

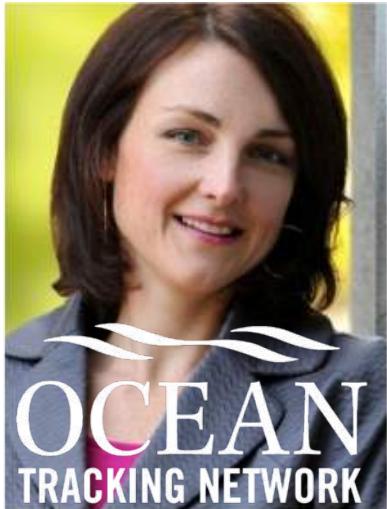
# Tackling the challenges of fitting movement models to marine data

Marie Auger-Méthé  
Dalhousie University



# Co-authors

Joanna Mills Flemming



Ian Jonsen



Christoffer Albertsen



Andrew Derocher



Glenn Crossin



Katharine Studholme

# Predicting the impacts of environmental changes



Photos: Dennis Bromage, David McNew

# Monitor behaviours



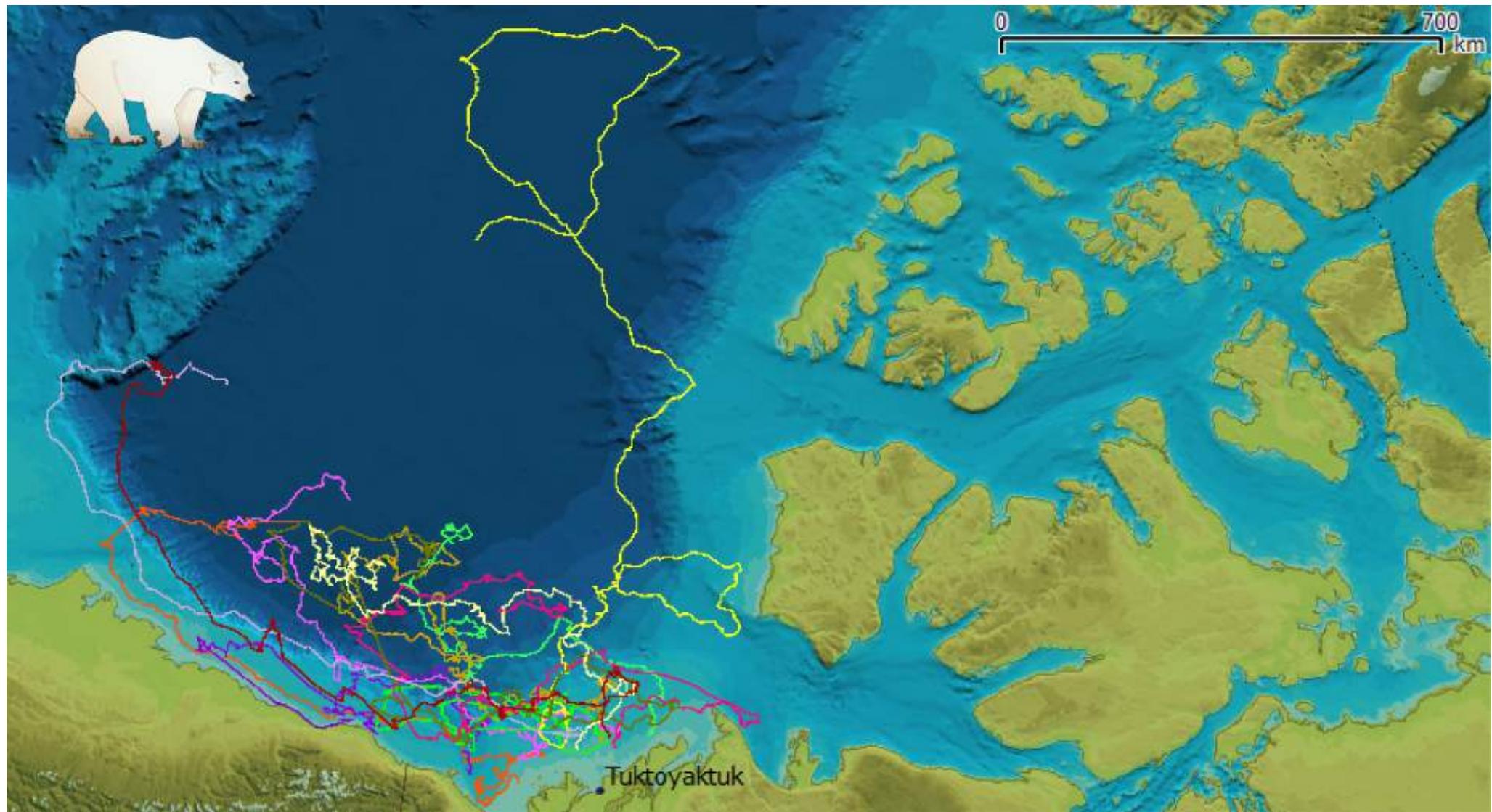
Photos: Wayne Lynch, Ascension Island Turtle Group

# Telemetry



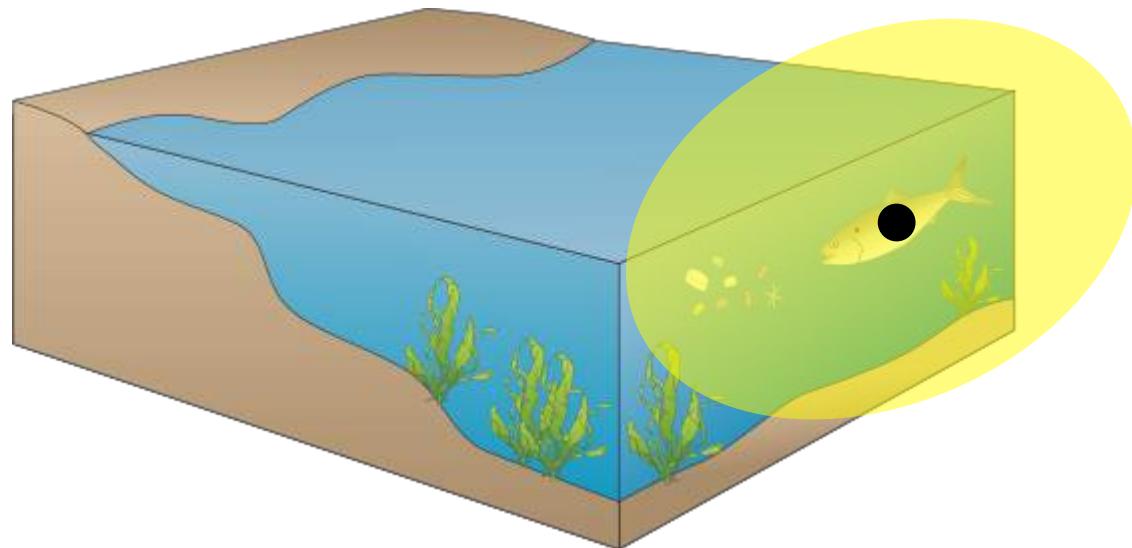
Photos: A. Park, C. Franklin, P. Lopez, N. Papathanasopoulou, R. Cameron, S. Anderson, R. Schuckard, L. Thorngren, L. Boehme, C. Jay

# Apply models to movement data



# Challenging for marine species

- Marine data have large measurement errors

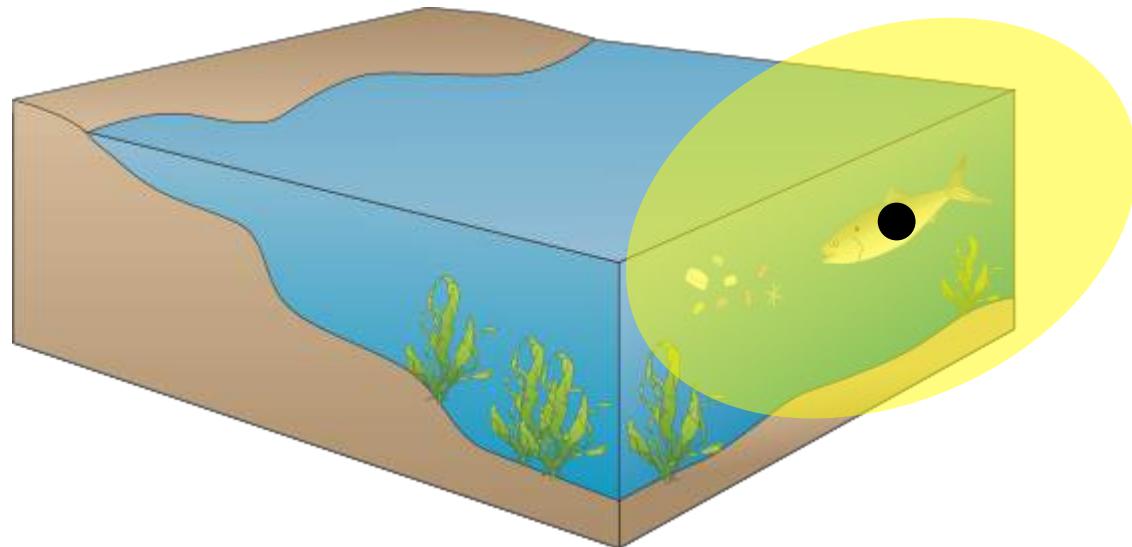


# Challenging for marine species

- Marine data have large measurement errors

Measurement eqn:  $\mathbf{y}_t = f(\mathbf{x}_t) + \eta_t,$

Process eqn:  $\mathbf{x}_t = g(\mathbf{x}_{t-1}) + \epsilon_t,$

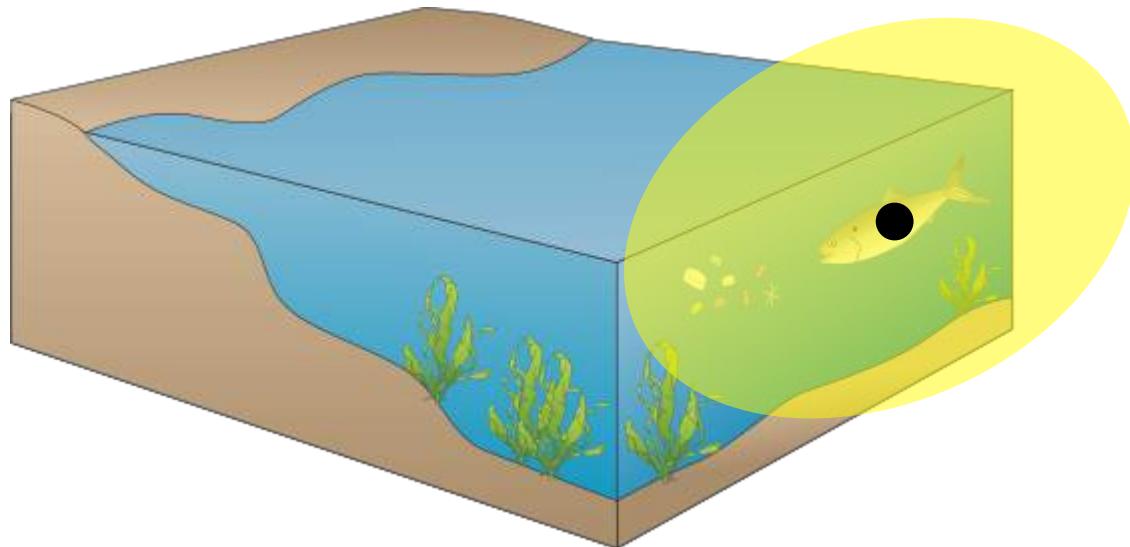


# Challenging for marine species

- Marine data have large measurement errors

Measurement eqn:  $\mathbf{y}_t = f(\mathbf{x}_t) + \eta_t,$

Process eqn:  $\mathbf{x}_t = g(\mathbf{x}_{t-1}) + \epsilon_t,$

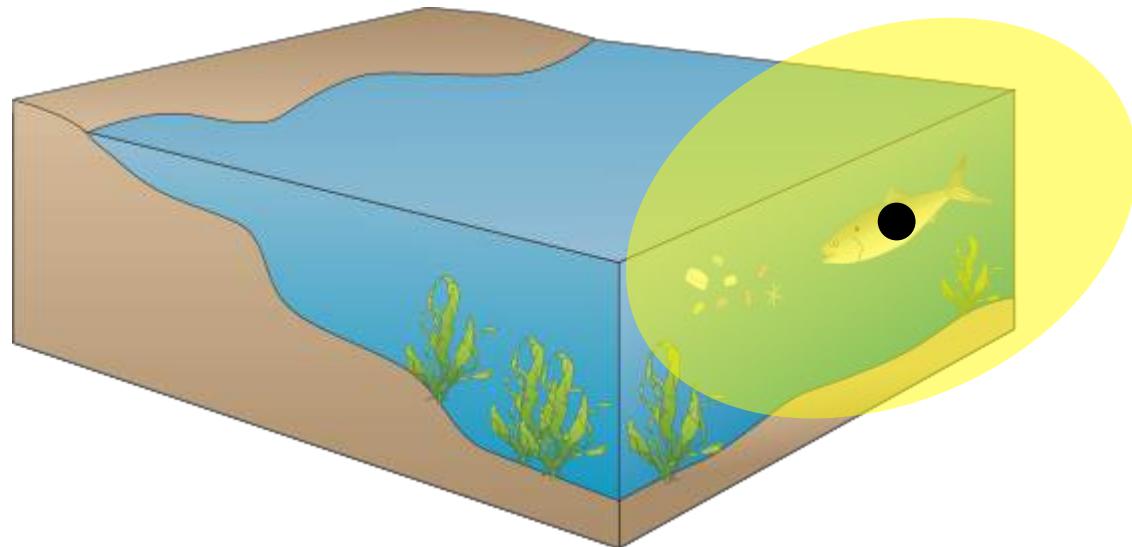


# Challenging for marine species

- Marine data have large measurement errors

Measurement eqn:  $\mathbf{y}_t = f(\mathbf{x}_t) + \eta_t,$

Process eqn:  $\mathbf{x}_t = g(\mathbf{x}_{t-1}) + \epsilon_t,$



# Challenging for marine species

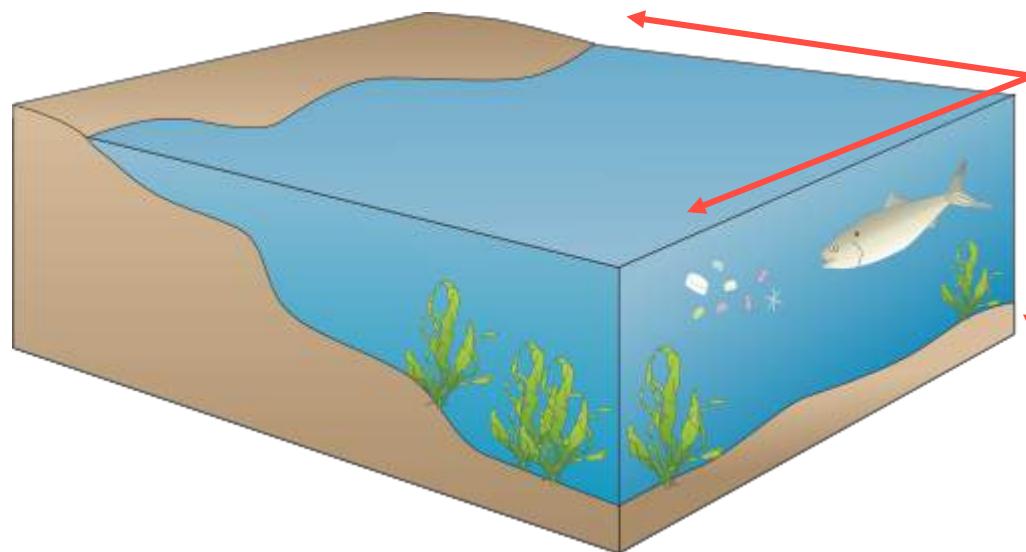
- Marine habitat has 3 dimensions

Measurement eqn:  $\mathbf{y}_t = f(\mathbf{x}_t) + \eta_t,$

Process eqn:  $\mathbf{x}_t = g(\mathbf{x}_{t-1}) + \epsilon_t,$

$$\mathbf{y}_t = \begin{pmatrix} y_{t,\text{lat}} \\ y_{t,\text{lon}} \\ y_{t,\text{depth}} \end{pmatrix}$$

$$\mathbf{x}_t = \begin{pmatrix} x_{t,\text{lat}} \\ x_{t,\text{lon}} \\ x_{t,\text{depth}} \end{pmatrix}$$



# Challenging for marine species

- Dynamic habitat with currents

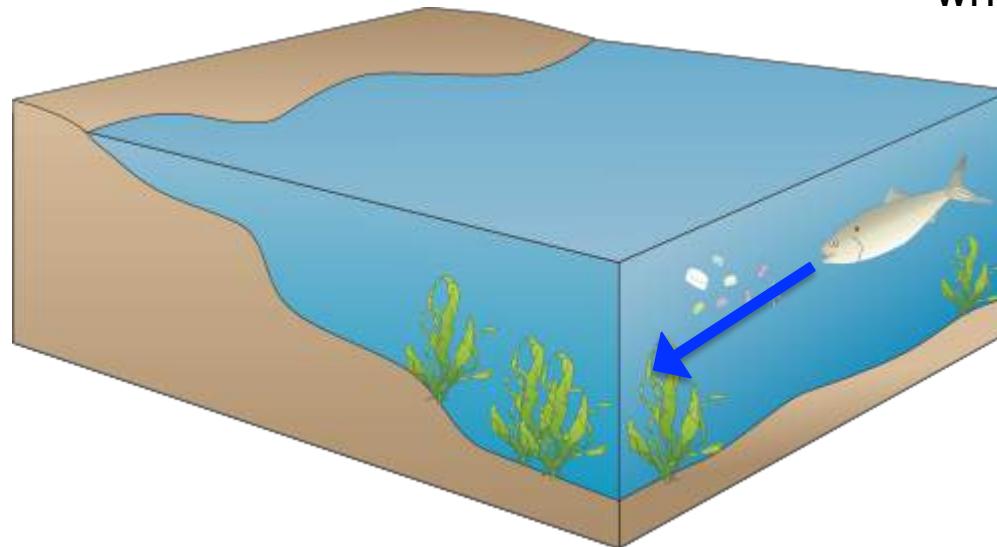
Measurement eqn:  $y_t = f(x_t, z_t) + \eta_t$

Affect observed movement

Process eqn:  $x_t = g(x_{t-1}, z_t) + \epsilon_t$

Affect voluntary movement

$z_t$  current data at time t,  
where the animal is observed



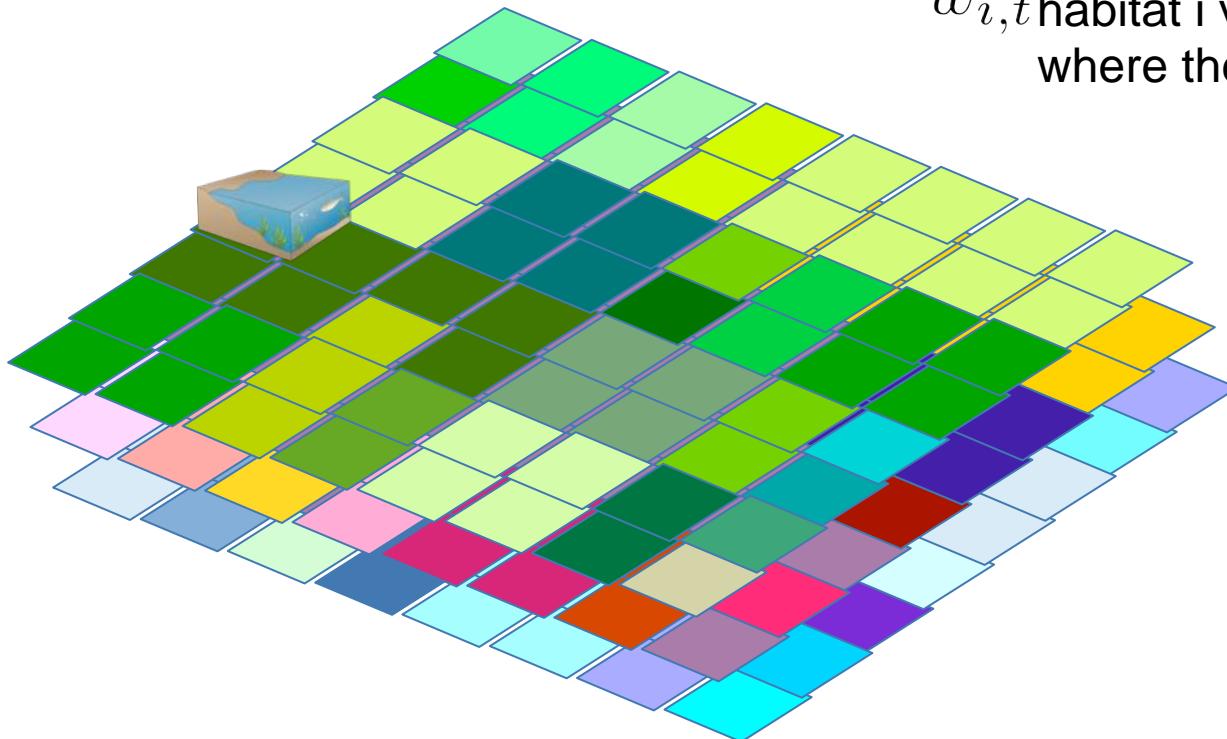
# Challenging for marine species

- Interaction with habitat

Measurement eqn:  $y_t = f(x_t) + \eta_t$

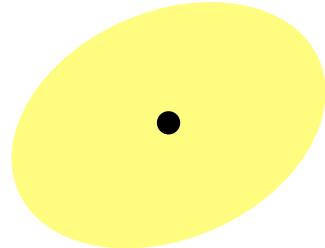
Process eqn:  $x_t = g(x_{t-1}, w_{1,t}, w_{2,t}, w_{3,t}) + \epsilon_t$

$w_{i,t}$  habitat i value at time t  
where the animal is observed

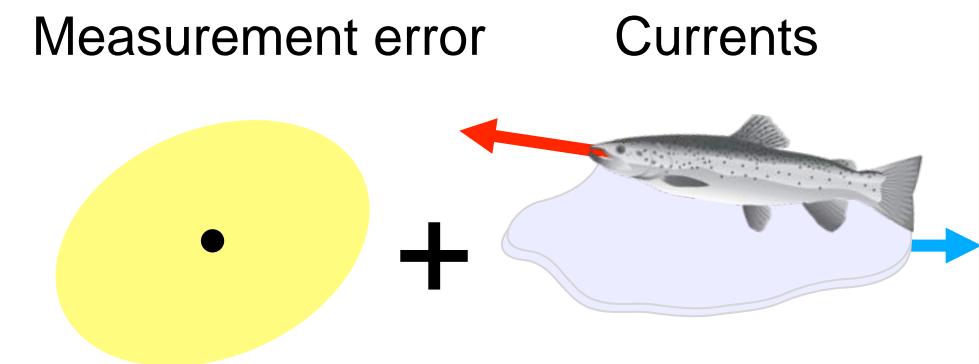


# Challenging for marine species

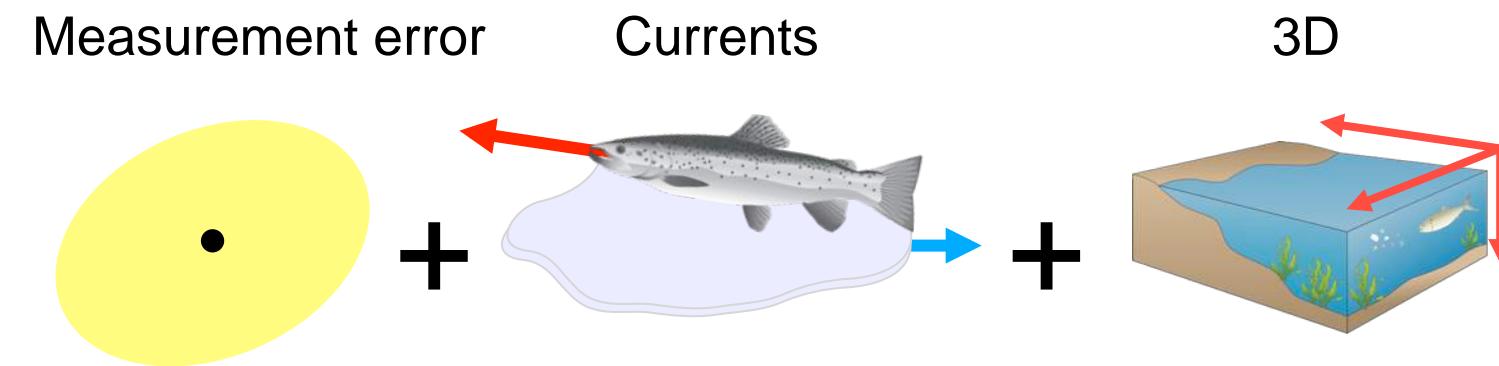
Measurement error



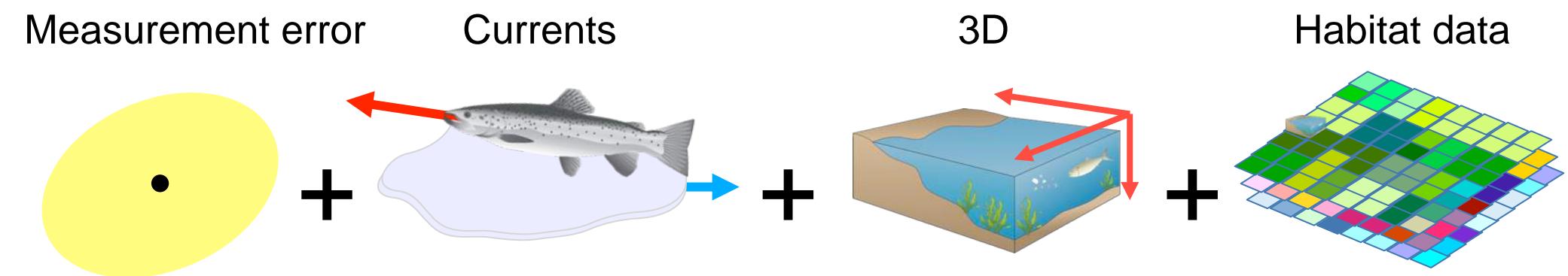
# Challenging for marine species



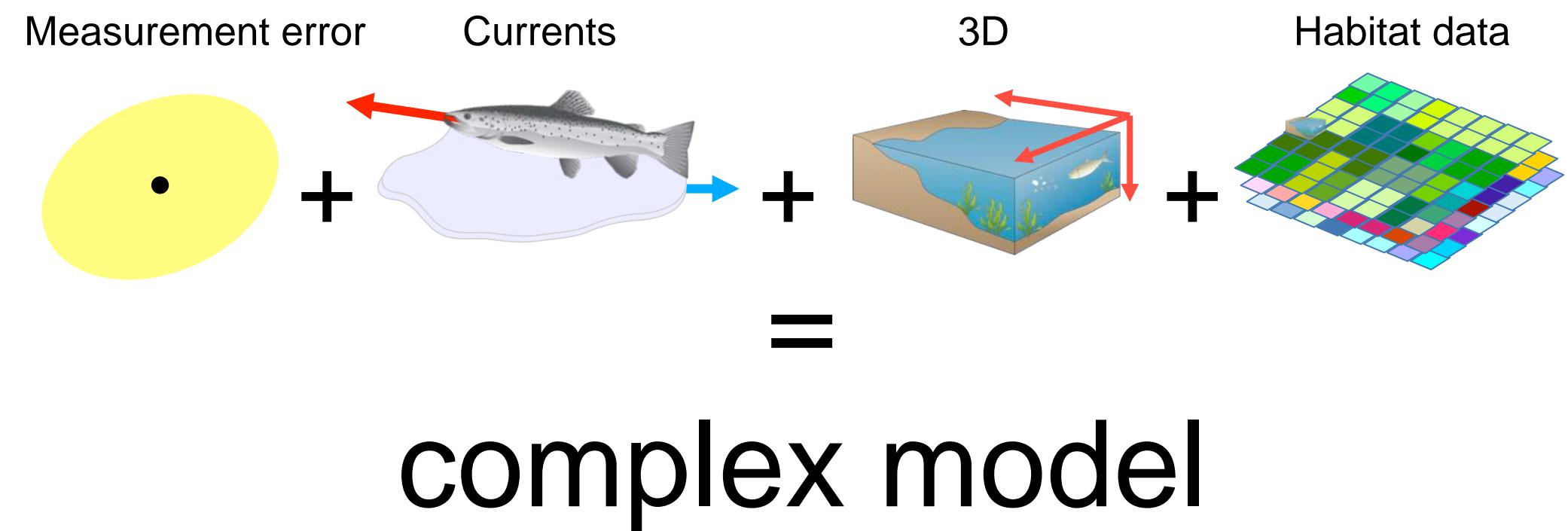
# Challenging for marine species



# Challenging for marine species



# Challenging for marine species



# Maximising the likelihood

$$L(\Theta|\mathbf{y}) = \int_{R^n} p(\mathbf{y}|\mathbf{x}, \Theta) p(\mathbf{x}|\Theta) d\mathbf{x}$$

parameters to estimate:  $\Theta \in R^m$   
unobserved states:  $\mathbf{x} \in R^n$

# Maximising the likelihood

$$L(\Theta|\mathbf{y}) = \int_{R^n} p(\mathbf{y}|\mathbf{x}, \Theta)p(\mathbf{x}|\Theta)d\mathbf{x}$$

parameters to estimate:  $\Theta \in R^m$   
unobserved states:  $\mathbf{x} \in R^n$

- Estimating parameters
  - Maximum likelihood estimation (MLE)

$$\hat{\Theta} = \arg \max_{\Theta} L(\Theta|\mathbf{y})$$

# Maximising the likelihood

$$L(\Theta|\mathbf{y}) = \int_{R^n} p(\mathbf{y}|\mathbf{x}, \Theta) p(\mathbf{x}|\Theta) d\mathbf{x}$$

parameters to estimate:  $\Theta \in R^m$   
unobserved states:  $\mathbf{x} \in R^n$

- Estimating parameters
  - Maximum likelihood estimation (MLE)

$$\hat{\Theta} = \arg \max_{\Theta} L(\Theta|\mathbf{y})$$

# Maximising the likelihood

$$L(\Theta|\mathbf{y}) = \int_{R^n} p(\mathbf{y}|\mathbf{x}, \Theta)p(\mathbf{x}|\Theta)d\mathbf{x}$$

parameters to estimate:  $\Theta \in R^m$   
unobserved states:  $\mathbf{x} \in R^n$

- Estimating parameters
  - Maximum likelihood estimation (MLE)

$$\hat{\Theta} = \arg \max_{\Theta} L(\Theta|\mathbf{y})$$

- Varied methods:
  - Analytical solution
  - Simulation based (Particle Filter, Bayesian MCMC)

# Maximising the likelihood

$$L(\Theta|\mathbf{y}) = \int_{R^n} p(\mathbf{y}|\mathbf{x}, \Theta)p(\mathbf{x}|\Theta)d\mathbf{x}$$

parameters to estimate:  $\Theta \in R^m$   
unobserved states:  $\mathbf{x} \in R^n$

- Estimating parameters
  - Maximum likelihood estimation (MLE)

$$\hat{\Theta} = \arg \max_{\Theta} L(\Theta|\mathbf{y})$$

- Varied methods:
  - Analytical solution
  - Simulation based (Particle Filter, Bayesian MCMC)

Slow!

# Template model builder (TMB)

- Developed by Kasper Kristensen
- C++ template with R interface

# Assessing TMB as a tool to fit movement models to marine data

- Comparing TMB to Bayesian MCMC (JAGS)
- Identifying robust models in TMB

# First difference correlated random walk

Measurement eqn:  $\mathbf{y}_t = \mathbf{x}_t + \eta_t$

$$\eta_{t,\text{E}} \sim t(\psi\sigma_{\eta,\text{E},j}, df_{\text{E},j})$$

$$\eta_{t,\text{N}} \sim t(\psi\sigma_{\eta,\text{N},j}, df_{\text{N},j})$$

Process eqn:  $\mathbf{x}_t = \mathbf{x}_{t-1} + \gamma \mathbf{T}(\theta)(\mathbf{x}_{t-1} - \mathbf{x}_{t-2}) + \epsilon_t, \quad \epsilon_{\mathbf{t}} \sim N(0, \Sigma_{\epsilon})$

# First difference correlated random walk

Measurement eqn:  $\mathbf{y}_t = \mathbf{x}_t + \eta_t$

$$\eta_{t,\text{E}} \sim t(\psi\sigma_{\eta,\text{E},j}, df_{\text{E},j})$$

$$\eta_{t,\text{N}} \sim t(\psi\sigma_{\eta,\text{N},j}, df_{\text{N},j})$$

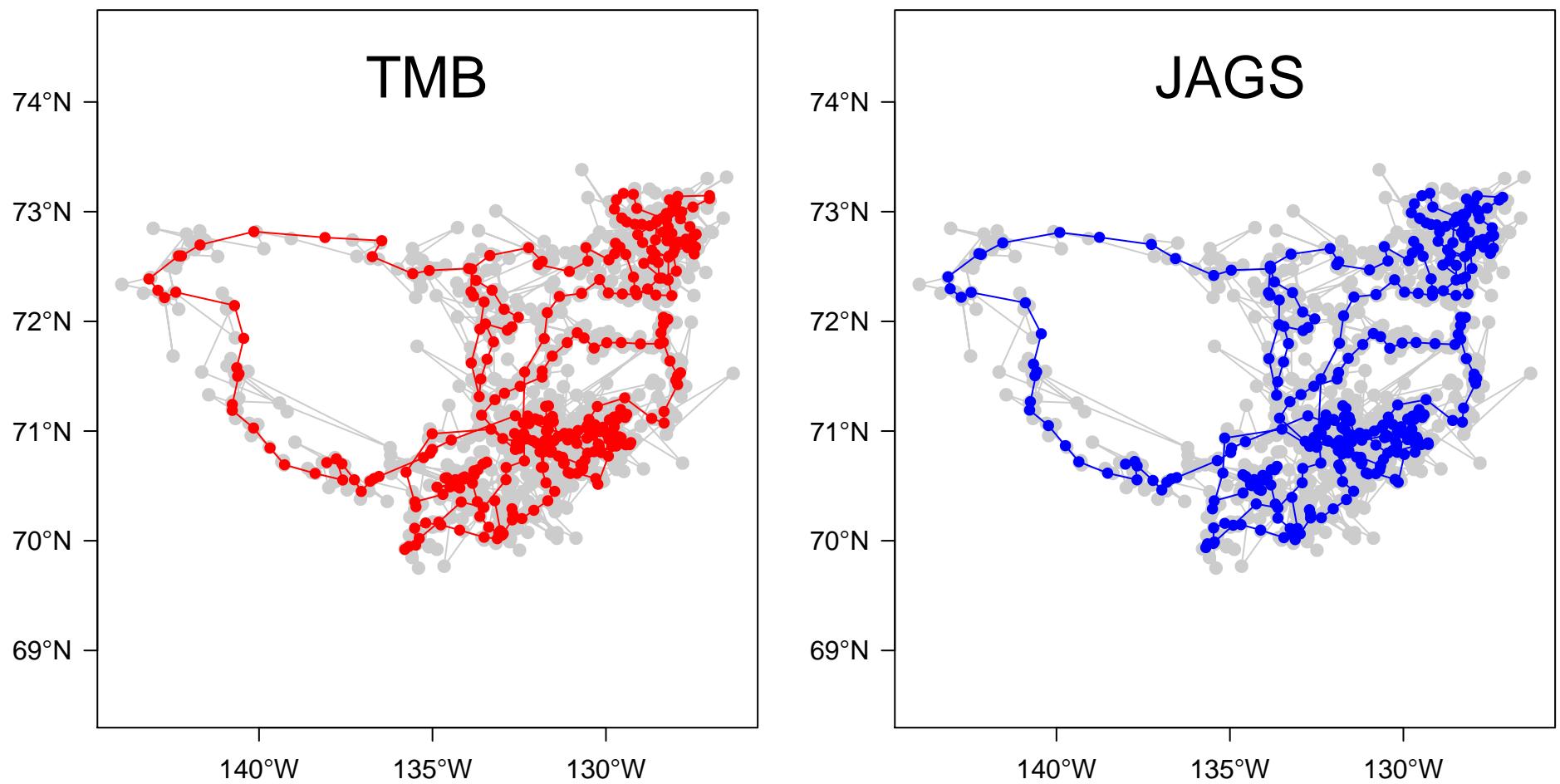
Process eqn:  $\mathbf{x}_t = \mathbf{x}_{t-1} + \gamma \mathbf{T}(\theta)(\mathbf{x}_{t-1} - \mathbf{x}_{t-2}) + \epsilon_t, \quad \epsilon_{\mathbf{t}} \sim N(0, \Sigma_{\epsilon})$

# Polar bear GPS & Argos

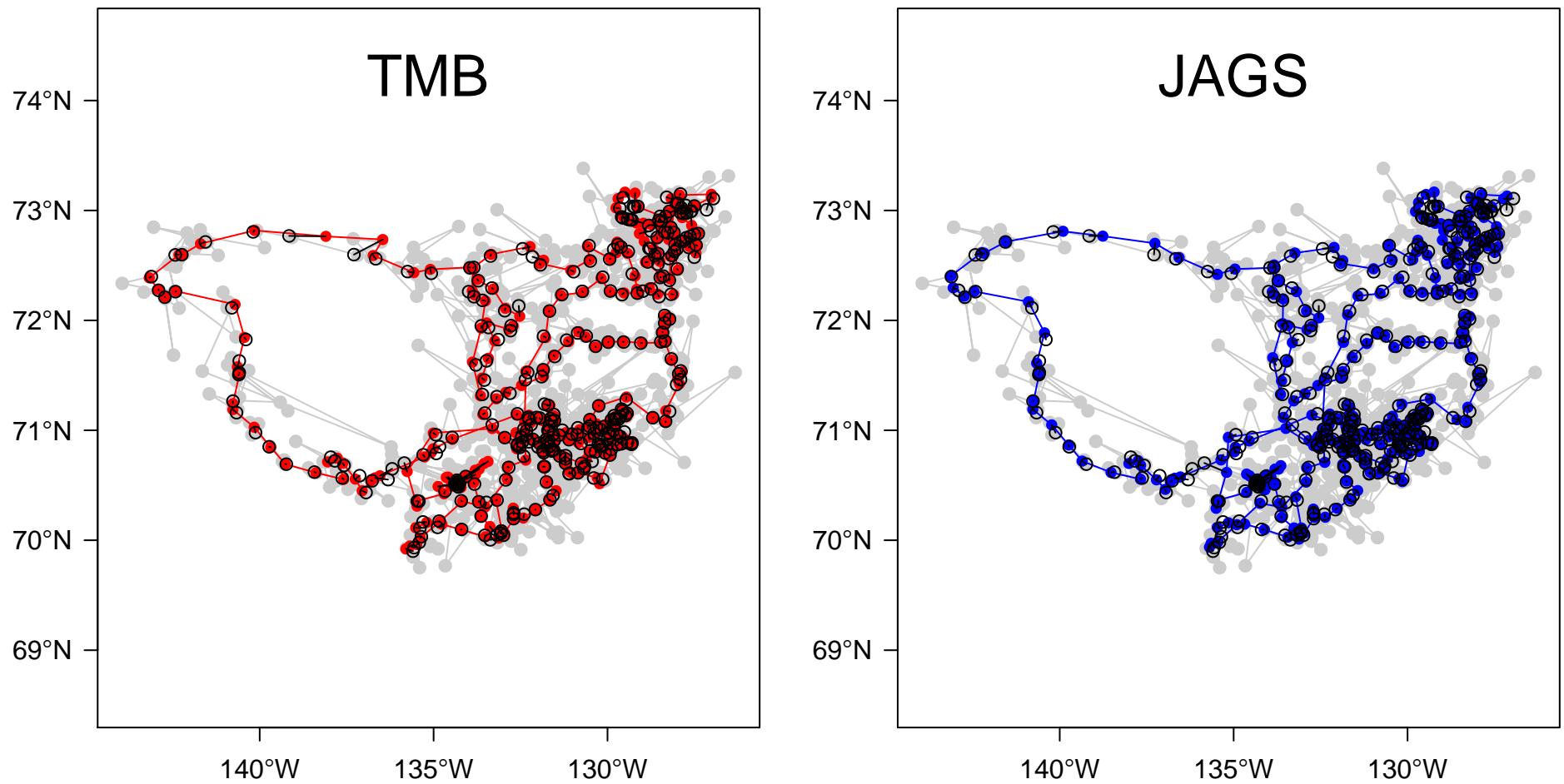
- Argos data:
  - large measurement error!
  - use for many marine animals
- GPS data:
  - “true” states



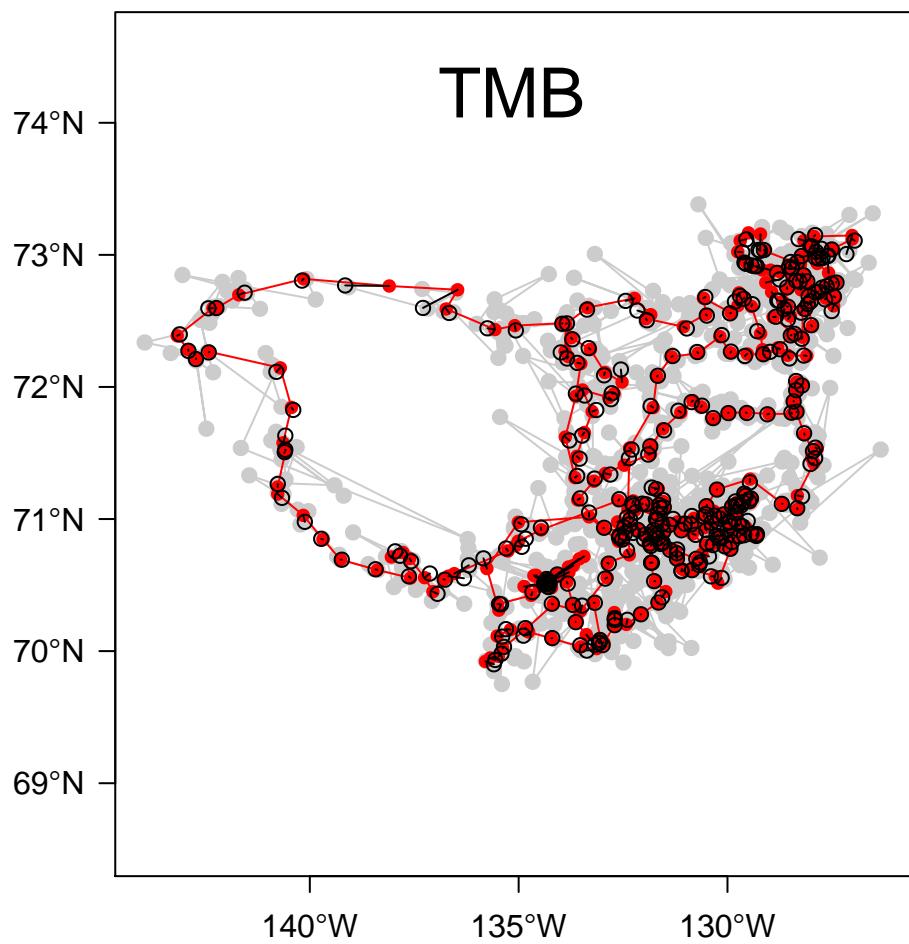
# Similar parameter and state estimates



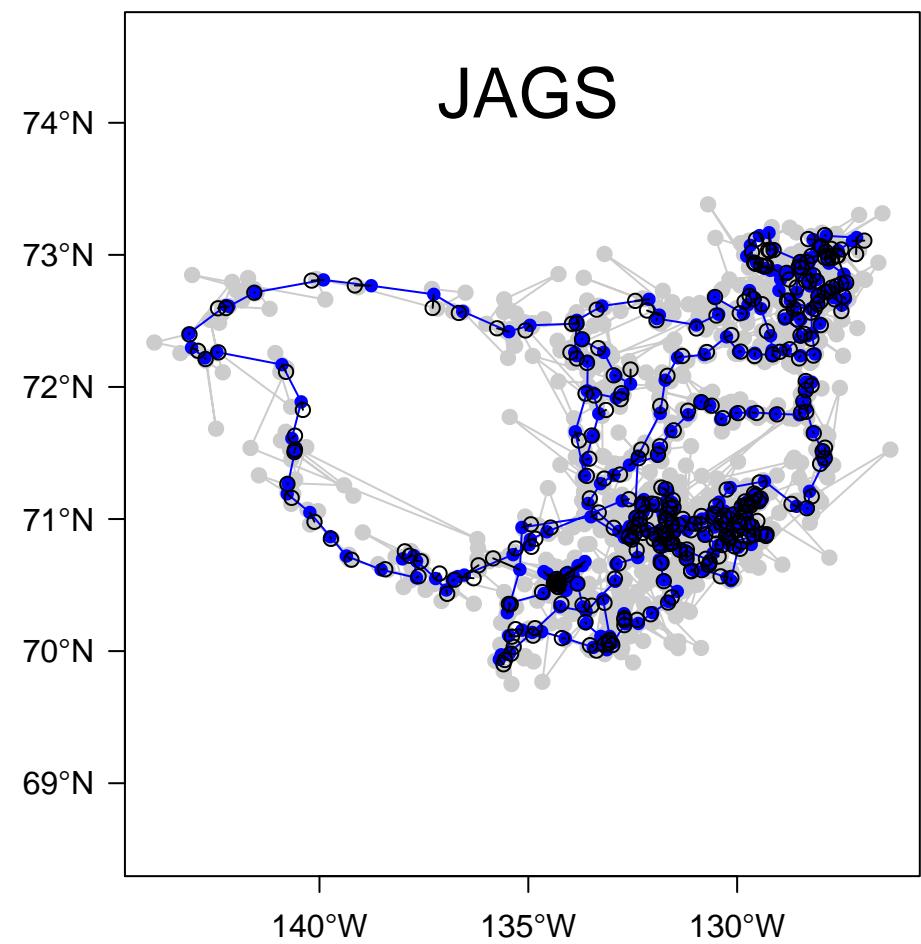
# Similar parameter and state estimates



# Similar parameter and state estimates but much faster

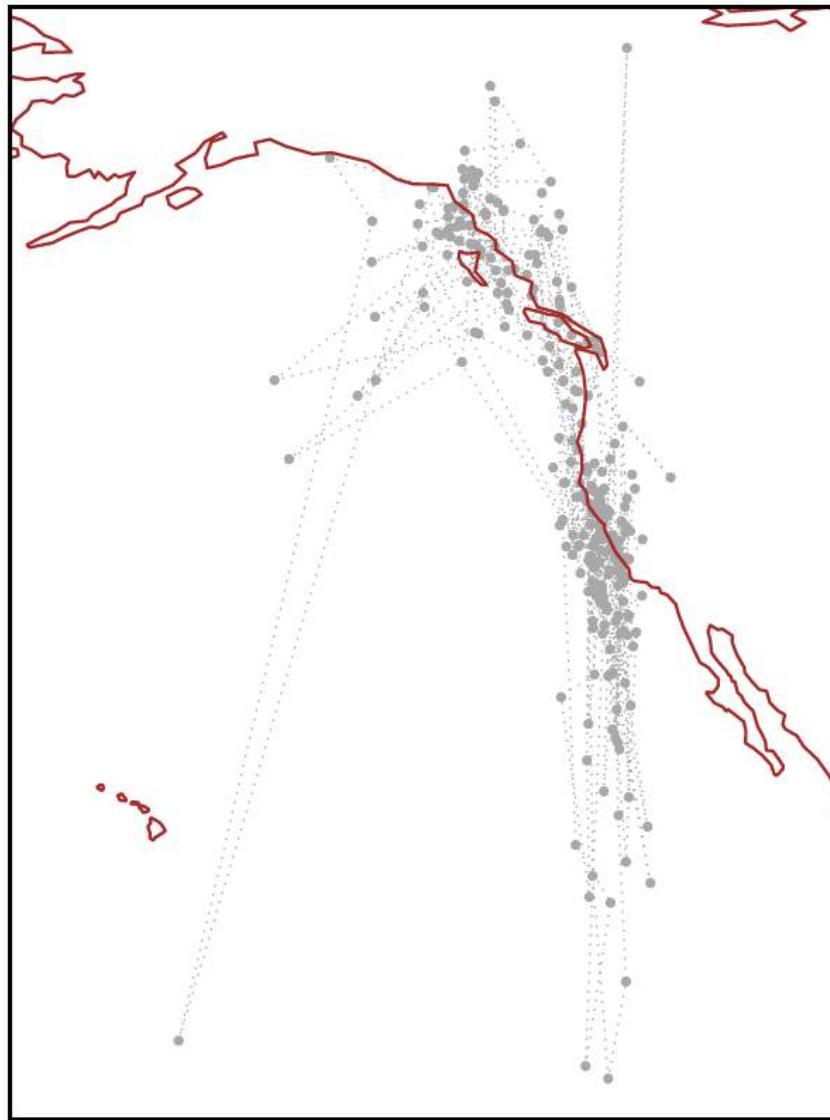


< 10 sec



> 25 min

# Rhinoceros auklet light geolocation



M. Drever

# First difference correlated random walk

Measurement eqn:  $\mathbf{y}_t = \mathbf{x}_t + \eta_t$

Process eqn:  $\mathbf{x}_t = \mathbf{x}_{t-1} + \gamma \mathbf{T}(\theta)(\mathbf{x}_{t-1} - \mathbf{x}_{t-2}) + \epsilon_t, \quad \epsilon_t \sim N(0, \Sigma_\epsilon)$

# First difference correlated random walk

Measurement eqn:  $\mathbf{y}_t = \mathbf{x}_t + \boldsymbol{\eta}_t$

Process eqn:  $\mathbf{x}_t = \mathbf{x}_{t-1} + \gamma \mathbf{T}(\theta)(\mathbf{x}_{t-1} - \mathbf{x}_{t-2}) + \boldsymbol{\epsilon}_t, \quad \boldsymbol{\epsilon}_t \sim N(0, \Sigma_\epsilon)$

Model 1:

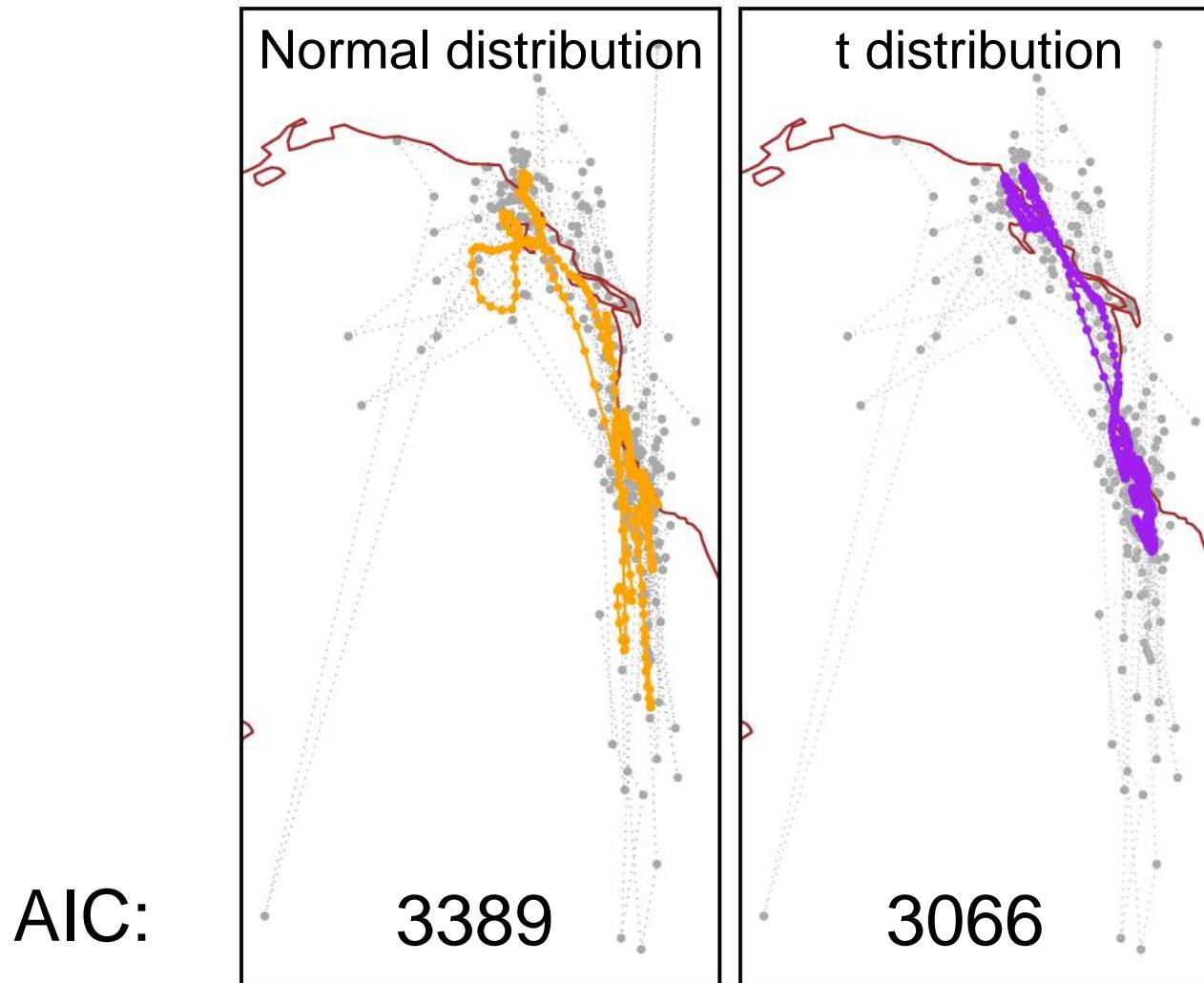
$$\boldsymbol{\eta}_t \sim N(0, \Sigma_\eta)$$

Model 2:

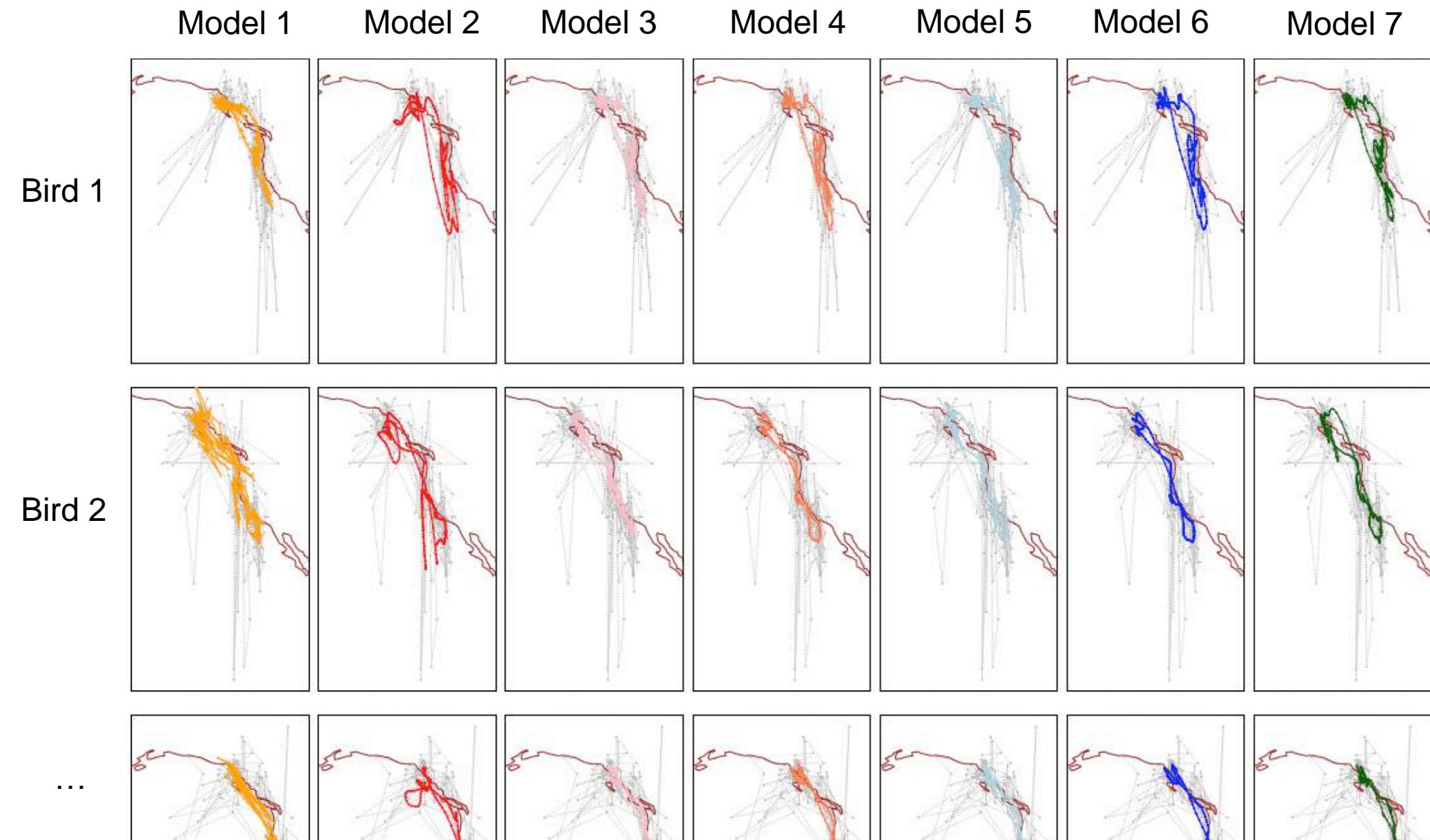
$$\begin{aligned}\boldsymbol{\eta}_{t,E} &\sim t(\sigma_{\eta,E}, df_E) \\ \boldsymbol{\eta}_{t,N} &\sim t(\sigma_{\eta,N}, df_N)\end{aligned}$$

# Model selection

$$\text{AIC} = -2 \ln L(\hat{\Theta} | \mathbf{y}) + 2k$$



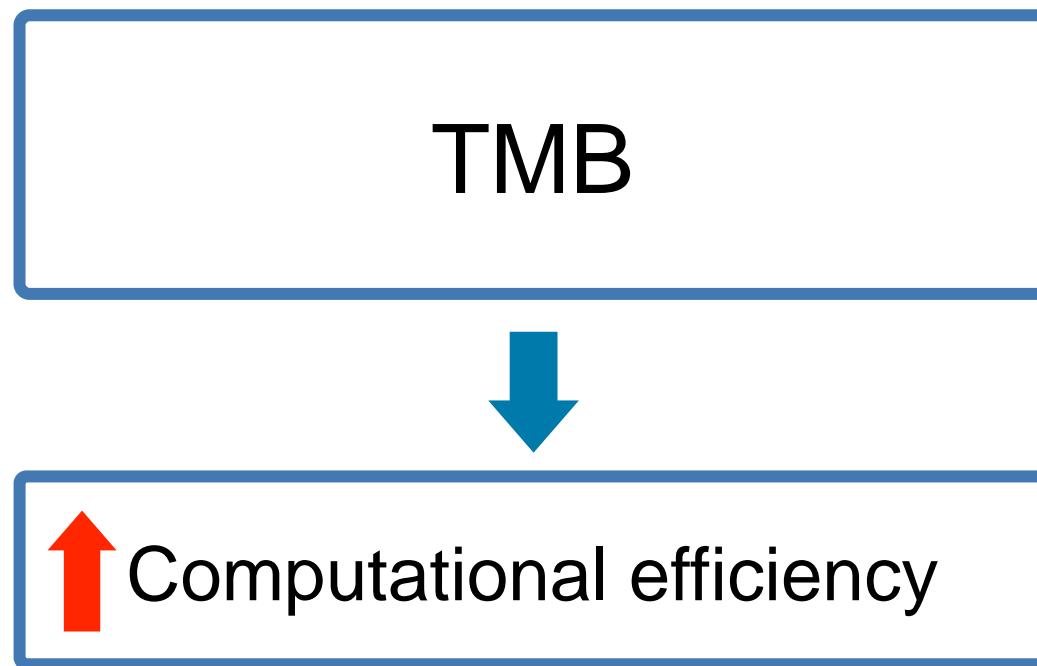
# Can compare many models



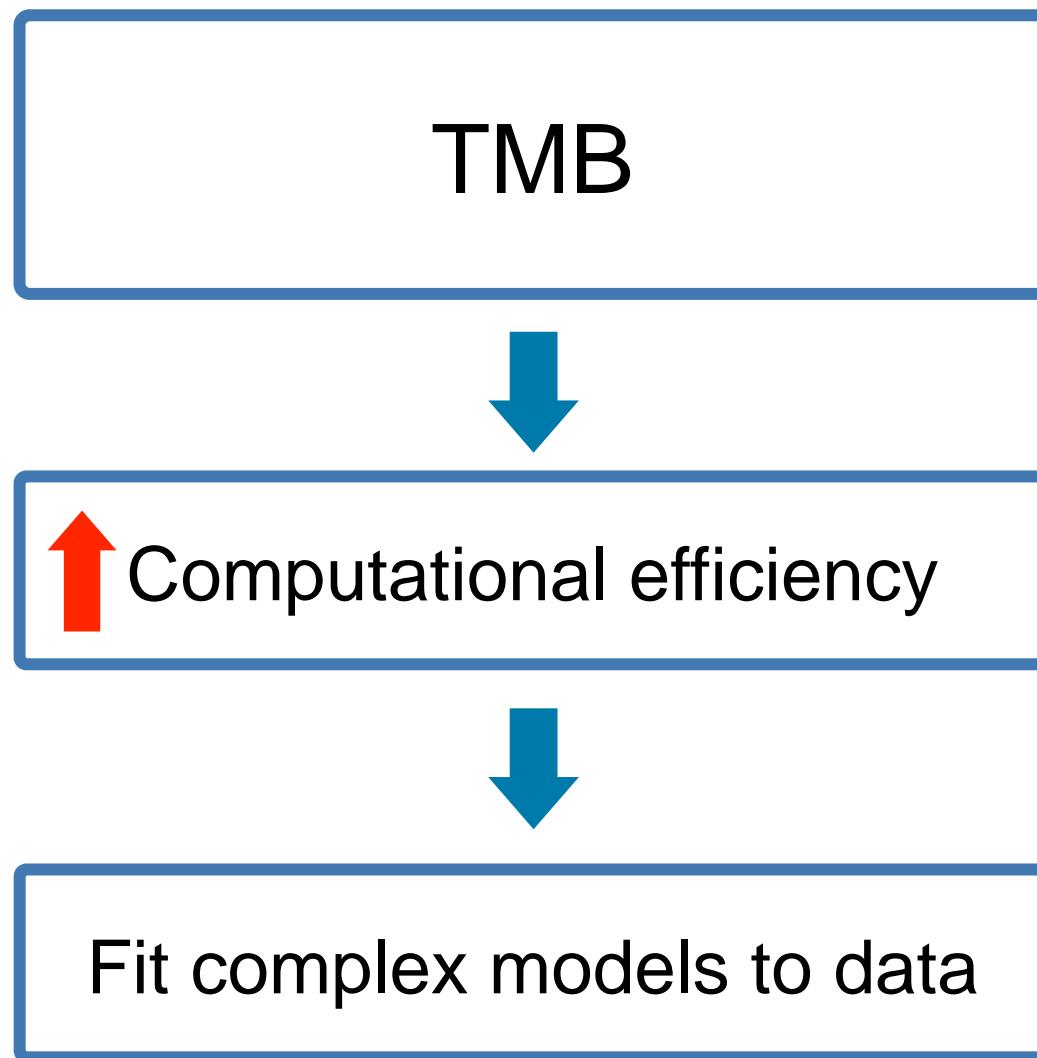
# Conclusion

TMB

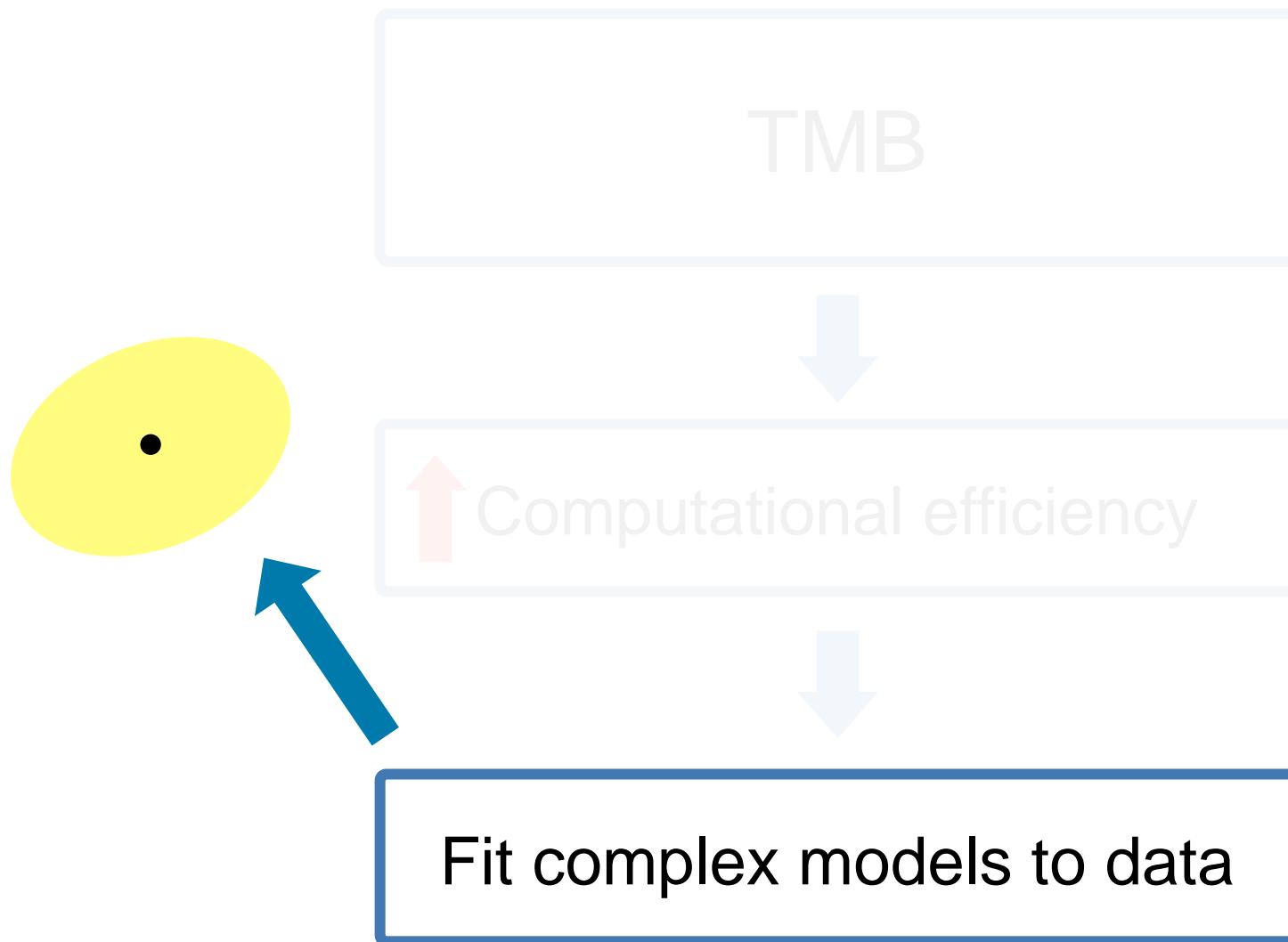
# Conclusion



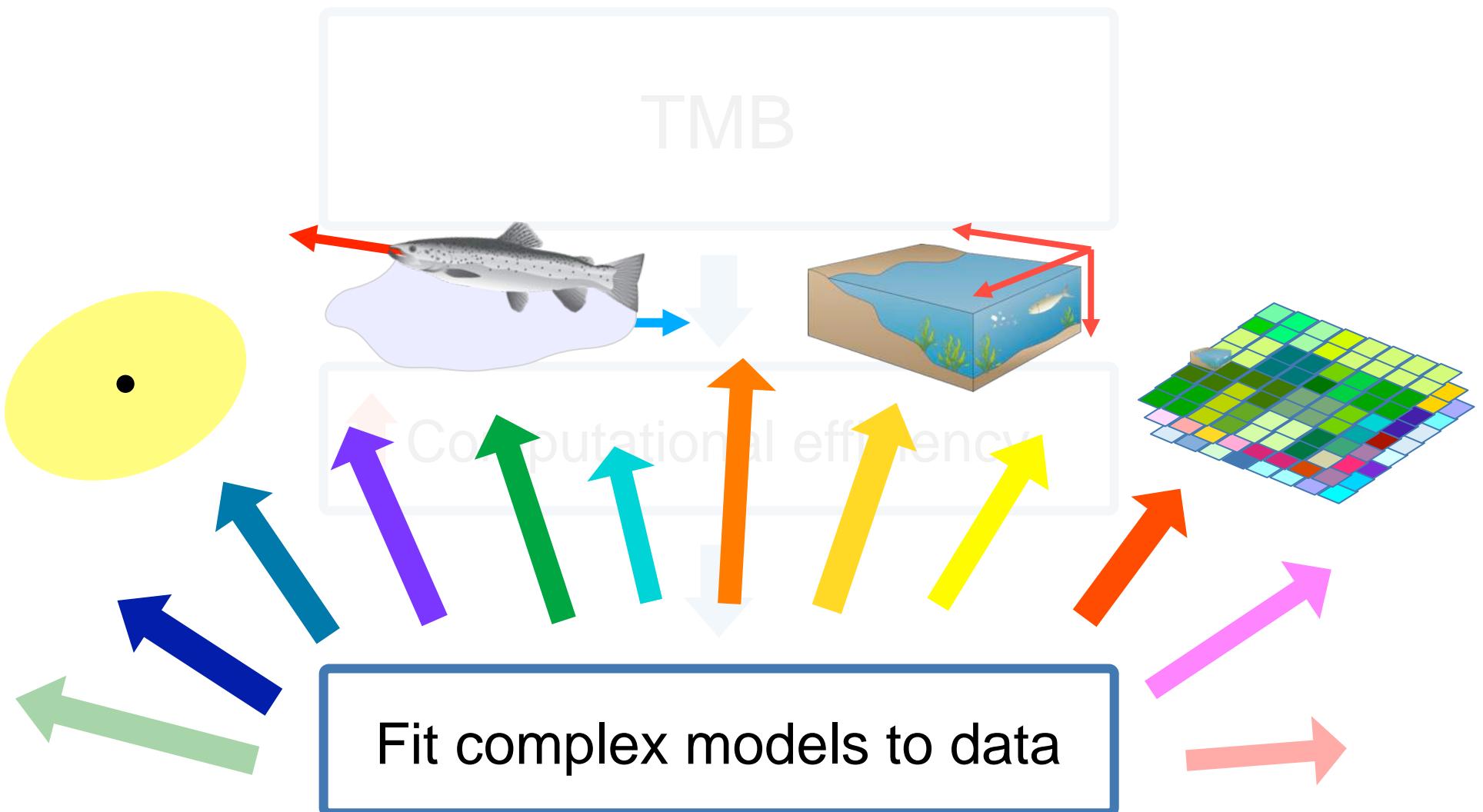
# Conclusion

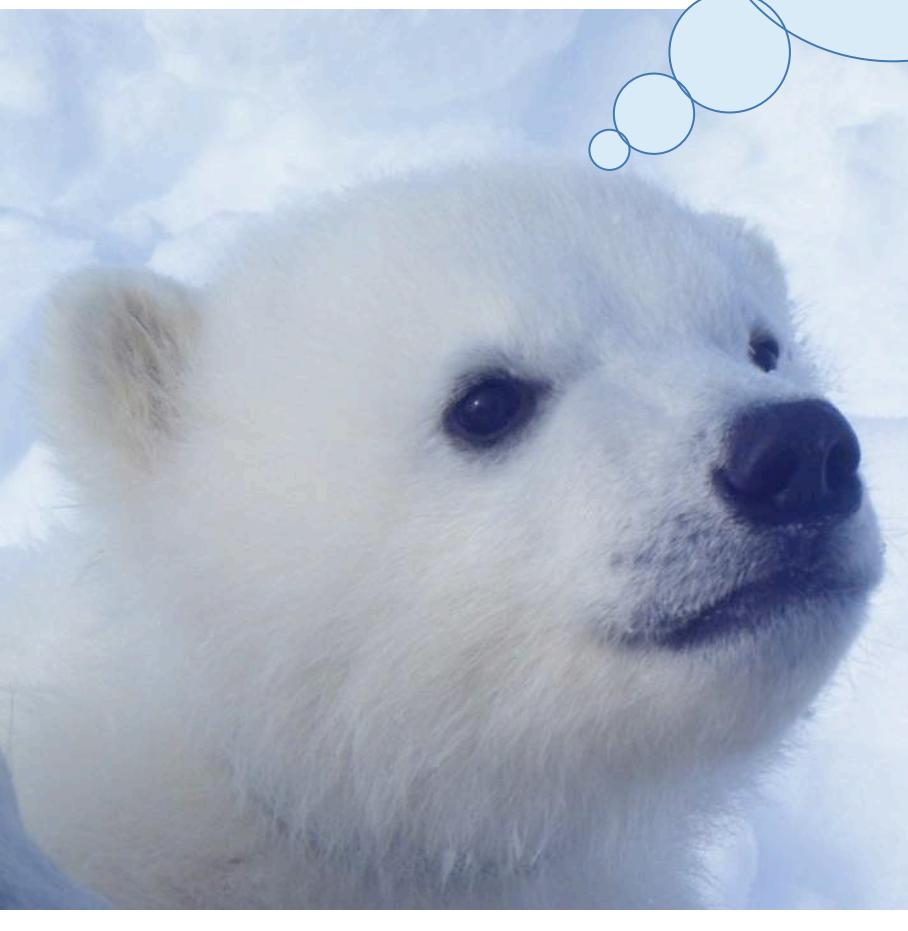


# Conclusion



# Conclusion





Thanks!  
Questions?

