## Fitting species abundance models with maximum likelihood Quick reference for sads package

Paulo Inácio Prado, Murilo Dantas Miranda and Andre Chalom Theoretical Ecology Lab LAGE at the Dep of Ecology, USP, Brazil http://ecologia.ib.usp.br/let/ prado@ib.usp.br

June, 12, 2015

### 1 Introduction

Species abundance distributions (SADs) are one of the basic patterns of ecological communities (McGill et al., 2007). The empirical distributions are traditionally modelled through probability distributions. Hence, the maximum likelihood method can be used to fit and compare competing models for SADs. The package sads provides functions to fit the most used models to empirical SADs. The resulting objects have methods to evaluate fits and compare competing models. The package also allows the simulation of SADs expected from communities' samples, with and without aggregation of individuals of the same species.

## 2 Installation

The package is available on CRAN and can be installed in **R** with the command:

> install.packages('sads')

then loaded by

> library(sads)

#### 2.1 Developer version

The current developer version can be installed from GitHub with:

```
> library(devtools)
> install_github(repo = 'piklprado/sads', ref= 'dev')
And then load the package:
> library(sads)
```

## 3 Exploratory analyses

Throughout this document we'll use two data sets of abundances from the sads package. For more information on these data please refer to their help pages:

```
> data(moths)# William's moth data
> data(ARN82.eB.apr77)# Arntz et al. benthos data
```

#### 3.1 Octaves

Function octav tabulates the number of species in classes of logarithm of abundances at base 2 (Preston's octaves) and returns a data frame <sup>1</sup>:

```
> (moths.oc <- octav(moths))</pre>
```

```
Object of class "octav"
   octave upper Freq
1
         0
                1
                    35
2
         1
                2
                    11
         2
                4
3
                    29
4
         3
                8
                    32
5
         4
              16
                    26
6
         5
              32
                    32
7
         6
              64
                    31
         7
              128
8
                    13
9
         8
             256
                    19
         9
             512
10
                      5
        10 1024
                      6
11
12
        11
            2048
                      0
13
        12
            4096
                      1
14
        13
            8192
                      0
```

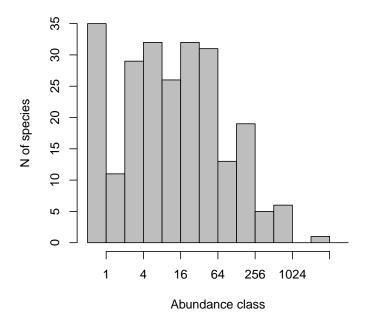
<sup>&</sup>gt; (arn.oc <- octav(ARN82.eB.apr77))</pre>

 $<sup>^{1}</sup>$ actually an object of class octav which inherits from class dataframe

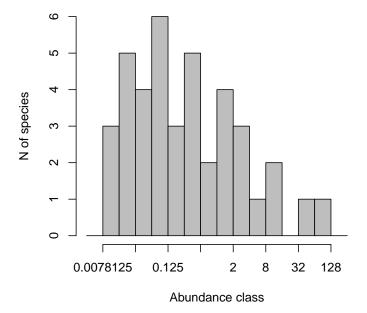
#### Object of class "octav" octave upper Freq -7 7.8125e-03 -6 1.5625e-02 -5 3.1250e-02 -4 6.2500e-02 -3 1.2500e-01 -2 2.5000e-01 -1 5.0000e-01 0 1.0000e+00 1 2.0000e+00 2 4.0000e+00 3 8.0000e+00 4 1.6000e+01 5 3.2000e+01 6 6.4000e+01 7 1.2800e+02 8 2.5600e+02

A logical argument preston allows smoothing the numbers as proposed by Preston (1948). The octave number is the upper limit of the class in log2 scale. Hence, for abundance values smaller than one (e.g. biomass data) the octave numbers are negative. A Preston plot is a histogram of this table, obtainable by applying the function plot to the data frame:

```
> plot(moths.oc)
```



> plot(arn.oc)



3.2 Rank-abundance plots

Function rad returns a data frame of sorted abundances and their ranks  $^2$ :

> head(moths.rad <- rad(moths))</pre>

> head(arn.rad <- rad(ARN82.eB.apr77))</pre>

rank abund sp17 1 67.21

 $<sup>^{2}</sup>$ actually an object of class rad which inherits from class dataframe

```
      sp11
      2 54.67

      sp33
      3 14.67

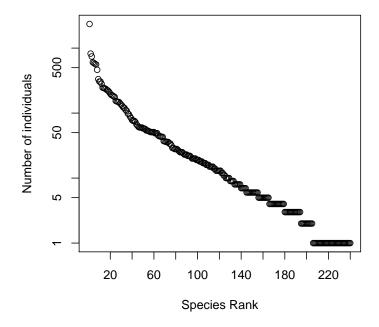
      sp9
      4 9.90

      sp30
      5 5.71

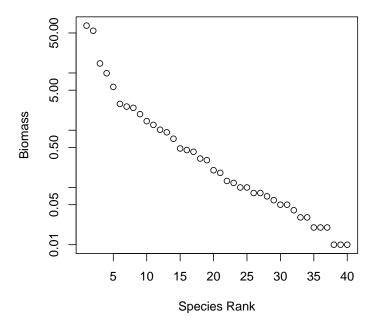
      sp10
      6 2.88
```

To get the rank-abundance or Whitaker's plot apply the function plot on the data frame:

> plot(moths.rad, ylab="Number of individuals")



> plot(arn.rad, ylab="Biomass")



## 4 Model fitting

The sads package provides maximum-likelihood fits of many probability distributions to empirical sads. The working horses are the functions fitsad for fitting species abundance distributions and fitrad for fitting rank-abundance distributions. The first argument of these functions is the vector of observed abundances <sup>3</sup> The second argument is the name of the model to be fitted. Please refer to the help page of the functions for details on the models. For more information on the fitting procedure see also the vignette of the bbmle package, on top of which the package sads is built.

To fit a log-series distribution use the argument sad='ls':

> (moths.ls <- fitsad(moths, 'ls'))</pre>

Maximum likelihood estimation

Type: discrete species abundance distribution

Species: 240 individuals: 15609

<sup>&</sup>lt;sup>3</sup>fitrad also accepts a rank-abundance table returned by function rad as its first argument.

```
Call:
```

#### Coefficients:

N alpha 15609.00000 40.24728

Log-likelihood: -1087.71

The resulting model object inherits from mle2 (Bolker & R Development Core Team, 2014), and has all usual methods for model objects, such as summaries, log-likelihood, and AIC values:

> summary(moths.ls)

Maximum likelihood estimation

#### Call:

```
mle2(minuslog1 = function (N, alpha)
-sum(dls(x, N, alpha, log = TRUE)), start = list(alpha = 40.247281791951),
  method = "Brent", fixed = list(N = 15609L), data = list(x = c(1L),
  5L, 5L, 5L, 5L, 5L, 5L, 5L, 5L, 6L, 6L, 6L, 6L, 6L, 6L,
  6L, 6L, 6L, 6L, 6L, 7L, 7L, 7L, 7L, 7L, 8L, 8L, 8L, 8L,
  8L, 9L, 9L, 9L, 10L, 10L, 10L, 10L, 11L, 11L, 12L, 12L,
  13L, 13L, 13L, 13L, 14L, 14L, 15L, 15L, 15L, 15L, 16L,
  16L, 16L, 17L, 17L, 17L, 18L, 18L, 18L, 19L, 19L, 19L, 20L,
  20L, 20L, 20L, 21L, 22L, 22L, 23L, 23L, 23L, 24L, 25L,
  25L, 25L, 26L, 27L, 28L, 28L, 28L, 29L, 29L, 32L, 34L, 34L,
  36L, 36L, 36L, 37L, 37L, 43L, 43L, 44L, 44L, 45L, 49L, 49L,
  49L, 51L, 51L, 51L, 51L, 52L, 53L, 54L, 54L, 57L, 58L, 58L,
  60L, 60L, 60L, 61L, 64L, 67L, 73L, 76L, 76L, 78L, 84L, 89L,
  96L, 99L, 109L, 112L, 120L, 122L, 129L, 135L, 141L, 148L,
```

```
149L, 151L, 154L, 177L, 181L, 187L, 190L, 199L, 211L, 221L,
    226L, 235L, 239L, 244L, 246L, 282L, 305L, 306L, 333L, 464L,
    560L, 572L, 589L, 604L, 743L, 823L, 2349L)), lower = 0, upper = 240L)
Coefficients:
      Estimate Std. Error z value
                                       Pr(z)
        40.247
                    6.961 5.7818 7.391e-09 ***
alpha
Signif. codes:
0 '*** 0.001 '** 0.01 '* 0.05 '. ' 0.1 ' ' 1
-2 log L: 2175.425
> coef(moths.ls)
          N
                  alpha
15609.00000
               40.24728
> logLik(moths.ls)
'log Lik.' -1087.713 (df=1)
> AIC(moths.ls)
[1] 2177.425
```

On the above examples, notice that the print method<sup>4</sup> displays some statistics on the input data and fitting function used - number of species, number of individuals, truncation point for the probability distribution (when used, see below) and whether we are fitting a discrete or continuous sad or rad - while the summary method displays information more associated with the fitting per se: standard errors and significance codes for each parameter. Also, notice that the input data is displayed by both methods, but the print method only shows the first values, as the complete list can be quite large.

#### 4.1 Model diagnostics

Many other diagnostic and functions are available for sad and rad models. To get likelihood profiles and confidence intervals use:

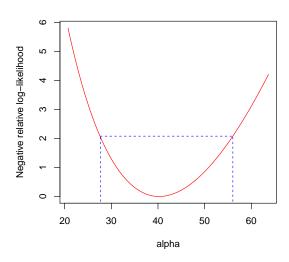
```
> moths.ls.prf <- profile(moths.ls)
> confint(moths.ls.prf) # conf intervals
```

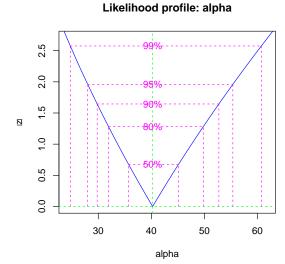
<sup>&</sup>lt;sup>4</sup>Or, equivalently, the show method

# 2.5 % 97.5 % 28.01537 55.36267

Then use plotprofmle to plot likelihood profiles at the original scale (relative negative log-likelihood) and function plot to get plots at chi-square scale (square-root of twice the relative log-likelihood):

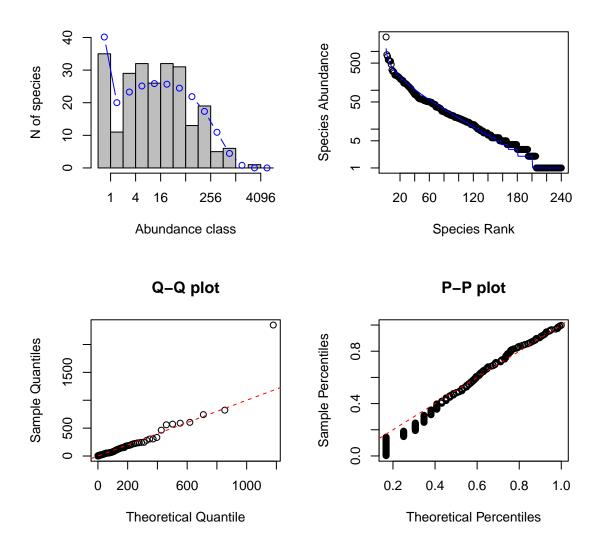
- > par(mfrow=c(1,2))
  > plotprofmle(moths.ls.prf)# log-likelihood profile
  > plot(moths.ls.prf)# z-transformed profile
- > par(mfrow=c(1,1))





When applied on a sad model object, the function plot returns four diagnostic plots:

- > par(mfrow=c(2,2))
- > plot(moths.ls)
- > par(mfrow=c(1,1))



The first two plots (top right and left) are the octave and rank-abundance plots with the predicted values of number of species in each octave and of each species' abundance. The two last plots (bottom) are quantile-quantile and percentile-percentile graphs of the observed vs. predicted abundances. The straight line indicates the expected relation in case of perfect fit.

#### 4.2 SADs vs RADs

Species-abundance models assign a probability for each abundance value. Thus, these models are probability density functions (PDFs) of abundances of species. Rank-abundance models assign a probability for each **abundance rank**. They are PDFs for rankings of species. The models are interchangeable (May, 1975), but currently only four rad models are available in package sads through the argument rad of function fitrad:

- "gs": geometric series (which is NOT geometric PDF, available in fitsad as "geom";
- "rbs": broken-stick model (MacArthur, 1957; May, 1975)
- "zipf": zipf power-law distribution
- "mand": zipf-mandelbrot power-law distribution

#### Comparison to radfit from *vegan* package:

fits by fitsad, fitrad and radfit of vegan package provide similar estimates of model coefficients but not comparable likelihood values. The reason for this is the fact each function fits models that assign probability values to data in different ways. Function fitsad fits PDFs to observed abundances and fitrad fits PDFs to the ranks of the abundances. Finally, radfit of vegan fits a Poisson generalized linear model to the expected abundances deduced from rank-abundance relationships from the corresponding sads and rads models (Wilson, 1991). See also the help page of radfit. Therefore likelihoods obtained from these three functions are not comparable.

#### 5 Model selection

It's possible to fit other models to the same data set, such as the Poisson-lognormal and a truncated lognormal:

```
> (moths.pl <- fitsad(x=moths, sad="poilog"))#default is zero-truncated
Maximum likelihood estimation
Type: discrete species abundance distribution
Species: 240 individuals: 15609

Call:
mle2(minuslogl = function (mu, sig)
-sum(dtrunc("poilog", x = x, coef = list(mu = mu, sig = sig),</pre>
```

```
trunc = trunc, log = TRUE)), start = list(mu = 1.99665479139621,
   1, "etc")))
Coefficients:
     mu
            sig
1.996469 2.187126
Truncation point: 0
Log-likelihood: -1086.07
> (moths.ln <- fitsad(x=moths, sad="lnorm", trunc=0.5)) # lognormal truncated at 0.5
Maximum likelihood estimation
Type: continuous species abundance distribution
Species: 240 individuals: 15609
Call:
mle2(minuslogl = function (meanlog, sdlog)
-sum(dtrunc("lnorm", x, coef = list(meanlog = meanlog, sdlog = sdlog),
   trunc = trunc, log = TRUE)), start = list(meanlog = 2.57905878609957,
   1, 1, "etc")))
Coefficients:
meanlog
          sdlog
2.274346 2.039740
Truncation point: 0.5
Log-likelihood: -1086.36
moreover, the function AICtab and friends from the bbmle package can be used to get a
model selection table:
> AICtab(moths.ls, moths.pl, moths.ln, base=TRUE)
        AIC
              dAIC
                    df
moths.pl 2176.1
                 0.0 2
moths.ln 2176.7
                 0.6 2
moths.ls 2177.4
                 1.3 1
```

**NOTICE** that the information criterion methods do not differentiate between fitsad and fitrad methods. Because of this, it is possible to include fitsad and fitrad objects in the same IC-table without generating an error, but the result will be meaningless. To compare visually fits first get octave tables:

> head(moths.ls.oc <- octavpred(moths.ls))</pre>

```
octave upper
                    Freq
1
       0
              1 40.14377
2
       1
              2 20.02026
3
       2
              4 23.27123
4
       3
              8 25.12674
5
       4
             16 25.86285
6
       5
             32 25.67116
```

> head(moths.pl.oc <- octavpred(moths.pl))</pre>

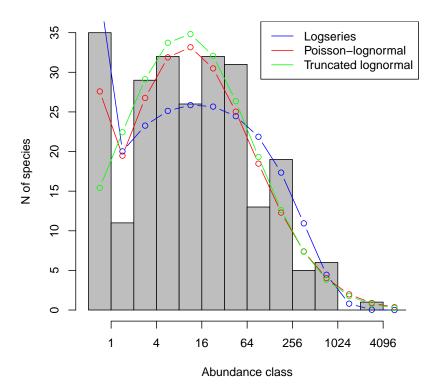
```
octave upper
                    Freq
1
       0
              1 27.58735
              2 19.48216
2
       1
3
       2
              4 26.76472
4
       3
              8 31.88374
5
       4
             16 33.16140
6
       5
             32 30.49061
```

> head(moths.ln.oc <- octavpred(moths.ln))</pre>

```
octave upper
                    Freq
1
       0
              1 15.41886
2
              2 22.44066
       1
3
       2
              4 29.13034
4
       3
              8 33.72746
5
       4
             16 34.82976
6
       5
             32 32.08088
```

then use lines to superimpose the predicted values on the octave plot:

```
> plot(moths.oc)
> lines(moths.ls.oc, col="blue")
> lines(moths.pl.oc, col="red")
> lines(moths.ln.oc, col="green")
```



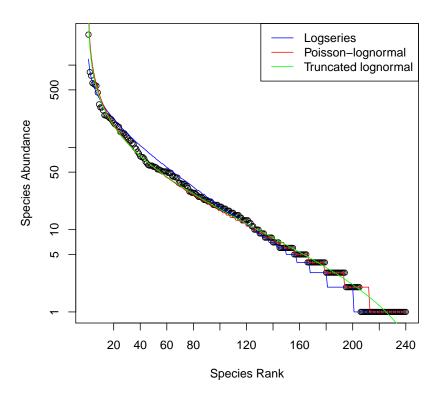
To do the same with rank-abundance plots get the rank-abundance objects:

#### > head(moths.ls.rad <- radpred(moths.ls))</pre>

```
rank abund
         1180
1
     1
2
     2
          854
     3
3
          710
4
     4
          619
     5
          554
5
6
     6
          503
```

> head(moths.pl.rad <- radpred(moths.pl))</pre>

```
rank abund
     1 4348
1
2
     2 1973
3
     3 1322
4
     4 1001
5
     5 807
       676
> head(moths.ln.rad <- radpred(moths.ln))</pre>
 rank
           abund
     1 3524.2394
1
2
     2 1674.8603
3
     3 1148.3539
     4 883.6309
4
5
     5 720.7864
     6 609.2707
then plot observed and predicted values:
> plot(moths.rad)
> lines(moths.ls.rad, col="blue")
> lines(moths.pl.rad, col="red")
> lines(moths.ln.rad, col="green")
> legend("topright",
        c("Logseries", "Poisson-lognormal", "Truncated lognormal"),
        lty=1, col=c("blue","red", "green"))
```



### 6 Simulations

The function rsad returns random samples of a community with S species. The mean abundances of the species in the communities are independent identically distributed (iid) variables that follow a given probability distribution. The sample simulates a given number of draws of a fraction a from the total number of individuals in the community. For instance, to simulate two Poisson samples of 10% of a community with 10 species that follows a lognormal distribution with parameters  $\mu = 3$  and  $\sigma = 1.5$  use:

2	1	2	4
3	1	3	7
4	1	4	2
5	1	5	4
6	1	6	1
7	1	7	25
8	1	8	3
9	1	9	45
10	1	10	1
11	2	1	17
12	2	2	2
13	2	3	0
14	2	4	3
15	2	5	6
16	2	6	2
17	2	7	18
18	2	8	0
19	2	9	53
20	2	10	4

The function returns a data frame with a sample numeric label, species' numeric label and species' abundance in each sample. By default, rsad returns a vector of abundances of single Poisson sample with zeroes omitted:

## 

[1]	155	697	4	7	48	5	40	56	105	8	48
[12]	1	3	1	14	21	6	66	2	3	32	259
[23]	8	51	21	1	312	42	23	20	48	12	28
[34]	14	20	40	267	5	209	36	107	93	58	1
[45]	7	39	2	7	56	70	31	3	4	305	25
[56]	15	12	3	48	8	12	101	69	255	5	51
[67]	253	4	1	2	17	49	187	121	599	3	23
[78]	12	9	16	21	10	17	3	5	2	9	5
[89]	3214	1	19	1	31						

Once this is a Poisson sample of a lognormal community, the abundances in the sample should follow a Poisson-lognormal distribution with parameters  $\mu + \log a$  and  $\sigma$  (Grøtan & Engen, 2008). We can check this by fitting a Poisson-lognormal model to the sample:

```
> (samp2.pl <- fitsad(samp2, "poilog"))</pre>
Maximum likelihood estimation
Type: discrete species abundance distribution
Species: 93 individuals: 8759
Call:
mle2(minuslogl = function (mu, sig)
-sum(dtrunc("poilog", x = x, coef = list(mu = mu, sig = sig),
    trunc = trunc, log = TRUE)), start = list(mu = 2.70913840074115,
    sig = 1.88422051945515), data = list(x = list(155, 697, 4,
    7, 48, "etc")))
Coefficients:
      mu
              sig
2.709138 1.884220
Truncation point: 0
Log-likelihood: -453.22
> ## checking correspondence of parameter mu
> coef(samp2.pl)[1] - log(0.1)
      mu
5.011723
```

Not bad. By repeating the sampling and the fit many times it's possible to evaluate the bias and variance of the maximum likelihood estimates:

Bias is estimated as the difference between the mean of estimates and the value of parameters:

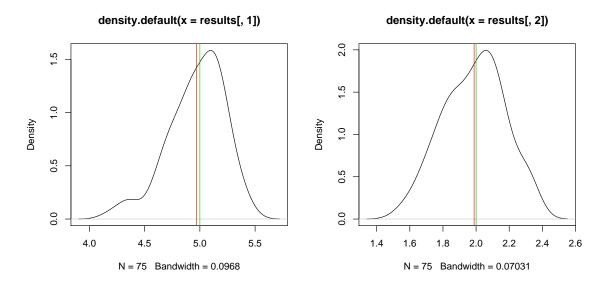
```
> ##Mean of estimates
> apply(results,2,mean)
[1] 4.967747 1.988037
> ## relative bias
> (c(5,2)-apply(results,2,mean))/c(5,2)
[1] 0.00645063 0.00598133
And the precision of the estimates are their standard deviations
> ##Mean of estimates
> apply(results,2,sd)
[1] 0.2550500 0.1852667
> ## relative precision
> apply(results,2,sd)/apply(results,2,mean)
[1] 0.05134119 0.09319077
Finally, a density plot with lines indicating the mean of estimates and the values of param-
eters:
> par(mfrow=c(1,2))
> plot(density(results[,1]))
```

> abline(v=c(mean(results[,1]),5), col=2:3)

> abline(v=c(mean(results[,2]), 2), col=2:3)

> plot(density(results[,2]))

> par(mfrow=c(1,1))



Increasing the number of simulations improves these estimators.

## 7 Bugs and issues

The package project is hosted on GitHub (https://github.com/piklprado/sads/). Please report bugs and issues and give us your feedback at https://github.com/piklprado/sads/issues.

## References

Bolker, B. & R Development Core Team, 2014. bbmle: Tools for general maximum likelihood estimation. R package version 1.0.16.

Grøtan, V. & S. Engen, 2008. poilog: Poisson lognormal and bivariate Poisson lognormal distribution. R package version 0.4.

MacArthur, R., 1957. On the relative abundance of bird species. *Proceedings of the National Academy of Sciences of the United States of America* **43**:293.

May, R. M., 1975. Patterns of species abundance and diversity. In M. L. Cody & J. M. Diamond, editors, *Ecology and Evolution of Communities*, chapter 4, pages 81–120. Harvard University Press, Cambridge, MA.

McGill, B., R. Etienne, J. Gray, D. Alonso, M. Anderson, H. Benecha, M. Dornelas, B. Enquist, J. Green, F. He, A. Hurlbert, A. E. Magurran, P. Marquet, B. Maurer, A. Ostling,

C. Soykan, K. Ugland, & E. White, 2007. Species abundance distributions: moving beyond single prediction theories to integration within an ecological framework. Ecology Letters 10:995–1015.

Preston, F. W., 1948. The commonness and rarity of species. *Ecology* 29:254–283.

Wilson, J., 1991. Methods for fitting dominance/diversity curves. *Journal of Vegetation Science* 2:35–46.