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

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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 up to two mark types using Bayesian Markov chain Monte Carlo (MCMC) methods. Although originally motivated by the challenges posed by multiple non-invasive marks, multimark can also be used for Bayesian analyses of conventional capture-recapture data consisting of a single mark type.
- 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 Cal-

ifornia. 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 stronger inferences by combining 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. Addressing deficiencies in currently available software, multimark also provides a user-friendly interface for performing Bayesian multimodel inference using capture-recapture data consisting of a single conventional mark or multiple non-invasive marks.

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. 2008),
- reptiles (e.g. Nair et al. 2012), ursids (e.g. Dreher et al. 2007), felids (e.g. Karanth &
- Nichols 1998; Ruell et al. 2009), and marine mammals (e.g. Hammond 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; McClintock et al.
2013).

Multiple marks can arise from sighting or camera surveys of species with natu-16 ral mark patterns that are bilaterally asymmetrical (e.g. cetaceans, felids) or from multiple sources of non-invasive capture-recapture data being collected concurrently (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 22 encountered must be known for standard capture-recapture analyses of population abundance (or related demographic parameters), the typical approach is to conduct separate analyses for each mark type and compare the results (e.g. Wilson et al. 1999; Berrow et al. 2012; Nair et al. 2012). However, given that sample sizes (and 26 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 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 typical of rare and elusive populations for which non-invasive sampling techniques are most commonly employed.

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. Generalized software for performing Bayesian multimodel
inference with capture-recapture data has also been lacking, thereby leaving these
procedures largely inaccessible to non-statisticians (e.g. Brooks et al. 2000; Durban
& Elston 2005; King & Brooks 2008; Royle 2008). These software needs were the
motivation for multimark, an R (R Core Team 2013) package for Bayesian analysis
of capture-recapture data consisting of multiple non-invasive marks.

After providing some additional background on capture-recapture with multiple 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 up to two mark types. Although originally motivated by the challenges posed by multiple non-invasive marks, multimark can also be used for analyses of conventional capture-recapture data consisting of a single mark type. Using real and simulated data for illustration, I provide an overview of the workflow for the package and a new analysis of left- and right-sided encounter histories for bobcats (Lynx rufus) collected from remote single-camera stations in

southern California. Additional information, including help files, data, examples, and package usage is available by downloading the multimark package from CRAN (http://cran.r-project.org) or github (https://github.com/bmcclintock/multimark).

Description

$_{2}$ 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, ..., 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 $\tilde{\mathbf{y}}_{m_i} = (\tilde{y}_{m_{i,1}}, \tilde{y}_{m_{i,2}}, \dots, \tilde{y}_{m_{i,T}})$ 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 71 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 capturerecapture analysis methods cannot be reliably used for simultaneous inference using both sources of data. 75 Depending on the mark types, it may sometimes be possible to observe both marks

Depending on the mark types, it may sometimes be possible to observe both marks simulateneously. In this case, some of the encounter histories from $\tilde{\mathbf{Y}}_1$ and $\tilde{\mathbf{Y}}_2$ can be matched to unique individuals with certainty. For example, suppose images were collected during vessel-based line transect surveys of surfacing whales, where mark type 1 corresponds to patch patterns on the left side and mark type 2 corresponds

sides simultaneously on at least one sampling occasion, then the true encounter 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, $\tilde{\mathbf{Y}}_{known} = \left\{ \tilde{\mathbf{y}}_{known_1}, \tilde{\mathbf{y}}_{known_2}, \dots, \tilde{\mathbf{y}}_{known_{n_{known}}} \right\}$, consisting of histories that are known with certainty (Table 1). In essence, multimark facilitates the joint analysis of type 1 $(\tilde{\mathbf{Y}}_1)$, type 2 $(\tilde{\mathbf{Y}}_2)$, 87 and known encounter histories $(\tilde{\mathbf{Y}}_{known})$ while accounting for uncertainty in the num-88 ber of unique individuals encountered using extensions of the methodology proposed 89 by Bonner & Holmberg (2013) and McClintock et al. (2013). While the mathematical and computational details are complicated (and generally of little interest to ecol-91 ogists), multimark performs these operations in the background and requires only 92

to patterns on the right side. If an individual happens to be photographed on both

94 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

simple data formatting and model specification formulas familiar to most R users.

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

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} | 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 |

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

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 $q_{i,t}$ is an indicator for whether individual i was alive $(q_{i,t}=1)$ or not $(q_{i,t}=0)$ 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). We note that this model reduces to that of Laake et~al. (2013) for conventional capture-recapture data with a single mark type when $\delta_1 = 1$ and $\delta_2 = 0$ for $y_{i,t} \in \{0,1\}$.

Similarly, the likelihood for the closed population abundance model with two

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110 mark types is

$$[\mathbf{Y} \mid \mathbf{p}, \boldsymbol{\delta}, \alpha, N] \propto \frac{1}{(p^*)^n} \prod_{i=1}^n \prod_{t=1}^T \pi_{i,t} \times \text{Binomial}(n; N, p^*)$$
 (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. As before, this model reduces to that for conventional capture-recapture data with a single mark type when $\delta_1 = 1$ and $\delta_2 = 0$ for $y_{i,t} \in \{0,1\}$. 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

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

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 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 (Y), fitting capture-recapture models such as Eqs. 1 or

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" | $\{0, 1, 2, 4\}$ | $\alpha = 1$ |

¹¹⁸ 2 is relatively straightforward.

3 Workflow

3.1 Multiple non-invasive marks

3.1.1 Data formatting

There are three types of multiple-mark data that can be analyzed with multimark. These are the "never", "sometimes", and "always" data types, and they are named 123 based on their respective probabilities of a simultaneous type 1 and type 2 encounter 124 (Table 2). An example of the "never" data type is provided with multimark and 125 includes 23 left-sided $(\tilde{\mathbf{Y}}_1)$ and 23 right-sided $(\tilde{\mathbf{Y}}_2)$ encounter histories for bobcats 126 (Lynx rufus) collected from remote single-camera stations in southern California over 127 T=8 sampling periods between July 2006 and January 2007 (McClintock et al. 2013; 128 Alonso et al. 2015). 129 multimark expects observed encounter history data to be a matrix with rows 130 corresponding to individuals and columns corresponding to sampling occasions. Be-131 cause the bobcat data were collected from single-camera stations, simultaneous left-132 and right-sided encounters were not possible; hence $\alpha = 0$ and the rows consist of 133 either 0's and 1's or 0's and 2's: 134

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

| | occ1 | occ2 | оссЗ | 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 | оссЗ | 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")</pre>

This creates an object of class *multimarksetup* that includes everything needed for model fitting and further analysis. In particular, *processdata()* calculates all of the necessary ingredients for identifying the feasible set of latent encounter histories (for technical details see Bonner & Holmberg 2013; McClintock *et al.* 2013). There is also a feature enabling designation of individual encounter histories as known with

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 study (e.g. McClintock *et al.* 2013).

148 3.1.2 Model fitting

- The package currently includes functions multimarkCJS() and multimarkClosed()
- 150 for fitting CJS and closed population models, respectively, with two mark types.
- 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

```
pbeta[(Intercept)] -1.2819 0.25944 0.0025944 0.02259

N 35.4325 5.28704 0.0528704 0.30073

delta_1 0.4108 0.07927 0.0007927 0.01192

delta_2 0.4271 0.07923 0.0007923 0.01182
```

2. Quantiles for each variable:

```
2.5%
                                 25%
                                         50%
                                                  75%
                                                        97.5%
pbeta[(Intercept)] -1.8239 -1.4505 -1.2746 -1.0989 -0.8016
N
                    28.0000 32.0000 35.0000 38.0000 48.0000
delta_1
                     0.2518
                             0.3563
                                      0.4138
                                              0.4664
                                                       0.5590
delta_2
                     0.2671
                             0.3726
                                      0.4304
                                              0.4831
                                                       0.5752
```

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

```
pbeta[(Intercept)] N delta_1 delta_2
131.88674 309.07930 44.21238 44.90002
```

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 inadequate 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 included (e.g. $mod.p = \tilde{t}ime + c + h$, $mod.p = \tilde{T}ime + I(Time \hat{z})$, $mod.p = \tilde{t}ime *c$). Userspecified temporal covariates in detection probability can also be used:

The *covs* argument is a data frame used to enter discrete- or continuous-valued temporal covariates, and *parms* specifies the parameters to monitor.

There are currently two options for specifying models for δ , the default mod.delta = type(i.e. $\delta_1 \neq \delta_2$), and mod.delta = 1 (i.e. $\delta_1 = \delta_2$). There are many additional arguments for specifying the number (nchains) and length (iter) of chains, including burn-in and adaptive periods. For potential improvements in mixing, the number of "moves" used to update the feasible set of latent encounter histories at each iteration can be user specified (maxnumbasis; see Appendix S1). The default priors are "uninforma-tive", but user-specified priors can be used for each parameter. Initial values can be automatically generated or user specified for each parameter.

The function multimarkCJS() works in exactly the same fashion, with the only notable difference being specification of models for ϕ (in addition to p and δ). Although CJS-specific data are not included with multimark, data can be simulated using the simdataCJS() function (or simdataClosed()) for closed populations):

```
> CJSdata <- simdataCJS(N=100,noccas=7,pbeta=-0.25,phibeta=1,delta_1=0.2,
+ 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]
[1,]
           2
                 0
                        4
                               0
                                      0
                                             0
[2,]
           1
                 0
                        0
                               0
                                      0
                                                    0
[3,]
           1
                 0
                        0
                               0
                                      0
                                                    0
[4,]
           4
                 3
                        0
                               0
                                      0
                                             0
                                                    0
[5,]
           1
                 0
                        0
                               0
                                      0
                                             0
                                                    0
           3
                 2
                                      2
                                             2
[6,]
                        0
                               0
                                                    4
```

+ 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

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

| | Mean | SD | Naive SE | ${\tt Time-series} \ {\tt SE}$ |
|---------------------------------|----------|---------|-----------|--------------------------------|
| <pre>pbeta[(Intercept)]</pre> | -0.15140 | 0.13359 | 0.0004723 | 0.004430 |
| <pre>phibeta[(Intercept)]</pre> | 1.36590 | 0.28271 | 0.0009995 | 0.011139 |
| alpha | 0.41376 | 0.11629 | 0.0004111 | 0.002977 |
| sigma2_zphi | 0.03509 | 0.07353 | 0.0002600 | 0.003850 |
| delta_1 | 0.19499 | 0.04631 | 0.0001637 | 0.001644 |
| delta_2 | 0.61160 | 0.05175 | 0.0001829 | 0.001156 |

2. Quantiles for each variable:

```
2.5%
                                      25%
                                              50%
                                                       75% 97.5%
pbeta[(Intercept)]
                     -0.400914 -0.244114 -0.1554 -0.06250 0.1200
phibeta[(Intercept)]
                      0.903728
                                1.167340
                                           1.3335
                                                   1.52943 2.0162
                                0.329973
                                           0.4067
alpha
                      0.206999
                                                   0.49071 0.6579
sigma2_zphi
                      0.002623
                                0.006893
                                           0.0139
                                                   0.03306 0.2093
delta_1
                      0.109283
                                0.162635
                                           0.1934
                                                   0.22540 0.2902
                      0.508181
                                0.576891
                                           0.6124
                                                   0.64722 0.7103
delta_2
```

An additional feature for multimarkCJS() is simple specification of "age" and cohort effects for $p \pmod{p=\tilde{age}}$ and $mod.p=\tilde{cohort}$ and $p=\tilde{cohort}$ and $p=\tilde{cohort}$ and $p=\tilde{cohort}$, which can be useful for investigating structure related to time since first capture and time of initial capture, respectively. These variables by default include a level for each unique age or cohort, but they can be binned to reduce the number of levels using additional arguments.

3.2 Single mark type

For conventional capture-recapture data consisting of a single mark type, encounter 189 histories are formatted the same way but now consist solely of 1's (detections) and 190 0's (non-detections). The package currently includes the functions markCJS() and 191 markClosed() for fitting conventional CJS and closed population models, respec-192 tively. These functions are essentially wrappers that "trick" multimarkCJS() and 193 multimarkClosed() to fit models with a single mark type. The functions simdat-194 aCJS() and simdataClosed() can also be used to simulate encounter history data 195 with a single mark type by setting the arguments $delta_1=1$ and $delta_2=0$. For 196 example, to simulate CJS data and fit a model with constant detection probability 197 and individual heterogeneity in survival:

There are fewer arguments for markCJS() and markClosed() because there is only one mark type (e.g., the arguments mms and mod.delta are no longer needed), but the remaining arguments are specified exactly as for multimarkCJS() and multimark- Closed().

3.3 Further analysis

While the coda package can be used to summarize, plot, and assess convergence of MCMC samples from markClosed(), multimarkClosed(), markCJS(), and multi-

output. 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)
> pc <- getprobsClosed(bobcat.c)
> 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] 0.1406 0.05481 0.0005481 0.004992 c[2] 0.2510 0.05481 0.0005481 0.004678
```

2. Quantiles for each variable:

```
2.5% 25% 50% 75% 97.5% p[1] 0.05674 0.09906 0.1338 0.1750 0.2673 c[2] 0.15111 0.21231 0.2487 0.2876 0.3642
```

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 markClosed(), multimarkClosed(), markCJS(), and multimarkCJS(). 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 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 multimodelClosed() and multimodelCJS() include prior model probabilities (modprior) and
user-specified proposal distributions for moving between models.

$_{224}$ 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. 226 (2013), who performed an integrated analysis but for a limited model set that did not 227 include behavioural or individual effects, and Alonso et al. (2015), who performed 228 standard single-sided analyses that could not investigate behavioural effects to first 229 capture. Using multimark, it is possible to conduct a more complete analysis using 230 both left- and right-sided encounter histories that includes no effects, temporal effects, 231 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 233 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()*:

$$\beta^{p} \sim \mathcal{N}(0, 1.75)$$

$$\boldsymbol{\delta} \sim \begin{cases} \text{Beta}(1, 1) & \text{if } \delta_{1} = \delta_{2} \\ \text{Dirichlet}(1, 1, 1) & \text{if } \delta_{1} \neq \delta_{2} \end{cases}$$

$$z_{i}^{p} \sim \mathcal{N}(0, \sigma_{z^{p}}^{2})$$

$$\sigma_{z^{p}} \sim \text{half-Cauchy}(25)$$

$$N \propto \frac{1}{N}$$

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 computer running Windows 7 (3.4GHz Intel Core i7, 16GB RAM), while the more complicated 239 models including time variation required at most 2 hrs. These relatively fast run times 240 are attributable to multimark's parallel processing of MCMC algorithms written in 241 the C programming language (Kernighan & Ritchie 1988). Bayesian multimodel 242 inference was performed with multimodelClosed() using the default equal prior model 243 weights, where 300000 iterations for each chain required 2.6 hrs. The longer run time 244 for multimodelClosed() owes to the number of models and the RJMCMC algorithm 245 being written entirely in R. 246 Models including a positive behavioural response to first capture accounted for 247 0.51 of the posterior model weight, while models including $\delta_1 = \delta_2$ accounted for 0.78 248 of posterior model weight (Table 3). Model-averaged posterior modes were N=35249 (HPDI: 26-101; Fig. 1) for population abundance, p = 0.15 (HPDI: 0.04-0.27) for 250 capture probability, and c = 0.21 (HPDI: 0.07-0.33) for recapture probability. With 251

 $\delta_1 = \delta_2 = 0.41$ (HPDI: 0.30-0.50) based on the model with the highest posterior probability, both-sided encounters were relatively infrequent for these data $(1 - \delta_1 - \delta_2 = 0.18; \text{ HPDI: 0.00-0.39}).$

| Model | PMM | N | HPDI | ESS | GRB |
|--|------|----|----------|-------|------|
| $p(^c)delta(^1)$ | 0.30 | 38 | 27-91 | 38944 | 1.00 |
| $p(^{\sim}1)delta(^{\sim}1)$ | 0.22 | 33 | 26-46 | 54696 | 1.00 |
| $p(\tilde{h})delta(\tilde{1})$ | 0.16 | 46 | 29-114 | 11685 | 1.00 |
| $p(^c + h)delta(^1)$ | 0.09 | 50 | 29 - 145 | 18544 | 1.00 |
| $p(\tilde{c})delta(\tilde{t}ype)$ | 0.09 | 38 | 27-90 | 35054 | 1.00 |
| $p(^{\sim}1)delta(^{\sim}type)$ | 0.06 | 33 | 26-46 | 53961 | 1.00 |
| $p(\tilde{h})delta(\tilde{type})$ | 0.05 | 48 | 29-113 | 12099 | 1.00 |
| $p(\tilde{c} + h)delta(\tilde{t}ype)$ | 0.03 | 51 | 29-146 | 17276 | 1.00 |
| $p(\tilde{time} + h)delta(\tilde{1})$ | 0.00 | 47 | 28 - 115 | 14414 | 1.00 |
| $p(^c + time + h)delta(^1)$ | 0.00 | 45 | 28-116 | 21473 | 1.00 |
| $p(\tilde{time}) delta(\tilde{1})$ | 0.00 | 33 | 26 - 45 | 47781 | 1.00 |
| $p(^c + time)delta(^1)$ | 0.00 | 33 | 25 - 78 | 35169 | 1.00 |
| $p(\tilde{time} + h)delta(\tilde{type})$ | 0.00 | 50 | 29-118 | 13882 | 1.00 |
| $p(^c + time + h)delta(^type)$ | 0.00 | 46 | 27 - 115 | 21337 | 1.00 |
| $p(\tilde{time}) delta(\tilde{type})$ | 0.00 | 33 | 26 - 45 | 49425 | 1.00 |
| $p(^c + time)delta(^type)$ | 0.00 | 32 | 25 - 78 | 35360 | 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 ($^{\sim}$ 1), behavioural effects ($^{\sim}$ c), time effects ($^{\sim}$ time), and individual effects ($^{\sim}$ h). Models for the conditional probability of a left- or right-sided encounter (delta) included $\delta_1 = \delta_2$ ($^{\sim}$ 1) and $\delta_1 \neq \delta_2$ ($^{\sim}$ type).

5 Discussion

254

I have described some of the key features of multimark, a new R package for the analysis of capture-recapture data consisting of a single conventional mark or multiple non-invasive marks. The package currently includes open population CJS and closed

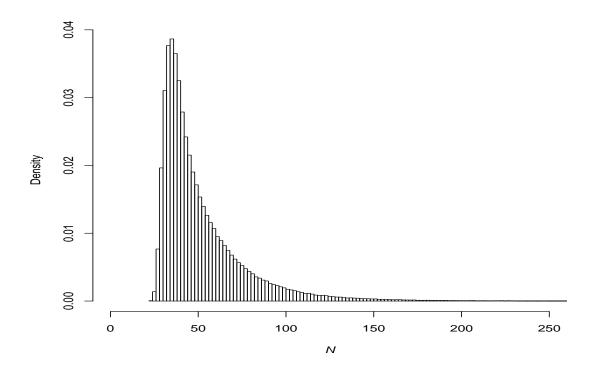


Figure 1. Model-averaged posterior distribution of population abundance (N) for the bobcat data.

population models, with functions for derived parameters (e.g. ϕ , p) and multimodel inference. It adds to the growing toolbox of freely-available software for the analysis 260 of non-spatial (e.g. White & Burnham 1999; Choquet et al. 2009; Laake 2013; Laake 261 et al. 2013) and spatial (e.g. Gopalaswamy et al. 2012; Efford 2015) capture-recapture 262 data, but it is the first to combine otherwise irreconcilable encounter histories arising 263 from multiple mark types. Although initially developed for integrated analyses of left- and right-sided images for bilaterally asymmetrical species, the package can be 265 used to jointly analyze data arising from any two types of marks. For example, 266 multimark could be used to integrate an analysis of encounter histories arising from 267 genetic (e.g. hair or faecal) and visual (e.g. photo-ID) detections (sensu Madon et al. 268 2011; but see Bonner 2013). multimark is also the first capture-recapture software 269 to implement generalized Bayesian multimodel inference based on the RJMCMC 270 algorithm proposed by Barker & Link (2013). 271

Relative to previous applications using multiple marks (Bonner & Holmberg 2013; 272 McClintock et al. 2013), the relatively fast computation times of the package are at-273 tributable to its use of "semi-complete" data likelihoods (King et al. 2015), parallel 274 processing, and MCMC algorithms written in C (instead of R). Because parallel pro-275 cessing relies on the parallel package (R Core Team 2013), first-time Windows and 276 OS X users can expect a firewall pop-up dialog box asking if an R process should 277 accept incoming connections. Memory requirements are minimized by condition-278 ing on the observed encounter histories when identifying the feasible set of latent 279 encounter histories. To facilitate better mixing, multimark improves the MCMC 280 algorithms proposed by Bonner & Holmberg (2013) and McClintock et al. (2013, 281 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 284 a broader suite of capture-recapture models, such as multi-state and robust design 285 models (e.g. Williams et al. 2002). In addition to individual-level heterogeneity, 286 "random effect" distributions for temporal or user-specified covariates could also be 287 incorporated (e.g. Laake et al. 2013). More general modelling formulae for δ and α 288 would allow additional hypotheses related to detection to be explored. The package 289 could also be extended to accommodate >2 mark types and additional link functions. 290 Although many individual covariates tend to be difficult (or impossible) to observe 291 with non-invasive sampling, some (e.g. sex) may be easily discernable for each mark 292 type. For these cases, it would be relatively straightforward to extend multimark 293 to accommodate individual covariates. Other extensions include spatially-explicit 294 models (e.g. Royle 2015) and allowing for partial overlap in the sampling periods 295 for each mark type. Practitioners interested in such extensions are encouraged to 296 contact the author. 297

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