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Simultaneous count model vignette
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This is a vignette illustrating the "simultaneous count model" approach from Simultaneous-count models to estimate abundance from counts of
unmarked individuals with imperfect detection, Conservation Biology 33(3) 697—708, G.E. Ryan et al. 2019.
Packages
 library(dplyr)
 library(rjags)
 library(R2jags)
 library(jagstools)
 library(ggplot2)
 library(bayesplot)
If necessary install jagstools from github with:
library(remotes)
remotes::install_github("johnbaums/jagstools")
Data
Create a dataset simulating population of 1000 individuals,
A survey effort at:

    5 sites,

    visited 4 times/year,

   for 5 years
Around half of the population is ever observed at each site in a single sampling occasion (visit).
Probabilities of detection are constant at each site over time.
Simulated data
 # population size
 population.size <- 1000</pre>
 # site probabilities of detection [1:5], and probability of non-detection [6]
 probs <- c(0.01, 0.15, 0.04, 0.22, 0.08, 0.5)
 dat <- array(</pre>
   data = rmultinom(
     n = 20, # 4 visits x 5 years
     size = population.size,
     prob = probs
   dim = c(6,4,5), # sites +1, visits/year, years
   dimnames = list(
     "site" = sprintf("site%s", 1:6),
     "visit" = sprintf("visit%s", 1:4),
     "year" = sprintf("year%s", 1:5)
Let's look at the first two years of data:
 print(dat[,,1:2])
 ## , year = year1
 ##
 ##
            visit
 ## site
             visit1 visit2 visit3 visit4
      site1
                  5
                        13
                                10
                                       11
      site2
                159
                       128
                                      156
                               158
 ##
      site3
                40
                        44
                                       41
                               38
      site4
                215
                       219
                               214
                                      221
 ##
      site5
                71
                        73
                               74
                                       80
 ##
      site6
                510
                        523
                               506
                                      491
 ##
 ## , , year = year2
 ##
            visit
 ##
 ## site
             visit1 visit2 visit3 visit4
      site1
                 11
                        13
                                13
                                       13
      site2
                151
                       157
 ##
                               166
                                      161
      site3
               46
                       42
                                       33
 ##
                               51
 ##
      site4
                203
                        208
                               214
                                      217
 ##
      site5
                78
                        84
                               72
                                       77
 ##
      site6
                511
                        496
                               484
                                      499
We can see that this simulates six sites, because while we visit five sites, this simulated sixth site represents the population that we have not
observed,
Model data
To model the observation process, we won't observe the inddividuals at site six, so we record these in the array as NA. We'll use y for these data
simulated observation data to be consistent with the notation in Ryan et al.
 y <- dat
 y[6,,] <- NA
Let's have a look at the first two years of these data
 print(y[,,1:2])
 ## , , year = year1
 ##
            visit
 ##
 ## site
             visit1 visit2 visit3 visit4
                  5
      site1
 ##
                        13
                                10
      site2
                159
                                      156
 ##
                       128
                               158
      site3
                 40
 ##
                        44
                                38
                                       41
      site4
                215
                       219
                                      221
 ##
                               214
      site5
 ##
                 71
                        73
                                74
                                        80
       site6
                 NA
                        NA
                                NA
                                       NA
 ##
 ##
 ## , year = year2
 ##
 ##
            visit
             visit1 visit2 visit3 visit4
 ## site
 ##
      site1
                 11
                        13
                                13
                                       13
      site2
                151
                       157
 ##
                               166
                                      161
      site3
                 46
                                       33
 ##
                        42
                                51
 ##
      site4
                203
                       208
                               214
                                      217
                                       77
      site5
                78
                        84
                                72
 ##
      site6
                        NA
                                NA
                                       NA
Modelling
Write our JAGS model.
This model For explanation of ones trick see: https://www.mrc-bsu.cam.ac.uk/wp-content/uploads/manual14.pdf
 cat('
   data{
     for (j in 1:nvisits){
       for (k in 1:nyears){
          ones[j,k] \leftarrow 1
          # constants for ones trick
     C <- 10000
     # constant for ones trick
   model{
     lambda \sim dgamma(1e-5, 1e-5)T(1,5000)
     # Hyper-prior for population size, truncated at 5000 to improve convergence
     N ~ dpois(lambda)
     # Prior estimate of population size
     pi[1:(nsites + 1)] ~ ddirich(alpha[1:(nsites + 1)])
     # Prior for our observation process
     for (k in 1:nyears){
       for (j in 1:nvisits){
          seen[j,k] <- sum(y[1:nsites,j,k]) # Number of individuals observed</pre>
          y[(nsites + 1),j,k] <- N - seen[j,k] # complete our array y
          # Likelihood written in full
          \# because we cant simply do y \sim multinomial with missing data in JAGS
          for (i in 1:(nsites + 1)){
            lp[i,j,k] <- y[i,j,k]*log(pi[i]) - logfact(y[i,j,k])</pre>
          lnL[j,k] \leftarrow sum(lp[1:(nsites + 1),j,k]) + logfact(N)
          log(P[j,k]) \leftarrow lnL[j,k] - log(C)
          ones[j,k] ~ dbern(P[j,k]) # ones trick
     , file = (jags.mod <- tempfile())) # This writes a temporary file with the model and assigns the path at jags.mod
Prepare data for JAGS
 nsites \langle -\dim(y)[1] - 1 \# should be 5
 nvisits \leftarrow dim(y)[2]
                           # should be 4
 nyears \leftarrow dim(y)[3]
                          # should be 5
 alpha \leftarrow rep(1, (nsites + 1))
 jags.params <- c("N", "pi", "lambda")</pre>
 jags.inits <- function(){</pre>
     lambda = 2*sum(y[,1,1], na.rm = TRUE) # initial value to search from is 5x the total observed in the first sampling occa
 sion
 }
 jags.data <- list(</pre>
   "y",
   "nsites",
   "nvisits",
    "nyears",
    "alpha"
                              envir=globalenv())
 assign("y",
                    у,
                              envir=globalenv())
 assign("alpha",
                   alpha,
 assign("nsites", nsites, envir=globalenv())
 assign("nvisits", nvisits, envir=globalenv())
 assign("nyears", nyears, envir=globalenv())
Fit our model
This is a short-run test fit, with just 5000 iterations.
 Inference for Bugs model at "D:\Users\ryan\AppData\Local\Temp\RtmpwXBkRl\filefa075035089", fit using jags,
  3 chains, each with 5000 iterations (first 100 discarded), n.thin = 4
  n.sims = 3675 iterations saved
            mu.vect sd.vect
                                 2.5%
                                            25%
                                                      50%
                                                               75%
                                                                       97.5% Rhat n.eff
                                                 626.000 636.000
            623.100 22.414 590.000
                                       602.000
                                                                    682.000 1.520
 lambda
            623.438 33.556 560.754
                                       600.022 622.965 645.199
                                                                    691.448 1.196
                                                                                      15
 pi[1]
              0.016
                      0.001
                                0.014
                                          0.015
                                                   0.016
                                                             0.017
                                                                      0.018 1.059
                                                                                     130
 pi[2]
              0.241
                      0.010
                                0.223
                                          0.237
                                                   0.242
                                                             0.250
                                                                      0.259 1.661
                                                                                       6
                                                                      0.066 1.207
 pi[3]
              0.062
                      0.003
                                0.055
                                          0.061
                                                   0.062
                                                             0.063
                                                                                      19
                                                   0.349
 pi[4]
              0.353
                                0.321
                                          0.345
                                                             0.364
                                                                      0.378 1.454
                      0.013
 pi[5]
                      0.006
                                0.118
              0.131
                                          0.127
                                                   0.130
                                                             0.137
                                                                      0.140 1.411
                                                                                       9
 pi[6]
              0.197
                      0.029
                                0.153
                                          0.167
                                                   0.202
                                                             0.209
                                                                      0.267 1.587
                                                                                       7
 deviance 1075.980
                      7.957 1063.426 1070.355 1074.338 1081.477 1090.652 1.317
                                                                                       10
 For each parameter, n.eff is a crude measure of effective sample size,
 and Rhat is the potential scale reduction factor (at convergence, Rhat=1).
 DIC info (using the rule, pD = var(deviance)/2)
 pD = 24.8 and DIC = 1100.8
 DIC is an estimate of expected predictive error (lower deviance is better).
The high R-hat values suggest the model is not converged.
Let's also check the traceplots.
 color_scheme_set(scheme = "viridis")
 mcmc_trace(x = jags.fit$BUGSoutput$sims.array)
                 Ν
                                              deviance
                                                                              lambda
   675
                                  1140
                                  1120
   650
   625
                                 1100
                                  1080
   575
                                  1060
                                                                  500
       0 200 400 600 800 10001200
                                       0 200 400 600 800 1000 1200
                                                                      0 200 400 600 800 1000 1200
                pi[1]
                                               pi[2]
                                                                               pi[3]
                                                                                                Chain
                                                                 0.075 -
 0.0250
                                  0.28 -
 0.0225
                                                                 0.070
                                  0.26
 0.0200
                                                                 0.065
 0.0175
                                                                 0.060
                                  0.24
 0.0150
                                                                 0.055
                                  0.22
 0.0125
       0 200 400 600 800 10001200
                                       0 200 400 600 800 1000 1200
                                                                      0 200 400 600 800 1000 1200
                pi[4]
                                                                               pi[6]
                                               pi[5]
                                                                  0.24
                                  0.13
  0.35
                                                                  0.20
                                  0.12
                                                                  0.16
  0.33
       0 200 400 600 800 10001200
                                       0 200 400 600 800 1000 1200
                                                                      0 200 400 600 800 1000 1200
These are clearly not converged.
Let's try fitting with a much longer run and burn-in. Generally this might be done iteratively, but let's go straight to 300k iterations with 100k burn-in.
We also use jags.parallel here to fit chains in parallel.
 jags.fit <- do.call(</pre>
   what = jags.parallel,
   args = list(
     data = jags.data,
   inits = jags.inits,
   parameters.to.save = jags.params,
   n.iter = 300000,
   n.burnin = 100000,
   n.chains = 3,
   n.thin = 100,
   model.file = jags.mod
 Inference for Bugs model at "D:\Users\ryan\AppData\Local\Temp\RtmpwXBkRl\filefa075035089", fit using jags,
  3 chains, each with 3e+05 iterations (first 1e+05 discarded), n.thin = 100
  n.sims = 6000 iterations saved
            mu.vect sd.vect
                                            25%
                                                      50%
                                                               75%
                                                                       97.5% Rhat n.eff
           1046.889 228.312 752.975
                                       887.000
                                                 997.000 1153.000 1661.050 1.012
                                                                                      200
 lambda
           1047.262 230.544 746.132
                                       886.918
                                                 997.805 1157.047 1659.316 1.011
                                                                                      200
 pi[1]
              0.010
                      0.002
                                0.006
                                          0.008
                                                   0.010
                                                             0.011
                                                                      0.013 1.011
                                                                                      200
                                0.091
 pi[2]
              0.150
                                          0.131
                                                             0.170
                                                                      0.202 1.011
                                                                                      200
                      0.028
                                                   0.152
 pi[3]
              0.037
                                0.023
                                          0.033
                                                   0.038
                                                             0.043
                                                                      0.050 1.011
                      0.007
                                                                                      200
 pi[4]
              0.218
                                0.132
                                          0.190
                                                   0.220
                                                             0.247
                                                                                      200
                      0.040
                                                                      0.291 1.011
 pi[5]
              0.081
                                0.048
                                          0.070
                                                   0.081
                      0.015
                                                             0.091
                                                                      0.108 1.012
                                                                                      200
              0.504
                      0.092
                       3.470 1048.578 1050.933 1052.834 1055.376 1061.920 1.002 2200
 For each parameter, n.eff is a crude measure of effective sample size,
 and Rhat is the potential scale reduction factor (at convergence, Rhat=1).
 DIC info (using the rule, pD = var(deviance)/2)
 pD = 6.0 and DIC = 1059.5
 DIC is an estimate of expected predictive error (lower deviance is better).
These R-hat values are much better (<1.1).
Let's also see some traceplots.
 mcmc_trace(x = jags.fit$BUGSoutput$sims.array)
                Ν
                                              deviance
                                                                              lambda
 2500
                                                                 2500
                                 1070
                                                                 2000
 2000
                                 1065
                                 1060
1055
 1500
                                                                 1500
                                                                 1000
 1000
               1000 1500 2000
                                               1000
                                                    1500 2000
                                                                               1000 1500
               pi[1]
                                               pi[2]
                                                                               pi[3]
                                                                                                Chain
 0.016
                                  0.20
 0.012
                                                                  0.04
 0.008
                                                                  0.03
                                                                  0.02
 0.004
               1000 1500 2000
                                               1000 1500 2000
                                                                               1000 1500 2000
               pi[4]
                                               pi[5]
                                                                               pi[6]
                                 0.125
  0.30
0.25
                                 0.100
  0.20
                                 0.075
  0.15
                                 0.050
  0.10
           500
               1000 1500 2000
                                           500
                                               1000
                                                    1500
                                                          2000
                                                                          500
                                                                               1000 1500
                                                                      0
Showing a lot of autocorrelation, but appear to be converged.
Results
Let's have a look at our results.
Yellow points represent the posterior median, dark purple bands the 50% credible interval, and light blue bands the 95% credible interval.
Our estimates of pi:
 mcmc_intervals(
   x = jags.fit$BUGSoutput$sims.array,
   pars = sprintf("pi[%s]", 1:6),
   prob_outer = 0.95
 pi[1]
 pi[2]
 pi[3]
 pi[4]
 pi[5]
 pi[6]
                                   0.2
                                                          0.4
            0.0
                                                                                  0.6
And of N:
 mcmc_intervals(
   x =jags.fit$BUGSoutput$sims.array,
   pars = "N",
   prob_outer = 0.95
   scale_x_continuous(limits = c(0, NA))
 Scale for 'x' is already present. Adding another scale for 'x', which will replace the existing scale.
 \mathbf{N}
       0
                                  500
                                                             1000
                                                                                        1500
And let's compare these directly with our true values. Here the red box and cross represent our true value, plotted over our posterior estimates.
Pi:
 true.pi <- data.frame(</pre>
   x = probs,
   y = sprintf("pi[%s]", 1:6)
 mcmc_intervals(
   x = jags.fit$BUGSoutput$sims.array,
   pars = sprintf("pi[%s]", 1:6),
   prob outer = 0.95
 ) +
   geom_point(
     data = true.pi,
     aes(
       x = x
       y = y
     shape = 7,
     col = "red",
     size = 5
 pi[1]
 pi[2]
 pi[3]
 pi[4]
 pi[5] -
 pi[6]
```

0.0

true.N <- data.frame(
 x = population.size,</pre>

x =jags.fit\$BUGSoutput\$sims.array,

 $scale_x_continuous(limits = c(0, NA)) +$

Lookds pretty good!

mcmc_intervals(

pars = "N",

geom_point(

x = x,y = y

shape = 7,
col = "red",

size = 5

0

Not too bad.

aes(

prob_outer = 0.95

data = true.N,

And of N:

0.2

500

0.4

Scale for 'x' is already present. Adding another scale for 'x', which will replace the existing scale.

1000

0.6

1500