Supplementary material for 'Dealing with many correlated covariates in capture-recapture models' by Gimenez and Barbraud.

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Introduction

We illustrate the principal component capture-recapture (P2CR) method for covariates selection in capture-recapture models using data on survival of Snow petrels in Pointe Géologie Archipelago, Terre Adélie, Antarctica. In total, the dataset consists of 604 female histories from 1973 to 2002. The objective is to investigate the effect of climatic conditions on adult survival.

Explore climatic covariates

First we explore the covariates sea ice extent in summer (SIE.Su), in autumn and winter (SIE.Au and SIE.Wi), in spring (SIE.Sp), annual southern oscillation index (SOI), air temperature in summer (T.Su), in autumn and winter (T.Au and T.Wi) and in spring (T.Sp).

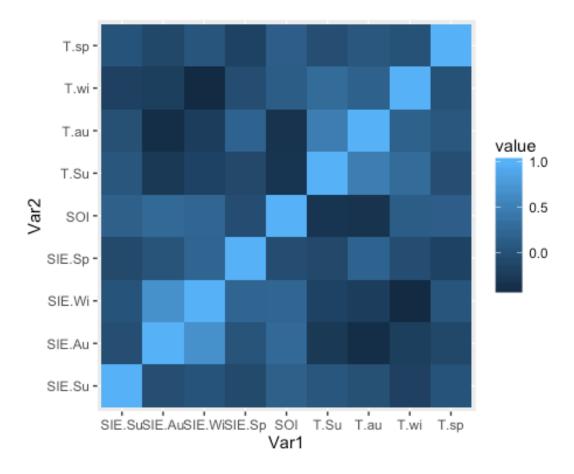
Let us have a look to the correlations between these covariates:

```
cov <- read.table('cov-petrel.txt',header=T)</pre>
head(cov)
                                          T.Su
                                                   T.au
                                                             T.wi
##
    SIE.Su SIE.Au SIE.Wi SIE.Sp
                                 SOI
## 1
              341
                     478
                            348
                                0.96 -5.233333 -14.98333 -17.01667
         0
## 2
                                1.33 -4.150000 -15.08333 -17.85000
       189
              300
                     600
                            341
## 3
        26
              270
                     337
                           ## 4
        81
              256
                     348
                           337 -1.14 -4.300000 -13.76667 -15.86667
        22
                           437 -0.29 -4.716667 -14.30000 -15.63333
## 5
              207
                     389
                           437 -0.26 -5.116667 -15.06667 -16.15000
## 6
       111
              215
                     307
##
         T.sp
## 1 -6.700000
## 2 -7.250000
## 3 -7.683333
## 4 -7.650000
## 5 -7.916667
## 6 -6.766667
round(cor(cov),2)
         SIE.Su SIE.Au SIE.Wi SIE.Sp
                                      SOI T.Su T.au T.wi T.sp
## SIE.Su
           1.00 -0.05
                        0.01
                             -0.10 0.15 0.04 -0.02 -0.21
                                                            0.01
                  1.00
                        0.67 0.02 0.26 -0.30 -0.43 -0.23 -0.12
## SIE.Au -0.05
```

```
## SIE.Wi
           0.01
                  0.67
                        1.00
                               0.21 0.22 -0.18 -0.24 -0.47
## SIE.Sp -0.10
                  0.02
                        0.21
                               1.00 -0.06 -0.11 0.19 -0.06 -0.18
                                                            0.14
## SOI
           0.15
                  0.26
                        0.22 -0.06 1.00 -0.34 -0.37 0.13
## T.Su
           0.04
                 -0.30
                       -0.18 -0.11 -0.34 1.00
                                                0.47 0.27 -0.05
## T.au
                 -0.43
                       -0.24
                               0.19 -0.37
                                                1.00
                                                      0.17
                                                            0.06
          -0.02
                                           0.47
## T.wi
          -0.21
                 -0.23
                        -0.47
                              -0.06 0.13
                                           0.27
                                                0.17
                                                      1.00
                                                            0.00
## T.sp
           0.01 -0.12
                        0.04
                              -0.18 0.14 -0.05
                                                0.06 0.00 1.00
```

Visually, with a heatmap:

```
library(ggplot2)
library(reshape2)
qplot(x=Var1, y=Var2, data=melt(cor(cov)), fill=value, geom="tile")
```



What are the significant correlations?

```
library(psych)
##
## Attaching package: 'psych'
## The following objects are masked from 'package:ggplot2':
##
## %+%, alpha
```

```
corr.test(cov)
## Call:corr.test(x = cov)
## Correlation matrix
          SIE.Su SIE.Au SIE.Wi SIE.Sp
                                        SOI T.Su T.au T.wi
                                                                T.sp
## SIE.Su
                  -0.05
                          0.01
                                -0.10
                                       0.15
                                             0.04 -0.02 -0.21
                                                                0.01
            1.00
                                 0.02 0.26 -0.30 -0.43 -0.23 -0.12
## SIE.Au
          -0.05
                   1.00
                          0.67
## SIE.Wi
            0.01
                   0.67
                          1.00
                                 0.21 0.22 -0.18 -0.24 -0.47
## SIE.Sp
          -0.10
                   0.02
                          0.21
                                 1.00 -0.06 -0.11
                                                   0.19 -0.06 -0.18
## SOI
            0.15
                   0.26
                          0.22
                               -0.06 1.00 -0.34 -0.37 0.13
## T.Su
            0.04
                  -0.30 -0.18
                                -0.11 -0.34
                                             1.00
                                                   0.47 0.27 -0.05
## T.au
           -0.02
                  -0.43
                         -0.24
                                 0.19 - 0.37
                                             0.47
                                                   1.00
                                                         0.17
## T.wi
           -0.21
                  -0.23
                        -0.47
                                -0.06 0.13 0.27
                                                   0.17
                                                         1.00
                                                                0.00
                  -0.12
                          0.04
                                -0.18 0.14 -0.05
## T.sp
            0.01
                                                   0.06 0.00
                                                                1.00
## Sample Size
## [1] 29
## Probability values (Entries above the diagonal are adjusted for multiple
tests.)
##
          SIE.Su SIE.Au SIE.Wi SIE.Sp SOI T.Su T.au T.wi T.sp
## SIE.Su
            0.00
                   1.00
                          1.00
                                 1.00 1.00 1.00 1.00 1.00
            0.79
                          0.00
## SIE.Au
                   0.00
                                 1.00 1.00 1.00 0.64 1.00
## SIE.Wi
            0.96
                   0.00
                          0.00
                                 1.00 1.00 1.00 1.00 0.37
                                                              1
## SIE.Sp
            0.59
                   0.90
                          0.28
                                 0.00 1.00 1.00 1.00 1.00
                                                              1
## SOI
            0.43
                   0.17
                          0.25
                                 0.77 0.00 1.00 1.00 1.00
                                                              1
                   0.12
## T.Su
            0.83
                          0.35
                                 0.56 0.07 0.00 0.33 1.00
                                                              1
            0.92
## T.au
                   0.02
                          0.20
                                 0.32 0.05 0.01 0.00 1.00
                                                              1
            0.28
                   0.23
                          0.01
                                 0.76 0.52 0.15 0.37 0.00
                                                              1
## T.wi
## T.sp
            0.97
                   0.53
                          0.84
                                 0.34 0.47 0.80 0.77 0.99
                                                              0
##
## To see confidence intervals of the correlations, print with the
short=FALSE option
print(corr.test(cov), short=FALSE)
## Call:corr.test(x = cov)
## Correlation matrix
##
          SIE.Su SIE.Au SIE.Wi SIE.Sp
                                        SOI
                                            T.Su T.au T.wi
                                -0.10 0.15
                                             0.04 -0.02 -0.21
                                                                0.01
## SIE.Su
            1.00
                  -0.05
                          0.01
## SIE.Au
          -0.05
                   1.00
                          0.67
                                 0.02 0.26 -0.30 -0.43 -0.23 -0.12
## SIE.Wi
            0.01
                   0.67
                          1.00
                                 0.21 0.22 -0.18 -0.24 -0.47
## SIE.Sp
           -0.10
                   0.02
                          0.21
                                 1.00 -0.06 -0.11 0.19 -0.06 -0.18
                   0.26
                          0.22
                               -0.06 1.00 -0.34 -0.37
## SOI
            0.15
                                                         0.13
## T.Su
            0.04
                  -0.30
                        -0.18
                                -0.11 -0.34
                                             1.00
                                                   0.47
                                                         0.27 -0.05
## T.au
           -0.02
                  -0.43
                         -0.24
                                 0.19 - 0.37
                                             0.47
                                                   1.00
                                                         0.17
                                                                0.06
## T.wi
           -0.21
                         -0.47
                                -0.06 0.13
                                             0.27
                                                         1.00
                  -0.23
                                                   0.17
                                                                0.00
## T.sp
            0.01
                  -0.12
                          0.04
                                -0.18 0.14 -0.05
                                                   0.06 0.00
                                                                1.00
## Sample Size
## [1] 29
## Probability values (Entries above the diagonal are adjusted for multiple
tests.)
          SIE.Su SIE.Au SIE.Wi SIE.Sp SOI T.Su T.au T.wi T.sp
```

```
0.00
## SIE.Su
                   1.00
                           1.00
                                  1.00 1.00 1.00 1.00 1.00
                                                               1
## SIE.Au
            0.79
                   0.00
                          0.00
                                  1.00 1.00 1.00 0.64 1.00
                                                               1
## SIE.Wi
            0.96
                   0.00
                          0.00
                                 1.00 1.00 1.00 1.00 0.37
                                                               1
## SIE.Sp
            0.59
                   0.90
                          0.28
                                  0.00 1.00 1.00 1.00 1.00
                                                               1
## SOI
            0.43
                   0.17
                          0.25
                                  0.77 0.00 1.00 1.00 1.00
                                                               1
## T.Su
            0.83
                   0.12
                          0.35
                                  0.56 0.07 0.00 0.33 1.00
                                                               1
                                  0.32 0.05 0.01 0.00 1.00
                                                               1
## T.au
            0.92
                   0.02
                          0.20
## T.wi
            0.28
                   0.23
                          0.01
                                  0.76 0.52 0.15 0.37 0.00
                                                               1
            0.97
                   0.53
                          0.84
                                  0.34 0.47 0.80 0.77 0.99
                                                               0
## T.sp
##
   To see confidence intervals of the correlations, print with the
##
short=FALSE option
##
   Confidence intervals based upon normal theory. To get bootstrapped
##
values, try cor.ci
##
                 lower
                            r upper
## SIE.Su-SIE.A
                 -0.41 -0.05
                              0.32 0.79
## SIE.Su-SIE.W
                 -0.36
                        0.01
                              0.38 0.96
## SIE.Su-SIE.Sp -0.45 -0.10
                              0.27 0.59
## SIE.Su-SOI
                 -0.23
                        0.15
                              0.49 0.43
## SIE.Su-T.Su
                 -0.33
                        0.04
                              0.40 0.83
## SIE.Su-T.au
                 -0.38 -0.02
                              0.35 0.92
## SIE.Su-T.wi
                 -0.53 -0.21
                              0.17 0.28
                 -0.36
                        0.01
                              0.37 0.97
## SIE.Su-T.sp
## SIE.A-SIE.W
                  0.40
                        0.67
                              0.83 0.00
## SIE.A-SIE.Sp -0.35
                        0.02 0.39 0.90
## SIE.A-SOI
                 -0.12
                        0.26
                              0.57 0.17
## SIE.A-T.Su
                 -0.60 -0.30
                              0.08 0.12
## SIE.A-T.au
                 -0.69 -0.43 -0.08 0.02
                 -0.55 -0.23
## SIE.A-T.wi
                              0.15 0.23
                 -0.47 -0.12
## SIE.A-T.sp
                              0.26 0.53
## SIE.W-SIE.Sp
                 -0.17
                        0.21
                              0.53 0.28
                        0.22
## SIE.W-SOI
                 -0.16
                              0.54 0.25
## SIE.W-T.Su
                 -0.51 -0.18
                              0.20 0.35
## SIE.W-T.au
                 -0.56 -0.24
                              0.13 0.20
## SIE.W-T.wi
                 -0.71 -0.47 -0.12 0.01
## SIE.W-T.sp
                 -0.33 0.04
                              0.40 0.84
## SIE.Sp-SOI
                 -0.41 -0.06
                              0.32 0.77
                 -0.46 -0.11
## SIE.Sp-T.Su
                              0.26 0.56
## SIE.Sp-T.au
                 -0.19 0.19
                              0.52 0.32
## SIE.Sp-T.wi
                 -0.42 -0.06
                              0.31 0.76
                 -0.52 -0.18
## SIE.Sp-T.sp
                              0.20 0.34
## SOI-T.Su
                 -0.63 -0.34
                              0.03 0.07
## SOI-T.au
                 -0.65 -0.37
                              0.00 0.05
## SOI-T.wi
                 -0.25
                        0.13
                              0.47 0.52
## SOI-T.sp
                 -0.24
                        0.14
                              0.48 0.47
                        0.47
                              0.72 0.01
## T.Su-T.au
                  0.13
## T.Su-T.wi
                 -0.10
                        0.27
                              0.58 0.15
                 -0.41 -0.05
## T.Su-T.sp
                              0.32 0.80
## T.au-T.wi
                 -0.21 0.17 0.51 0.37
```

```
## T.au-T.sp -0.32 0.06 0.41 0.77
## T.wi-T.sp -0.37 0.00 0.37 0.99
```

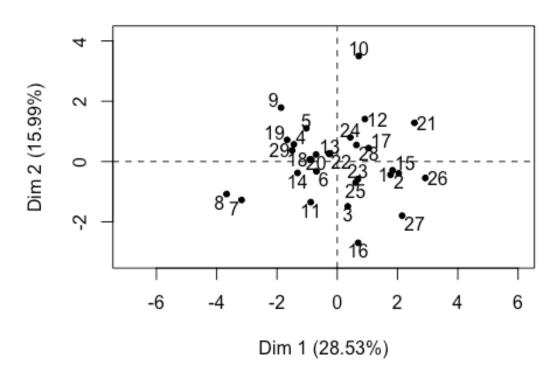
Seems like sea ice extent in autumn and winter are positively correlated, while sea ice extent in autumn and temperature in autumn are negatively correlated.

PCA on covariates

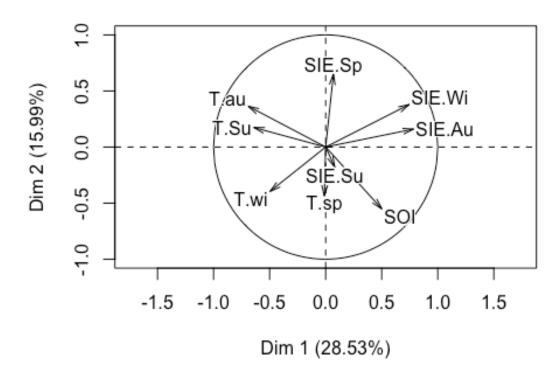
Let's perform a PCA on this set of covariates:

```
library(FactoMineR)
res.pca = PCA(cov,scale.unit=T,graph=T,ncp=9)
```

Individuals factor map (PCA)



Variables factor map (PCA)



Find the covariates associated to each principal component:

```
dimdesc(res.pca,axes = 1:9)
## $Dim.1
## $Dim.1$quanti
          correlation
                            p.value
## SIE.Au
            0.7846343 4.703772e-07
## SIE.Wi
            0.7444495 3.650675e-06
## SOI
            0.5012694 5.604172e-03
           -0.4966878 6.129402e-03
## T.wi
## T.Su
           -0.6409107 1.798385e-04
## T.au
           -0.6912833 3.291814e-05
##
##
## $Dim.2
## $Dim.2$quanti
                           p.value
##
          correlation
## SIE.Sp
            0.6505897 0.000132906
## SIE.Wi
            0.3787178 0.042773054
## T.wi
           -0.3960426 0.033438570
## T.sp
           -0.4367718 0.017836263
## SOI
           -0.5519112 0.001910053
##
```

```
##
## $Dim.3
## $Dim.3$quanti
     correlation
                         p.value
## SIE.Su 0.7413696 4.205825e-06
## T.wi -0.5808892 9.527347e-04
##
##
## $Dim.4
## $Dim.4$quanti
       correlation
##
                         p.value
## T.sp 0.8228262 4.300265e-08
## SIE.Su -0.3946619 3.411627e-02
##
##
## $Dim.5
## $Dim.5$quanti
##
      correlation
                         p.value
## SIE.Sp 0.6329789 0.0002286769
## SOI 0.4046400 0.0294590693
## SIE.Su 0.4020185 0.0306294870
##
##
## $Dim.6
## $Dim.6$quanti
                      p.value
      correlation
## T.Su 0.5642562 0.001431237
## T.wi 0.3861381 0.038548955
##
##
## $Dim.8
## NULL
#plot(res.pca)
```

Percentage of variance explained:

```
res.pca$eig[,3]
## [1] 28.53227 44.52647 57.72122 68.86126 79.32825 89.27306 93.70949
## [8] 97.95676 100.00000
```

The loadings:

```
res.pca$var$cor

## Dim.1 Dim.2 Dim.3 Dim.4 Dim.5

## SIE.Su 0.08057735 -0.1786150 0.7413696 -0.39466187 0.40201850

## SIE.Au 0.78463426 0.1601660 -0.1358873 -0.02360527 -0.28475060

## SIE.Wi 0.74444946 0.3787178 0.1390330 0.26085759 -0.10566944

## SIE.Sp 0.06940453 0.6505897 -0.2874635 0.14838490 0.63297890

## SOI 0.50126942 -0.5519112 -0.1726551 0.02166076 0.40463998
```

```
## T.Su
          -0.64091072 0.1741091
                                 0.1976988 -0.02932482 -0.29134793
          -0.69128327
                      0.3642634
                                 0.1570772 0.27691731 0.17674456
## T.au
## T.wi
          -0.49668781 -0.3960426 -0.5808892 -0.03417841 0.08316850
## T.sp
          -0.01138968 -0.4367718
                                 0.2940550 0.82282616 0.02694411
##
               Dim.6
                           Dim.7
                                       Dim.8
                                                   Dim.9
## SIE.Su 0.20439145 0.16833601
                                  0.15205046 -0.03696014
## SIE.Au 0.32726859
                      0.07959270
                                  0.31757770
                                              0.21046404
## SIE.Wi 0.33851943 -0.03721296 -0.08556715 -0.28376578
## SIE.Sp 0.00660304 0.22829056 -0.08806289
                                              0.08176243
## SOI
          0.34355549 -0.29450675 -0.19246270 0.09112650
## T.Su
          0.56425618  0.10752351  -0.30114518
                                              0.11600140
## T.au
          0.20978102 -0.36666032
                                  0.27977904
                                              0.01097100
## T.wi
          0.38613805 0.19899778
                                  0.18999768 -0.16165470
## T.sp
         -0.04458262 0.19690112 0.03311646 0.05485501
```

Re-project each covariate on each principal component:

```
pcs = res.pca$ind$coord
round(pcs,2)
##
     Dim.1 Dim.2 Dim.3 Dim.4 Dim.5 Dim.6 Dim.7 Dim.8 Dim.9
      1.77 -0.44 -0.78 1.45 -0.08 0.12 -0.97 -0.13
## 1
## 2
      2.04 -0.39 2.70 -0.78 1.49 1.99 -0.44 -0.63 -0.21
      0.35 -1.49 -0.46 -1.19 -1.33 -1.04 -0.78 -0.45
## 3
                                                     0.16
## 4
     -1.44
            0.57   0.48   -0.86   -0.07   -0.20   -0.01   0.59   -0.01
            1.10 -1.26 -0.40
                             1.18 -0.56 -0.37 -0.76 -0.33
## 5
     -1.03
## 6
     -0.69 -0.33 0.59 0.08
                             2.17 -0.99 1.00 -0.10 0.37
     -3.17 -1.28 -0.08 0.21
                              0.39
## 7
                                   0.83 0.91 -0.79 -0.37
     -3.67 -1.08 -1.54 0.46
## 8
                              1.39
                                   0.75 -0.45 0.80
                                                     0.20
## 9
     -1.87
            1.79
                 0.56
                       2.40
                              0.67 -1.92 -0.76 -0.42 -0.51
## 10 0.72
           3.50 0.01 -1.05
                              0.25
                                   0.99 -0.45
                                              0.57
                                                     0.30
## 11 -0.88 -1.35
                 1.83 -1.38
                              0.28
                                    0.08
                                         0.51 -0.52
                                                     0.43
## 12
      0.92
            1.41 -1.34 0.60 0.12
                                   0.57
                                         0.57 - 1.13
                                                     0.63
## 13 -0.24 0.25 -0.19 0.61 -2.19
                                    1.61 -0.49 -1.09 -0.63
## 14 -1.32 -0.38
                  1.73
                       0.04 -1.37 -0.51
                                         0.10 0.65 -0.05
                  0.57 0.29
      1.84 -0.29
                             1.08
                                   0.43 -0.21
                                               0.27
      0.69 -2.70 -0.83 -0.01 -0.08 -1.06
                                         0.02 0.14
## 16
                                                     0.20
      1.04
            0.45 -0.63 0.50 0.31
                                   0.52
                                         0.94 0.61
## 17
                                                     0.12
## 18 -0.91
            0.06
                 1.18 1.48 -1.31
                                   1.58
                                         0.28 1.16
                                                     0.03
## 19 -1.66
            0.72 -0.74 -2.07 -1.05 -0.19 -0.27
                                               0.38
                                                     0.33
## 20 -0.70
            0.23 -0.57 -0.99 -1.25 -0.31
                                         0.93 -0.87 -0.01
      2.56
            1.28 -0.60 -0.26 -0.47 -1.17
## 21
                                         1.54
                                               0.61 - 0.63
## 22 -0.28
            0.27
                 0.13 -1.18
                             0.92 -0.31 -0.72 0.59 -1.06
## 23
      0.68 -0.59 -1.73
                       1.23
                              0.13
                                   1.37
                                         0.41 -0.03 -0.33
## 24
      0.43
            0.80
                 1.79
                       1.19 -0.77 -1.32 0.27 -0.05 0.56
## 25
      0.61 -0.70
                 1.29 0.93 -0.25 -0.66 -0.18 -0.29 -0.39
      2.92 -0.55 -0.47 -0.47
                              0.15 -0.83 -0.75 -0.23 -0.15
## 26
## 27
      2.15 -1.80 -0.93 0.19 -0.11 0.10 -0.05 0.95 -0.38
## 28
      0.64 0.55 -0.39 -0.99 0.36 0.24 0.05 -0.17
                                                     0.05
## 29 -1.50 0.37 -0.33 -0.03 -0.52 -0.12 -0.61 0.33 0.52
```

Model fitting

We're gonna fit various capture-recapture models to the petrel data. We use RMark because everything can be done in R, and it's cool for reproducible research. But other pieces of software could be used too, like e.g. E-SURGE.

First, let's read in the data:

```
library(RMark)
## This is RMark 2.2.0

petrel=convert.inp("females_petrel")
#petrel$ch
```

Before fitting capture-recapture models to the data, we check whether the standard Cormack-Jolly-Seber model is fitting the data well. We use the R package R2ucare.

```
library(R2ucare)
petrel.ch <- unlist(strsplit(petrel$ch, ""))</pre>
nocc <- nchar(petrel$ch[1])</pre>
petrel.ch <- matrix(as.numeric(petrel.ch), ncol = nocc, byrow = TRUE)</pre>
freq = petrel$freq
global = overall_CJS(petrel.ch, freq)
global
##
                               chi2 degree_of_freedom p_value
## Gof test for CJS model: 221.211
                                                    127
test3sr(petrel.ch, freq)
## $test3sr
##
                     df
                            p val sign test
        stat
##
      29.095
                 27.000
                            0.356
                                       0.903
##
## $details
      component stat p_val signed_test test_perf
##
                                   -0.032 Chi-square
## 1
              2 0.001 0.975
## 2
               3 0.249 0.618
                                   -0.499
                                              Fisher
## 3
              4 0.213 0.644
                                    0.462 Chi-square
## 4
              5
                     0
                                        0
                                              Fisher
                           1
               6 4.174 0.041
## 5
                                   -2.043 Chi-square
              7
## 6
                     0
                           1
                                        0
                                              Fisher
## 7
                     0
                           1
                                        0
              8
                                              Fisher
              9
## 8
                     0
                           0
                                        0
                                                 None
## 9
             10 1.13 0.288
                                   -1.063 Chi-square
## 10
                                              Fisher
             11
                     0
                           1
                                        0
## 11
             12 1.766 0.184
                                   -1.329
                                              Fisher
                                    1.091
## 12
             13 1.19 0.275
                                              Fisher
## 13
             14
                     0
                                              Fisher
## 14
             15 1.224 0.269
                                    1.106
                                              Fisher
```

```
## 15
              16 2.696 0.101
                                    -1.642 Chi-square
## 16
              17
                      0
                            1
                                         0
                                                Fisher
                            1
                                                Fisher
## 17
              18
                      0
                                         0
## 18
              19 3.695 0.055
                                     1.922
                                                Fisher
## 19
              20
                      0
                            1
                                         0
                                                Fisher
## 20
              21 1.885
                        0.17
                                     1.373
                                                Fisher
## 21
              22 0.296 0.586
                                     0.544
                                                Fisher
## 22
              23
                     0 0.984
                                         0 Chi-square
## 23
              24
                     0
                            1
                                         0
                                               Fisher
## 24
              25 6.514 0.011
                                     2.552
                                                Fisher
## 25
              26 0.749 0.387
                                     0.865 Chi-square
## 26
              27 0.102 0.749
                                    -0.319 Chi-square
## 27
              28
                      0
                            1
                                         0
                                                Fisher
## 28
              29 3.211 0.073
                                     1.792
                                               Fisher
test3sm(petrel.ch, freq)
## $test3sm
##
     stat
               df
                   p_val
## 39.260 31.000
                   0.147
##
## $details
##
      component
                   stat df p_val test_perf
## 1
                  0.756
                          1 0.384 Chi-square
               2
                          1 0.027 Chi-square
## 2
                  4.883
               3
## 3
               4
                  0.172
                          2 0.918 Chi-square
               5
## 4
                       0
                          1
                                1
                                       Fisher
                          1 0.312 Chi-square
## 5
                  1.022
               7
## 6
                  0.748
                          1 0.387 Chi-square
## 7
               8
                       0
                          1
                                1
                                       Fisher
## 8
               9
                  0.294
                          1 0.588
                                       Fisher
                  0.939
## 9
              10
                          1 0.333 Chi-square
## 10
              11
                   2.88
                          3 0.411 Chi-square
## 11
              12
                  1.709
                          1 0.191 Chi-square
## 12
              13
                   0.19
                          1 0.663 Chi-square
## 13
              14
                       0
                                1
                                       Fisher
## 14
                  5.705
                          1 0.017
              15
                                       Fisher
## 15
              16 14.009
                          2 0.001 Chi-square
## 16
                  0.309
              17
                          1 0.578 Chi-square
## 17
              18
                  0.305
                          1 0.581 Chi-square
              19
## 18
                       0
                          1
                                1
                                       Fisher
## 19
              20
                  1.337
                          1 0.248 Chi-square
## 20
              21
                  0.547
                          1
                            0.46 Chi-square
## 21
              22
                      0
                          1
                                1
                                       Fisher
## 22
              23
                                1
                       0
                          1
                                       Fisher
## 23
              24
                  1.867
                          1 0.172 Chi-square
## 24
              25
                  0.657
                          1 0.417
                                       Fisher
## 25
              26
                  0.456
                          1
                              0.5 Chi-square
## 26
                  0.212
                         1 0.645 Chi-square
```

```
## 27
              28
                  0.263
                         1 0.608
                                      Fisher
## 28
              29
                         0
                      0
                                         None
test2ct(petrel.ch, freq)
## $test2ct
                     df
##
        stat
                             p_val sign_test
                 27.000
##
     103.115
                             0.000
                                      -8.441
##
## $details
##
      component dof
                       stat p_val signed_test test_perf
## 1
               2
                   1
                      0.013 0.908
                                          0.114 Chi-square
## 2
                   1
               3
                        8.1 0.004
                                         -2.846
                                                    Fisher
## 3
               4
                   1
                      2.599 0.107
                                         -1.612 Chi-square
## 4
               5
                   1
                      1.207 0.272
                                         -1.099 Chi-square
## 5
               6
                   1
                      1.162 0.281
                                         -1.078 Chi-square
               7
                      0.499 0.48
## 6
                   1
                                         -0.706 Chi-square
## 7
               8
                      0.958 0.328
                   1
                                         -0.979 Chi-square
## 8
               9
                      0.977 0.323
                                         -0.988 Chi-square
## 9
              10
                   1
                      6.397 0.011
                                         -2.529 Chi-square
## 10
              11
                   1
                      2.674 0.102
                                         -1.635 Chi-square
## 11
              12
                       8.56 0.003
                   1
                                         -2.926 Chi-square
## 12
              13
                   1
                      0.056 0.814
                                         -0.237 Chi-square
## 13
              14
                   1 0.015 0.903
                                         0.122 Chi-square
## 14
              15
                   1
                     5.736 0.017
                                         -2.395 Chi-square
## 15
              16
                   1
                      5.291 0.021
                                           -2.3 Chi-square
## 16
              17
                     2.057 0.152
                                         -1.434 Chi-square
## 17
              18
                   1 10.988 0.001
                                         -3.315 Chi-square
## 18
              19
                      7.809 0.005
                                         -2.794 Chi-square
## 19
              20
                   1
                      0.149 0.699
                                         -0.386 Chi-square
## 20
              21
                      5.228 0.022
                   1
                                         -2.286 Chi-square
## 21
              22
                     9.259 0.002
                   1
                                         -3.043 Chi-square
## 22
              23
                     3.826
                              0.05
                                         -1.956 Chi-square
                   1
## 23
              24
                      9.147 0.002
                   1
                                         -3.024 Chi-square
## 24
              25
                   1
                           0
                                              0 Chi-square
## 25
                      6.442 0.011
              26
                   1
                                         -2.538 Chi-square
## 26
              27
                   1
                           0 0.984
                                              0 Chi-square
              28
                     3.966 0.046
## 27
                   1
                                        -1.991 Chi-square
test2cl(petrel.ch, freq)
## $test2cl
##
     stat
               df
                   p_val
## 49.741 42.000
                  0.192
##
## $details
##
      component dof
                      stat p_val
                                   test_perf
## 1
               2
                   1
                          0
                                1
                                      Fisher
## 2
               3
                   1 1.077 0.299
                                      Fisher
## 3
               4
                      1.42 0.233 Chi-square
## 4
                   1 0.033 0.855 Chi-square
```

```
## 5
              6
                  3 0.246 0.97 Chi-square
              7
## 6
                  3 0.955 0.812 Chi-square
## 7
              8
                  2 0.906 0.636 Chi-square
## 8
              9
                 1 0.101 0.75 Chi-square
## 9
             10
                  1 0.808 0.369 Chi-square
## 10
             11
                  3 8.064 0.045 Chi-square
## 11
             12
                  2 0.545 0.761 Chi-square
## 12
             13
                  2 0.973 0.615 Chi-square
## 13
             14
                  1 1.709 0.191 Chi-square
                  2 1.416 0.493 Chi-square
## 14
             15
## 15
                  3 7.218 0.065 Chi-square
             16
## 16
             17
                  3 9.25 0.026 Chi-square
## 17
             18
                  2 3.995 0.136 Chi-square
## 18
                  2 4.387 0.112 Chi-square
             19
## 19
             20
                  1 0.402 0.526 Chi-square
## 20
             21
                  1 0.545 0.46 Chi-square
## 21
             22
                  1 0.683 0.408 Chi-square
## 22
             23
                  1 1.155 0.283 Chi-square
## 23
             24
                  1 2.093 0.148
## 24
             25
                  1 0.229 0.633 Chi-square
## 25
             26
                  1 1.319 0.251 Chi-square
             27
## 26
                  1 0.212 0.645 Chi-square
```

It sounds like there is a strong trap-dependence effect. Let's deal with it and create an individual time-varying covariate for trap-dependence (see appendix C of the Gentle introduction to Mark):

```
petrel.ch <- unlist(strsplit(petrel$ch, ""))
nocc <- nchar(petrel$ch[1])
petrel.td <- matrix(as.numeric(petrel.ch), ncol = nocc, byrow = TRUE)
petrel.td <- petrel.td[, 1:(nocc - 1)]
petrel.td <- as.data.frame(petrel.td)
begin.time <- 1974
names(petrel.td) <- paste('td', (begin.time + 1):(begin.time + nocc - 1), sep
= "")
#head(petrel.td) # dim 430 x 29
dim(petrel.td)
## [1] 430 29
petrel <- cbind(petrel, petrel.td)
#head(petrel)</pre>
```

Now process the data:

```
petrel.processed=process.data(petrel, model="CJS", begin.time=1974)
```

Create the default design matrix:

```
design.p=list(time.varying=c('td')) #td
design.parameters <- list(p=design.p)
petrel.ddl <- make.design.data(petrel.processed,parameters=design.parameters)</pre>
```

Standardize the covariates:

```
# standardize
moy = apply(cov,2,mean)
prec = apply(cov,2,sd)
moymat = matrix(rep(moy,nrow(cov)),ncol=ncol(cov),byrow=T)
precmat = matrix(rep(prec,nrow(cov)),ncol=ncol(cov),byrow=T)
covstar = (cov - moymat)/precmat
#apply(covstar,2,mean)
#apply(covstar,2,sd)
cov = covstar
```

Add raw covariates to the design matrix:

```
petrel.ddl$Phi$x1=0
petrel.ddl$Phi$x2=0
petrel.ddl$Phi$x3=0
petrel.ddl$Phi$x4=0
petrel.ddl$Phi$x5=0
petrel.ddl$Phi$x6=0
petrel.ddl$Phi$x7=0
petrel.ddl$Phi$x8=0
petrel.ddl$Phi$x9=0
ind=1
for (i in 1974:2002){
  petrel.ddl$Phi$x1[petrel.ddl$Phi$time==i]=cov[ind,1]
  petrel.ddl$Phi$x2[petrel.ddl$Phi$time==i]=cov[ind,2]
  petrel.ddl$Phi$x3[petrel.ddl$Phi$time==i]=cov[ind,3]
  petrel.ddl$Phi$x4[petrel.ddl$Phi$time==i]=cov[ind,4]
  petrel.ddl$Phi$x5[petrel.ddl$Phi$time==i]=cov[ind,5]
  petrel.ddl$Phi$x6[petrel.ddl$Phi$time==i]=cov[ind,6]
  petrel.ddl$Phi$x7[petrel.ddl$Phi$time==i]=cov[ind,7]
  petrel.ddl$Phi$x8[petrel.ddl$Phi$time==i]=cov[ind,8]
  petrel.ddl$Phi$x9[petrel.ddl$Phi$time==i]=cov[ind,9]
  ind=ind+1
}
```

Specify the effects on survival and detection probabilities:

```
# for survival probabilities
Phidot=list(formula=~1) # constant
Phitime=list(formula=~time) # time
PhiCov=list(formula=~x1+x2+x3+x4+x5+x6+x7+x8+x9) # all covariates
# Define range of models for detection probabilities
pdot=list(formula=~td) # constant, with trap-dependence
ptime=list(formula=~time+td) # additive effect of time and trap-dependence
(no interaction because of severe identifiability issues Gimenez et al. 2003)
```

Fit models:

```
# phi,p
phip =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phidot,p=pdot),out
put = FALSE, delete=T)
# phit,p
phitp =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phitime,p=pdot),ou
tput = FALSE, delete=T)
# phi,pt
phipt =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phidot,p=ptime),ou
tput = FALSE, delete=T)
# phit,pt
phitpt =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phitime,p=ptime),o
utput = FALSE, delete=T)
# phi(cov),pt
phixpt =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=PhiCov,p=ptime),ou
tput = FALSE, delete=T)
# phi(cov),p
phixp =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=PhiCov,p=pdot),out
put = FALSE, delete=T)
```

Compare models

```
collect.models()
##
                                                                model npar
## 4
                                             Phi(~time)p(~time + td)
## 6 Phi(\simx1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9)p(\simtime + td)
                                                                        40
## 2
                                                Phi(\sim 1)p(\sim time + td)
                                                                        31
## 3
                                                                        31
                                                    Phi(~time)p(~td)
## 5
            Phi(\sim x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9)p(\sim td)
                                                                        12
                                                                         3
## 1
                                                       Phi(~1)p(~td)
##
         AICc DeltaAICc
                               weight Deviance
## 4 6535.213
                0.00000 8.256045e-01 6414.843
## 6 6538.323
                3.10958 1.743955e-01 6457.232
## 2 6580.016 44.80257 1.541761e-10 6517.358
## 3 7035.196 499.98207 0.000000e+00 6972.538
## 5 7065.792 530.57816 0.000000e+00 7041.689
## 1 7141.081 605.86732 0.000000e+00 7135.073
```

Clearly, there is time variation in the detection process. Now, let's have a look to the estimates of the covariate regression parameters:

```
phixpt$results$beta
## estimate se lcl ucl
## Phi:(Intercept) 3.0215043 0.1266490 2.7732722 3.2697364
```

```
## Phi:x1
                   -0.0214596 0.1238132 -0.2641335
                                                     0.2212144
## Phi:x2
                    0.5045056 0.2437979
                                         0.0266617
                                                     0.9823494
## Phi:x3
                   -0.5050220 0.2135730 -0.9236251 -0.0864188
## Phi:x4
                   -0.1875475 0.1633860 -0.5077841
                                                     0.1326890
## Phi:x5
                   -0.3384223 0.1285905 -0.5904596 -0.0863850
## Phi:x6
                    0.0366712 0.1194049 -0.1973623
                                                     0.2707048
## Phi:x7
                    0.4200953 0.2218827 -0.0147947
                                                     0.8549853
## Phi:x8
                   -0.5388508 0.1450639 -0.8231761 -0.2545256
## Phi:x9
                   -0.1858346 0.1744089 -0.5276760
                                                     0.1560068
## p:(Intercept)
                   -0.2761431 0.3517919 -0.9656551
                                                     0.4133690
## p:time1976
                    1.4052436 0.5014931
                                         0.4223171
                                                     2.3881702
## p:time1977
                    1.1938570 0.4353868
                                         0.3404989
                                                     2.0472152
## p:time1978
                   -1.3621474 0.3973899 -2.1410316 -0.5832633
## p:time1979
                    0.8850467 0.4070190
                                        0.0872893
                                                     1.6828040
                   -1.3972996 0.4108998 -2.2026631 -0.5919360
## p:time1980
## p:time1981
                   -0.8393801 0.4093553 -1.6417165 -0.0370437
## p:time1982
                   -1.4863266 0.4314776 -2.3320227 -0.6406306
  p:time1983
                    1.0599970 0.4128001
                                         0.2509089
                                                     1.8690852
                    0.4537887 0.3939636 -0.3183799
## p:time1984
                                                     1.2259573
## p:time1985
                   -1.0119660 0.3845705 -1.7657242 -0.2582077
## p:time1986
                    0.0047761 0.3855152 -0.7508337
                                                     0.7603859
## p:time1987
                   -1.0460275 0.3889899 -1.8084478 -0.2836073
                    0.5125191 0.3873605 -0.2467076
## p:time1988
                                                     1.2717458
## p:time1989
                    1.1524068 0.4016283
                                        0.3652153
                                                     1.9395983
## p:time1990
                   -0.3717286 0.3782249 -1.1130495
                                                     0.3695923
## p:time1991
                    0.6520055 0.3844363 -0.1014897
                                                     1.4055007
## p:time1992
                    0.6618383 0.3826107 -0.0880788
                                                     1.4117553
## p:time1993
                    0.6816658 0.3839714 -0.0709182
                                                     1.4342499
## p:time1994
                    0.0531446 0.3753471 -0.6825357
                                                     0.7888248
                    0.7756007 0.3815702
                                         0.0277230
## p:time1995
                                                     1.5234784
                    1.6025298 0.4091175
## p:time1996
                                         0.8006594
                                                     2.4044002
## p:time1997
                    1.4892605 0.4097918
                                         0.6860686
                                                     2.2924524
## p:time1998
                    0.4982073 0.3783254 -0.2433106
                                                     1.2397252
## p:time1999
                    1.4752732 0.4081571
                                         0.6752852
                                                     2.2752612
## p:time2000
                    0.5117271 0.3840369 -0.2409852
                                                     1.2644395
## p:time2001
                   -0.1193810 0.3820623 -0.8682232
                                                     0.6294612
## p:time2002
                   -0.0080461 0.3829226 -0.7585745
                                                     0.7424823
## p:time2003
                    0.2302653 0.3862937 -0.5268705
                                                     0.9874011
## p:td
                    0.7281675 0.0827992 0.5658810
                                                     0.8904539
```

The covariates are in that order: SIE.Su (x1), SIE.Au (x2), SIE.Wi (x3), SIE.Sp (x4), SOI (x5), T.Su (x6), T.au (x7), T.wi (x8) and T.sp (x9). Remember, from our preliminary exploration step above, we know that covariates 2 and 3 are highly positively correlated. However by inspecting the estimates here, these covariates seem to have an opposite effect on survival!

P2CR analysis

In this section, we show how to perform a P2CR analysis. First, we amend the design matrix we built before, and add the coordinates of the raw covariates on the principal components:

```
petrel.ddl$Phi$pc1=0
petrel.ddl$Phi$pc2=0
petrel.ddl$Phi$pc3=0
petrel.ddl$Phi$pc4=0
petrel.ddl$Phi$pc5=0
petrel.ddl$Phi$pc6=0
petrel.ddl$Phi$pc7=0
petrel.ddl$Phi$pc8=0
petrel.ddl$Phi$pc9=0
ind=1
for (i in 1974:2002){
  petrel.ddl$Phi$pc1[petrel.ddl$Phi$time==i]=pcs[ind,1]
  petrel.ddl$Phi$pc2[petrel.ddl$Phi$time==i]=pcs[ind,2]
  petrel.ddl$Phi$pc3[petrel.ddl$Phi$time==i]=pcs[ind,3]
  petrel.ddl$Phi$pc4[petrel.ddl$Phi$time==i]=pcs[ind,4]
  petrel.ddl$Phi$pc5[petrel.ddl$Phi$time==i]=pcs[ind,5]
  petrel.ddl$Phi$pc6[petrel.ddl$Phi$time==i]=pcs[ind,6]
  petrel.ddl$Phi$pc7[petrel.ddl$Phi$time==i]=pcs[ind,7]
  petrel.ddl$Phi$pc8[petrel.ddl$Phi$time==i]=pcs[ind,8]
  petrel.ddl$Phi$pc9[petrel.ddl$Phi$time==i]=pcs[ind,9]
  ind=ind+1
}
```

In the first step of the P2CR analysis, we consider each PC separately:

```
Phipc1=list(formula=~pc1)
Phipc2=list(formula=~pc2)
Phipc3=list(formula=~pc3)
Phipc4=list(formula=~pc4)
Phipc5=list(formula=~pc5)
Phipc6=list(formula=~pc6)
Phipc7=list(formula=~pc7)
Phipc8=list(formula=~pc8)
Phipc9=list(formula=~pc9)
phipc1 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc1,p=ptime),ou
tput = FALSE, delete=T)
phipc2 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc2,p=ptime),ou
tput = FALSE, delete=T)
phipc3 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc3,p=ptime),ou
tput = FALSE, delete=T)
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc4,p=ptime),ou
tput = FALSE, delete=T)
phipc5 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc5,p=ptime),ou
tput = FALSE, delete=T)
phipc6 =
```

```
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc6,p=ptime),ou
tput = FALSE,delete=T)
phipc7 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc7,p=ptime),ou
tput = FALSE,delete=T)
phipc8 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc8,p=ptime),ou
tput = FALSE,delete=T)
phipc9 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc9,p=ptime),ou
tput = FALSE,delete=T)
```

We now use ANODEV to to test the significance of these PCs:

```
# get info on model with time-dependent survival
devtime = phitpt$results$lnl
npartime = phitpt$results$npar
# get info on model with constant survival
devct = phipt$results$ln1
nparct = phipt$results$npar
# test each PC:
stat = rep(NA, 9)
df1 = rep(NA, 9)
df2 = rep(NA, 9)
for (i in 1:9){
    name = paste('phipc',i,sep="")
    devco = get(name)$results$1n1
    nparco = get(name)$results$npar
    num = (devct - devco)/(nparco-nparct)
    den = (devco - devtime)/(npartime-nparco)
    stat[i] <- num/den</pre>
    df1[i] <- nparco-nparct</pre>
    df2[i] <- npartime-nparco</pre>
# calculate p-value
pval = 1-pf(stat, df1, df2)
stat
## [1] 0.4561618 2.0348053 7.3439558 3.0089184 3.0594652 2.4351876 0.1359247
## [8] 0.3111153 0.7808127
df1
## [1] 1 1 1 1 1 1 1 1 1
df2
## [1] 27 27 27 27 27 27 27 27 27
pval
```

```
## [1] 0.50516694 0.16519557 0.01154684 0.09421181 0.09162924 0.13028569
## [7] 0.71524166 0.58159232 0.38469346
```

We can reject the null hypothesis that PC3 has no effect on survival.

In step 2 of the P2CR, we keep PC3 and test the significance of the other PCs:

```
Phipc1=list(formula=~pc1+pc3)
Phipc2=list(formula=~pc2+pc3)
Phipc3=list(formula=~pc4+pc3)
Phipc4=list(formula=~pc5+pc3)
Phipc5=list(formula=~pc6+pc3)
Phipc6=list(formula=~pc7+pc3)
Phipc7=list(formula=~pc8+pc3)
Phipc8=list(formula=~pc9+pc3)
phipc11 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc1,p=ptime),ou
tput = FALSE,delete=T)
phipc21 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc2,p=ptime),ou
tput = FALSE, delete=T)
phipc31 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc3,p=ptime),ou
tput = FALSE, delete=T)
phipc41 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc4,p=ptime),ou
tput = FALSE, delete=T)
phipc51 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc5,p=ptime),ou
tput = FALSE, delete=T)
phipc61 =
mark(petrel.processed.petrel.ddl,model.parameters=list(Phi=Phipc6.p=ptime).ou
tput = FALSE, delete=T)
phipc71 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc7,p=ptime),ou
tput = FALSE, delete=T)
phipc81 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc8,p=ptime),ou
tput = FALSE, delete=T)
stat = rep(NA, 8)
df1 = rep(NA, 8)
df2 = rep(NA, 8)
for (i in 1:8){
    name = paste('phipc',3,sep="")
    devct = get(name)$results$1n1
    nparct = get(name)$results$npar
    namex = paste('phipc', paste(i, '1', sep=""), sep="")
    devco = get(namex)$results$1n1
    nparco = get(namex)$results$npar
    num = (devct - devco)/(nparco-nparct)
```

```
den = (devco - devtime)/(npartime-nparco)
    stat[i] <- num/den</pre>
    df1[i] <- nparco-nparct</pre>
    df2[i] <- npartime-nparco</pre>
}
pval = 1-pf(stat,df1,df2)
stat
## [1] 0.115032061 2.935263243 4.629627302 2.517956493 3.502807470
0.275952354
## [7] 0.006486012 0.723243675
df1
## [1] 1 1 1 1 1 1 1 1
df2
## [1] 26 26 26 26 26 26 26 26
pval
## [1] 0.73721058 0.09856598 0.04088835 0.12464492 0.07255722 0.60381802
## [7] 0.93642787 0.40284611
```

Now PC4 is significant according the ANODEV (remember that PC3 was removed from the list).

In step 3 of the P2CR analysis, we reiterate the process, that is we test the significance of the other PCs in presence of PC3 and PC4:

```
Phipc1=list(formula=~pc1+pc3+pc4)
Phipc2=list(formula=~pc2+pc3+pc4)
Phipc3=list(formula=~pc5+pc3+pc4)
Phipc4=list(formula=~pc6+pc3+pc4)
Phipc5=list(formula=~pc7+pc3+pc4)
Phipc6=list(formula=~pc8+pc3+pc4)
Phipc7=list(formula=~pc9+pc3+pc4)
phipc12 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc1,p=ptime),ou
tput = FALSE, delete=T)
phipc22 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc2,p=ptime),ou
tput = FALSE, delete=T)
phipc32 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc3,p=ptime),ou
tput = FALSE, delete=T)
phipc42 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc4,p=ptime),ou
tput = FALSE, delete=T)
```

```
phipc52 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc5,p=ptime),ou
tput = FALSE,delete=T)
phipc62 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc6,p=ptime),ou
tput = FALSE,delete=T)
phipc72 =
mark(petrel.processed,petrel.ddl,model.parameters=list(Phi=Phipc7,p=ptime),ou
tput = FALSE,delete=T)
```

What does the ANODEV tell us?

```
stat = rep(NA, 7)
df1 = rep(NA, 7)
df2 = rep(NA, 7)
for (i in 1:7){
    name = paste('phipc',31,sep="")
    devct = get(name)$results$lnl
    nparct = get(name)$results$npar
    namex = paste('phipc',paste(i,'2',sep=""),sep="")
    devco = get(namex)$results$lnl
    nparco = get(namex)$results$npar
    num = (devct - devco)/(nparco-nparct)
    den = (devco - devtime)/(npartime-nparco)
    stat[i] <- num/den</pre>
    df1[i] <- nparco-nparct</pre>
    df2[i] <- npartime-nparco</pre>
}
pval = 1-pf(stat,df1,df2)
stat
## [1] 0.074403780 1.878326793 1.383423294 0.547418815 0.235266864
0.002265893
## [7] 1.282105461
df1
## [1] 1 1 1 1 1 1 1
df2
## [1] 25 25 25 25 25 25 25
pval
## [1] 0.7872701 0.1827058 0.2505979 0.4662660 0.6318690 0.9624122 0.2682518
```

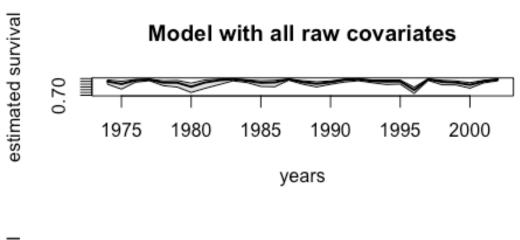
No more significant PC, the algorithm stops here.

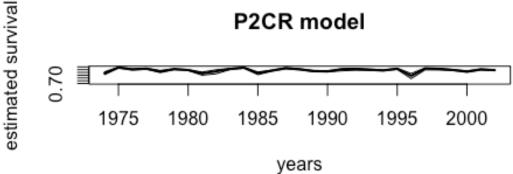
Post-process results

We will make two plots, one with time-varying survival estimates, and another oneto illustrate the relationship between survival and the selected PCs.

First, a figure displaying the time variation in survival according to a model with all raw covariates and the PC2R model:

```
#phit mle <- phitpt$results$real[1:29,]</pre>
phicov mle <- phixpt$results$real[1:29,]</pre>
phipca_mle <- phipc31$results$real[1:29,]</pre>
# Make a 6x6 inch image at 300dpi
#ppi <- 300
#pnq("time survival allcov.png", width=6*ppi, height=6*ppi, res=ppi)
par(mfrow=c(2,1))
plot(1974:2002,phicov_mle[,1],lwd=2,col='black',type='n',ylim=c(0.7,1),xlab='
years',ylab='estimated survival',main='Model with all raw covariates')
polygon(x=c(1974:2002, rev(1974:2002)),y=c(phicov mle[,3],
rev(phicov mle[,4])),col='grey90')
lines(1974:2002,phicov mle[,1],lwd=2,col='black')
#dev.off()
#png("time_survival_p2cr.png", width=6*ppi, height=6*ppi, res=ppi)
plot(1974:2002,phipca_mle[,1],lwd=2,col='black',type='n',ylim=c(0.7,1),xlab='
years',ylab='estimated survival',main='P2CR model')
polygon(x=c(1974:2002, rev(1974:2002)),y=c(phipca mle[,3],
rev(phipca mle[,4])),col='grey90')
lines(1974:2002,phipca_mle[,1],lwd=2,col='black')
```





```
#dev.off()
```

Second, a figure displaying the relationship between survival and the PCs selected by the P2CR analysis.

Get the coefficient estimates for each PC and the intercept:

```
phipc31$results$beta[1:3,]

## estimate se lcl ucl
## Phi:(Intercept) 2.9065508 0.0930350 2.7242022 3.0888995
## Phi:pc4 -0.3179552 0.0937600 -0.5017249 -0.1341856
## Phi:pc3 0.4987748 0.1117003 0.2798422 0.7177074
```

Get confidence intervals using the delta-method:

```
library(msm)
PC3 = pcs[,3]
PC4 = pcs[,4]
phi_SE3 = matrix(0, nrow = 29, ncol = 1)
estmean3 <- c(2.9065503,0.4987728)
estvar3 <- diag(c(0.0930351,0.1117004)^2)
phi_SE4 = matrix(0, nrow = 29, ncol = 1)
estmean4 <- c(2.9065503,-0.3179579)</pre>
```

```
estvar4 <- diag(c(0.0930351,0.0937603)^2)
for (i in 1:29){
    temp3 <- PC3[i]
    temp4 <- PC4[i]
    phi SE3[i,] <- deltamethod(~ x1+x2*temp3, estmean3, estvar3)</pre>
    phi SE4[i,] <- deltamethod(~ x1+x2*temp4, estmean4, estvar4)</pre>
}
ilogitphi3 <- estmean3[1] + estmean3[2] * PC3</pre>
ilogitphi3lb <- ilogitphi3 - 1.96 * as.vector(phi_SE3)</pre>
ilogitphi3ub <- ilogitphi3 + 1.96 * as.vector(phi_SE3)</pre>
phi3lb <- 1/(1+exp(-(ilogitphi3lb)))</pre>
phi3ub <- 1/(1+exp(-(ilogitphi3ub)))</pre>
phi3 <- 1/(1+exp(-(ilogitphi3)))</pre>
ilogitphi4 <- estmean4[1] + estmean4[2] * PC4</pre>
ilogitphi4lb <- ilogitphi4 - 1.96 * as.vector(phi_SE4)</pre>
ilogitphi4ub <- ilogitphi4 + 1.96 * as.vector(phi_SE4)</pre>
phi4lb <- 1/(1+exp(-(ilogitphi4lb)))</pre>
phi4ub <- 1/(1+exp(-(ilogitphi4ub)))</pre>
phi4 <- 1/(1+exp(-(ilogitphi4)))</pre>
```

Before plotting the survival as a function of the PC values, we need to find out about the raw covariates that were used to build these PCs:

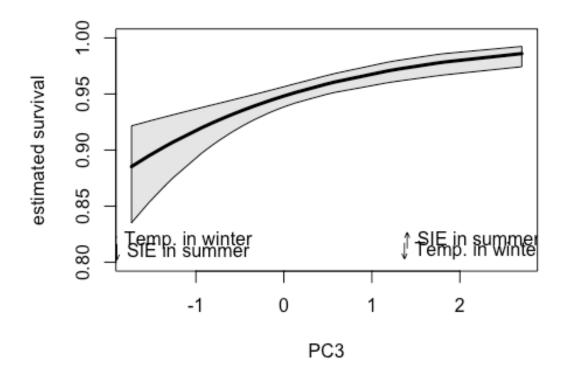
```
dimdesc(res.pca,axes = c(3:4))
## $Dim.3
## $Dim.3$quanti
       correlation
                          p.value
## SIE.Su 0.7413696 4.205825e-06
## T.wi -0.5808892 9.527347e-04
##
##
## $Dim.4
## $Dim.4$quanti
        correlation
                          p.value
## T.sp
          0.8228262 4.300265e-08
## SIE.Su -0.3946619 3.411627e-02
```

High (resp. low) values of PC3 mean high (resp. low) values of SIE in summer and low (resp. high) values of temperature in winter. High (resp. low) values of PC4 mean high (resp. low) values of temperature in spring and low (resp. high) values of SIE in summer.

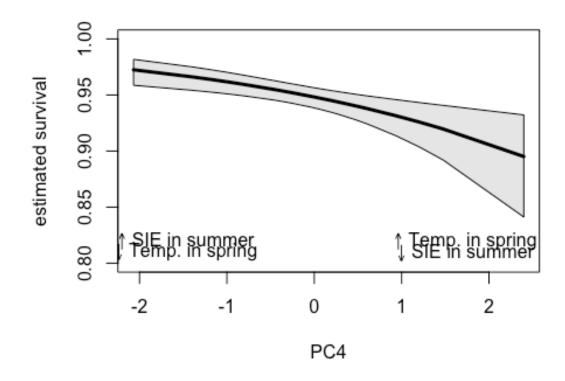
Now we can plot the survival - PC relationships, and add the interpretation of the PCs:

```
# Make a 6x6 inch image at 300dpi
#ppi <- 300
#png("pc3_survival.png", width=6*ppi, height=6*ppi, res=ppi)
ord<-order(PC3)
plot(PC3[ord],phi3[ord],lwd=3,col='black',type='n',xlab='PC3',ylab='estimated</pre>
```

```
survival',main='',ylim=c(0.8,1))
polygon(x=c(PC3[ord], rev(PC3[ord])),y=c(phi3lb[ord],
rev(phi3ub[ord])),col='grey90')
lines(PC3[ord],phi3[ord],lwd=3,col='black')
text(-1.2,0.82,expression('' %up% 'Temp. in winter'),cex=1)
text(-1.2,0.81,expression('' %down% 'SIE in summer'),cex=1)
text(2.1,0.82,expression('' %up% 'SIE in summer'),cex=1)
text(2.1,0.81,expression('' %down% 'Temp. in winter'),cex=1)
```



```
ord<-order(PC4)
#dev.off()
#png("pc4_survival.png", width=6*ppi, height=6*ppi, res=ppi)
plot(PC4[ord],phi4[ord],lwd=3,col='black',type='n',xlab='PC4',ylab='estimated
survival',main='',ylim=c(0.8,1))
polygon(x=c(PC4[ord], rev(PC4[ord])),y=c(phi4lb[ord],
rev(phi4ub[ord])),col='grey90')
lines(PC4[ord],phi4[ord],lwd=3,col='black')
text(-1.5,0.82,expression('' %up% 'SIE in summer'),cex=1)
text(-1.5,0.81,expression('' %down% 'Temp. in spring'),cex=1)
text(1.7,0.82,expression('' %up% 'Temp. in spring'),cex=1)
text(1.7,0.81,expression('' %down% 'SIE in summer'),cex=1)</pre>
```



#dev.off()