multimark: an R package for analysis of capture-recapture data consisting of multiple "non-invasive" marks

Brett T. McClintock¹

National Marine Mammal Laboratory

Alaska Fisheries Science Center NOAA National Marine Fisheries Service Seattle, Washington, U.S.A. ¹Email: brett.mcclintock@noaa.gov

RUNNING HEAD: multimark mark-recapture package

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Summary

- 1. I describe an open source R package, multimark, for estimation of survival and abundance from capture-mark-recapture data consisting of multiple "non-invasive" marks. Non-invasive marks include natural pelt or skin patterns, scars, and genetic markers that enable individual identification in lieu of physical capture, and thus apply to any species that can be individually identified from visual or genetic sampling surveys. multimark provides a means for combining and jointly analyzing encounter histories from multiple non-invasive sources that otherwise cannot be reliably matched (e.g., left- and right-sided photos of bilaterally asymmetrical individuals).
- 2. multimark is currently capable of fitting open population Cormack-Jolly-Seber (CJS) and closed population abundance models with two mark types using Bayesian Markov chain Monte Carlo (MCMC) methods.
- 3. Some package features include: (i) general model specification using formulas already familiar to most R users, (ii) ability to include temporal, behavioural, co-hort, and individual heterogeneity effects in detection and survival probabilities, (iii) Bayesian multimodel inference using reversible jump MCMC, and (iv) data simulation capabilities for power analyses and assessing model performance.
- 4. I demonstrate use of multimark using left- and right-sided encounter histories for bobcats (*Lynx rufus*) collected from remote single-camera stations in southern California. In this example, there is evidence of a behavioural effect (i.e., trap "happy" response) that is otherwise indiscernible using traditional single-sided analyses.
- 5. The package will be most useful to ecologists seeking to combine different sources

of mark-recapture data that are difficult (or impossible) to reliably reconcile, particularly with the sparse datasets typical of rare or elusive species for which non-invasive sampling techniques are most commonly employed.

Key-words Bayesian multimodel inference, capture-recapture, Cormack-Jolly-Seber (CJS), latent multinomial, mark-recapture, Markov chain Monte Carlo (MCMC), multiple lists, population size

1 Introduction

- 2 "Non-invasive" capture-recapture sampling techniques are becoming commonplace
- for monitoring animal populations (e.g., Hammond, 1990; Lukacs & Burnham, 2005;
- 4 O'Connell et al., 2010). Examples of non-invasive marks include natural pelt or
- 5 skin patterns, scars, and genetic markers that enable individual identification in
- 6 the absence of physical capture. Capture-recapture methods based on non-invasive
- marks have been applied to diverse taxa, including sharks (e.g., Holmberg et al.,
- 8 2008), reptiles (e.g., Nair et al., 2012), ursids (e.g., Dreher et al., 2007), felids (e.g.,
- ⁹ Karanth & Nichols, 1998; Ruell et al., 2009), and marine mammals (e.g., Hammond,
- 10 1990; Wilson et al., 1999; Madon et al., 2011). While non-invasive capture-recapture
- methods have many advantages related to financial cost and animal welfare, they also
- pose new difficulties such as animal misidentification (Wright et al., 2009; Yoshizaki
- et al., 2009; Link et al., 2010; Morrison et al., 2011) and the complexity of multiple
- types of marks (Corkrey et al., 2008; Madon et al., 2011; Bonner & Holmberg, 2013;
- ¹⁵ McClintock et al., 2013).
- Multiple marks can arise from sighting or camera surveys of species with natu-

ral mark patterns that are bilaterally asymmetrical (e.g., cetaceans, felids) or from multiple sources of non-invasive capture-recapture data being collected concurrently 18 (e.g., faecal DNA sampling and visual surveys). With multiple marks, an encounter history is produced for each individual and mark type, but there is typically no reliable means to match them (unless each mark type is simultaneously observed at least 21 once for every encountered individual). Because the number of unique individuals encountered must be known for standard capture-recapture analyses of population abundance (or related demographic parameters), the typical approach is to conduct 24 separate analyses for each mark type and compare the results (e.g., Wilson et al., 25 1999; Berrow et al., 2012; Nair et al., 2012). However, given that sample sizes (and precision) may be considerably reduced, this is not as efficient as conducting an inte-27 grated analysis utilizing encounter histories arising from all mark types (McClintock 28 et al., 2013). Additional costs of conducting separate analyses for each mark type 29 include a limited ability to explore models with behavioural or cohort effects, and, for capture-recapture models that condition on first encounter, a forfeiting of information from histories with the (apparent) first encounter occurring on the last sampling occasion. These limitations can be particularly important for the sparse datasets 33 typical of rare and elusive populations for which non-invasive sampling techniques 34 are most commonly employed. 35

Bonner & Holmberg (2013) and McClintock *et al.* (2013) recently developed methods for performing integrated analyses of capture-recapture data consisting of multiple non-invasive marks. However, to my knowledge, their approaches have yet to be applied by practitioners. This is certainly not due to a lack of appropriate data (e.g., Wilson *et al.*, 1999; Holmberg *et al.*, 2008; Madon *et al.*, 2011; Berrow *et al.*, 2012;

Nair et al., 2012), and is likely attributable to the mathematical and computational complexity of the models, as well as a lack of user-friendly software for implementing them. This is the motivation for multimark, an R (R Core Team, 2013) package for the analysis of capture-recapture data consisting of multiple non-invasive marks.

After providing some additional background on capture-recapture with multiple 45 marks, I briefly describe the models implemented in multimark. These currently include open population Cormack-Jolly-Seber (CJS) and closed population abundance models (e.g., Williams et al., 2002) with two mark types. Using real and simulated data for illustration, I provide an overview of the workflow for the pack-49 age and a new analysis of left- and right-sided encounter histories for bobcats (Lynx 50 rufus) collected from remote single-camera stations in southern California. Addi-51 tional information, including help files, data, examples, and package usage is avail-52 able by downloading the multimark package from CRAN (http://cran.r-project.org) 53 or github (https://github.com/bmcclintock/multimark).

55 2 Description

56 2.1 Background

Capture-recapture data are typically represented by a collection of encounter histories $\mathbf{Y} = \{\mathbf{y}_1, \mathbf{y}_2, \dots, \mathbf{y}_n\}$, where each element of $\mathbf{y}_i = \{y_{i,1}, y_{i,2}, \dots, y_{i,T}\}$ indicates whether individual i was detected $(y_{i,t} = 1)$ or not detected $(y_{i,t} = 0)$ on each of $t = 1, \dots, T$ sampling occasions. Typical analyses then proceed by formulating a likelihood conditional on the n unique individuals encountered (e.g., Williams et al., 2002). With two mark types, we instead have $\tilde{\mathbf{Y}}_m = \{\tilde{\mathbf{y}}_{m_1}, \tilde{\mathbf{y}}_{m_2}, \dots, \tilde{\mathbf{y}}_{m_{n_m}}\}$ for $m \in \{1, 2\}$, where each element of $\tilde{\mathbf{y}}_{m_i} = \{\tilde{\mathbf{y}}_{m_{i,1}}, \tilde{\mathbf{y}}_{m_{i,2}}, \dots, \tilde{\mathbf{y}}_{m_{i,T}}\}$ indicates individual

i was detected $(\tilde{y}_{m_{i,t}} = m)$ or not detected $(\tilde{y}_{m_{i,t}} = 0)$, and n_m is the number of unique individuals encountered for mark type m. We focus on situations where it is difficult (or impossible) to reliably match individuals from $\tilde{\mathbf{Y}}_1$ and $\tilde{\mathbf{Y}}_2$. In this case, although we know $n \leq n_1 + n_2$, n is nevertheless unknown and standard capture-recapture analysis methods cannot be reliably used for simultaneous inference using both sources of data.

Depending on the mark types, it may sometimes be possible to observe both marks 70 simulateneously. In this case, some of the encounter histories from $\tilde{\mathbf{Y}}_1$ and $\tilde{\mathbf{Y}}_2$ can 71 be matched to unique individuals with certainty. For example, suppose images were 72 collected during vessel-based line transect surveys of surfacing whales, where mark 73 type 1 corresponds to patch patterns on the left side and mark type 2 corresponds 74 to patterns on the right side. If an individual happens to be photographed on both sides simultaneously on at least one sampling occasion, then the true encounter 76 history for this individual would be known (i.e., left- and right-sided images could be matched). This results in an additional set of n_{known} observed encounter histories, $\mathbf{\tilde{Y}}_{known} = \left\{ \mathbf{\tilde{y}}_{known_1}, \mathbf{\tilde{y}}_{known_2}, \dots, \mathbf{\tilde{y}}_{known_{n_{known}}} \right\}$, consisting of histories that are known with certainty (Table 1). 80

In essence, multimark facilitates the joint analysis of type 1 ($\tilde{\mathbf{Y}}_1$), type 2 ($\tilde{\mathbf{Y}}_2$), and known encounter histories ($\tilde{\mathbf{Y}}_{known}$) while accounting for uncertainty in the number of unique individuals encountered using extensions of the methodology proposed by Bonner & Holmberg (2013) and McClintock *et al.* (2013). While the mathematical and computational details are complicated (and generally of little interest to ecologists), multimark performs these operations in the background and requires only simple data formatting and model specification formulas familiar to most R users.

Table 1. Latent encounter histories \mathbf{y} and the recorded histories $(\tilde{\mathbf{y}}_1, \tilde{\mathbf{y}}_2, \tilde{\mathbf{y}}_{known})$ they generate for T=2 sampling occasions and two mark types, where $\mathbf{y}=\{y_1,y_2\}$ for $y_t \in \{0,1,2,3,4\}$. Latent encounter histories are indexed by $j=1+\sum_{t=1}^T y_t 5^{T-t}$, where the encounter types indicate non-detection $(y_t=0)$, type 1 encounter $(y_t=1)$, type 2 encounter $(y_t=2)$, non-simultaneous type 1 and type 2 encounter $(y_t=3)$, and simultaneous type 1 and type 2 encounter $(y_t=4)$. If simultaneous encounters are possible, these result in some \mathbf{y} being completely observable (as indicated by $\tilde{\mathbf{y}}_{known}$).

\overline{j}	\mathbf{y}	$ ilde{\mathbf{y}}_1$	$ ilde{\mathbf{y}}_2$	$ ilde{\mathbf{y}}_{known}$
$\frac{j}{1}$	00			••
2	01	01		
3	02		02	
4	03	01	02	
5	04			04
6	10	10		
7	11	11		
8	12	10	02	
9	13	11	02	
10	14			14
11	20		20	
12	21	01	20	
13	22		22	
14	23	01	22	
15	24			24
16	30	10	20	
17	31	11	20	
18	32	10	22	
19	33	11	22	
20	34			34
21	40			40
22	41			41
23	42			42
24	43			43
25	44		••	44

$\mathbf{2.2}$ Models

multimark currently includes open population Cormack-Jolly-Seber (CJS) and closed population abundance models (e.g., Williams *et al.*, 2002). These Bayesian implementations are similar in spirit to the CJS model of Royle (2008) and the abundance model of King *et al.* (2015). Given the latent encounter histories (\mathbf{Y}) that generated the observed encounter histories ($\tilde{\mathbf{Y}}_1, \tilde{\mathbf{Y}}_2, \tilde{\mathbf{Y}}_{known}$), the likelihood for the CJS model with two mark types is

$$[\mathbf{Y} \mid \mathbf{p}, \boldsymbol{\delta}, \alpha, \boldsymbol{\phi}, \mathbf{Z}] \propto \prod_{i=1}^{n} \prod_{t=C_i+1}^{T} \pi_{i,t}$$
 (1)

$$\pi_{i,t} = \begin{cases} (1 - p_{i,t}) \, \phi_{i,t-1} z_{i,t} + (1 - \phi_{i,t-1}) \, (1 - z_{i,t}) & \text{if } y_{i,t} = 0 \text{ and } z_{i,t-1} = 1 \\ p_{i,t} \delta_1 \phi_{i,t-1} & \text{if } y_{i,t} = 1 \\ p_{i,t} \delta_2 \phi_{i,t-1} & \text{if } y_{i,t} = 2 \\ p_{i,t} \, (1 - \delta_1 - \delta_2) \, (1 - \alpha) \, \phi_{i,t-1} & \text{if } y_{i,t} = 3 \\ p_{i,t} \, (1 - \delta_1 - \delta_2) \, \alpha \phi_{i,t-1} & \text{if } y_{i,t} = 4 \\ 1 & \text{otherwise} \end{cases}$$

where $C_i \in \{1, ..., T\}$ is the time of first capture for individual i, $p_{i,t}$ is the detection probability for individual i during sampling occasion t, δ_m is the conditional probability of a type m encounter (given detection), α is the conditional probability of a simultaneous type 1 and type 2 encounter (given both mark types detected), $\phi_{i,t-1}$ is the survival probability between times t-1 and t, and $z_{i,t}$ is an indicator for whether individual i was alive ($z_{i,t} = 1$) or not ($z_{i,t} = 0$) during sampling occasion t. For added flexibility, p and ϕ are modeled using the probit link function:

$$\Phi\left(p_{i,t}\right) = \mathbf{x}_t^{p'} \boldsymbol{\beta}^p + z_i^p$$

$$\Phi\left(\phi_{i,t}\right) = \mathbf{x}_{t}^{\phi'} \boldsymbol{\beta}^{\phi} + z_{i}^{\phi}$$

where $\Phi()$ the cumulative distribution function of the standard normal density, \mathbf{x}_t^p and \mathbf{x}_t^ϕ are row t of the design matrices for p and ϕ , $\boldsymbol{\beta}^p$ and $\boldsymbol{\beta}^\phi$ are the corresponding regression coefficients, and $z_i^p \sim \mathcal{N}\left(0, \sigma_{z^p}^2\right)$ and $z_i^\phi \sim \mathcal{N}\left(0, \sigma_{z^\phi}^2\right)$ are individual-level effects. The probit link is implemented for CJS models in multimark because it facilitates a Gibbs sampler in the spirit of Albert & Chib (1993) and Laake et~al. (2013).

Similarly, the likelihood for the closed population abundance model with two mark types is

$$[\mathbf{Y} \mid \mathbf{p}, \boldsymbol{\delta}, \alpha, \mathbf{N}] \propto \frac{1}{(p^*)^n} \prod_{i=1}^n \prod_{t=1}^T \pi_{i,t} \times \text{Binomial}(n; N, p^*)$$
 (2)

$$\pi_{i,t} = \begin{cases} (1 - p_{i,t}) & \text{if } y_{i,t} = 0\\ p_{i,t} \delta_1 & \text{if } y_{i,t} = 1\\ p_{i,t} \delta_2 & \text{if } y_{i,t} = 2\\ p_{i,t} \left(1 - \delta_1 - \delta_2\right) \left(1 - \alpha\right) & \text{if } y_{i,t} = 3\\ p_{i,t} \left(1 - \delta_1 - \delta_2\right) \alpha & \text{if } y_{i,t} = 4\\ 1 & \text{otherwise} \end{cases}$$

where N is the population size, and p^* is the probability that a randomly selected individual is detected at least once. For added flexability, p is modeled using the logit link function:

$$logit (p_{i,t}) = \mathbf{x}_t^{p'} \boldsymbol{\beta}^p + z_i^p$$

such that

$$p^* = 1 - \int_{-\infty}^{\infty} \prod_{t=1}^{T} \left(1 - \frac{1}{1 + \exp\left(-(\mathbf{x}_t^{p'}\boldsymbol{\beta}^p + z^p)\right)} \right) \mathcal{N}\left(z^p; 0, \sigma_{z^p}^2\right) dz^p$$

Although a Gibbs sampler has been proposed for closed population models using the probit link and a complete data likelihood (McClintock *et al.*, 2014), this does not

Table 2. Summary of three different types of multiple-mark data. The data differ in terms of the latent encounter types (y_t) that are possible based on the conditional probability of a simultaneous type 1 and type 2 encounter, $\alpha = \Pr(y_t = 4|y_t = 3 \text{ or } y_t = 4)$.

Data type	y_t	Constraints
"never"	$\{0, 1, 2, 3\}$	$\alpha = 0$
"sometimes"	$\{0, 1, 2, 3, 4\}$	$0 < \alpha < 1$
"always"	$\{0, 1, 2, 4\}$	$\alpha = 1$

apply to the "semi-complete" data likelihood in Eq. 2 (hence the traditional logit link is used). The primary utility of multimark is finding the set of latent encounter histories that are feasible given the observed encounter histories (sensu Link et al., 2010; Bonner & Holmberg, 2013; McClintock et al., 2013, 2014). Given a feasible set of latent encounter histories, fitting capture-recapture models such as Eqs. 1 or 2 is relatively straightforward.

3 Workflow

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112 3.1 Data formatting

There are three types of multiple-mark data that can be analyzed with multimark. 113 These are the "never", "sometimes", and "always" data types, and they are named 114 based on their respective probabilities of a simultaneous type 1 and type 2 encounter 115 (Table 2). An example of the "never" data type is provided with multimark and 116 includes 23 left-sided (\mathbf{Y}_1) and 23 right-sided (\mathbf{Y}_2) encounter histories for bobcats 117 (Lynx rufus) collected from remote single-camera stations in southern California over 118 T=8 sampling periods between July 2006 and January 2007 (McClintock et al., 119 2013; Alonso et al., 2015). 120

multimark expects observed encounter history data to be a matrix with rows

corresponding to individuals and columns corresponding to sampling occasions. Because the bobcat data were collected from single-camera stations, simultaneous leftand right-sided encounters were not possible; hence $\alpha = 0$ and the rows consist of either 0's and 1's or 0's and 2's:

- > library(multimark)
- > data(bobcat)
- > head(bobcat)

	occ1	occ2	occ3	occ4	occ5	occ6	occ7	occ8
ID2	0	0	0	0	0	1	1	0
ID3	0	0	1	0	1	0	0	0
ID4	0	0	0	0	1	0	0	0
ID6	1	0	0	0	0	0	0	0
ID7	0	0	1	0	0	0	0	1
ID8	0	1	0	0	0	0	0	0

> tail(bobcat)

	occ1	occ2	occ3	occ4	occ5	occ6	occ7	occ8
ID49	0	0	2	0	0	0	0	0
ID50	0	0	2	0	0	0	0	0
ID51	0	0	0	2	0	0	0	0
ID52	0	0	0	0	2	0	0	0
ID53	0	0	0	0	0	2	0	0
ID54	0	0	0	0	0	0	2	0

The ordering of the rows is unimportant; the package automatically recognizes which histories belong to $\tilde{\mathbf{Y}}_1$, $\tilde{\mathbf{Y}}_2$, and, if applicable, $\tilde{\mathbf{Y}}_{known}$.

The multimark function *processdata()* performs all additional data formatting.

The basic inputs are the matrix of observed encounter histories (*Enc.Mat*) and the data type (*data.type*):

> bobcatsetup <- processdata(Enc.Mat=bobcat,data.type="never")

This creates an object of class multimarksetup that includes everything needed for 131 model fitting and further analysis. In particular, processdata() calculates all of the 132 necessary ingredients for identifying the feasible set of latent encounter histories (for 133 technical details see Bonner & Holmberg, 2013; McClintock et al., 2013). There is 134 also a feature enabling designation of individual encounter histories as known with 135 certainty despite no simultaneous type 1 and type 2 detections (i.e., $y_{i,t} \neq 4 \ \forall t$), a situation that can arise from a previous physical capture or concurrent telemetry 137 study (e.g., McClintock et al., 2013). This feature can also be used to "trick" the 138 package to perform analyses with traditional capture-recapture data with a single 139 mark type. 140

$_{\scriptscriptstyle 11}$ 3.2 Model fitting

The package currently includes functions multimarkCJS() and multimarkClosed()
for fitting CJS and closed population models, respectively. Use of these functions is
perhaps best explained by example. To fit a simple closed population model assuming
constant detection probability using the default settings:

```
> bobcat.dot <- multimarkClosed(mms=bobcatsetup,
+ mod.p=~1)</pre>
```

Equivalently, *Enc.Mat* and *data.type* can be provided in lieu of the *mms* argument.

In this case, processdata() is called from within multimarkClosed():

```
> bobcat.dot <- multimarkClosed(Enc.Mat=bobcat,data.type="never",
+ mod.p=~1)</pre>
```

This creates a list, bobcat.dot, containing the MCMC output for the model

(bobcat.dot\$mcmc). The MCMC output is of class mcmc, which should be familiar

to users of the R package coda (Plummer et al., 2006):

> summary(bobcat.dot\$mcmc)

Iterations = 2001:12000
Thinning interval = 1
Number of chains = 1
Sample size per chain = 10000

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

	Mean	SD	Naive SE	Time-series SE
<pre>pbeta[(Intercept)]</pre>	-1.3632	0.25177	0.0025177	0.015807
N	35.5843	5.29665	0.0529665	0.247142
delta_1	0.3768	0.07704	0.0007704	0.008827
delta_2	0.3935	0.07748	0.0007748	0.008153

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
<pre>pbeta[(Intercept)]</pre>	-1.8588	-1.5329	-1.3626	-1.1870	-0.8876
N	27.0000	32.0000	35.0000	39.0000	48.0000
delta_1	0.2316	0.3231	0.3762	0.4291	0.5313
delta_2	0.2467	0.3398	0.3925	0.4459	0.5489

> coda::effectiveSize(bobcat.dot\$mcmc)

<pre>pbeta[(Intercept)]</pre>	N	delta_1	delta_2
253.70774	459.31285	76.16803	90.32521

- Here we can see posterior summaries for the default monitored parameters $(\beta^p, N, \delta_1, \delta_2)$.
- Based on the effective sample sizes, it's clear that the default chain length is inade-
- quate for this example; a typical "rule of thumb" is effective sample sizes > 4000 for
- all quantities of interest.
- Other common models for detection probability can be easily specified using formulas for mod.p, including shorthands for time variation $(mod.p = \tilde{t}ime)$, temporal trends $(mod.p = \tilde{t}ime)$, behavioural response to first capture $(mod.p = \tilde{c})$,

```
and individual heterogeneity (mod.p = \tilde{h}). Additive or interaction terms can be in-
    cluded (e.g., mod.p = \tilde{t}ime + c + h, mod.p = \tilde{T}ime + I(Time^2), mod.p = \tilde{t}ime^*c). User-
159
   specified temporal covariates in detection probability can also be used:
    > dummy <- rnorm(ncol(bobcat)) # some fake temporal covariates</pre>
      bobcatsetup <- processdata(Enc.Mat=bobcat,data.type="never",
                               covs=data.frame(cov1=dummy))
    > bobcat.dummy_h <- multimarkClosed(mms=bobcatsetup,
                               mod.p = cov1+h,
    +
                               parms=c("pbeta","N","delta","sigma2_zp"))
    +
    The covs argument is a data frame used to enter discrete- or continuous-valued
161
    temporal covariates, and parms specifies the parameters to monitor.
162
       There are currently two options for specifying models for \delta, the default mod.delta = type
163
    (i.e., \delta_1 \neq \delta_2), and mod.delta = 1 (i.e., \delta_1 = \delta_2). There are many additional argu-
164
    ments for specifying the number (nchains) and length (iter) of chains, including
165
    burn-in and adaptive periods. For potential improvements in mixing, the number of
166
    "moves" used to update the feasible set of latent encounter histories at each iteration
167
    can be user specified (maxnumbasis; see Appendix S1). The default priors are "un-
168
    informative", but user-specified priors can be used for each parameter. Initial values
169
    can be automatically generated or user specified for each parameter.
170
       The function multimarkCJS() works in exactly the same fashion, with the only
171
    notable difference being specification of models for \phi (in addition to p and \delta). Al-
172
    though CJS-specific data are not included with multimark, data can be simulated
    using the sim data CJS() function (or sim data Closed() for closed populations):
    > CJSdata <- simdataCJS(N=100,noccas=7,pbeta=-0.25,phibeta=1,delta_1=0.2,</pre>
                     delta_2=0.5,alpha=0.5,sigma2_zphi=0.25,data.type="sometimes")
```

> Enc.Mat <- CJSdata\$Enc.Mat

> head(Enc.Mat)

```
[,1] [,2] [,3] [,4] [,5] [,6] [,7]
[1,]
                   0
                        0
                                        0
             1
[2,]
                   0
                             0
                                        0
        4
[3,]
             0
                   0
                        1
                             1
                                   0
                                        0
        1
[4,]
        0
             0
                   0
                        0
                             1
                                        0
[5,]
        1
             0
                   0
                        0
                             0
                                   0
                                        0
        2
                   0
                        0
                             0
                                        0
[6,]
             0
                                   0
> CJSsetup <- processdata(Enc.Mat=Enc.Mat,data.type="sometimes")</pre>
> CJS.dot.h <- multimarkCJS(mms=CJSsetup,</pre>
+
                 mod.p=~1,mod.delta=~type,mod.phi=~h,
                 parms=c("pbeta", "delta", "alpha", "phibeta", "sigma2_zphi"),
+
                 nchains=2,iter=45000,burnin=5000)
> summary(CJS.dot.h$mcmc)
Iterations = 5001:45000
Thinning interval = 1
Number of chains = 2
Sample size per chain = 40000
```

 Empirical mean and standard deviation for each variable, plus standard error of the mean:

```
SD Naive SE Time-series SE
                        Mean
pbeta[(Intercept)]
                     -0.3114 0.11386 0.0004025
                                                    0.0027095
phibeta[(Intercept)]
                      1.2668 0.19871 0.0007026
                                                    0.0056590
alpha
                      0.5101 0.10517 0.0003718
                                                    0.0017993
                      0.3381 1.96565 0.0069496
sigma2_zphi
                                                    0.2490295
delta_1
                      0.2455 0.04684 0.0001656
                                                    0.0009793
delta_2
                      0.5218 0.05137 0.0001816
                                                    0.0007298
```

2. Quantiles for each variable:

```
25%
                                                75%
                      2.5%
                                        50%
                                                      97.5%
pbeta[(Intercept)]
                  -0.531093 -0.389086 -0.31272 -0.23533 -0.08282
phibeta[(Intercept)]
                   0.909615 1.136389 1.25806 1.38734 1.68459
alpha
                   sigma2_zphi
                   0.002876 0.007975 0.01665 0.04837 3.16274
delta_1
                   0.157869   0.213062   0.24398   0.27639   0.34106
delta_2
                   0.420641 0.487297 0.52198 0.55657 0.62187
```

An additional feature for multimarkCJS() is simple specification of cohort effects for $p \pmod{p="age}$ and $\phi \pmod{phi="age}$, which is useful for investigating structure related to age (or time of first capture).

¹⁷⁸ 3.3 Further analysis

While the coda package can be used to summarize, plot, and assess convergence of MCMC samples from multimarkClosed() and multimarkCJS(), several additional functions are available for further analysis. Because link functions are used for p and ϕ , the functions getprobsClosed() and getprobsCJS() provide estimates on the real scale:

```
> bobcat.c <- multimarkClosed(mms=bobcatsetup,mod.p=~c)</pre>
```

- > pc <- getprobsClosed(bobcat.c)</pre>
- > summary(pc[,c("p[1]","c[2]")])

Iterations = 2001:12000
Thinning interval = 1
Number of chains = 1

Sample size per chain = 10000

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

```
Mean SD Naive SE Time-series SE p[1] 0.1317 0.05434 0.0005434 0.004925 c[2] 0.2519 0.05510 0.0005510 0.004527
```

2. Quantiles for each variable:

```
2.5% 25% 50% 75% 97.5% p[1] 0.03909 0.09228 0.1253 0.1656 0.2501 c[2] 0.15227 0.21297 0.2496 0.2884 0.3641
```

Here, p[1] and c[2] refer to the probabilities of capture and recapture at times t=1 and t=2, respectively.

Based on Barker & Link (2013), Bayesian multimodel inference using reversible jump MCMC is implemented through the functions multimodelClosed() and multimodelCJS(). Using this approach, models are first run individually and a Gibbs sampler explores the model space using the individual model MCMC output. All that must be provided to the multimodel inference functions is an object of class multimarksetup and a list containing the output from at least two models. The models must have the same number and length of MCMC chains, and all model parameters must be monitored (this is accomplished by setting parms="all"):

The list bobcat.M includes RJMCMC output (bobcat.M\$rjmcmc) for parameters common to all models (which can be specified using the argument monparms) and posterior model probabilities (bobcat.M\$pos.prob). Other arguments for multimodelCJS() and multimodelCJS() include prior model probabilities (modprior) and user-specified proposal distributions for moving between models.

$_{199}$ 4 Example

I will now provide results from a new closed population analysis of the bobcat data performed in multimark. Previous analyses of these data include McClintock et al. (2013), who performed an integrated analysis but for a limited model set that did not include behavioural or individual effects, and Alonso et al. (2015), who performed

standard single-sided analyses that could not investigate behavioural effects to first capture. Using multimark, it is possible to conduct a more complete analysis using both left- and right-sided encounter histories that includes no effects, temporal effects, behavioural effects, and indivdual effects in detection probability. I also investigated two models for δ ($\delta_1 \neq \delta_2$ and $\delta_1 = \delta_2$) because it is reasonable to suspect that the conditional probabilities of left- and right-sided encounters are similar.

Fitting all possible additive combinations yielded 16 models using the default "non-informative" priors for multimarkClosed():

$$eta^p \sim \mathcal{N}(0, 1.75)$$
 $oldsymbol{\delta} \sim \begin{cases} \operatorname{Beta}(1, 1) & \text{if } \delta_1 = \delta_2 \\ \operatorname{Dirichlet}(1, 1, 1) & \text{if } \delta_1 \neq \delta_2 \end{cases}$
 $z_i^p \sim \mathcal{N}\left(0, \sigma_{z^p}^2\right)$
 $\sigma_{z^p} \sim \operatorname{half-Cauchy}(25)$
 $N \propto \frac{1}{N}$

With 2 chains each consisting of 2 million iterations (with thinning every 20 iterations to reduce memory requirements), the simplest models required 12 mins on a machine 213 running Windows 7 (3.4GHz Intel Core i7, 16GB RAM), while the more complicated 214 models including time variation required at most 2 hrs. These relatively fast run times 215 are attributable to multimark's parallel processing of MCMC algorithms written in 216 the C programming language (Kernighan & Ritchie, 1988). Bayesian multimodel 217 inference was performed with multimodelClosed() using the default equal prior model 218 weights, where 300000 iterations for each chain required 3 hrs. The longer run time 219 for multimodelClosed() owes to the number of models and the RJMCMC algorithm 220

being written entirely in R.

Models including a positive behavioural response to first capture accounted for 0.51 of the posterior model weight, while models including $\delta_1 = \delta_2$ accounted for 0.78 of posterior model weight (Table 3). Model-averaged posterior modes were N=34 (HPDI: 25-99; Fig. 1) for population abundance, p=0.15 (HPDI: 0.04-0.28) for capture probability, and c=0.21 (HPDI: 0.07-0.33) for recapture probability. With $\delta_1 = \delta_2 = 0.41$ (HPDI: 0.31-0.5) based on the model with the highest posterior probability, both-sided encounters were relatively infrequent for these data $(1-\delta_1-\delta_2)$ $\delta_2 = 0.17$).

5 Discussion

243

I have described some of the key features of multimark, a new R package for the 231 analysis of capture-recapture data with multiple non-invasive marks. The package 232 adds to the growing toolbox of freely-available software for the analysis of non-spatial 233 (e.g., White & Burnham, 1999; Choquet et al., 2009; Laake, 2013; Laake et al., 2013) and spatial (e.g., Gopalaswamy et al., 2012; Efford, 2015) capture-recapture data, but it is the first to combine otherwise irreconcilable encounter histories arising from 236 multiple mark types. Although initially developed for integrated analyses of left- and 237 right-sided images for bilaterally asymmetrical species, the package can be used to 238 jointly analyze data arising from any two types of marks. For example, multimark 239 could be used to integrate an analysis of encounter histories arising from genetic 240 (e.g., hair or faecal) and visual (e.g., photo-ID) detections (sensu Madon et al. 2011; 241 but see Bonner 2013). 242

multimark currently includes open population CJS and closed population models,

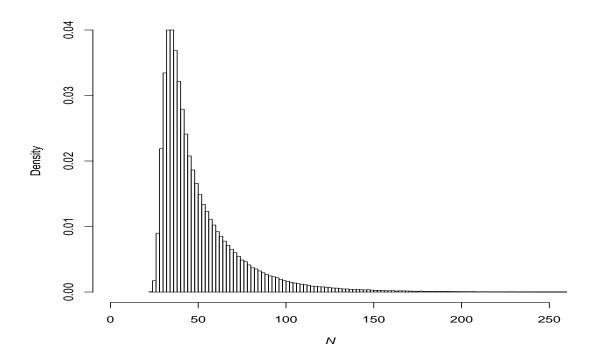


Figure 1. Model-averaged posterior distribution of population abundance (N) for the bobcat data.

Model	PMM	N	HPDI	ESS	GRB
$p(\tilde{c}) delta(\tilde{1})$	0.30	37	27-89	38769	1.00
$p(^{\sim}1)delta(^{\sim}1)$	0.23	33	27 - 46	51133	1.00
$p(\tilde{h})delta(\tilde{1})$	0.15	48	28-113	12795	1.00
$p(^c + h)delta(^1)$	0.09	49	28-144	19192	1.00
$p(\tilde{c})delta(\tilde{t}ype)$	0.09	38	27-89	37853	1.00
$p(^{\sim}1)delta(^{\sim}type)$	0.07	33	27 - 46	52354	1.00
$p(\tilde{h})delta(\tilde{type})$	0.04	46	28-113	13214	1.00
$p(\tilde{c} + h)delta(\tilde{t}ype)$	0.03	49	29-143	19525	1.00
$p(\tilde{time} + h)delta(\tilde{1})$	0.00	48	28-115	14781	1.00
$p(\tilde{time}) delta(\tilde{1})$	0.00	32	25 - 44	42386	1.00
$p(^c + time + h)delta(^1)$	0.00	45	27 - 115	20273	1.00
$p(^c + time) delta(^1)$	0.00	33	24 - 76	36202	1.00
$p(\tilde{time} + h)delta(\tilde{type})$	0.00	47	28-115	12824	1.00
$p(^c + time + h)delta(^type)$	0.00	44	28 - 115	20761	1.00
$p(\tilde{time})delta(\tilde{type})$	0.00	33	26-44	42781	1.00
$p(^c + time)delta(^type)$	0.00	33	24-76	35808	1.00

Table 3. Posterior model probabilities (PMM) and abundance estimates for the bobcat data. Summaries include posterior modes (N), 95% highest posterior density intervals (HPDI), effective sample sizes (ESS), and Gelman-Rubin-Brooks diagnostics (GRB) for N. Models for detection probability (p) included no effects (~1), behavioural effects (~c), time effects (~time), and individual effects (~h). Models for the conditional probability of a left- or right-sided encounter (delta) included $\delta_1 = \delta_2$ (~1) and $\delta_1 \neq \delta_2$ (~type).

with functions for derived parameters (e.g., ϕ , p) and Bayesian multimodel inference. Relative to previous applications using multiple marks (Bonner & Holmberg, 2013; McClintock *et al.*, 2013), the relatively fast computation times of the package are attributable to its use of "semi-complete" data likelihoods (King *et al.*, 2015), parallel processing, and MCMC algorithms written in C (instead of R). Because parallel processing relies on the parallel package (R Core Team, 2013), first-time Windows and OS X users can expect a firewall pop-up dialog box asking if an R process should accept incoming connections. Memory requirements are minimized by conditioning on the observed encounter histories when identifying the feasible set of latent encounter histories. To facilitate better mixing, multimark extends the MCMC algorithms proposed by Bonner & Holmberg (2013) and McClintock et al. (2013, 2014) by avoiding latent encounter history proposals with negative frequencies in a manner that requires no proposal tuning (see Appendix S1 for details).

Many potentially desirable extensions to multimark are possible. These include 257 a broader suite of capture-recapture models, such as multi-state and robust design 258 models (e.g., Williams et al., 2002). In addition to individual-level heterogeneity, 259 "random effect" distributions for temporal or user-specified covariates could also be 260 incorporated (e.g., Laake et al., 2013). More general modelling formulae for δ and α 261 would allow additional hypotheses related to detection to be explored. The package 262 could also be extended to accommodate >2 mark types and additional link functions. 263 Although many individual covariates tend to be difficult (or impossible) to observe 264 with non-invasive sampling, some (e.g., sex) may be easily discernable for each mark 265 type. For these cases, it would be relatively straightforward to extend multimark 266 to accommodate individual covariates. Other extensions include spatially-explicit 267 models (e.g., Royle, 2015) and allowing for partial overlap in the sampling periods 268 for each mark type. Practitioners interested in such extensions are encouraged to 269 contact the author. 270

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