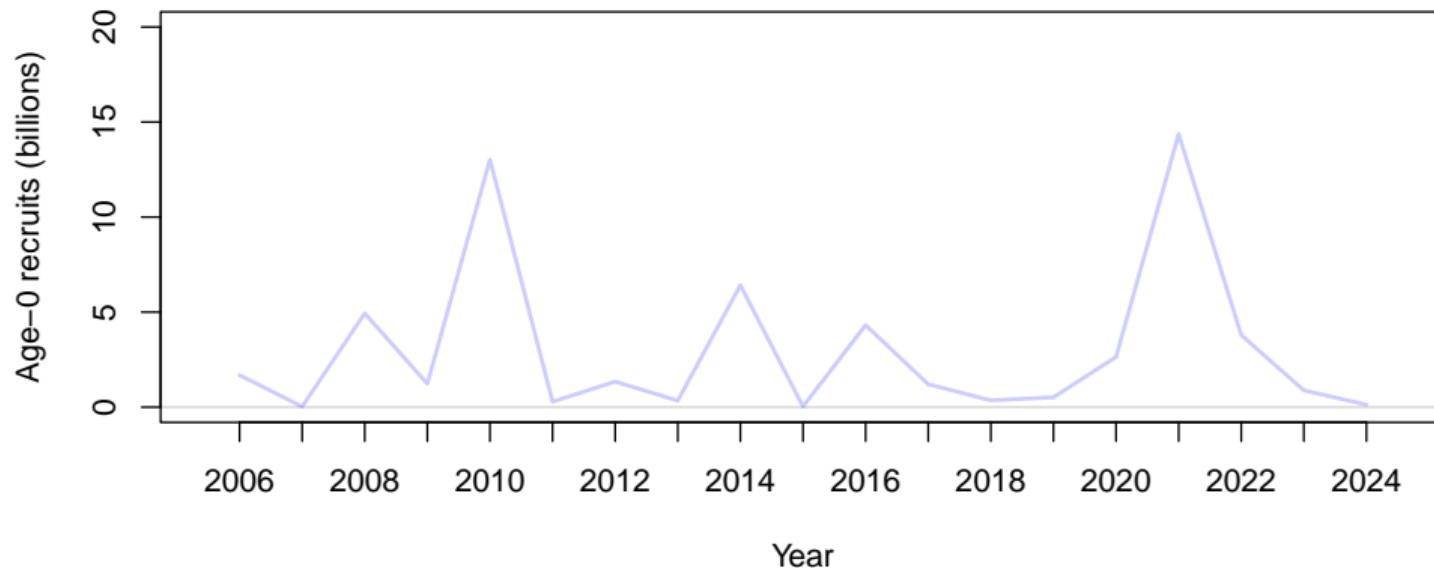
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Other species

Moving window

Summary

MCMC samples of recruitment through time



Motivation

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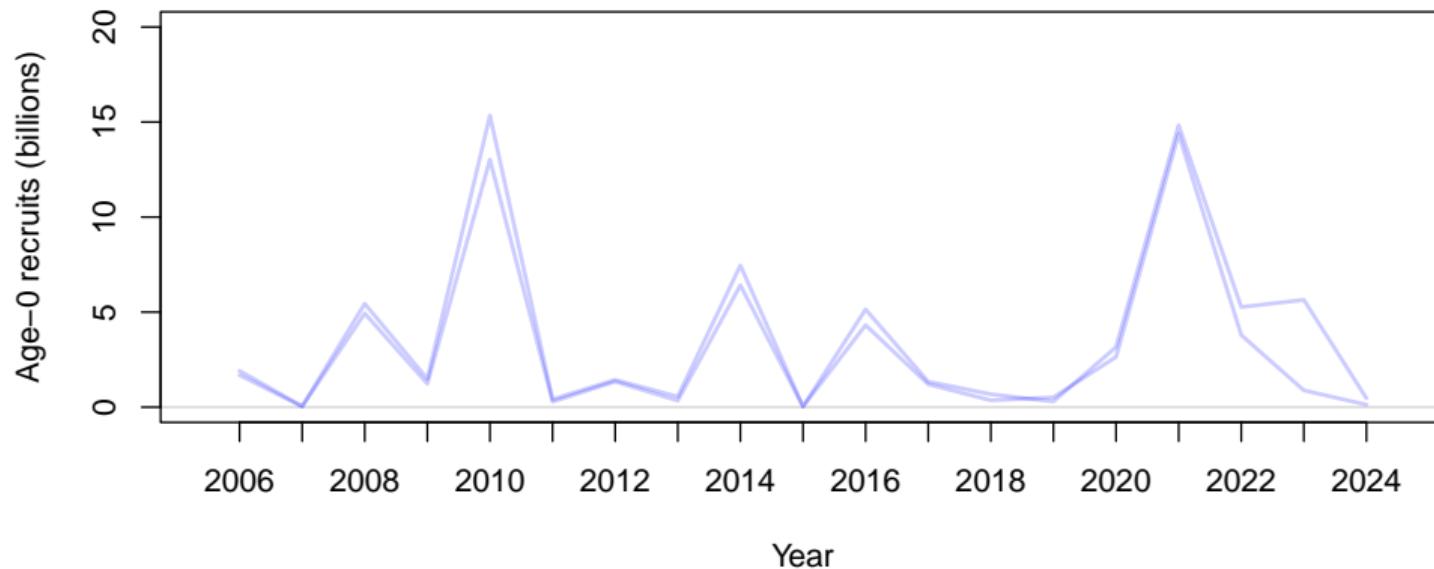
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Other species
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Moving window
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Summary

MCMC samples of recruitment through time



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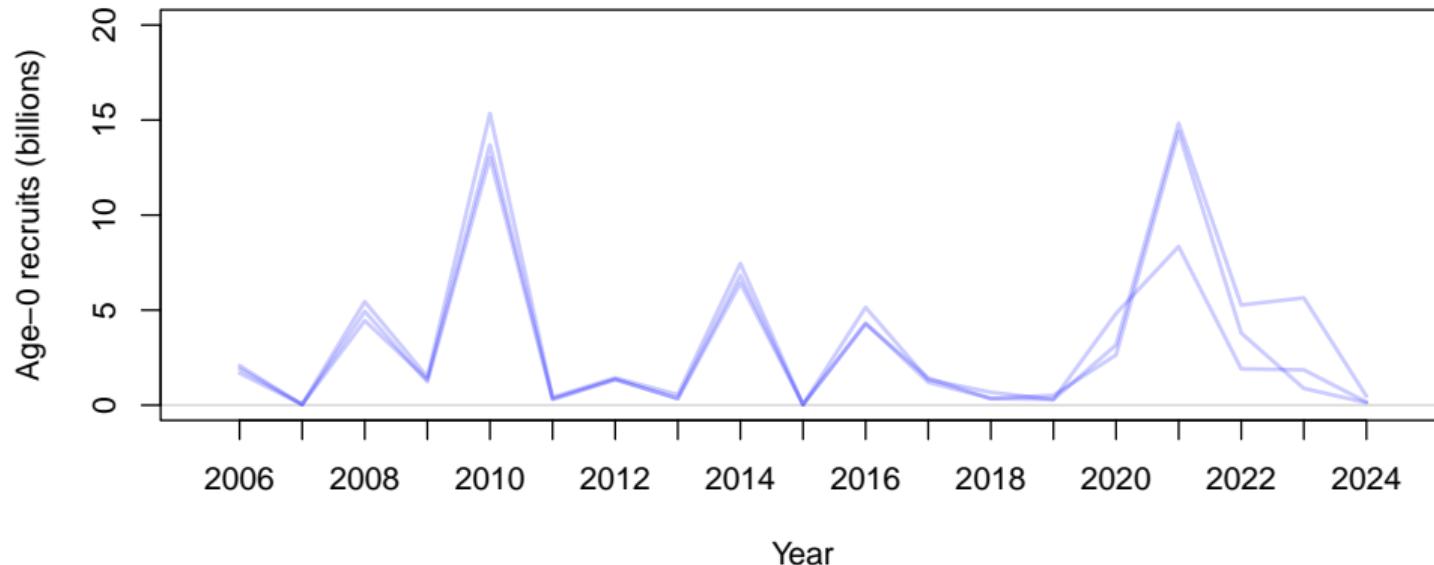
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Other species
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Moving window
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Summary
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MCMC samples of recruitment through time



Motivation
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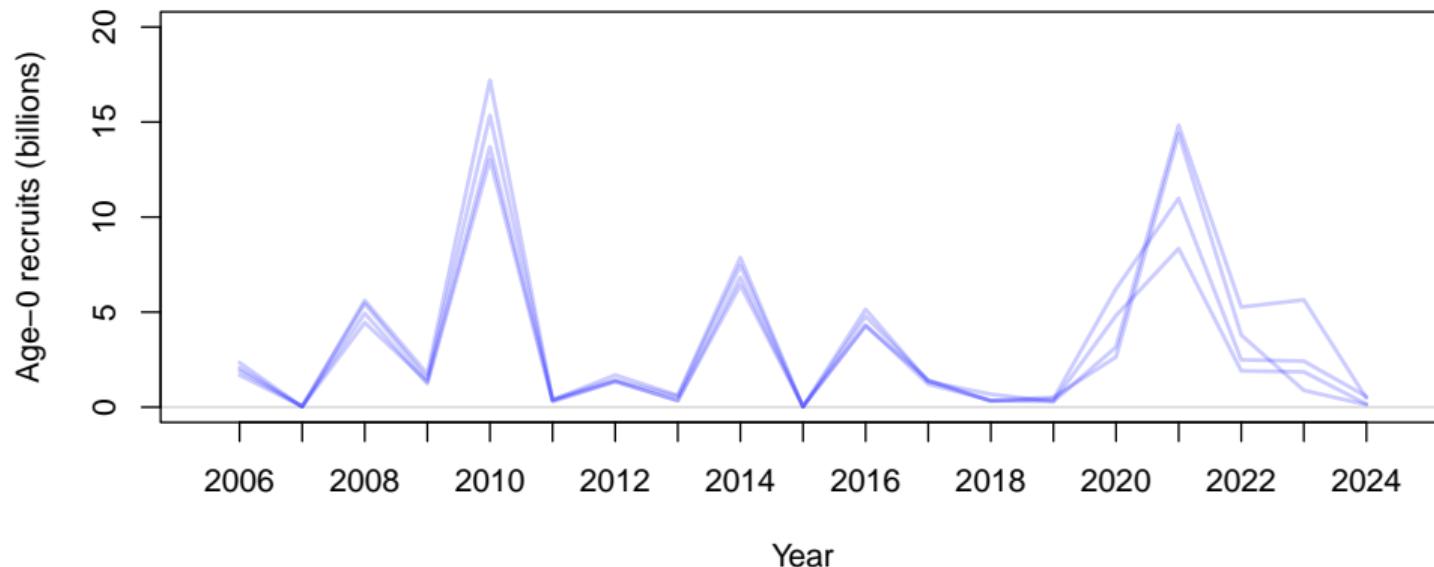
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Other species
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Summary
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MCMC samples of recruitment through time



Motivation
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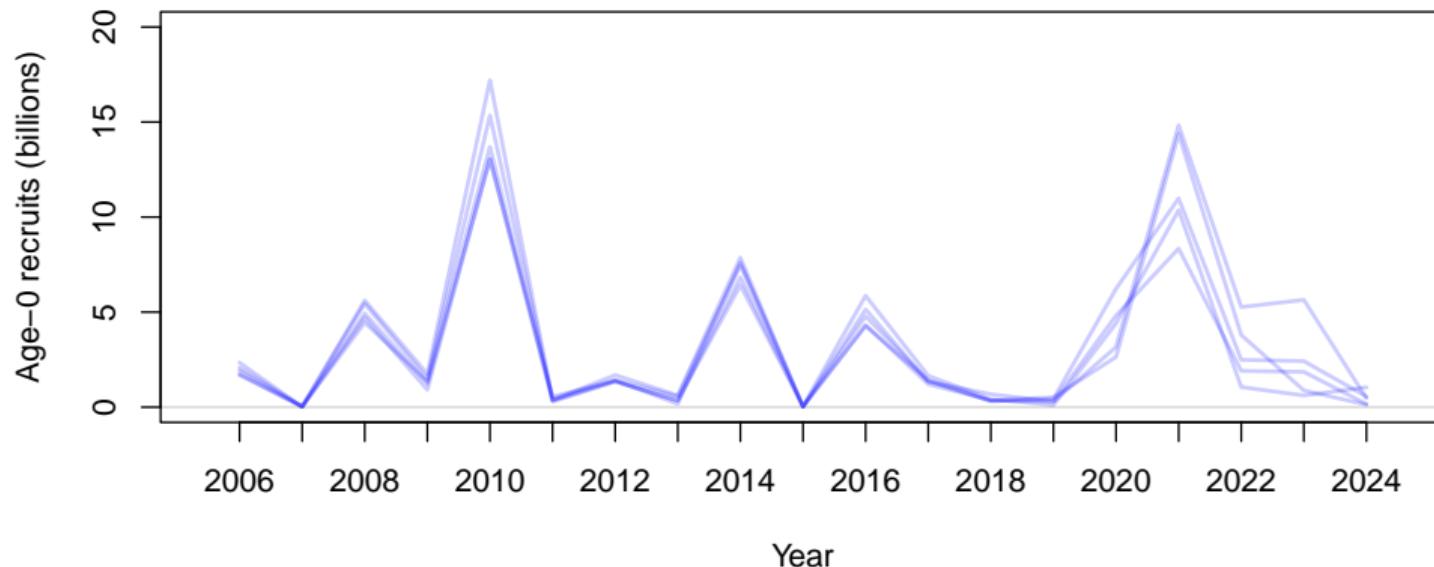
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Other species
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Summary
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MCMC samples of recruitment through time



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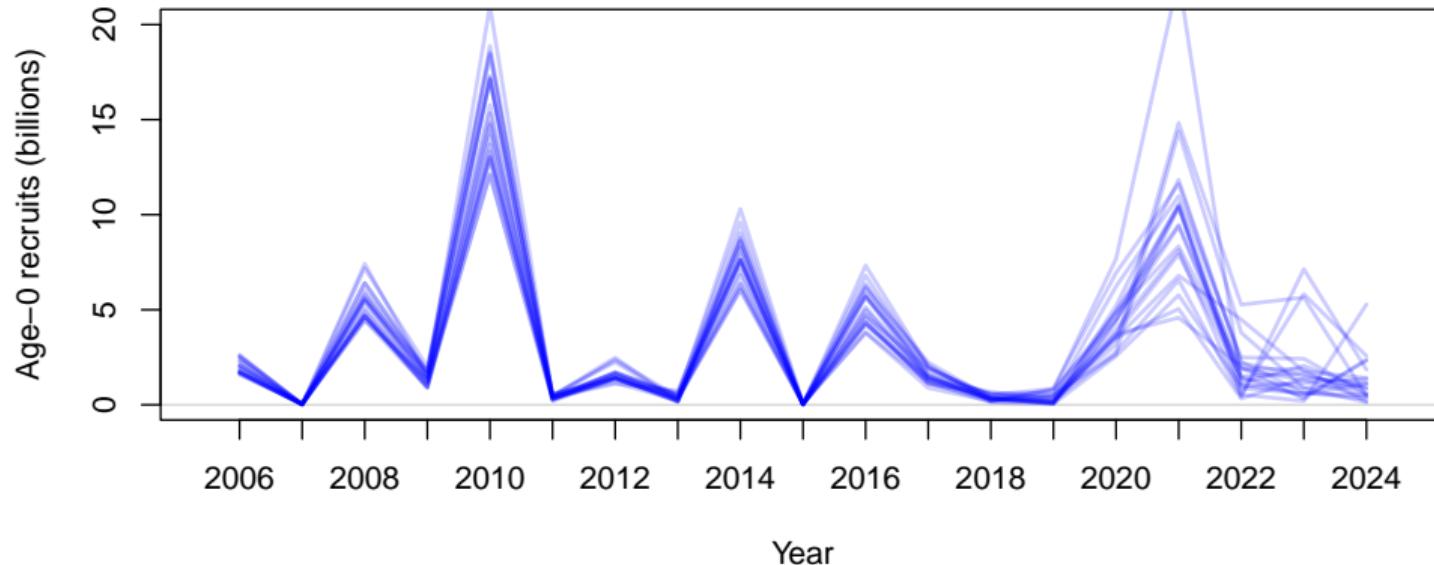
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Other species
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Moving window
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Summary
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MCMC samples of recruitment through time



And that is only 20 of the 8000 MCMC time series for recruitment.
Hence need to summarise the 8000 values.

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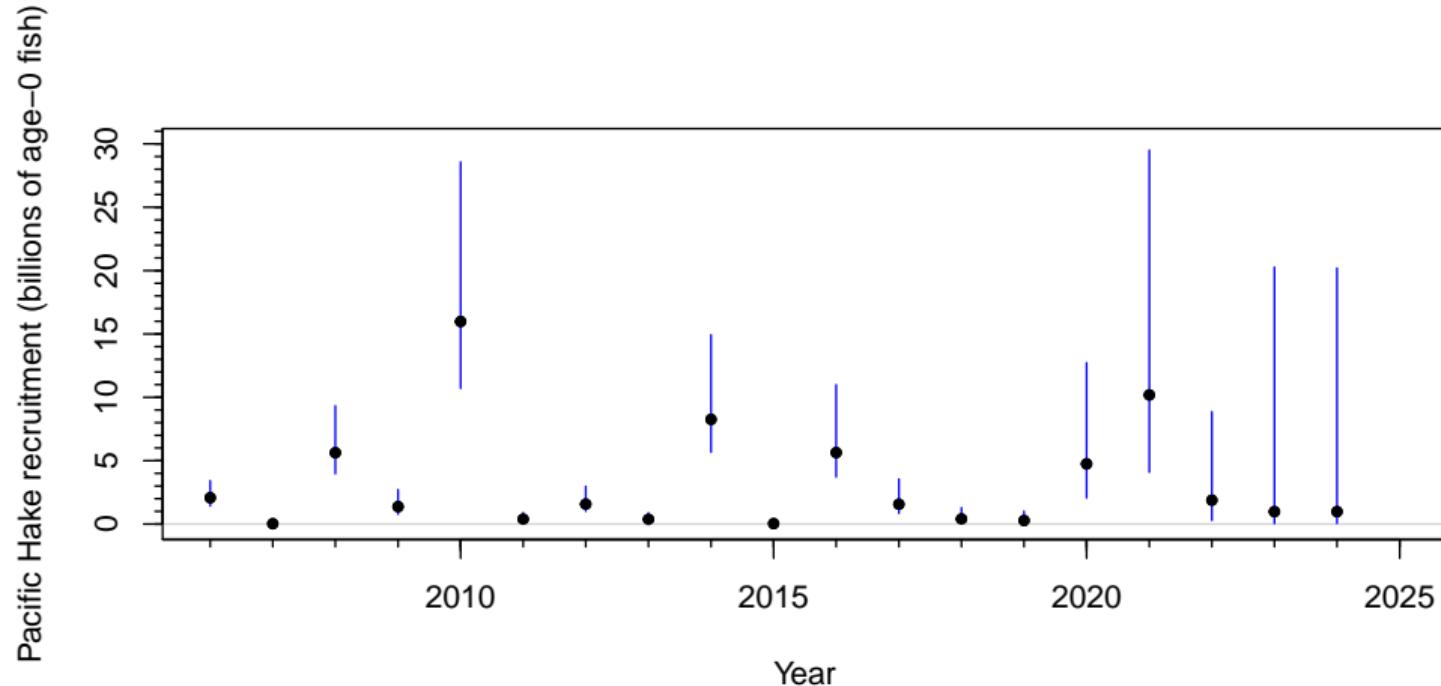
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Other species
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Moving window
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Summary
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95% credible intervals of samples of recruitment through time



Motivation
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ETI & HDI
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Other species
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Moving window
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Summary
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Using 2021 recruitment as example

- estimate of number of age-0 fish in 2021
- based on the 8000 MCMC samples

```
length(rec_2021)
[1] 8000

summary(rec_2021)
   Min. 1st Qu. Median     Mean 3rd Qu.    Max. 
 1.319   7.347 10.187 11.897 14.364 123.577

rec_2021[1:20]
[1] 14.37140 14.83170  8.34762 10.98490 10.36430 11.61610 10.41970  7.91205
[9]  6.79481 10.48440  6.56321  8.12976  5.04321 11.83990 22.46230  4.58049
[17] 9.38586 10.56900  5.76932  9.46697
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Motivation
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ETI & HDI
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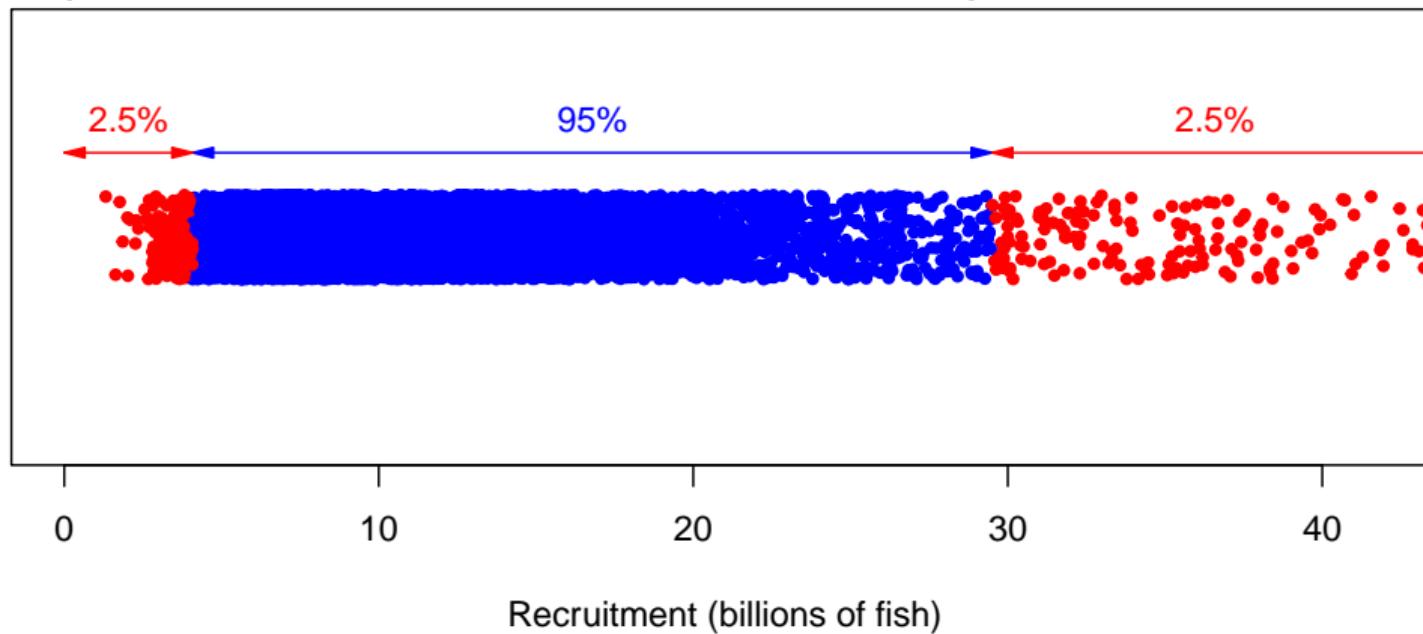
Other species
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Moving window
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Summary
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Equal-tailed intervals for 2021 recruitment – usual approach

Equal-tailed interval based on 8000 samples



Motivation
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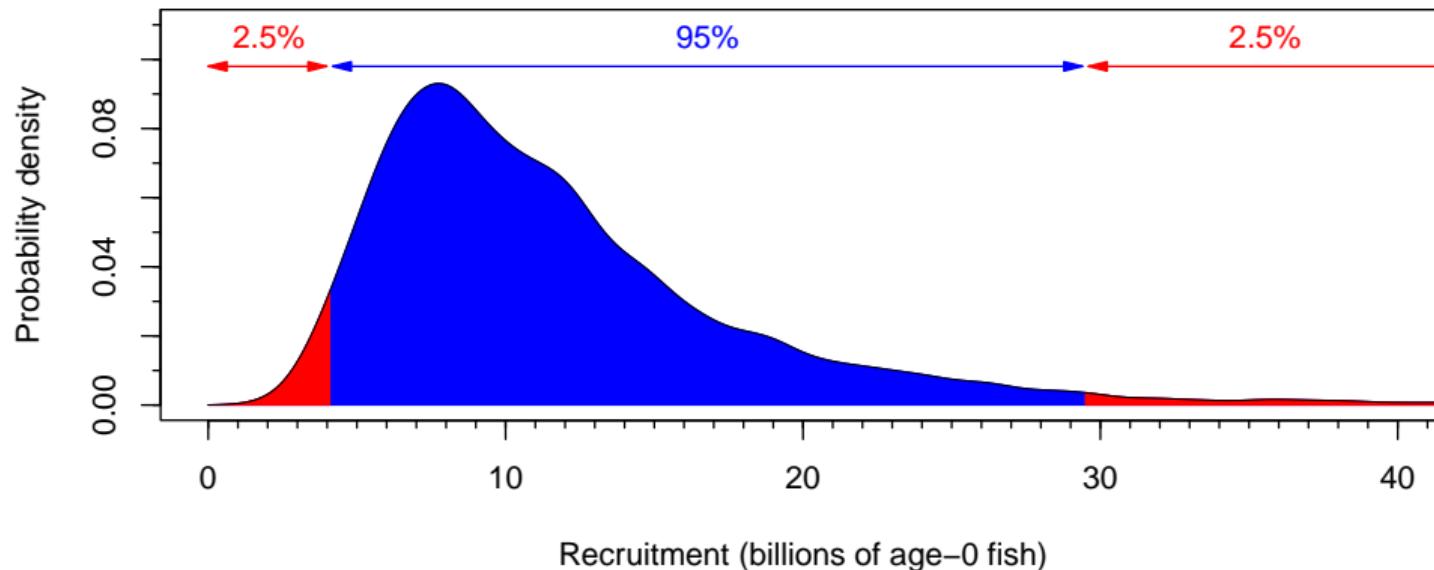
ETI & HDI
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Other species
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Moving window
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Summary
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Equal-tailed intervals – usual approach



Motivation
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ETI & HDI
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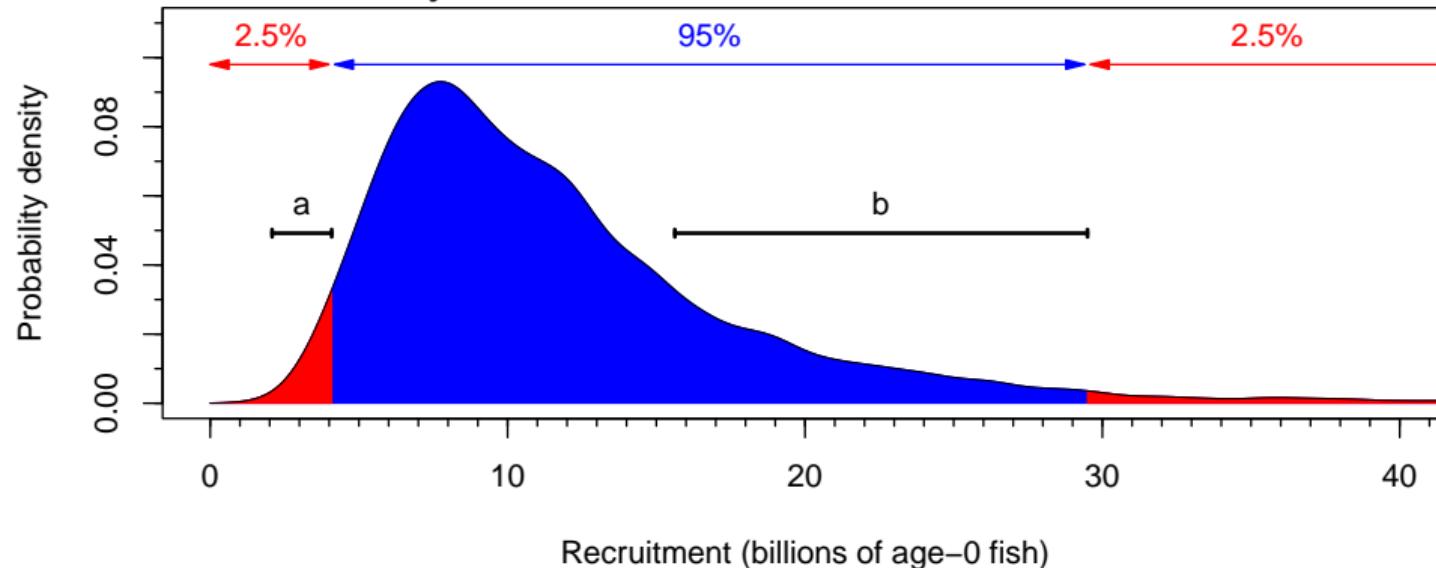
Other species
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Moving window
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Summary
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Equal-tailed intervals – usual approach

Values in range a are just as likely as values in range b.
But a is outside the ETI yet b is inside it.



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ETI & HDI
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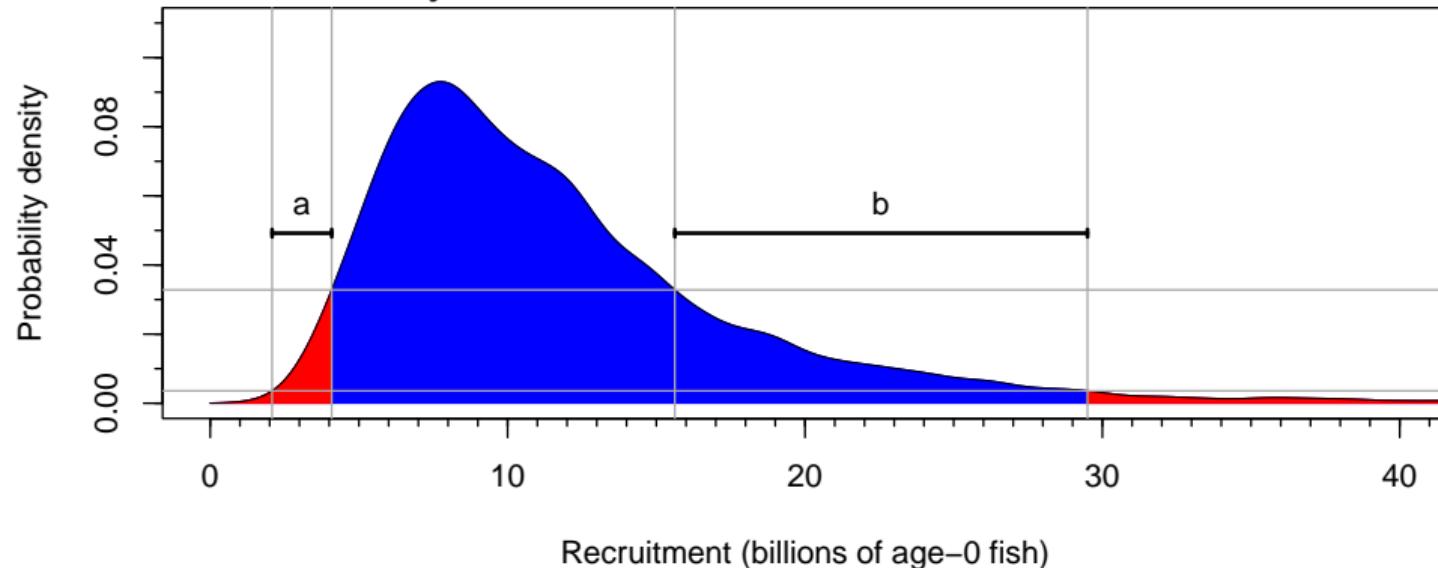
Other species
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Moving window
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Summary
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Equal-tailed intervals – usual approach

Values in range a are just as likely as values in range b.
But a is outside the ETI yet b is inside it.



Motivation
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HDI
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ETI & HDI
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Other species
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Moving window
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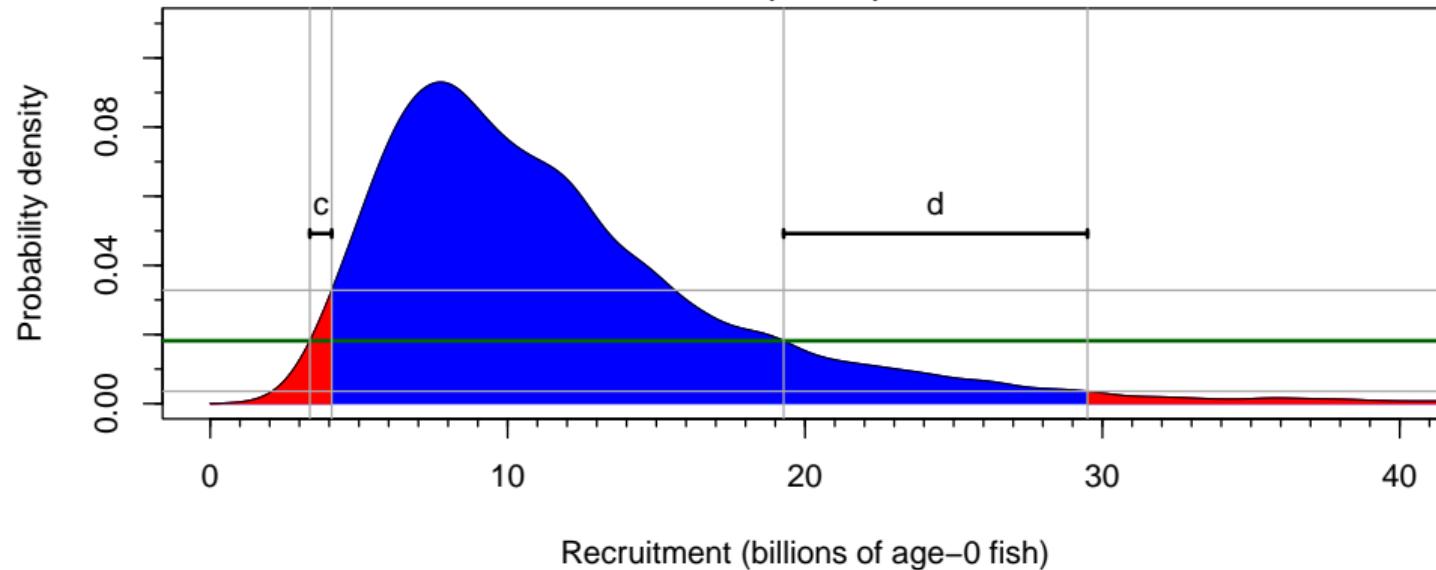
Summary
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Equal-tailed intervals – usual approach

All values in range c are *more* likely than all in range d.

But c is outside the ETI yet d is inside.

This is “Intuitively undesirable” Kruschke (2015).



Motivation
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ETI & HDI
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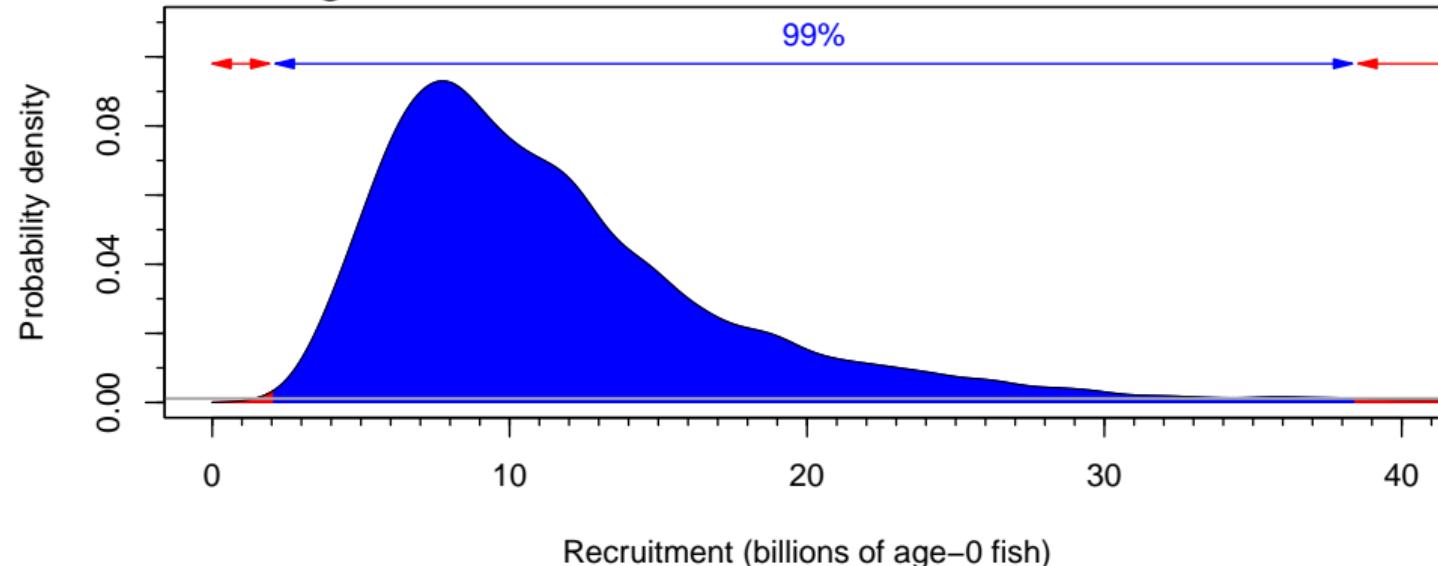
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 99%:



Motivation
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ETI & HDI
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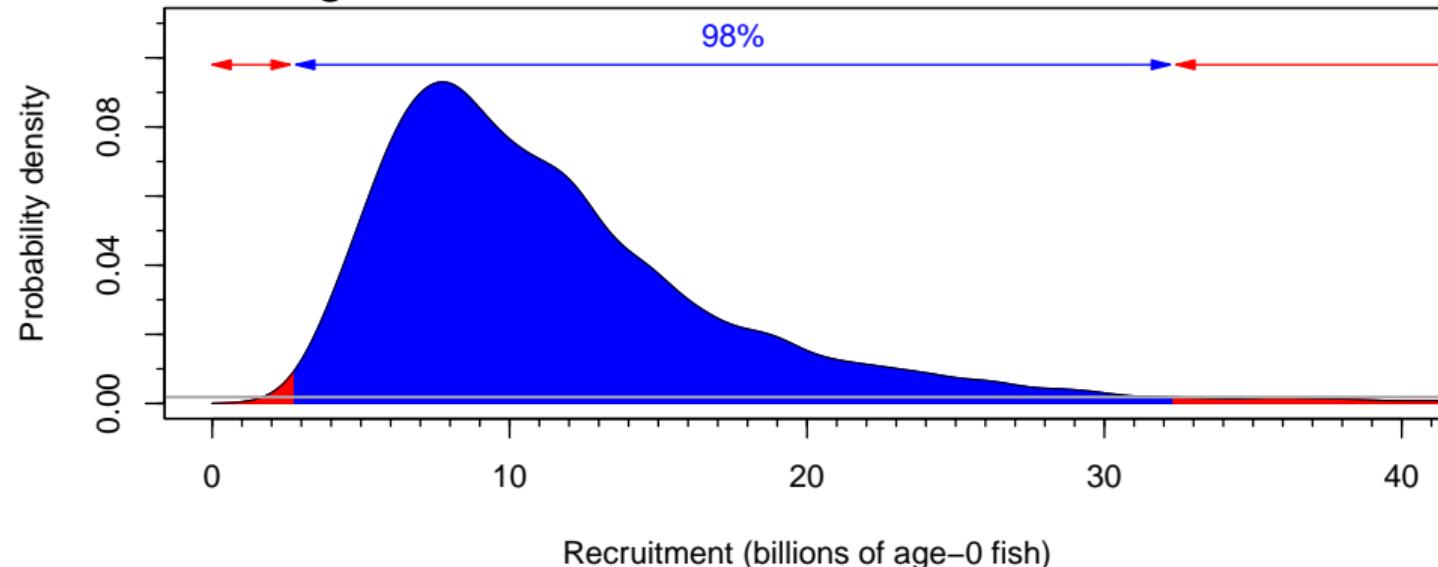
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 98%:



Motivation
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ETI & HDI
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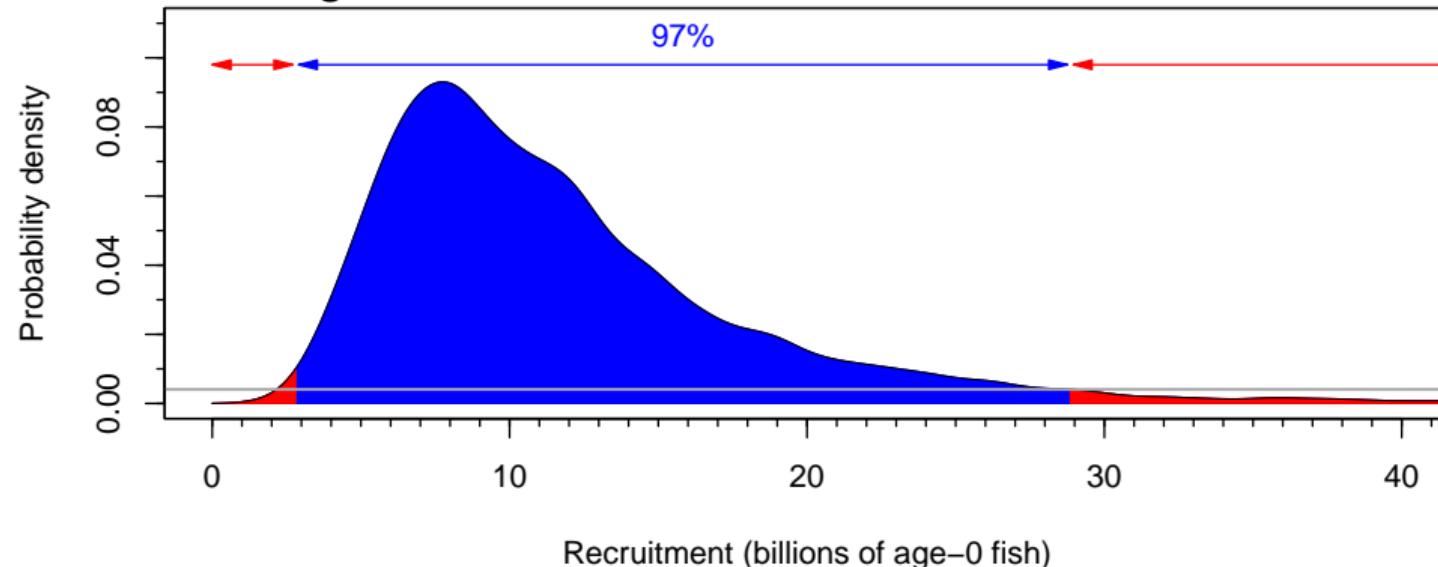
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 97%:



Motivation
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HDI
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ETI & HDI
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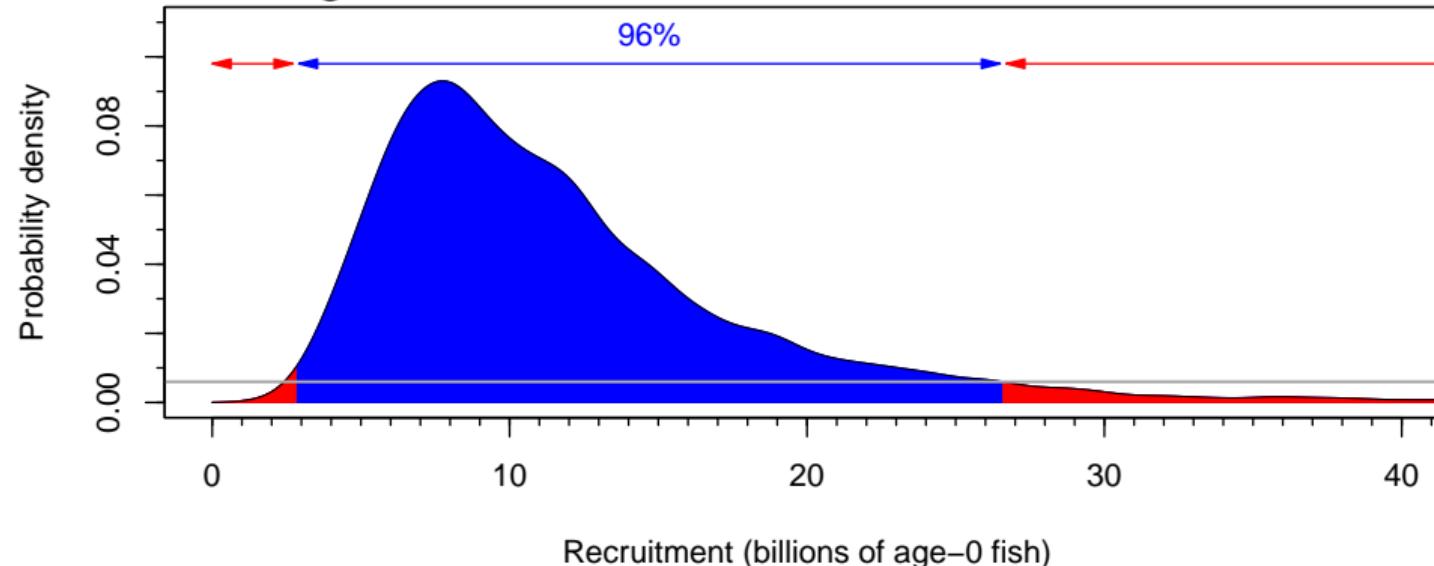
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 96%:



Motivation
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ETI & HDI
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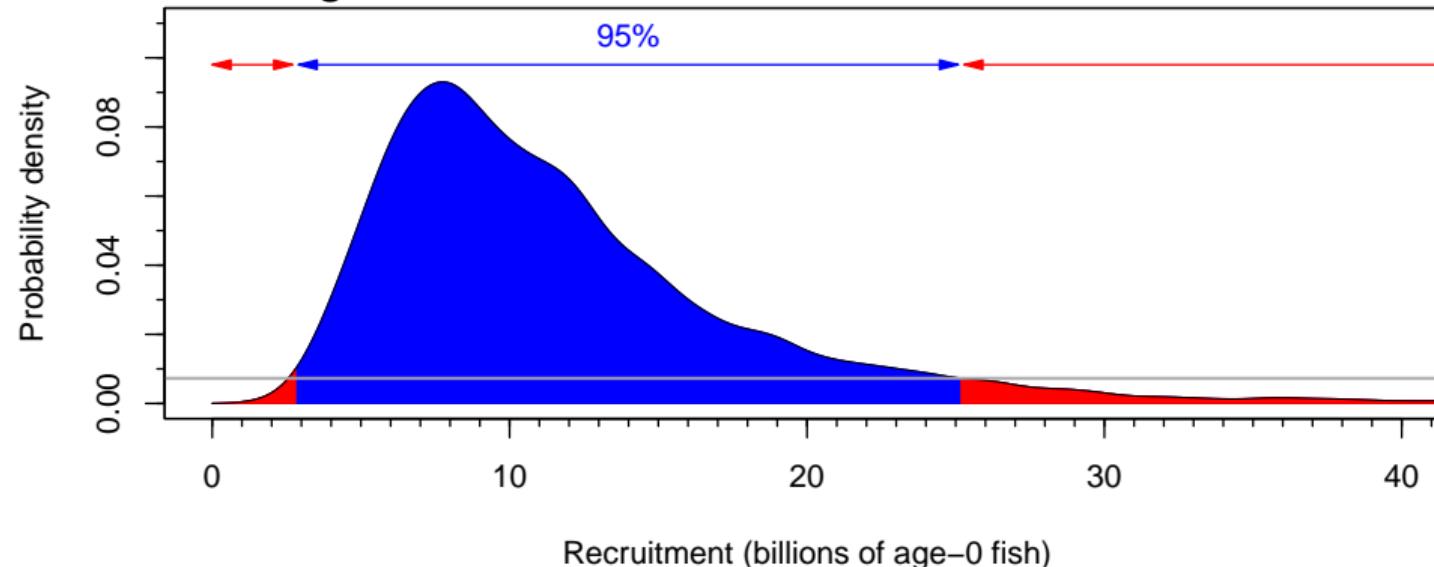
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 95%:



Motivation
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HDI
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ETI & HDI
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Other species
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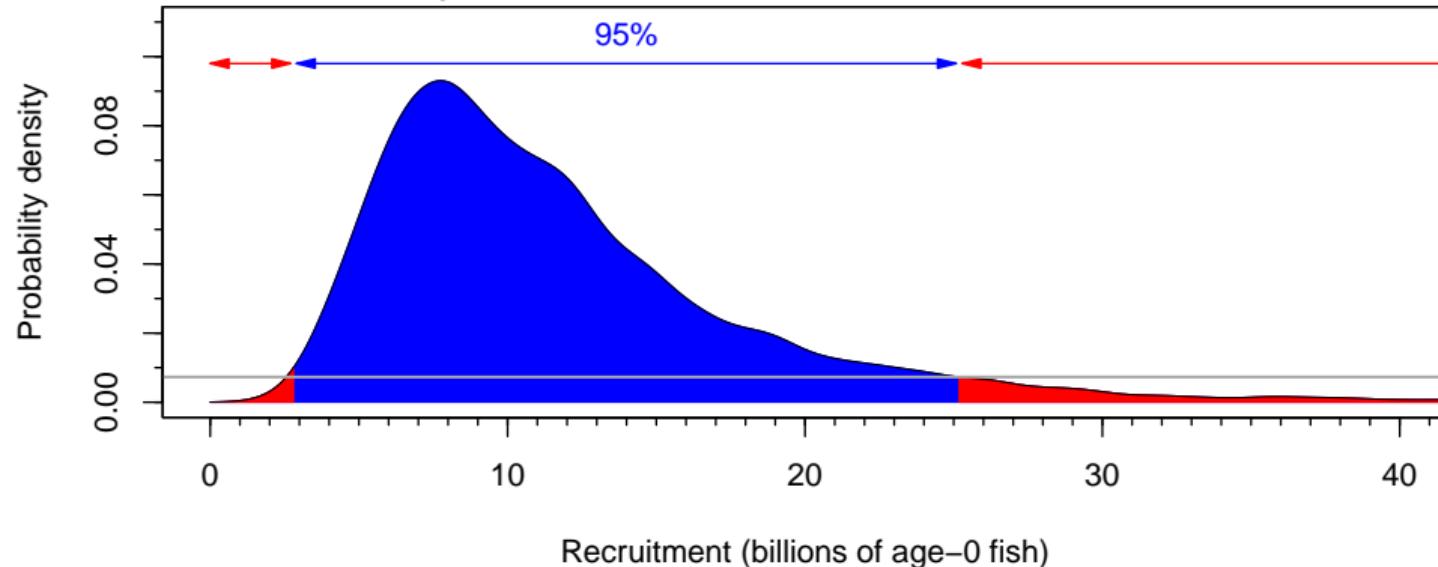
Moving window
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Summary
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Highest density interval (HDI) – alternative approach

All values within HDI are **more likely than all those outside it**.

HDI is the **shortest** of all possible 95% credible intervals.



Motivation
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HDI
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ETI & HDI
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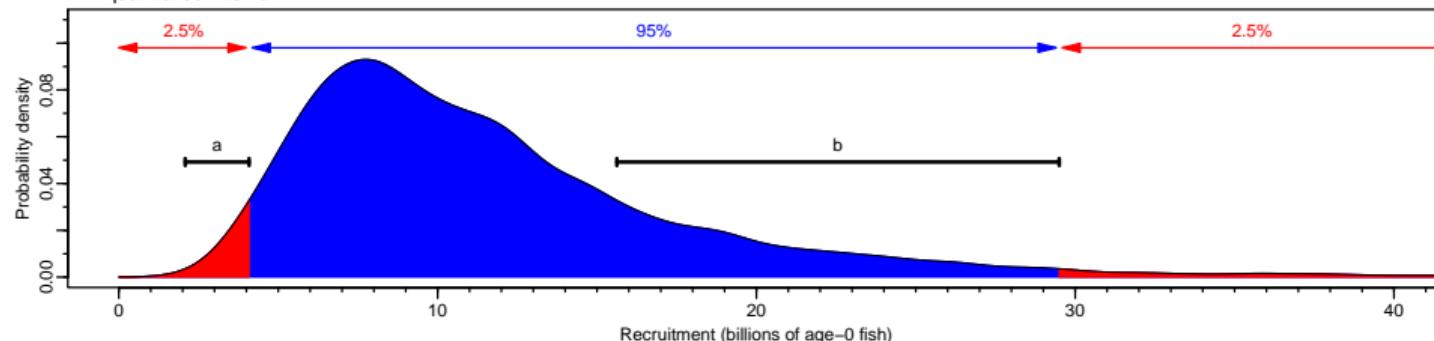
Other species
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Moving window
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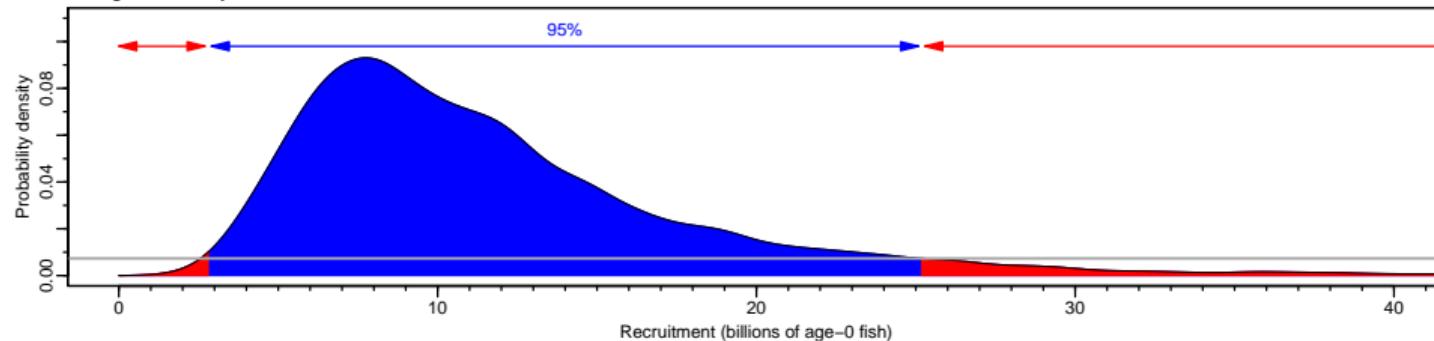
Summary
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Comparing ETI and HDI

A. Equal-tailed interval



B. Highest density interval



Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Comparing ETI and HDI

Type	Interval	Interval width
ETI	4.1 – 29.5	25.4
HDI	2.8 – 25.2	22.4

So the HDI reduces uncertainty by 3 billion fish.

Motivation
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ETI
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HDI
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ETI & HDI
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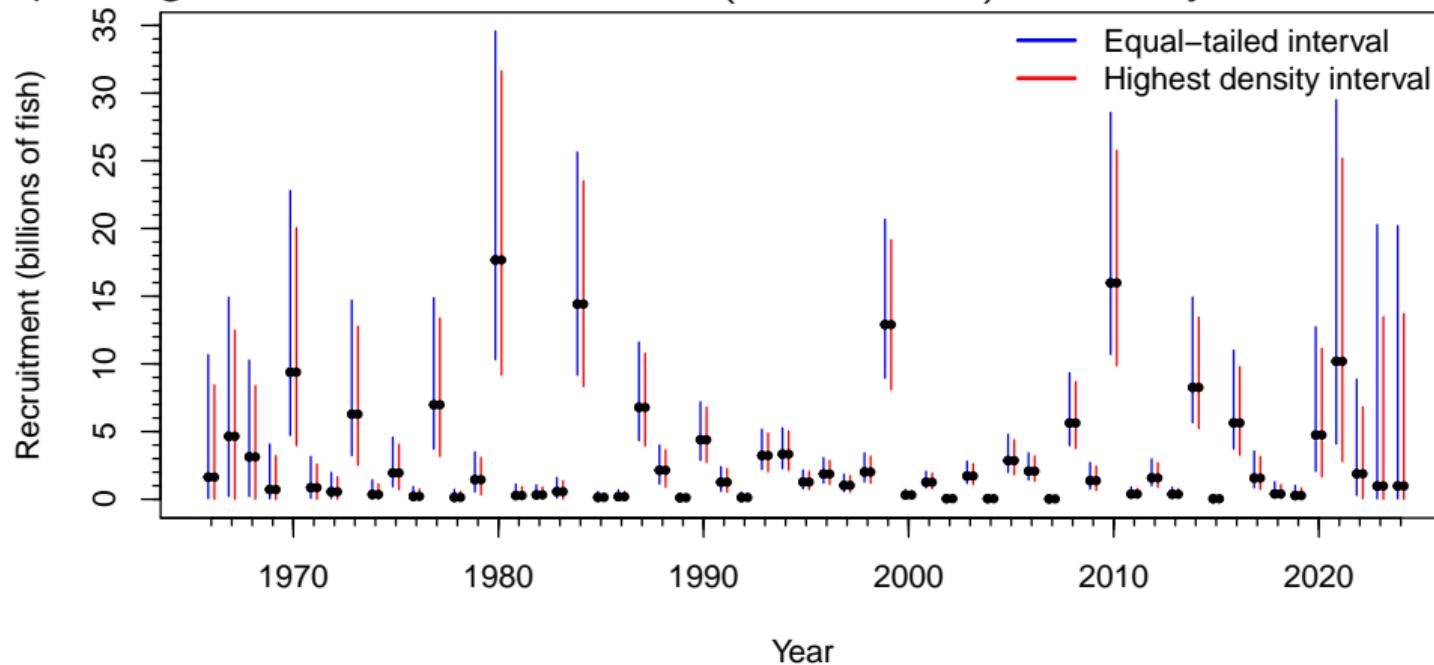
Other species
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Moving window
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Summary
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Estimated recruitment through time

Just plotting the 95% credible intervals (and medians) for each year:



Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Summary
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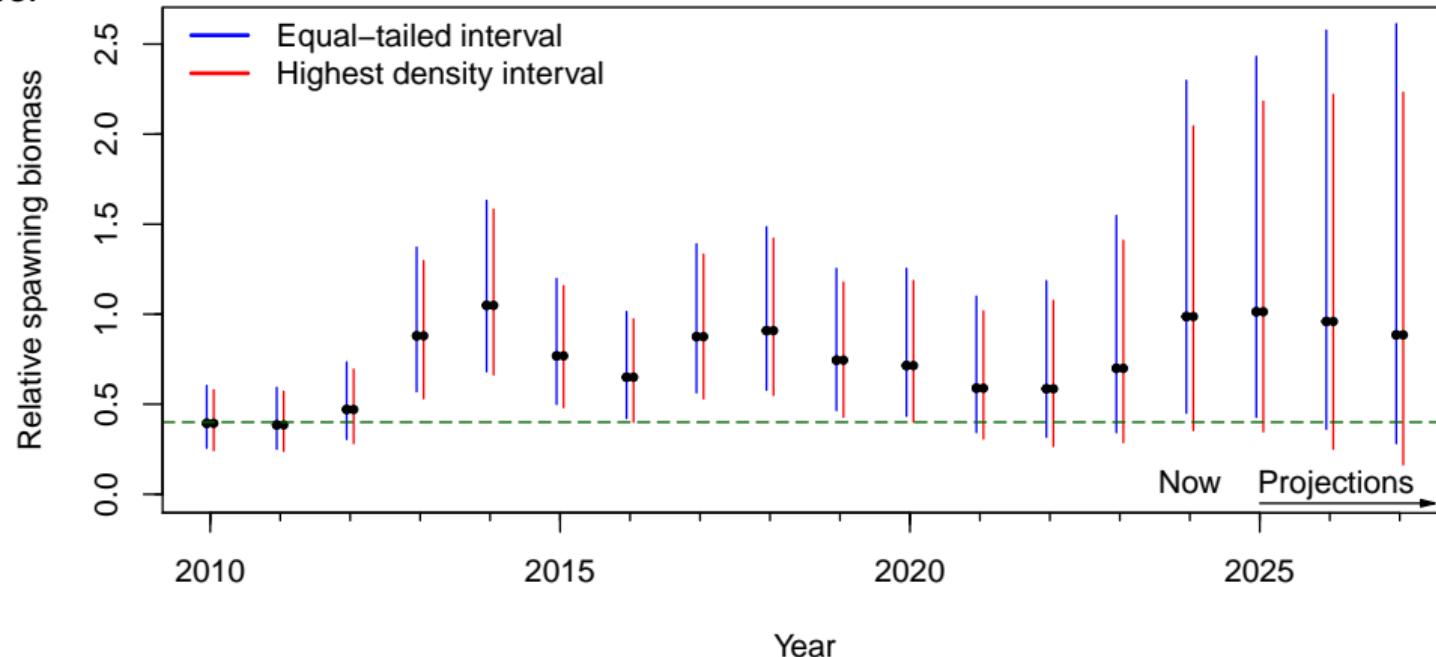
Estimated recruitment through time

Total reduction in perceived uncertainty across all years (except 2023 and 2024) is
>30 billion fish.

Motivation
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ooooooooooooooooooooHDI
ooooooETI & HDI
oooo•oooOther species
ooooooooooooMoving window
ooooooooooooSummary
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Estimated relative spawning biomass

Relative spawning biomass for each year, 95% credible intervals >0.4 is healthy zone:



Motivation
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ETI & HDI
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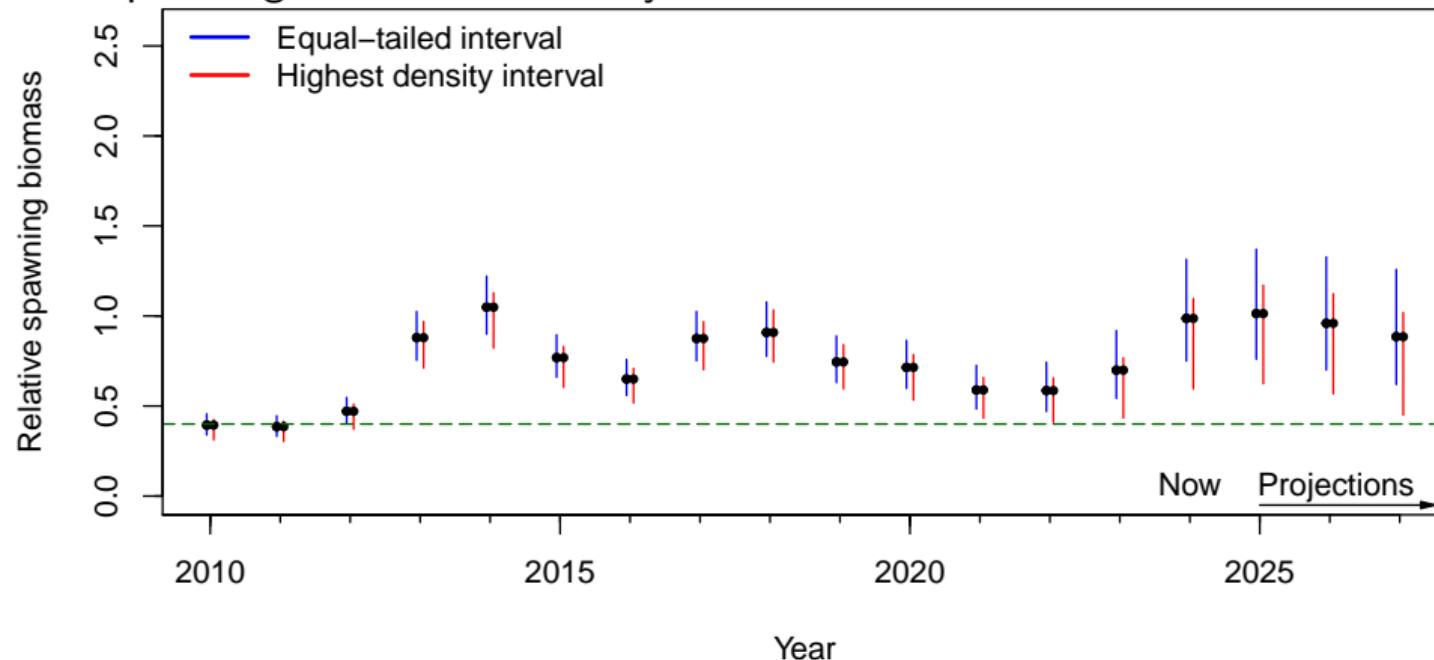
Other species
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Summary
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Estimated relative spawning biomass

Relative spawning biomass for each year, 50% credible intervals:



Decision tables

Advice is also in the form of 'decision tables' that indicate probabilities of future events given different catches. Simplified example:

Catch (t) in 2024	Probability spawning biomass declines from 2023 to 2024	Probability spawning biomass in 2024 falls below 40% of unfished biomass
0	50%	2%
180,000	72%	3%
225,000	75%	3%
320,000	78%	3%
430,000	85%	5%

Unaffected by choice of interval, but we don't generally give probabilities for previous years

Motivation
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Pacific Herring Strait of Georgia stock

- Bayesian statistical catch-at-age model
- relative spawning biomass is B/B_0
- recruitment is for **age-2 herring**
- critical zone is relative spawning biomass < 0.3
- **90%** credible intervals
- Assessment in 2023 (DFO, 2024a)

Motivation
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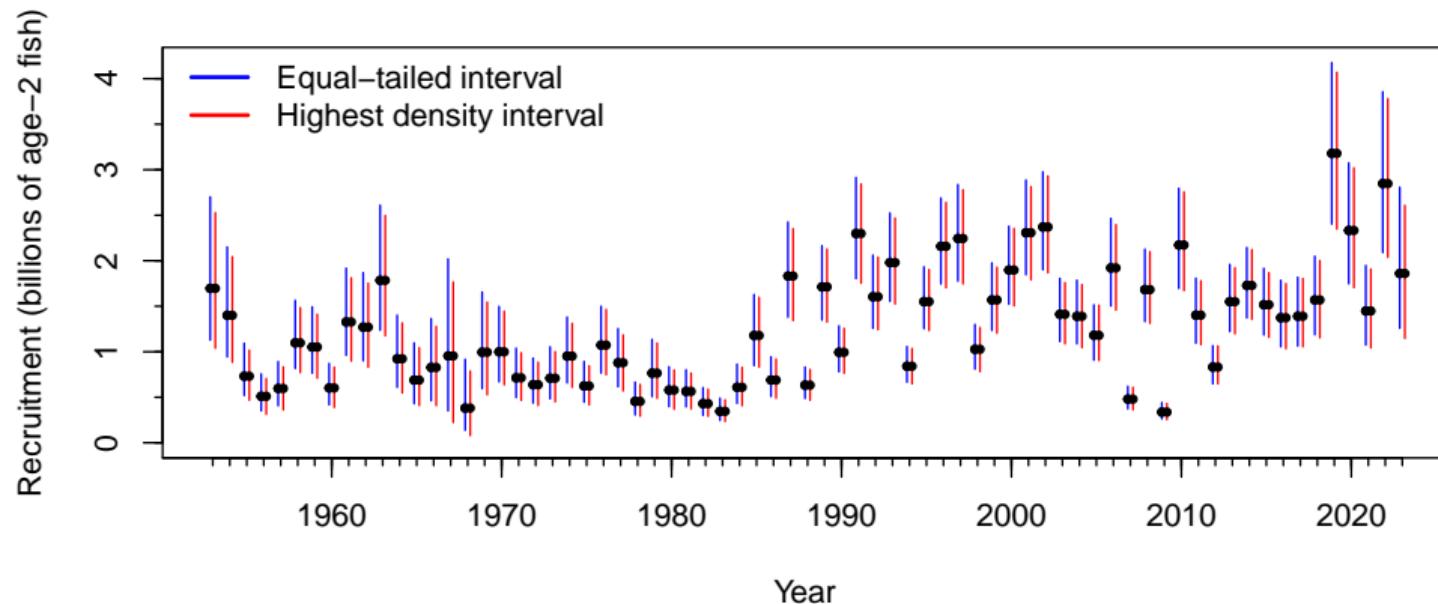
ETI & HDI
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Other species
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Moving window
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Summary
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Pacific Herring Strait of Georgia stock – recruitment



Motivation
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ETI & HDI
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Other species
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Moving window
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Summary
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Pacific Herring Strait of Georgia stock – recruitment

- Slight lowering of the HDIs compared to the usual ETIs.
- Sum of the differences over all years between the width of the ETI and width of the HDI is **1.6 billion fish**
- Across all five Pacific Herring major stocks, sum of differences is **4.6 billion fish**

Motivation
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ETI & HDI
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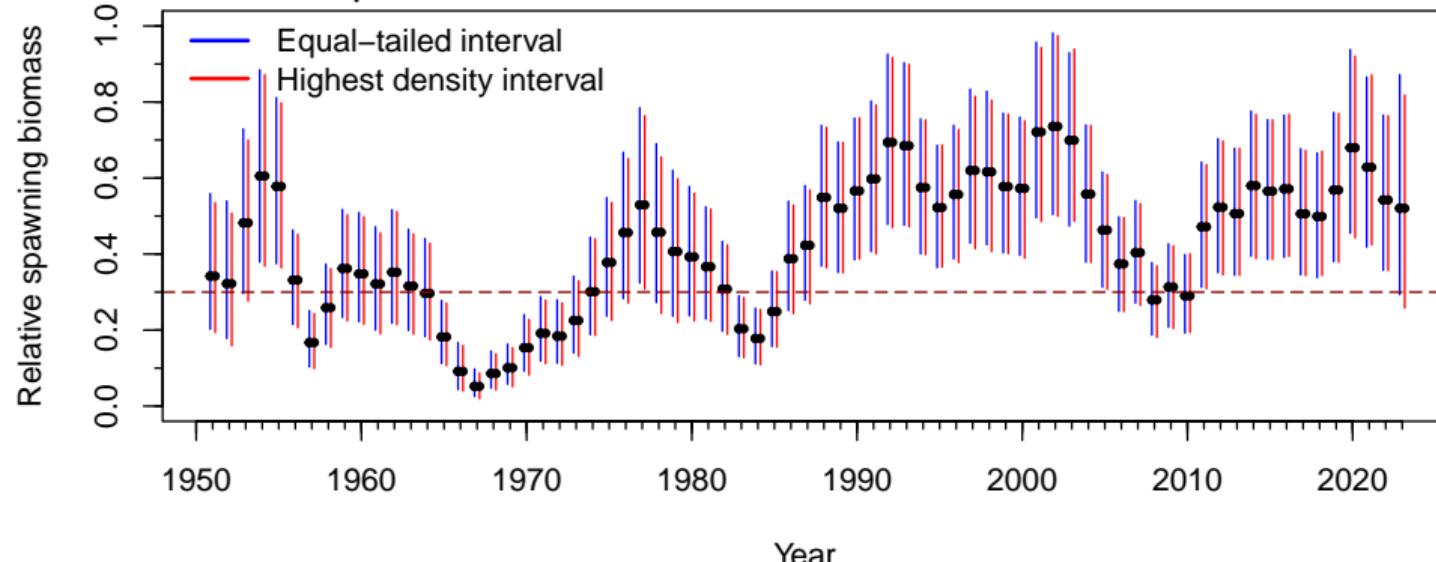
Other species
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Moving window
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Summary
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Pacific Herring – relative spawning biomass

0.3 is limit reference point



Motivation
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ETI & HDI
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Other species
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Moving window
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Summary
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Petrale Sole

- Bayesian statistical catch-at-age model
- combines three different models that assumed different values of natural mortality (with 50% of total samples coming from one model and 25% from each of the other two)
- relative spawning biomass is B/B_{MSY}
- critical zone is $B/B_{MSY} < 0.4$
- 95% credible intervals
- Assessment in 2024 (Mazur, Holt, Fisch, and English, in press)

Motivation
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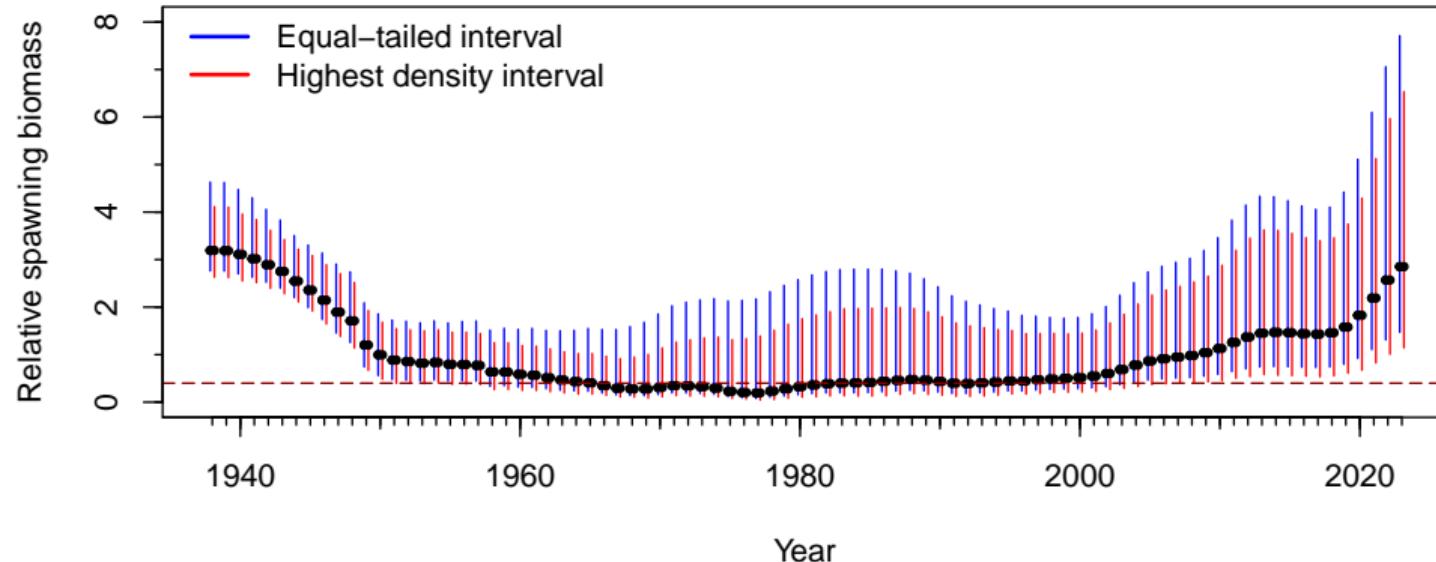
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Other species
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Moving window
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Summary
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Petrale Sole – relative spawning biomass



Motivation
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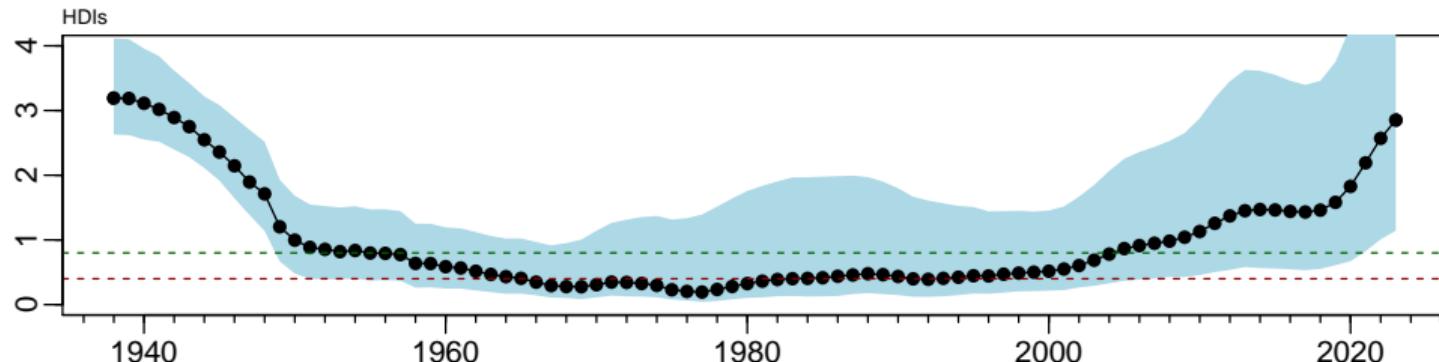
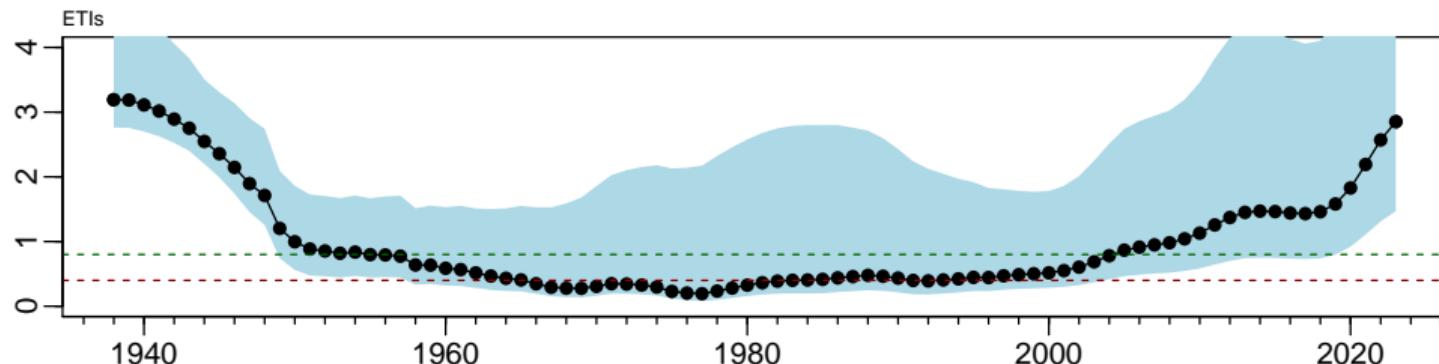
ETI & HDI
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Other species
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Moving window
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Summary
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Petrale Sole – relative spawning biomass



Pacific Cod (Area 3CD stock, west coast of Vancouver Island)

- Bayesian delay-difference model
- results from seven models (different parameter settings) were combined, 1,000 MCMC samples from each, yielding 7,000 MCMC samples
- upper stock reference point: the mean of the biomass estimates from 1956–2004
- lower reference point: lowest estimated biomass agreed upon as an undesirable state to be avoided, defined as estimated biomass in 1986
- 95% credible intervals
- Assessment in 2023 (DFO, 2024b)

Motivation
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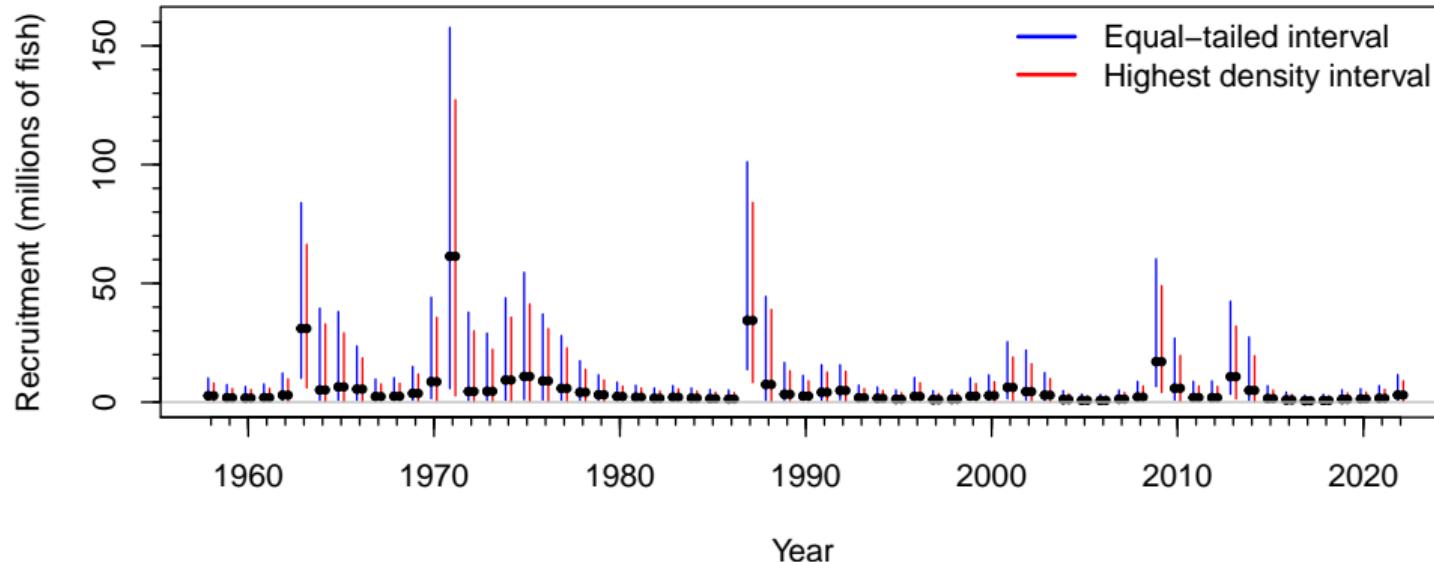
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Other species
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Moving window
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Summary
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Pacific Cod - recruitment



Motivation
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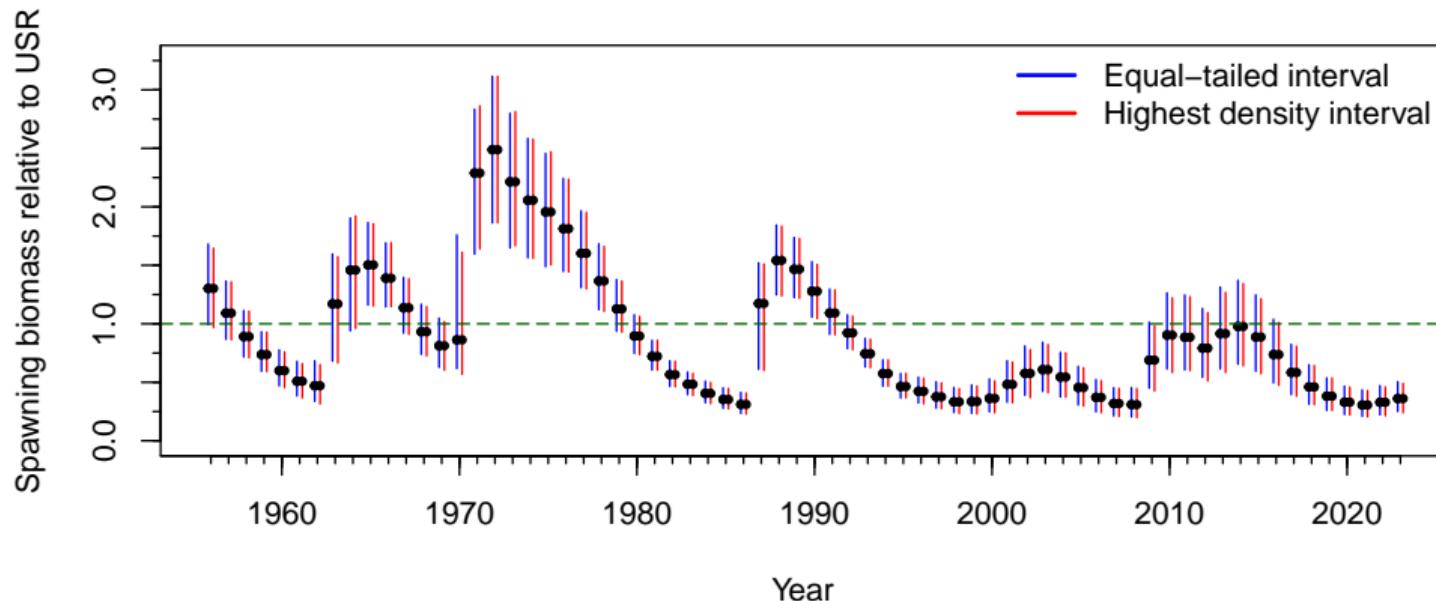
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Other species
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Moving window
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Summary
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Pacific Cod - spawning biomass relative to USR



Motivation
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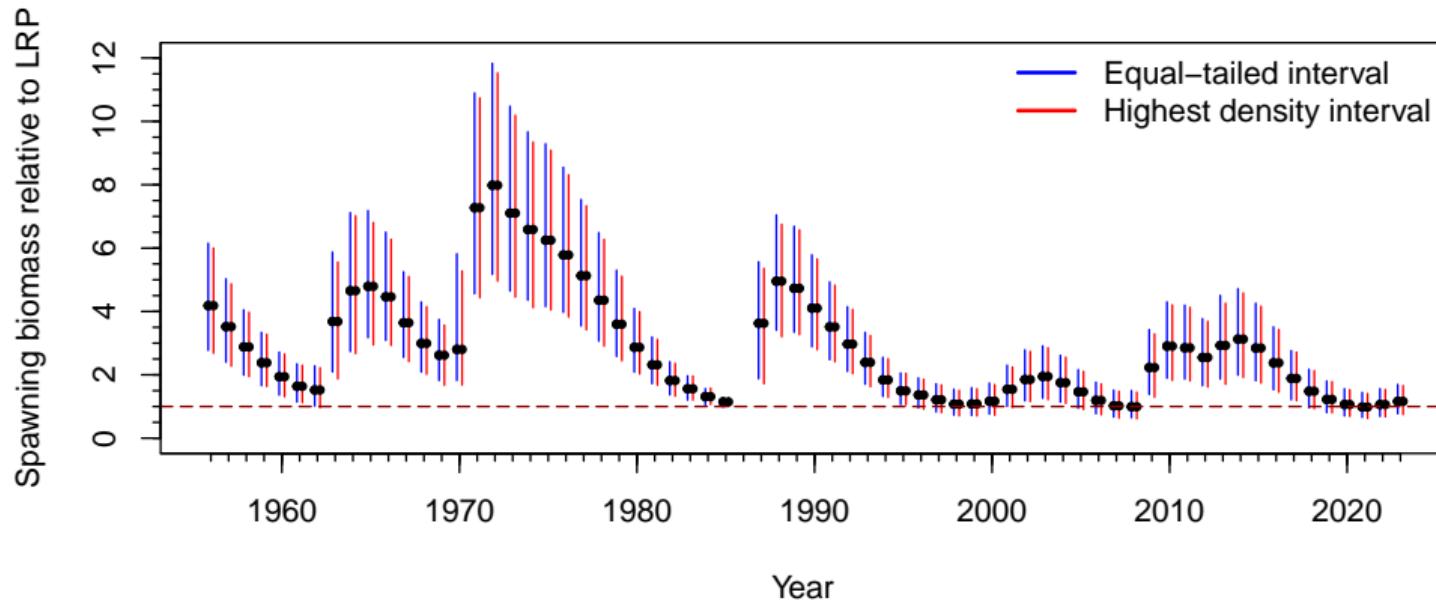
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Other species
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Summary
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Pacific Cod - spawning biomass relative to LRP



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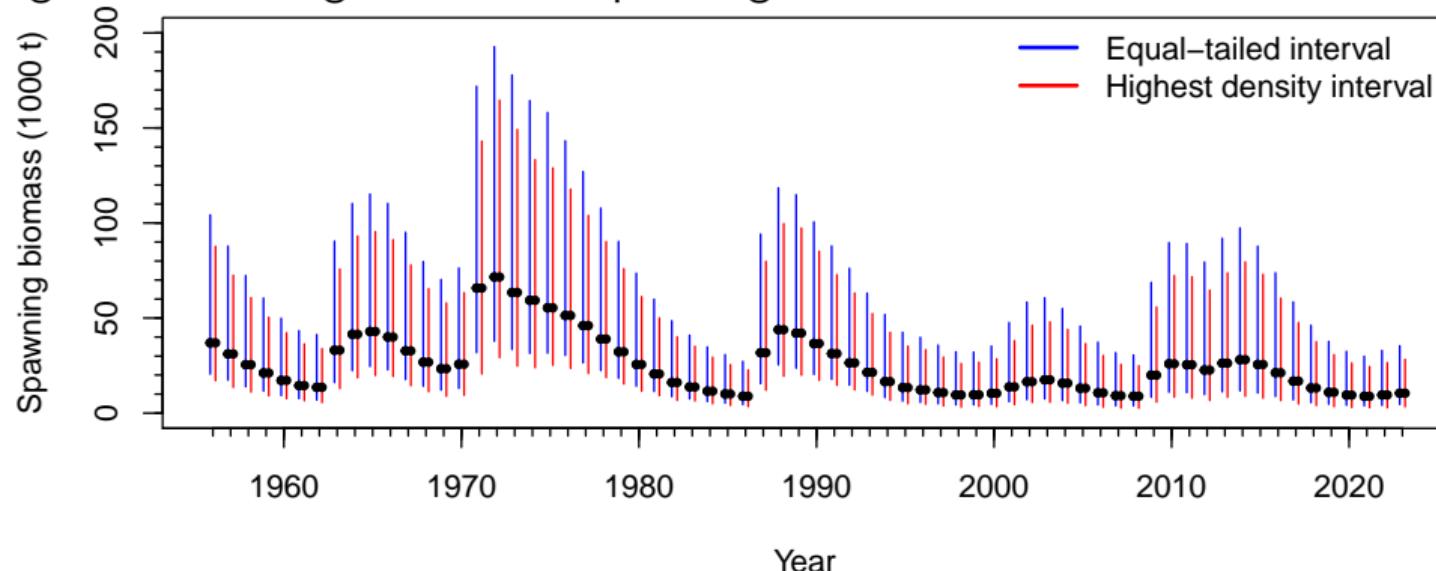
Other species
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Moving window
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Summary
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Pacific Cod - absolute spawning biomass

Given the symmetry for relative biomass, slightly surprising that the intervals do change when looking at **absolute** spawning biomass:



Motivation
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Other species
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Summary
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Equal-tailed intervals – calculation for usual approach

Equal-tailed interval based on 200 samples



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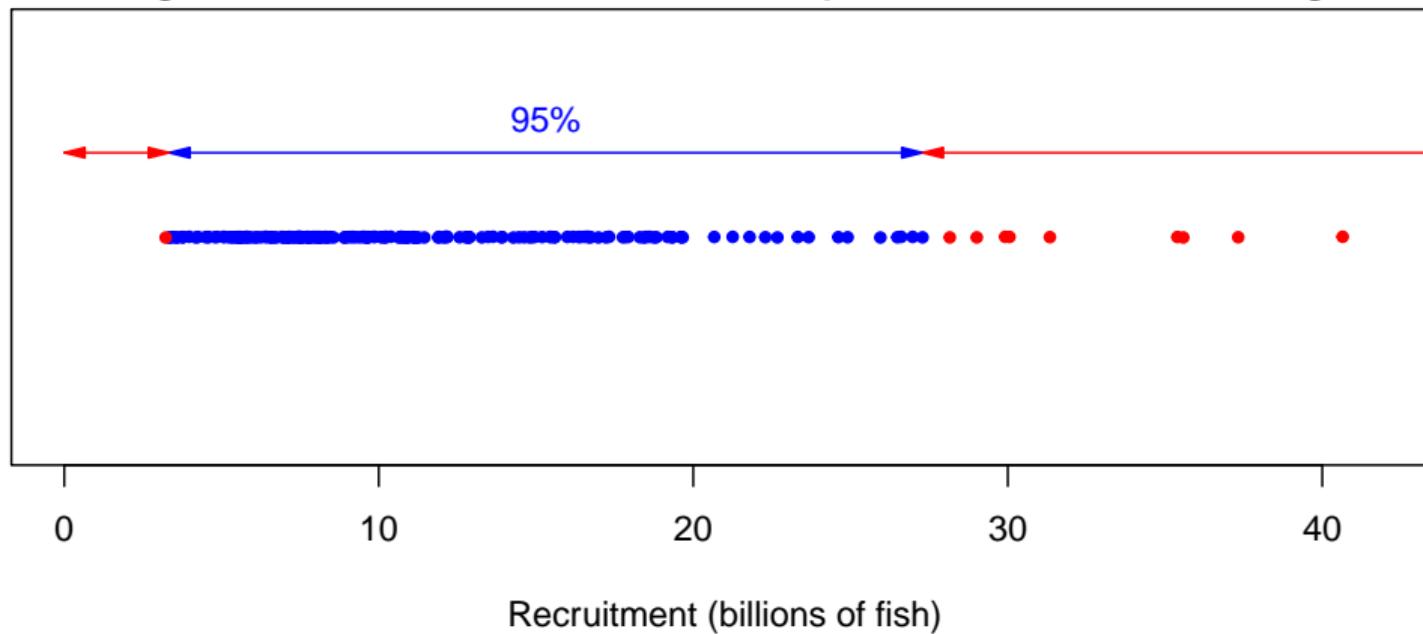
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 1 sample on the left, 9 on right



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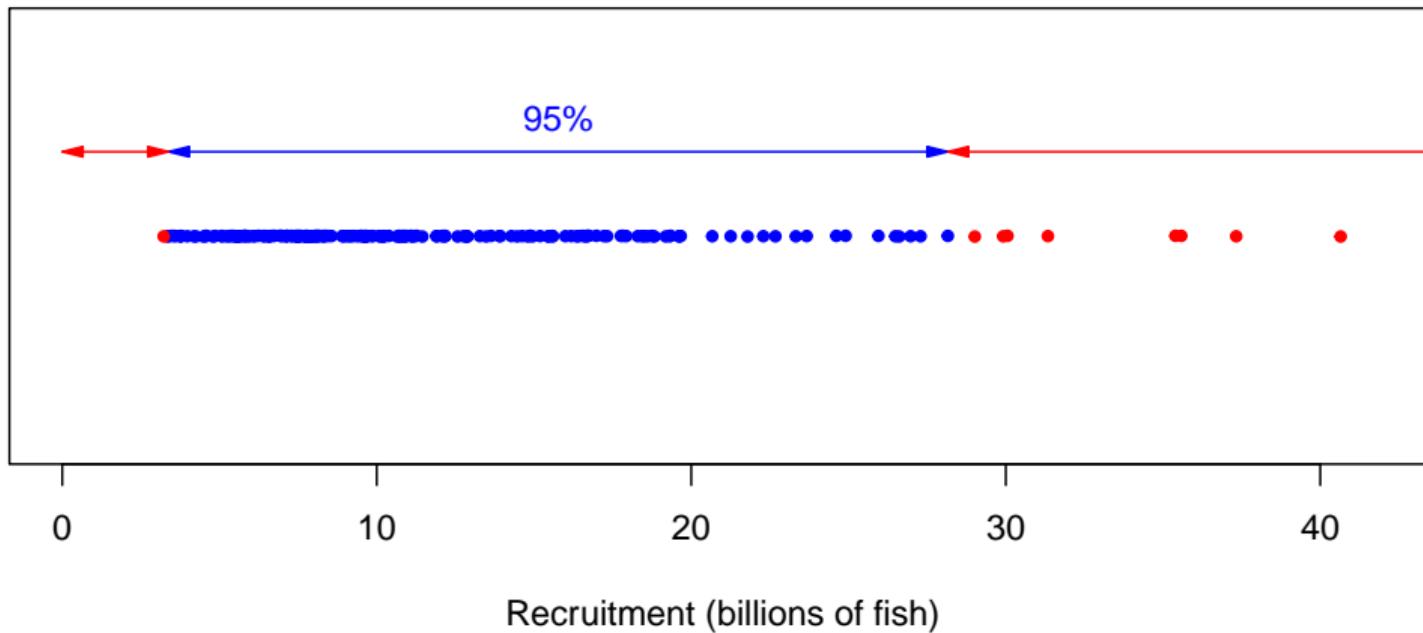
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 2 samples on the left, 8 on right



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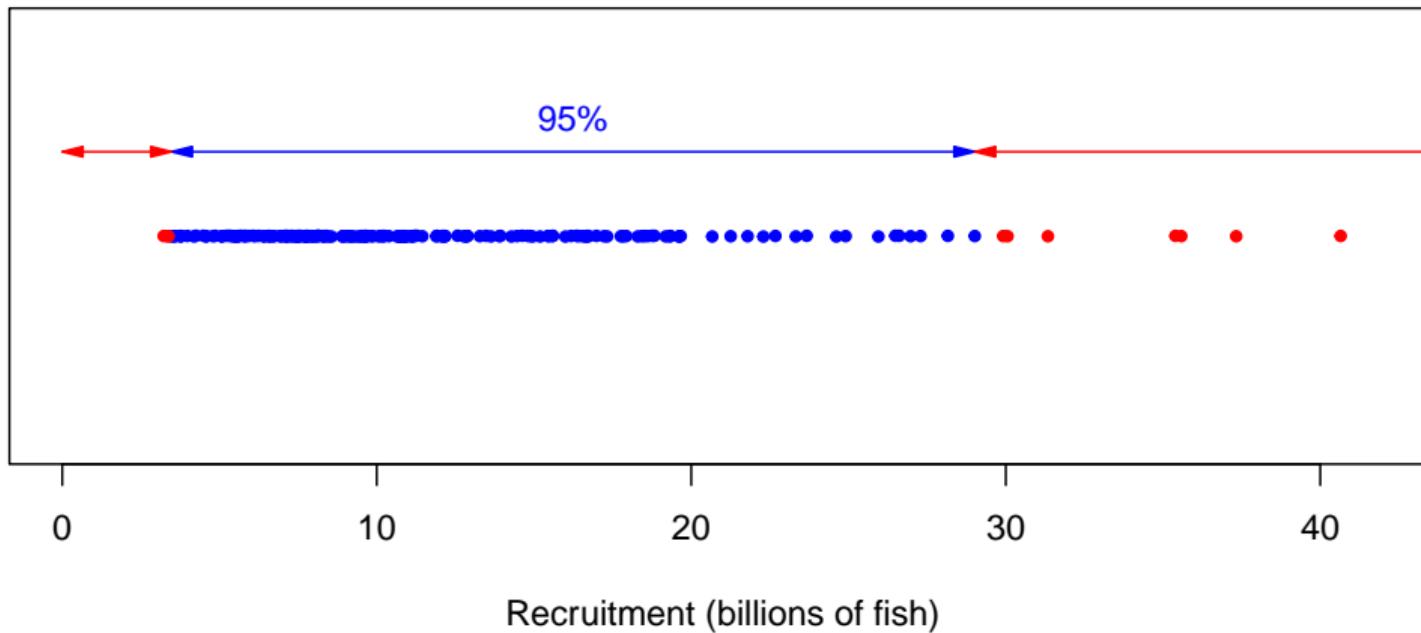
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 3 samples on the left, 7 on right



Motivation

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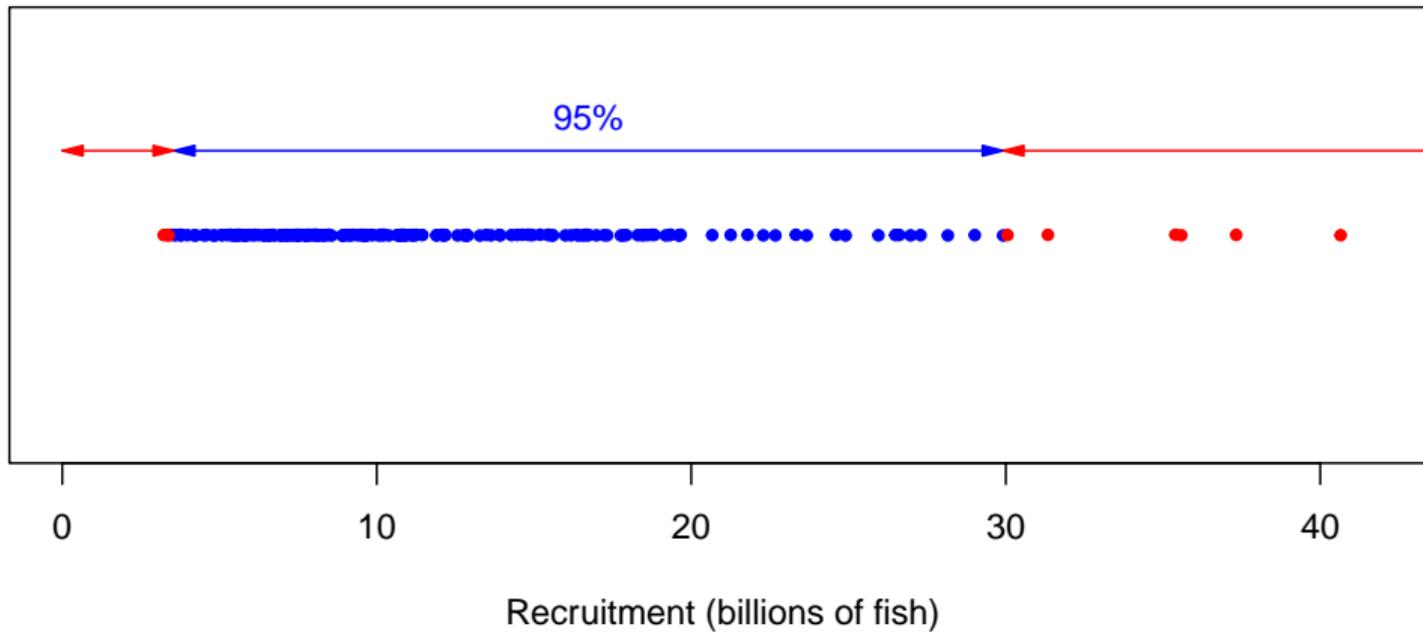
Other species
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Moving window

Summary

Highest density interval (HDI) – moving window approach

Moving window interval with 4 samples on the left,6 on right



Motivation
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ETI & HDI
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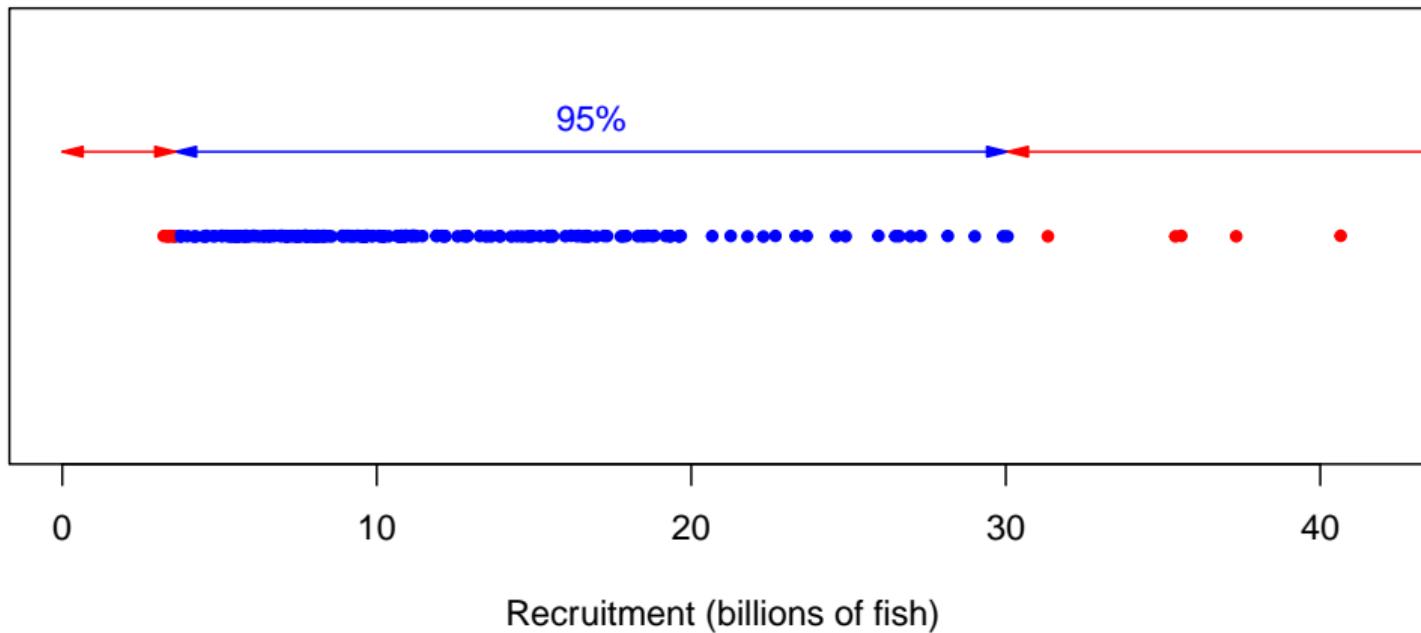
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 5 samples on the left,5 on right



Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 6 samples on the left, 4 on right



Motivation
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ETI
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HDI
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ETI & HDI
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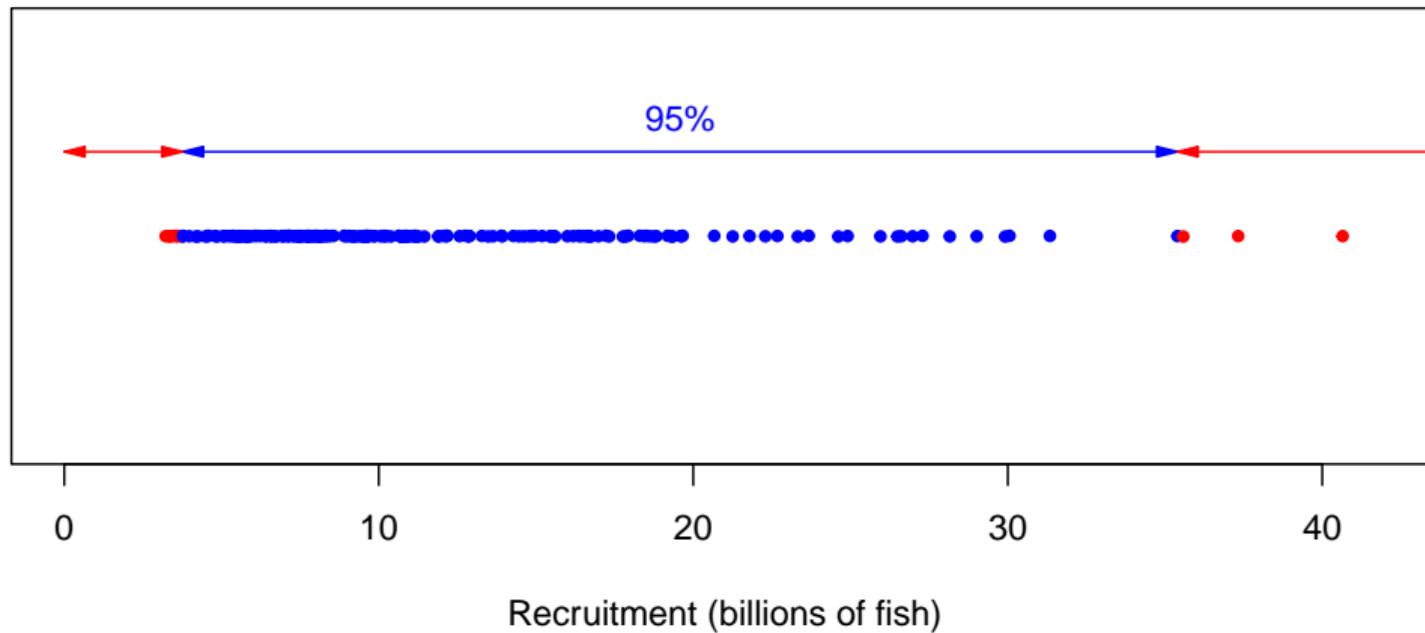
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 7 samples on the left,3 on right



Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 8 samples on the left,2 on right



Motivation
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ETI
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HDI
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ETI & HDI
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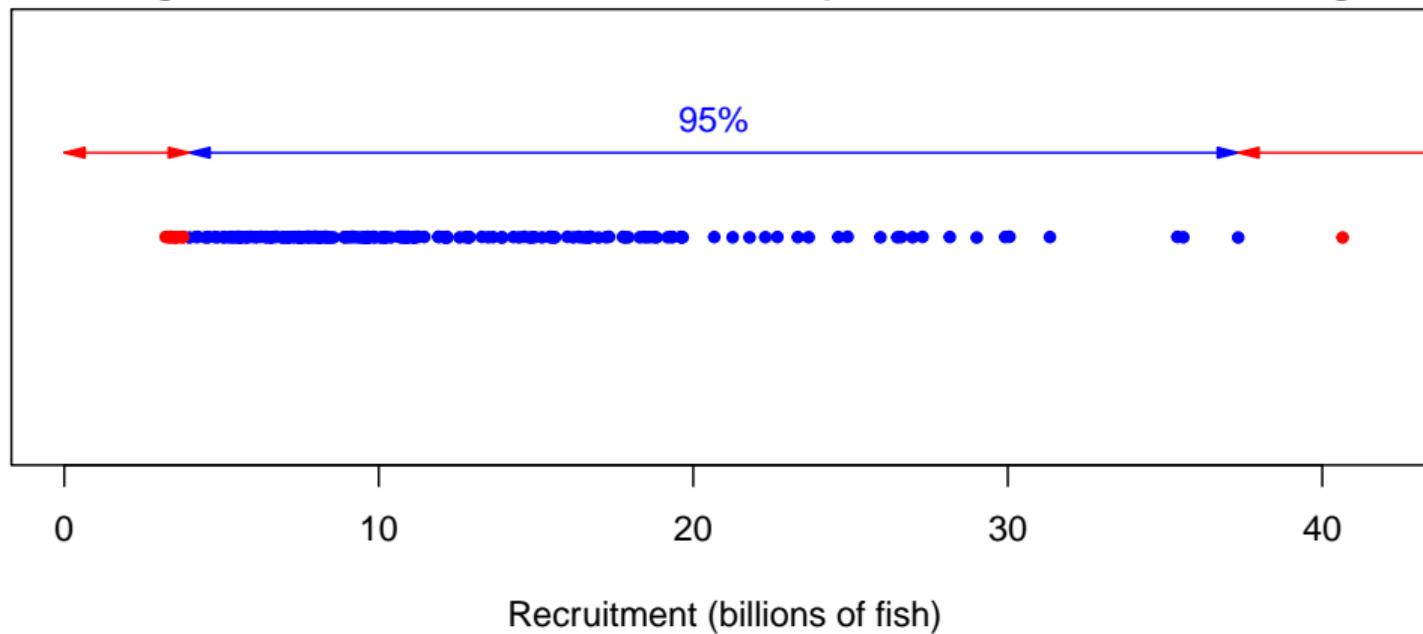
Other species
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Moving window
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Summary
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Highest density interval (HDI) – moving window approach

Moving window interval with 9 samples on the left, 1 on right



Motivation
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ETI
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HDI
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ETI & HDI
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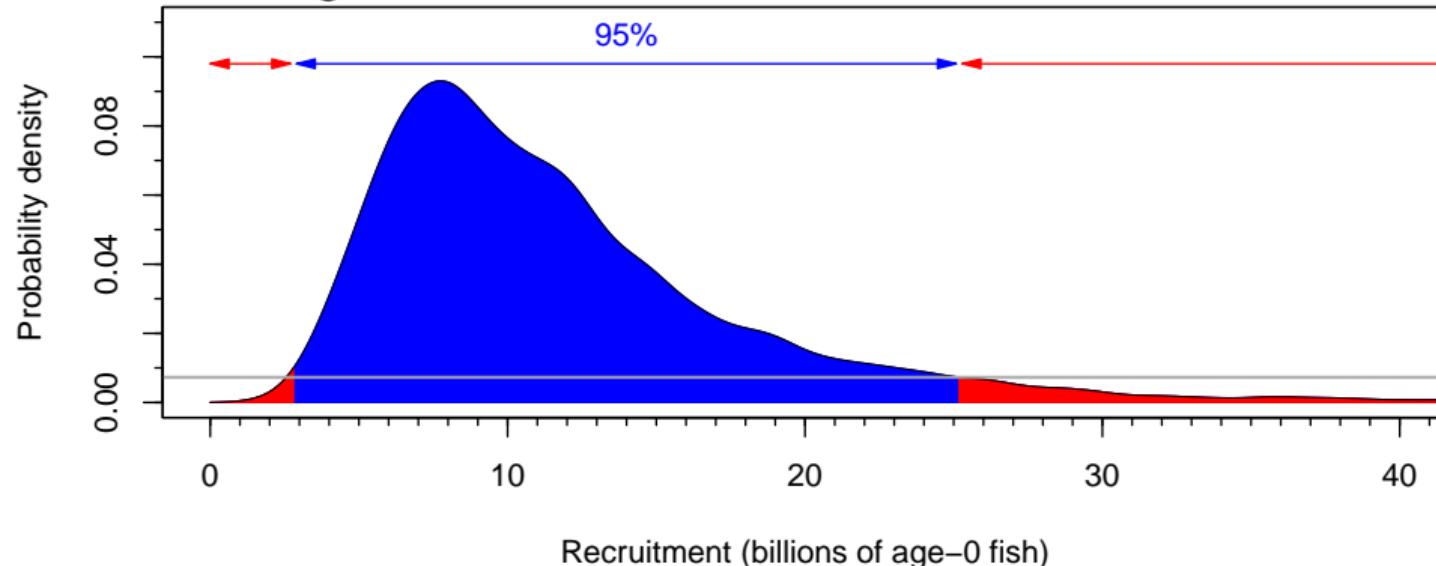
Other species
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Moving window
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Summary
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Highest density interval (HDI) – alternative approach

Horizontal line rising until area in blue is 95%. This is 95%:



Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Discussion

Occasional uses of HDIs in marine ecology include:

- estimates of global fisheries
- analysis of salmon migration*
- development of stock assessment methods*
- summaries of biological and environmental data relating to Atlantic Cod
- estimating population sizes of sharks and whales*
- **one example** in a fisheries stock assessment

Advantages of HDIs over ETIs not investigated or discussed.

*PBS authors: Freshwater et al. (2019), Fisch et al. (2019, 2022), Fisch & Bence (2020), Ford et al. (2014)

Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Discussion

In general, ETI previously recommended because:

- (i) it has a direct interpretation as the 2.5% and 97.5% percentiles.
- (ii) it is invariant to nonlinear transformations of the data.
- (iii) it is easier to compute.

Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Discussion

In general, ETI previously recommended because:

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Yes, but simplicity has downsides as shown earlier

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Yes, but usually quantities are defined on the scale of interest

Discussion

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Yes, but simplicity has downsides as shown earlier

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Yes, but usually quantities are defined on the scale of interest

- (iii) it is easier to compute.

Yes, but our new `hdiAnalysis` package helps, building upon `HDInterval` package

Thus, we recommend investigating the use of HDIs in stock assessments.

Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Summary

- results show expected narrower HDIs compared to ETIs
- consequences are stock-specific

Motivation
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ETI
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HDI
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ETI & HDI
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Other species
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Moving window
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Summary
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Summary

- results show expected narrower HDIs compared to ETIs
- consequences are stock-specific
- fundamentally, 95% HDI gives the **95% most likely values** rather than **middle 95%** from ETI
- former seems intuitively desirable, as does reducing perceived uncertainty

Summary

- results show expected narrower HDIs compared to ETIs
- consequences are stock-specific
- fundamentally, 95% HDI gives the **95% most likely values** rather than **middle 95%** from ETI
- former seems intuitively desirable, as does reducing perceived uncertainty
- presenting HDIs or ETIs may come down to a case-specific choice
- can have potential management implications
- we encourage **investigation** of potential use of HDIs in stock assessments
- also applies to other fields where skewed distributions arise

R package: hdiAnalysis on GitHub, reproduces all results and provides code and vignettes for users.

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- Jaclyn Cleary, Mackenzie Mazur, and Robyn Forrest for providing MCMC results
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