

Improved state-space models for inference about spatial and temporal variation in abundance from count data

Jeffrey A. Hostetler

Migratory Bird Center

Smithsonian Conservation Biology Institute

National Zoological Park, MRC 5503

Washington, DC 20013-7012

Richard B. Chandler *

USGS Patuxent Wildlife Research Center

Laurel, MD 20708

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Summary

1. Models of population dynamics play a central role in theoretical and applied ecology, where they are used for purposes such as testing hypotheses about density dependence and predicting species' responses to future environmental change or conservation actions. Failure to account for observation error in such models can result in bias. Therefore, ecologists have increasingly relied on state-space models to directly model both the observation error and the ecological process of interest.
2. Conventional state-space models, however, have three important limitations: (1) the parameters are not identifiable in many common situations, (2) they do not admit spatial variation in population dynamics, and (3) we have no clear interpretation of the observation error. We demonstrate how each of these problems can be resolved using a class of hierarchical models proposed by Dail and Madsen (2011, Biometrics) for spatially-replicated time-series data that attributes observation error to imperfect detection.
3. We expand this class of models to accommodate classical growth models (e.g. exponential and Ricker-logistic), zero-inflation, and random effects such as observer-specific detection probabilities. We also present methods for forecasting population size under future environmental conditions. Implementation of these ideas is possible using either frequentist or Bayesian methods. We provide code to fit these models using the **R** package **unmarked** and **JAGS** is also provided.
4. A simulation study indicated that bias was negligible and coverage nominal for the proposed model extensions. An analysis of data from the North American Breeding Bird Survey highlighted how these methods can be readily applied to existing data, but it also suggested that precision would be low when we lack direct information about detection probability (such as is collected using distance sampling or replicated counts).

*Contact: rbchan@uga.edu, +001-706-542-5815

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Theoretical ecology requires models of population dynamics for testing hypotheses regarding spatial and temporal variation in abundance. For example, much theoretical work has focused on understanding the importance and existence of phenomenon such as density-dependent population regulation, population cycling, and spatial synchrony (May, 1975; Turchin, 1990; Bjørnstad et al., 1999), and population models are required to evaluate associated hypotheses. In applied contexts, population models are used for estimating extinction probabilities (Schoener and Spiller, 1992; Nadeem and Lele, 2011; Hostetler et al., 2013) and for predicting the effects of future environmental conditions or conservation actions on population size (Jamieson and Brooks, 2004; Hatfield et al., 2012). In order to address these questions, two complicating factors must be confronted when fitting population models to data. First, deterministic models of population dynamics are virtually always inadequate due to process variation, the inherent stochasticity in demographic parameters and environmental conditions (Bjørnstad and Grenfell, 2001; Sæther and Engen, 2002). Second, abundance—the natural state variable in studies of population dynamics—can rarely be observed perfectly in field studies because of observation error, such as imperfect detection (Link and Nichols, 1994; Kery et al., 2009).

State-space models are a widely used approach for studying population dynamics while accounting for process variation and observation error (de Valpine and Hastings, 2002; Buckland et al., 2004; Dennis et al., 2006). Classical state-space models are time-series models in which the true state of the system (e.g. population size during each year) is observed imperfectly. One reason for the widespread adoption of state-space models in ecology is that failure to account for process variation and observation error can bias estimators of abundance and population growth parameters. For instance, the strength of density dependence will be over-estimated if observation error is ignored (Link and Nichols, 1994; Shenk et al., 1998).

A simple state-space models can be described as follows. Let N_t be the abundance of a species during year t , for $t = 1, \dots, T$, and let X_t be the observed data, which differs from N_t due to observation error, a random effect denoted ζ_t . Temporal variation in N_t is modeled using a population growth model, $\mu(N_{t-1})$ and random process variation denoted η_t . The growth model may be density-dependent, as in the case of the Ricker-logistic model, or it might be density-independent, such as when growth is exponential. The full model can now be written as:

$$N_1 = X_1 \tag{1a}$$

$$N_t = \mu(N_{t-1}) + \eta_{t-1} \quad \text{for } t = 2, \dots, T \tag{1b}$$

$$X_t = N_t + \zeta_t \quad \text{for } t = 1, \dots, T \tag{1c}$$

where η_t is the random effect allowing for process variation unaccounted for by the deterministic model. In classical state-space models, the two sets of random effects are assumed to be i.i.d. Gaussian deviates: $\eta_t \sim N(0, \sigma)$ and $\zeta_t \sim N(0, \tau)$. Standard practice is to ignore process variation associated with N_1 , as indicated by Eq 1a. Alternatively, the population is assumed to be at equilibrium such that the N_1 can be regarded as an outcome of the equilibrium distribution.

Even though state-space models such as that shown in Eq. 1 are among the most widespread approaches for modeling population dynamics using time-series data, several problems exist. First, time-series data and the underlying abundance parameters of interest are typically integer-valued, as in the case of count data, raising concerns

about the use of Gaussian distribution for the random effects. Second, the model for observation error has little biological basis. Third, the model does not account for spatial variation in abundance. Lastly, some of the parameters of the model are not estimable. We briefly discuss each of these points before describing a general approach to resolving these shortcomings.

Use of the Gaussian distribution for modeling random process variation and observation error is motivated by convenience rather than biology. Specifically, the Gaussian assumptions allow for parameter estimation using the Kalman filter (Dennis et al., 2006), which is much more computationally efficient than estimation methods when random effects are not Gaussian distributed (de Valpine and Hastings, 2002). This approach allows for negative and non-integer values of the state-variable, which is inconsistent with the observed data, and may result in implausible predictions. Transforming the count data and the underlying abundance variables do little to resolve these issues (O’Hara and Kotze, 2010).

Another problem with standard state-space models is that the observation error has no clear interpretation. The use of a mean zero Gaussian distribution implies that X_t will be higher than N_t as often as it is lower than N_t . Identifying a biological mechanism that would cause such symmetric errors is difficult. A more likely form of observation error, and one that has been recognized for well over a century, results from failing to detect individuals that are present. Imperfect detection may be attributable to characteristics of the species under study, such as its elusiveness, or to individuals being missed by the ecologist collecting the data in the field. Although a vast number of methods have been devised for accounting for this form of observation error, rarely have these methods been integrated into state-space models (but see Buckland et al., 2004).

Common formulations of state space models do not admit spatial variation. This reduces the scope of the inferences that can be drawn from the models. Moreover, space is an important factor in the regulation of natural populations (Murdoch, 1994; Pulliam, 1988; Gill et al., 2001).

A more serious problem is that the parameters of the simple state-space models such as Eq 1 are not identifiable in many circumstances (Polansky et al., 2009). Recall that the Eq. 1 did not specify distributions for N_1 , although N_1 is a random variable. Thus, uncertainty exists that should be accounted for in the model. To be more specific, a fully-specified state-space model requires at least three probability distributions, which we represent using bracket notation (i.e., $[Y|\Omega]$ is interpreted as the probability distribution of the random variable Y given the parameter Ω). The three probability distributions required for a state-space model are:

$$[N_1|\boldsymbol{\theta}] \tag{2a}$$

$$[N_t|N_{t-1}, \boldsymbol{\Theta}] \quad \text{for } t = 2, \dots, T \tag{2b}$$

$$[X_t|N_t, \boldsymbol{p}] \quad \text{for } t = 1, \dots, T \tag{2c}$$

where $\boldsymbol{\theta}$ are the process variation parameters for the initial state, $\boldsymbol{\Theta}$ are the process variation parameters influencing how abundance changes over time, and \boldsymbol{p} are the observation error parameters. As mentioned previously, Eq. 2b and Eq. 2c are assumed to be Gaussian in classical state-space models, but what should be the distribution for Eq. 2a? And how can $\boldsymbol{\theta}$ be estimated given that there is only a single observation available?

Several extensions of state-space models have been proposed to overcome the limitations described above. de Valpine and Hastings (2002) and Kery et al. (2009) described methods for fitting models with non-Gaussian distributions for the process and observation errors. Observation models with more intuitive interpretations, such

as those that explicitly model detection probability, have been proposed by Kery et al. (2009). Lele et al. (1998) and Kery et al. (2009) developed models allowing for inference about spatial and temporal variation in abundance, and their developments also resolved the problems of non-identifiability for the parameters of the initial state at time $t = 1$. Of these extensions, only the work by Kery et al. (2009) addressed several of these limitations simultaneously. However, their model did not include serial dependence, which is a hallmark of population models. This limits the utility of their model for making inferences about explicit population processes.

In this paper, we focus on the model of Dail and Madsen (2011, henceforth the DM model) that simultaneously resolves each of the aforementioned problems with traditional state-space models, and is designed for simple count data. In the following section, we describe the DM model in its original form and explain how it resolves each of the deficiencies with standard state-space models. In Section 2, we extend the model to accommodate classical models of population growth and to handle several features common to ecological time-series. Specifically, we describe methods for accommodating excess zeros and nuisance variables such as random observer effects. Both frequentist and Bayesian methods of inference are discussed, and code for fitting models is presented in the appendices. In Section 3, we evaluate the performance of the model extensions using a simulation study and by analyzing data from the North American Breeding Bird Survey (BBS), one of the most spatially and temporally extensive sets of count data on vertebrate populations (Robbins et al., 1986). The overarching aim of the paper is to provide ecologists with flexible and accessible means of addressing important questions related to the variation of abundance in space and time.

1 The Dail-Madsen Model

The DM model is an extension of the N -mixture model (Royle, 2004), which allows for inference about spatial variation in abundance when individuals cannot be detected with certainty. To estimate parameters associated with both abundance and the detection process, the original N -mixture model uses replicate observations at each site. The observations are collected during sufficiently short time intervals such that the population can safely be assumed to be closed with respect to births, deaths, and movement. The DM model relaxes this closure assumption and includes explicit parameters describing population change over time.

1.1 The Data

The DM model requires count data collected at R sites, each of which is surveyed on T primary sampling periods. Let $X_{i,t} : i = 1, \dots, R; t = 1, \dots, T$ denote the count data at site i and primary period t . Typically, we know $X_{i,t}$ will be lower than the actual quantity of interest, abundance, denoted $N_{i,t}$. In cases where detection probability is perfect, abundance is observed directly such that $X_{i,t} \equiv N_{i,t}$.

1.2 The Original Formulation of the Model

Like traditional state-space models, the DM model includes the three conditionally related processes shown in Eq. 1, which correspond to (1) initial abundance, i.e. the abundance at site i during the first primary period, denoted (2) abundance at time t (for $t > 1$) which depends upon abundance at $t-1$, and (3) the detection process (Dail and Madsen, 2011). The first two processes describe the state process—the variation

in abundance in space and time. The third process describes the relationship between abundance and the observed count data.

1.2.1 Initial abundance

Recall that conventional state-space models assume that the distribution for the initial time period, $[N_1|\theta]$, is either the equilibrium distribution, or has zero variance. In contrast, Dail and Madsen (2011) proposed modeling N_{i1} as either a Poisson or negative binomial random variable:

$$\begin{aligned} N_{i,1} &\sim \text{Pois}(\Lambda) \\ &\text{or} \\ N_{i,1} &\sim \text{NB}(\Lambda, \alpha) \end{aligned} \tag{3}$$

where Λ_i is the expected abundance at site i during year 1. The Poisson distribution assumes that the mean of $N_{i,1}$ is equal to its variance, whereas the negative binomial distribution allows the variance to be greater than the mean with the amount of overdispersion determined by the parameter α .

Regardless of the specified distribution, the model for initial abundance has two distinguishing features. First, it provides a mechanism for characterizing spatial variation in abundance. For instance, one might consider the influence of some environmental covariate (x_i) on abundance using a log-linear model such as $\log(\Lambda_i) = \beta_0^\Lambda + \beta_1^\Lambda x_i$. The second important point is that the spatial replicates resolve the problem of parameter non-identifiability that are common to standard state-space models because, as demonstrated by Royle (2004), process variation and observation error can be estimated from spatially-replicated count data. Hence, the first component of the model addresses both the issues of spatial inference and parameter identifiability discussed previously.

1.2.2 Abundance in subsequent time periods

The DM model assumes that abundance in time t is a function of abundance in time $t - 1$, i.e. abundance at each site evolves as a first order Markovian process. Dail and Madsen (2011) considered several models to describe the temporal dynamics; however, in each case they modeled N_t as the sum of two random variables: $S_{i,t}$, the number of individuals surviving from $t - 1$ and not emigrating; and $G_{i,t}$ the number of new individuals entering the population. Their most general model was

$$\left. \begin{aligned} S_{i,t}|N_{i,t-1} &\sim \text{Bin}(N_{i,t-1}, \omega) \\ G_{i,t}|N_{i,t-1} &\sim \text{Pois}(\gamma(N_{i,t-1})) \\ N_{i,t} &= S_{i,t} + G_{i,t} \end{aligned} \right\} \quad \text{for } t = 2, \dots, T \tag{4}$$

where ω is the apparent survival probability and γ is the recruitment rate (which can depend on $N_{i,t-1}$). Dail and Madsen (2011) proposed three models for γ : the constant model, $G_{i,t} \sim \text{Pois}(\gamma)$ where recruitment does not depend on $N_{i,t-1}$, and which simulates a “propagule rain” of new individuals; the autoregressive model, $G_{i,t} \sim \text{Pois}(\gamma(N_{i,t-1}))$, which simulates geometric or density independent growth; and the “no-trend” model, $\gamma = (1 - \omega)\Lambda$, which keeps expected abundance constant over time. Covariates of ω and γ can be easily accommodated, for example using logit- and log-linear models respectively.

1.2.3 Observation process

The one remaining task is to replace the observation model $X_t = N_t + \zeta_t$ (Eq. 1c) with one that can be more easily interpreted. The observation model assumes that individuals are missed due to imperfect detection. The simplest model for imperfect detection is

$$X_{i,t} \sim \text{Bin}(N_{i,t}, p) \quad (5)$$

Under this model, p is interpreted as the detection probability parameter.

1.3 Bayesian inference

Dail and Madsen (2011) demonstrated how to fit these models using maximum likelihood estimation. The likelihood can be maximized numerically using the **R** package `unmarked` (Fiske and Chandler, 2011). Examples are given in the Appendix.

Bayesian inference, however, has several appealing features. First, it allows direct probability statements to be made about a hypothesis given data (Link and Barker, 2010). Second, Bayesian methods offer straight-forward approaches for combine data from multiple sources or use existing estimates of parameters as prior distributions. In practice, simulation methods such as Markov chain Monte Carlo (MCMC) are used to simulate the posterior distributions. MCMC may be the only possible option for estimating parameters using some of the extensions described below, such as allowing for additional random effects.

Writing custom MCMC algorithms is often tedious and foreign to ecologists, but software packages such as **JAGS** (Plummer, 2003) overcome the technical difficulties by allowing users to specify the model using a simple symbolic descriptions. Examples are given in the Appendix.

2 Model Extensions

2.1 Population growth models

Partitioning population growth into survival and recruitment is ideal in terms of providing a mechanistic description of population dynamics, but this is not always possible using simple count data, especially when the sites are not closed with respect to immigration and emigration. If the mechanistic model must be sacrificed, we suggest replacing it with classical population growth models that have a long history in ecology. The exponential growth model is the simplest: $f(N_{i,t-1}) = N_{i,t-1}e^r$ where r is the intrinsic rate of increase. To allow for demographic stochasticity, we can regard $N_{i,t}$ as a Poisson random variable, simplifying Eq. 4 to:

$$N_{i,t} \sim \text{Pois}(\exp(r)N_{i,t-1}). \quad (6)$$

This, like the geometric-recruitment version of the model, is a variant on a simple density-independent, exponential model of population growth. Density-dependent versions of the model are also possible. For example:

$$N_{i,t} \sim \text{Pois}(N_{i,t-1} \exp(r(1 - N_{i,t-1}/K))) \quad (7)$$

where K is the stable equilibrium of the population and r is the instantaneous population growth rate at low population densities, and both parameters are constrained to be positive. This is a stochastic version of the Ricker-logistic population growth

model (Ricker, 1954). We also implemented a modified Gompertz-logistic density-dependent model (Hart and Gotelli, 2011):

$$N_{i,t} \sim \text{Pois}(N_{i,t-1} \exp(r(1 - \log(N_{i,t-1} + 1)/\log(K + 1)))) \quad (8)$$

Here the interpretations of r and K are similar to in the Ricker-logistic model. Because a single Poisson distribution controls the distribution of $N_{i,t}$ in each of these models, the discrete convolution used by Dail and Madsen (2011) to construct the likelihood is not required, speeding up processing time.

2.2 Immigration models

The geometric-recruitment, exponential, Ricker-logistic, and Gompertz-logistic versions of the DM models all share a common feature (or bug): once the population at a site reaches 0, it must remain at 0 because all contributions to population growth are assumed to be local. We therefore generalized these models to include both internal and external (immigration) contributions to population growth. The exponential plus immigration model is:

$$N_{i,t} \sim \text{Pois}(\exp(r)N_{i,t-1} + \iota) \quad (9)$$

where ι represents the average number of immigrants per year, and is constrained to be positive (this is equivalent to separate Poisson processes for growth and immigration). The geometric-recruitment, Ricker-logistic, and Gompertz-logistic models can be extended to allow for immigration in the same way. Deterministic versions of the Ricker-logistic + immigration and the Gompertz-logistic + immigration do reach stable equilibriums, but the equilibriums are not at K and cannot be solved for analytically (Otto and Day, 2007). Therefore, we refer to K in these models as the semi-equilibrium abundance.

We have implemented all preceding models in a maximum likelihood framework by extending the `unmarked` package (Fiske and Chandler, 2011) in **R** (R Development Core Team, 2012).

2.3 Excess zeros

Dail and Madsen (2011) suggested two distributions for modeling initial abundance: Poisson and negative binomial. We have extended their model to include another distribution, the zero-inflated Poisson. This could be useful when, for example, one is modeling the abundance of several species with the same set of point count surveys for all species, but some survey sites are outside the range of some of the species. The distribution of initial abundances can be represented as:

$$N_{i1} \sim \begin{cases} 0 & \text{with probability } \psi \\ \Lambda & \text{with probability } (1 - \psi) \end{cases} \quad (10)$$

where ψ represents the proportion of extra zeros.

These models allow three sources of zero counts by observers: a species was at a site but not detected; the site was within the species' range but no individuals occurred at that site in that year; and the site was outside the species' range. Furthermore, detection, abundance, and zero-inflation can be modeled separately as functions of different (or the same) covariates. For example, detection of a species might depend on wind speed, abundance on forest type and weather, and zero-inflation upon elevation and climate.

The zero-inflated Poisson distribution can be applied to recruitment and population growth terms as well as initial abundance. For example, the recruitment term of the constant-recruitment DM model (Eq. 4) can be modified as follows:

$$G_{i,t} \sim \begin{cases} 0 & \text{with probability } \psi \\ \text{Pois}(\gamma) & \text{with probability } (1 - \psi) \end{cases} \quad (11)$$

We have implemented zero-inflated dynamics in the Bayesian framework using program **JAGS** (Plummer, 2003, version 3.2.0).

2.4 Environmental and demographic stochasticity

The original DM models include demographic stochasticity — variation in population growth rate due to the randomness of birth and death processes — through random binomial draws for survival and Poisson draws for recruitment. Our population growth extensions use a single Poisson draw for abundance: $N_{i,t} \sim \text{Pois}(f(N_{i,t-1}))$. This is also a commonly used (and mathematically equivalent) method of modeling demographic stochasticity (Bonsall and Hastings, 2004; Melbourne and Hastings, 2008).

One way to model environmental stochasticity — variation in population growth rate due to stochastic environmental conditions — is by explicitly modeling dynamic parameters as functions of environmental covariates, such as weather. For example, in the Gompertz-logistic model (Eq. 8), r could be a function of temperature (T) and K a function of rainfall (R):

$$\begin{aligned} \log(r_{i,t}) &= \beta_0^r + \beta_1^r T_{i,t} \\ \log(K_{i,t}) &= \beta_0^K + \beta_1^K R_{i,t} \end{aligned} \quad (12)$$

Another way to model environmental stochasticity is as lognormal variation in observed local population growth rate (Bjørnstad, 2001; Bonsall and Hastings, 2004). This could be applied to both density-independent and density-dependent models. For example, for the Ricker-logistic + immigration model:

$$N_{i,t} \sim \text{Pois}(N_{i,t-1} \exp(\nu_{i,t} + r(1 - N_{i,t-1}/K)) + \iota) \quad (13)$$

where ν is a variable with a normal distribution, mean value of 0, and standard deviation σ_ν . Three variations suggest themselves. The first has independent environmental stochasticity between sites, and might be appropriate where sites are widely dispersed. In the second, all sites have the same environmental conditions in a given year (regional stochasticity, $\nu_{i,t} = \nu_t$), which might be appropriate where the geographic or environmental range is small (Hanski, 1998). Third, where sites can be close together but the range of sites is broad, a multivariate normal distribution for $\nu_{i,t}$ with distance-dependent (geographic or otherwise) correlation coefficients between sites in a year might be appropriate.

2.5 Random effects of observers

Variation in detection probability among observers is another source of random variation that may need to be considered when applying the DM model. For example, differences in observers' ability to see, hear, or identify birds has long been recognized as a potential source of error in avian point count surveys such as the BBS (Robbins et al., 1986; Sauer et al., 1994; Campbell and Francis, 2011).

Current BBS trend estimators deal with this problem by treating observer identity as a random effect (Link and Sauer, 2002; Sauer and Link, 2011). To include random observer effects in DM models and these extensions, Eq. 5 can be modified to:

$$\begin{aligned} X_{i,j,t} &\sim \text{Bin}(N_{i,t}, p_j) \\ \text{logit}(p_j) &\sim N(\mu_p, \sigma_p) \end{aligned} \tag{14}$$

where $X_{i,j,t}$ is the number of bird recorded at site i by observer j in year t , p_j is observer-specific detection probability, μ_p is the mean detection probability (on the logit scale), and σ_p is the standard deviation of the random observer effects (also on the logit scale). We have implemented random observer effects in the Bayesian framework using program **JAGS** (Plummer, 2003, version 3.2.0, see Appendix).

2.6 Forecasting Future Population Size

State-space models allow for inference about future population size, a critical component of population viability analysis (PVA) as well as conservation planning. Let N_t^+ denote population size at some future point in time and $[N_t^+]$ denote the probability distribution for this random variable. If we can specify this distribution, we can make statements about the probability that $N_t^+ = k$ where k is any possible population size including zero.

A fully Bayesian approach to PVA is straightforward to implement with MCMC. Because population size at any future point in time is regarded as a standard, unknown parameter, computing the posterior distribution of N_t^+ requires no additional steps in the MCMC algorithm, other than formally stating that the count data are “missing” in future years. An example of this is provided in the Appendix.

3 Applications

3.1 Simulation Study

We simulated data for 100 sites over 40 years. All simulations assumed initial abundance was Poisson distributed and no covariates affected initial abundance, dynamics, or detection probability. Our first series of simulations assumed dynamics were exponential. We ran 1000 simulations for each combination of low, medium, and high $\Lambda \in \{1, 5, 10\}$, $r \in \{-0.005, 0, 0.005\}$, and $p \in \{0.05, 0.25, 0.5\}$. Our second series of simulations changed dynamics to the Ricker-logistic model. We used an initial abundance of 10 and a detection probability of 0.25, and simulated low, medium, and high values of equilibrium abundance and maximum growth rate, each with 1000 simulations (Table 1; 9 total combinations). Our third series of simulations was based on the Ricker-logistic + immigration dynamics model; here we fixed all parameters the same as the Ricker-logistic model (with $r = 0.05$ and $K = 10$) and simulated low, medium, and high values of immigration rate with 1000 simulation each (Table 1).

We used the `unmarked` library in **R** to estimate the parameters for each simulation with the same initial abundance (Poisson) and dynamics models as were simulated. When run in a maximum likelihood framework, these models require a finite upper bound N_{max} , (Royle, 2004; Dail and Madsen, 2011); we used 200. We report bias of estimates, root mean squared error, and coverage (percentage of 95% confidence intervals for parameters that overlap the true values).

3.2 Analysis of Breeding Bird Survey Data

We applied these models to North American Breeding Bird Survey (BBS) data from 1966-2010 in the bordering US states Maryland and Virginia. For our focal species, we selected the ovenbird (*Seiurus aurocapilla*), an abundant and widespread, forest-breeding migratory songbird with a stable or increasing trend in the region (Porneluzi et al., 2011).

The BBS is an annual roadside survey implemented by trained observers in the United States and Canada. An observer conducts 50 3-minute point counts, with 400 m radii and 0.8 km apart from each other along a 39.4 km route. We only used data marked as acceptable for use in the annual BBS analysis (Sauer et al., 1994). We summed the number of ovenbirds seen on each route and year, and used the routes (rather than the individual stops) as our sites. Strong winds can interfere with point count observers' ability to hear birds (Simons et al., 2007); we tested the effects of wind speed on detection probability, using the truncated mean of wind conditions at the start and end of each route on the Beaufort scale as a categorical predictor. Following Link and Sauer (2002), we also included the first time an observer ran a route as a predictor variable for detection probability.

We fitted a series of frequentist models, and then a series of Bayesian models. We started by testing three models of initial abundance (Poisson, negative binomial, and zero-inflated Poisson) with exponential dynamics (Eq. 6) and no covariates. We selected the minimum Akaike's Information Criterion (AIC) model from that set to test three additional models for p : wind, first, and wind + first. We selected the minimum AIC model from that set to test eight additional models of dynamics: constant-recruitment, geometric-recruitment, Ricker-logistic, Gompertz-logistic, the previous three with immigration, and exponential + immigration. As above, these models require a finite upper bound (N_{max}) to integrate over when run in a maximum likelihood framework; we used 600.

We ran the top ranked models from the maximum likelihood analyses in a Bayesian framework with non-informative priors. We added random observer effects and environmental stochasticity, modeled as lognormal variation in regional population growth rate, Eq. 13. We tested for lack of convergence using five Markov chains for each model (Gelman and Rubin, 1992). For each chain we sampled the MCMC for at least 40,000 iterations, after at least 3,000 adaptation and tuning samples. We also used these models to obtain route and year specific abundance estimates. Because of the memory requirements involved, we obtained these estimates from a single chain.

4 Results

4.1 Simulation Study

Estimator bias and error were generally low with the exponential model, and coverage was nominal (93.4% - 97.0%; Fig. 1; Table S2.1 in Appendix 2). However, estimates of r were imprecise (RMSE between 0.020 and 0.025; relative RMSE between 413% and 482% for non-zero true r) and biased low (between -0.008 and -0.005; relative bias between -151% and -101% for non-zero true r) when the true value of Λ was low (1). Simulations of the Ricker-logistic model also generally performed well (Fig. 2; Table S2.2 in Appendix 2), except when the true value of r was low (0.005). In this case the estimates of r and K were inaccurate (relative RMSE between 87.4% and 2091.8%), biased high (between 65.4% and 198.9%), and had low coverage (between 77.6% and 94.3%). In other cases for the Ricker-logistic model, relative RMSE was between

6.7% and 55%, bias was between -6.4% and 5.8%, and coverage was between 91.9% and 96.4%. All three cases simulated for the Ricker-logistic + immigration model performed fairly well (Fig. 3; Table S2.3 in Appendix 2; relative RMSE between 7.2% and 62.9%, bias between -3.5% and 3.3%, and coverage between 93.2% and 96.4%).

4.2 Analysis of Breeding Bird Survey Data

The negative binomial distribution was strongly supported for ovenbird initial abundance over the Poisson and zero-inflated Poisson (Table S3.1A in Appendix 3). The best supported model for p included additive effects of wind speed and first run of a route by an observer (Table S3.1B, model B.1). First run and increasing wind speeds both decreased p . All dynamics models with immigration were better supported than models without immigration (Table S3.1C); the best supported of these was the Ricker-logistic + immigration (see Appendix 3, Table S3.2 OR Figure S3.1 for estimates). Constant-recruitment dynamics models estimated unrealistically high survival probabilities ($\omega = 1 \pm 1.3\text{e-}05$), whereas the geometric-recruitment and geometric-recruitment + immigration models estimated nonviably low survival probabilities ($\omega = 0.058 \pm 0.046$ and 0.026 ± 0.060 , respectively).

Estimates for the top ranked model were similar when run in the Bayesian framework, except that the estimate of r more than halved (Table S3.2 OR Figure S3.1, Appendix 3). When random observer effects were added, estimates for Λ and K increased dramatically and the estimate for r was intermediate. The estimate of the intercept for p dropped. When environmental stochasticity was added, the estimate for K increased. The highest estimates of Λ and K came from the model that included environmental stochasticity and random observer effects. Gelman and Rubin diagnostics and visual examination of the chain trajectory and density plots provided little evidence of lack of convergence for any of the Bayesian models ran.

We estimated ovenbird abundance by route and year (and averaged over routes) using the Bayesian model with random observer effects (Fig. 4). Estimated average abundance over time alternated between growing and stable periods. Estimated ovenbird abundance was highest in western and eastern Maryland in 1970 and 1980, but became more evenly distributed by 2010. As expected, uncertainty in estimates of route and year specific abundance was high.

5 Discussion

Our work has highlighted the limitations of classical state-space models as applied to ecological time series data, and we have demonstrated how a class of open population N -mixture models proposed by Dail and Madsen (2011) overcomes these limitations. We extended their model in several important ways to accomodate common features of ecological datasets, including sparse counts, zero-inflation, environmental stochasticity, and random variation in observation error. We also demonstrated how many of the objectives of conventional state-space modeling can be accomplished within this expanded framework. For example, one of the primary aims of our paper was to demonstrate how classical population growth models can be embedded in the DM model. Although we view this as an important connection to make between the two different classes of state-space models, we believe that such population growth models are more phenomenological than mechanistic, and this runs counter to the motivation for the DM model. However, estimating demographic parameters from count data is an ambitious goal, and the required assumptions will not be valid in many cases, especially when immigration and emigration occur. This was supported

by the unrealistic estimates of vital rates reported here and by the lack of support for the mechanistic models relative to the population growth models.

One strategy for adhering to the original formulation of the model that included survival and recruitment parameters would be to use either prior information or additional data. For example, in a Bayesian analysis existing estimates of demographic parameters could be used as informative priors, which might make it possible to separate the effects of movement versus births and deaths. Alternatively, ecologists could combine count data with data from, for example, capture-recapture data. Models that are fitted to count data and demographic data are often referred to as integrated population models (IPM; Besbeas et al., 2002; Buckland et al., 2004; Schaub et al., 2007). We believe that a DM modeling framework could work well in this context, and that the DM model could be viewed as a specific case of the IPM proposed by Buckland et al. (2004). However, we caution that when count data are affected by movement and vital rates, it would be unwise to ignore the movement processes.

Integrated population models may be viewed as the gold standard in state-space modeling, but ecologists do not always have direct information about vital rates, especially at large spatial scales. Count data are much more common, relatively inexpensive to obtain, and are produced by many of the largest monitoring programs in the world, such as the BBS. In the absence of direct information about demographic parameters, and when the original assumptions of the model do not hold, our extensions to the DM model can still be used for important purposes such as predicting future population size and changes in species distributions.

DM models and our extensions are conceptually simple, but even in their most basic form they include many random effects (the N 's, which incorporate demographic stochasticity), making it challenging to compute the likelihood or implement MCMC algorithms. Nonetheless, in some cases additional random effects may be of interest. We have shown a few approaches for incorporating some of these (environmental stochasticity and random observer effects). Although incorporating these random effects can increase the difficulty of achieving model convergence and decrease estimate precision, they are certainly important. For example, the estimate of semi-equilibrium abundance for the ovenbird increased by more than 150% when environmental stochasticity and random observer effects were included.

Another important benefit of this class of models is that it can be readily implemented using frequentist or Bayesian methods by ecologists lacking skills in computer programming and advanced statistics. We have included an appendix with code to simulate and fit many of the extensions discussed in this paper. In spite of the new extensions we have proposed, several aspects of the model could be improved. First, the precision with which the parameters of the state process can be estimated ultimately depends upon how well detection probability is estimated. With only a single survey per primary period, the information about detection probability comes from deviations from the parametric assumptions about population dynamics. Thus, without direct information about detection probability, the estimates will be determined by the model's parametric assumptions. Furthermore, properly modeling detection probability can involve accounting for nuances such as difference among individuals and probabilities of being available for detection (Nichols et al., 2009).

Fortunately, incorporating direct information about detection probability is straightforward and we recommend that this be done whenever possible. Dail and Madsen (2011) proposed that replicated counts be conducted within an interval in which the populations can be assumed to be closed. A robust design (Pollock, 1982) could be used to combine multiple surveys per primary period to increase the precision of the estimates. We envision that multiple other options are available as well, such as removal, multiple observer, and distance modeling (Williams et al., 2002). These

could be accomplished by extending the open population N -mixture model in exactly the same way as the closed population version has been extended (e.g., Royle et al., 2004).

Our emphasis was on increasing the practical utility of this class of models, and so we avoided several conceptually interesting extensions that we believe would be computationally prohibitive in many cases. Nonetheless, we will discuss one—spatially-explicit models of immigration. In our models, immigration is currently modeled as independent of population sizes in other sites. Several alternatives suggest themselves if we think about movement in a metapopulation context (Hanski, 1998): immigration conditional on total or mean abundance across sites the previous time step; immigration conditional on abundance in nearby sites only; and immigration conditional on abundance at sites as a function of their distance from the receiving site (Hastings, 1991; Hanski, 1998). These models would be based on the assumptions that either the study sites encompass the whole range of the metapopulation or that the annual changes in the populations sampled are representative of a larger metapopulation. Initial tests suggest that it would be possible to fit some or all of these models, at least in the Bayesian framework.

Our models generally estimated parameters well in analysis of simulated data. Two exceptions were the estimates of instantaneous growth rate in exponential model when the true value of initial abundance was low, and the estimates of equilibrium abundance and maximum growth rate in the Ricker-logistic model when the true value of maximum growth rate was low. The failure of the first case was likely due to a large number of sites starting at abundance 0 or reaching it early in the simulation. Because a site that hits abundance 0 in this simulation stayed at 0, this provided little information with which to estimate growth rate. The failure of the second case is also reasonable: with very slow movement toward the equilibrium abundance comes little information for estimating that abundance or the rate of growth. In other cases, bias was low and coverage nominal.

The modeling framework we described can be used and extended to address many pressing issues in ecology and conservation biology. For example, it allows for inference about the effects of climate change on either explicit demographic parameters or in derived parameters such as population growth rate. Furthermore, in addition to assessing past climate change on population parameters, projecting populations under future climate scenarios is also possible. Thus, we expect this modeling methodology can be used to make quantitative assessments of species vulnerability to climate change and other important human-induced drivers of population dynamics.

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Table 1: Changed parameter values, by series of simulations. We simulated 1000 sets of data each combination of parameter values for 100 sites over 40 years. We assumed that initial abundance (Λ) was Poisson distributed. For the exponential simulations we included all combinations of low, medium, and high Λ , growth rate (r), and detection probability (p). For the Ricker-logistic model simulations we used $\Lambda = 10$ and $p = 0.25$, and simulated low, medium, and high values of r and equilibrium density (K). For the Ricker-logistic + immigration dynamics model we fixed all parameters the same as the Ricker-logistic model (with $r = 0.05$ and $K = 10$) and simulated low, medium, and high values of immigration rate (ι).

	Exponential Growth			Ricker-logistic		Ricker-logistic + Immigration
	Λ	r	p	r	K	ι
Low	1	-0.01	0.05	0.005	5	0.005
Med	5	0	0.25	0.05	10	0.05
High	10	0.005	0.5	0.1	20	0.5

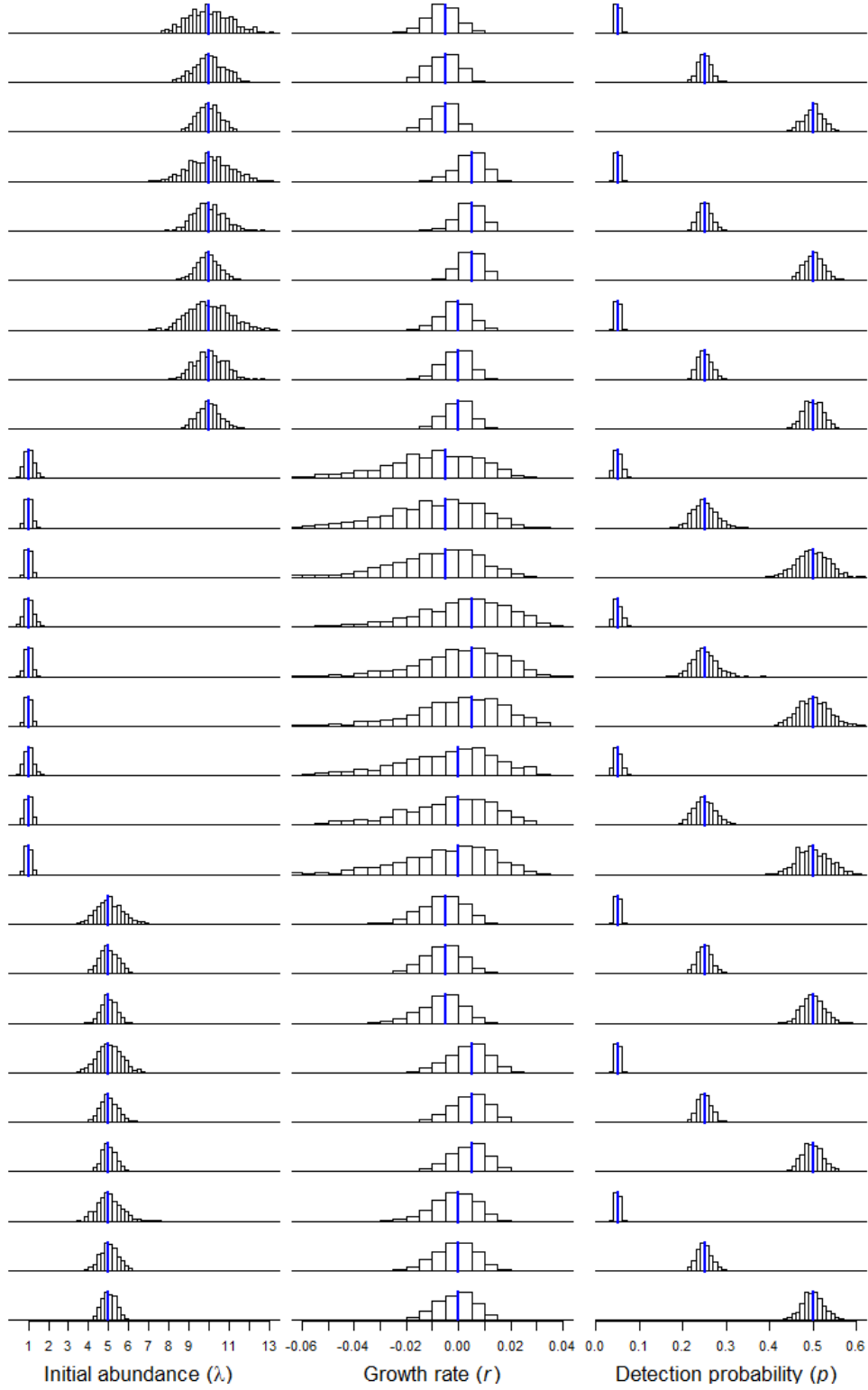


Figure 1: Histograms of 1000 parameter estimates for each of 27 simulation cases with exponential dynamics. The vertical lines are the data-generating values.

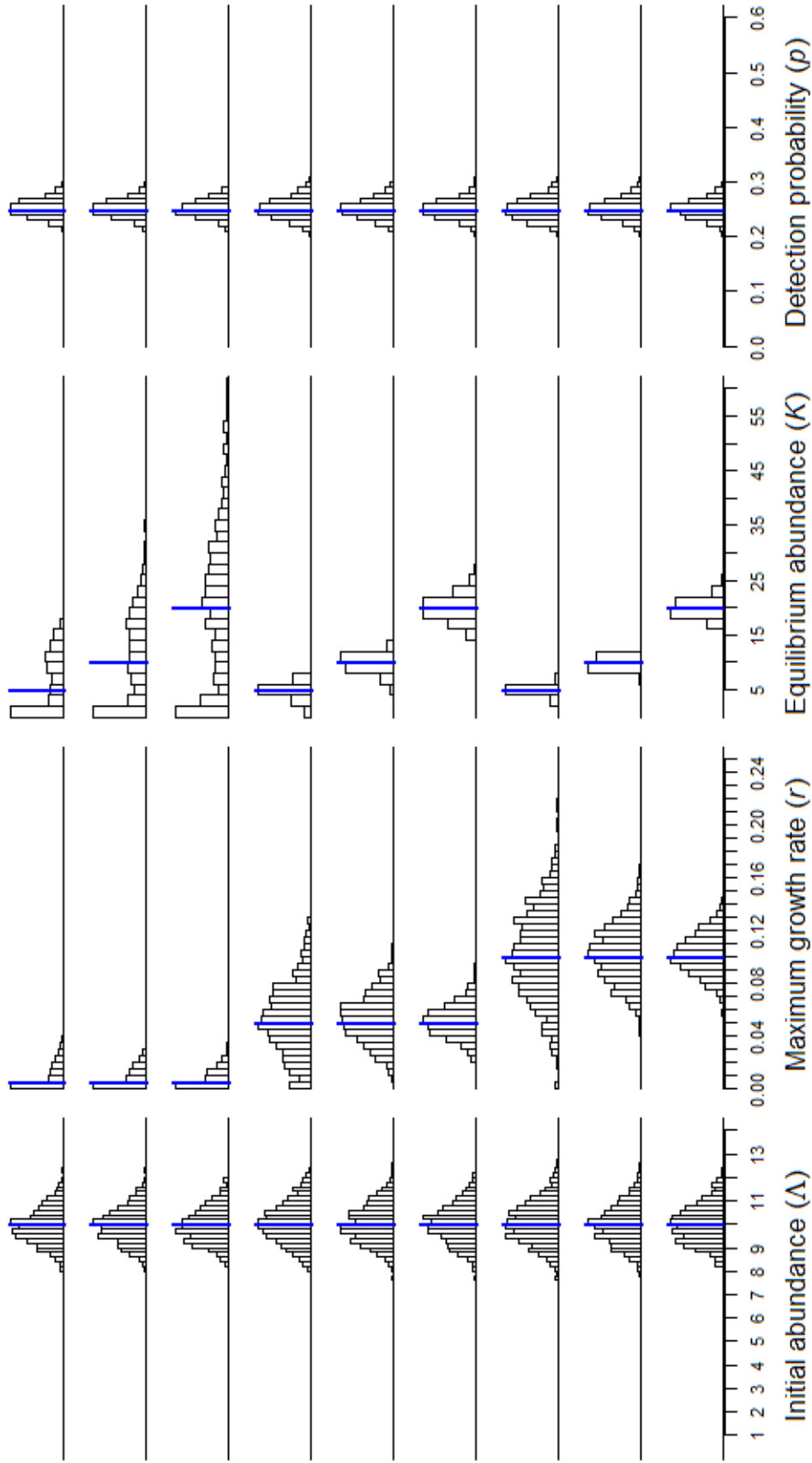


Figure 2: Histograms of 1000 parameter estimates for each of 9 simulation cases with Ricker-logistic dynamics. The vertical lines are the data-generating values.

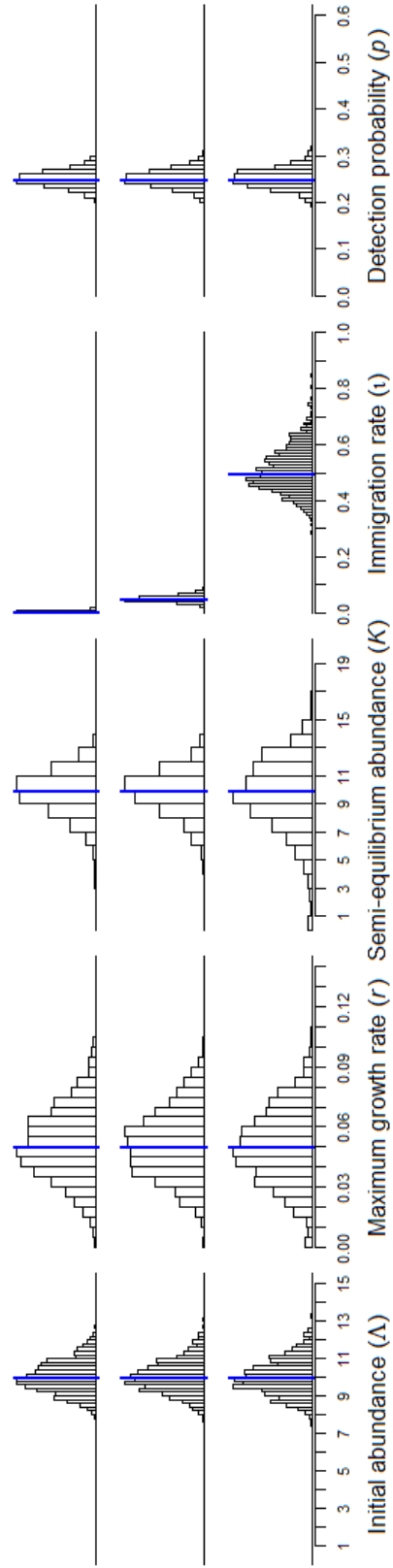


Figure 3: Histograms of 1000 parameter estimates for each of 3 simulation cases with Ricker-logistic + immigration dynamics. The vertical lines are the data-generating values.

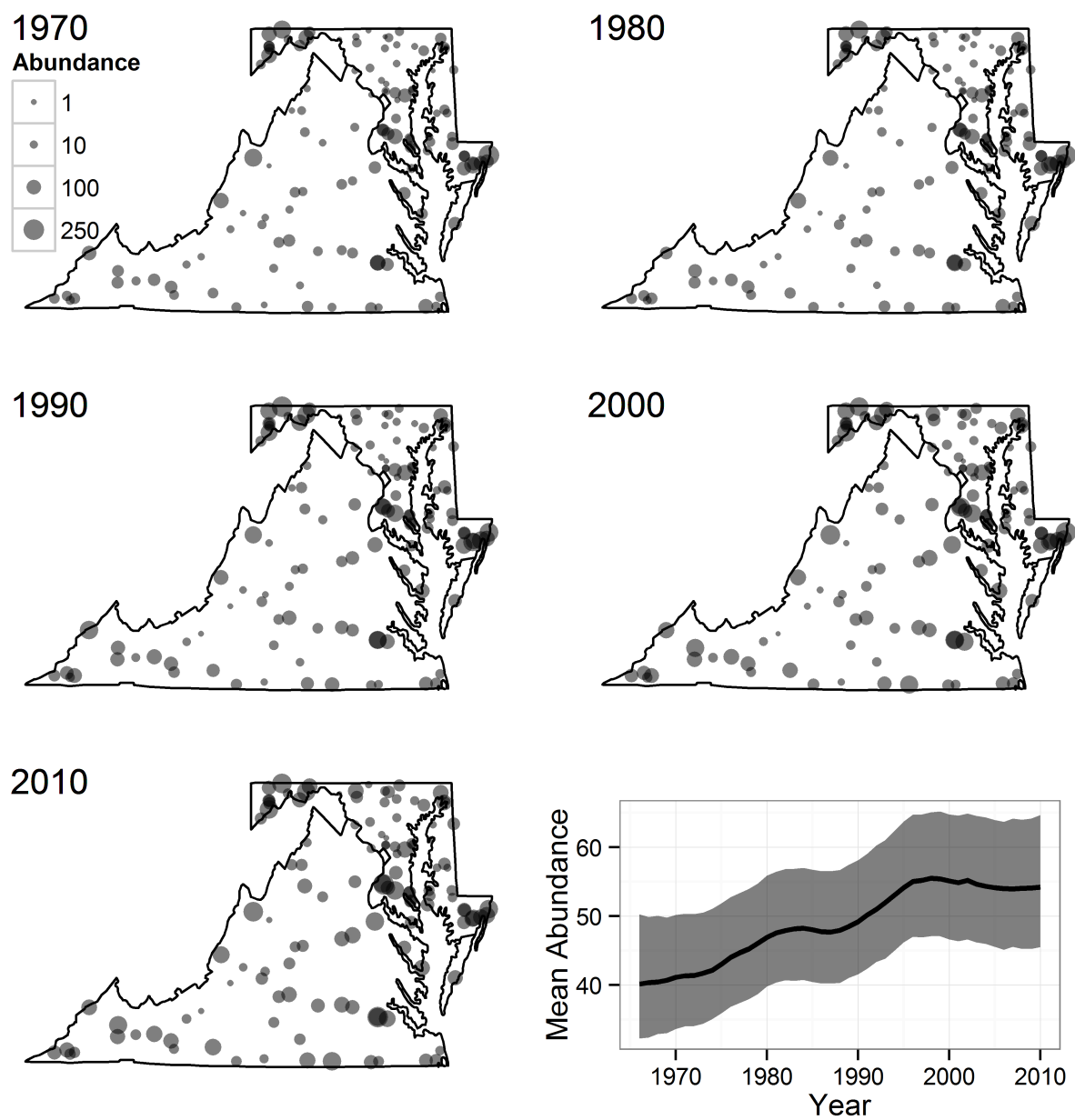


Figure 4: Maps of BBS route and year specific estimated abundances for ovenbirds, for the years 1970, 1980, 1990, 2000, and 2010. Lower right panel depicts estimated mean route abundance by year (mean and 95% credible interval).