Supplement to "Forecasting biodiversity in breeding birds using best practices"

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Observer model description

Richness at site i, as recorded by observer j is estimated using a linear mixed model. Thus, the response variable was modeled as $y_{ij} \sim \mathcal{N}(\mu_{ij}, \sigma^{\text{residual}})$.

Here, μ_{ij} is defined as an intercept term, plus a site-level effect, plus an observer-level effect: $\mu_{ij} = \alpha + \alpha_i^{\text{site}} + \alpha_j^{\text{observer}}$.

These two effects are each drawn from zero-mean Gaussians: $\alpha^{\text{site}} \sim \mathcal{N}(0, \sigma^{\text{site}})$ and $\alpha^{\text{observer}} \sim \mathcal{N}(0, \sigma^{\text{observer}})$.

Prior distributions on α, σ^{residual}, σ^{site}, and σ^{observer} are included below.

Stan code

```
data {
  int N;
  int N_site;
  int N_observer;
  int N_test_observer;
  int site_index[N];
  int observer_index[N];
  real richness[N];
}
parameters {
  vector[N_site] site_effect;
  vector[N_observer] observer_effect;
  real intercept;
  real<lower=0> site_sigma;
  real<lower=0> observer_sigma;
  real<lower=0> sigma;
}
model {
  // priors
  intercept ~ normal(mean(richness), 5 * sd(richness));

  site_sigma ~ normal(0, sd(richness));
  observer_sigma ~ normal(0, sd(richness));
  sigma ~ normal(0, sd(richness));

  // Latent variables
  site_effect ~ normal(0, site_sigma);
  observer_effect ~ normal(0, observer_sigma);

  // observation model
  richness ~ normal(
    intercept + site_effect[site_index] + observer_effect[observer_index],
    sigma
  );
}
generated quantities {
  vector[N_test_observer] test_observer_effect;
  for (i in 1:N_test_observer) {
    test_observer_effect[i] = normal_rng(0, observer_sigma);
  }
}
```

Details of the auto.arima model

We used non-seasonal time series model $ARIMA(p, d, q)$, with drift allowed, in the function `auto.arima` of the R package `forecast`. The search space for p and q were $(2, 5)$ and $(2, 5)$, respectively. d was selected via KPSS unit-root tests as described in Hyndman and Khandakar (2008) and with a maximum value of 2. Stepwise model selection was done using AICc as the model criteria.