

Efficient Estimation of Large-Scale Spatial Capture-Recapture Models

Running Headline: Efficient Estimation of SCR Models

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Abstract

18

Capture-recapture methods are a common tool in ecological statistics, which have been extended to spatial capture-recapture models for data accompanied by location information. However, standard formulations of these models can be unwieldy and computationally intractable for large spatial scales, many individuals, and/or activity center movement. We provide a cumulative series of methods that yield dramatic improvements in Markov chain Monte Carlo (MCMC) estimation for two examples. These include removing unnecessary computations, integrating out latent states, vectorizing declarations, and restricting calculations to the locality of individuals. Our approaches leverage the flexibility provided by the **nimble** R package. In our first example, we demonstrate an improvement in MCMC efficiency (the rate of generating effectively independent posterior samples) by a factor of 100. In our second example, we reduce the computing time required to generate 10,000 posterior samples from 4.5 hours down to five minutes, and realize an increase in MCMC efficiency by a factor of 25. We also explain how these approaches can be applied generally to other spatially-indexed hierarchical models. R code is provided for all examples, as well as an executable web-appendix.

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Keywords:

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Mark-recapture, MCMC, **nimble**, Sampling efficiency, Spatial capture-recapture.

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1 Introduction

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Capture-recapture methods are primary tools for estimating abundance and demographic parameters in populations. These methods model longitudinal encounter histories of individuals in a population. Spatial capture-recapture (SCR) models account for individual and trap-specific capture probabilities depending on individuals' latent centers of activity

41 and space-use in relation to the explicit location of traps or other detectors (Efford, 2004;
42 Borchers and Efford, 2008). Closed SCR models provide more precise and robust estimates
43 of population densities than non-spatial models, and also enable estimation of the spatial
44 distribution of individuals and associated parameters .

45 Despite their popularity, SCR models encounter numerous computational challenges
46 which pose serious obstacles for their practical use (Gardner et al., 2018). For large study
47 areas with many detectors, determining the probability of a capture history becomes very
48 computationally costly because it involves calculations for all detectors, which is problematic
49 for large-scale studies (Milleret et al., 2018b). Modeling the movement of activity centers
50 often induces inefficient MCMC updating, as do methods for imposing spatial constraints
51 on activity center locations. And data augmentation of never-observed individuals can lead
52 to unnecessary calculations.

53 Bayesian hierarchical models, such as SCR models, are often formulated using the BUGS
54 modeling language (Lunn et al., 2009) and estimated using Markov chain Monte Carlo
55 (MCMC; Brooks et al., 2011). Mainstream MCMC software includes WinBUGS, JAGS
56 (Plummer, 2003), and Stan (Stan Development Team, 2014). Recently, the **nimble** R pack-
57 age has been developed, offering new degrees of customization for MCMC (de Valpine et al.,
58 2017). Custom-written distributions and the flexibility of **nimble**'s MCMC system have
59 provided substantial improvements in non-spatial capture-recapture models (Turek et al.,
60 2016) and the study of MCMC algorithms (Turek et al., 2017).

61 We use **nimble** to demonstrate several generally applicable techniques for improving
62 MCMC efficiency of (1) a simple but computationally-intense SCR model (Milleret et al.,
63 2019), and (2) an open robust-design SCR model (Ergon and Gardner, 2014). We increase
64 MCMC efficiency by vectorizing calculations, applying custom MCMC sampling strategies,
65 implementing model-specific likelihood calculations, disabling unnecessary model calcula-
66 tions, and restricting trap calculations to the locality of each individual. Using these tech-
67 niques, we achieve efficiency gains of a factor of 100 in the first example and a factor of 25

68 in the second example.

69 2 Materials and Methods

70 We consider two example SCR models which both present computational challenges. The
71 first (“Wolverine”) considers a simple closed SCR model for data from non-invasive genetic
72 sampling of wolverines on a large spatial scale in Norway (*Gulo gulo*, Milleret et al., 2019).
73 The second (“Vole”) is a more complex SCR model on a smaller spatial scale, modeling an
74 open population of field voles with activity-center movements (*Microtus agrestis*, Ergon and
75 Gardner, 2014). We first describe each model, followed by the strategies used to improve
76 MCMC efficiency. Finally, we describe the metric used to measure MCMC efficiency.

77 2.1 Wolverine Model

78 This example has a spatial extent over 200,000 km². The data, collected throughout Norway,
79 consist of 453 detections from 196 individually identified female wolverines using noninvasive
80 genetic sampling and search encounter methods (Milleret et al., 2019). The search area was
81 discretized to a detector grid with a 2km resolution, and only searched grid cells were included
82 in the analysis. This resulted in 17,266 unique detectors, with binary-valued detections of
83 individuals within grid cells. Data and additional details are available at the dryad repository
84 (Milleret et al., 2018a).

85 The Wolverine model combines a spatial point process model of individual activity centers
86 (ACs), data augmentation to model the true population size, and an observation model for
87 detection probabilities and capture histories. Define the AC of individual i as $\mathbf{s}_i = (s_i^x, s_i^y)$,
88 where s_i^x and s_i^y follow independent uniform prior distributions spanning the study area. As
89 some regions are unsuitable habitat (*i.e.*, water), AC locations must be constrained. We use
90 a habitat mask by defining a binary matrix \mathbf{H} over the study area, where $H_{x,y} = 1$ indicates
91 that cell (x, y) is suitable habitat. AC locations are then constrained as $1 \sim \text{Bernoulli}(H_{s_i^x, s_i^y})$,

92 where 1 is a unit data value.

93 For data augmentation (Royle, 2009), we add N_{aug} virtual individuals. The augmented
 94 matrix y has dimension $(N_{\text{obs}} + N_{\text{aug}}) \times R$, with $R = 17,266$ detectors and $N_{\text{obs}} = 196$
 95 unique individuals. Define binary variables z_i with independent $z_i \sim \text{Bernoulli}(\phi)$ prior
 96 distributions, representing inclusion in the population. For the N_{obs} sighted individuals,
 97 $z_i = 1$ is observed data, while the remaining z_i are unobserved. Total population size N is
 98 estimated as $N = \sum_{i=1}^{N_{\text{obs}}+N_{\text{aug}}} z_i$, using the prior distribution $\phi \sim \text{Uniform}(0, 1)$ to induce a
 99 flat prior on N (Royle et al., 2007).

100 The probability of detecting individual i at detector r is $p_{i,r} = p_0 \exp(-\frac{1}{2\sigma^2} \|\mathbf{s}_i - \mathbf{x}_r\|^2)$,
 101 where \mathbf{x}_r is the location of detector r and p_0 and σ are the maximal and scale of decay
 102 for detection probability. Detections are modeled as $y_{i,r} \sim \text{Bernoulli}(p_{i,r} z_i)$. The complete
 103 Wolverine model definition is given in (1), where indices r take the range $1, \dots, R$.

$$\begin{aligned}
 \phi &\sim \text{Uniform}(0, 1) \\
 p_0 &\sim \text{Uniform}(0, 1) \\
 \sigma &\sim \text{Uniform}(0, 50) \\
 N &= \sum_{i=1}^{N_{\text{obs}}+N_{\text{aug}}} z_i \\
 i &= 1, \dots, (N_{\text{obs}} + N_{\text{aug}}) : \\
 \mathbf{s}_i^x &\sim \text{Uniform}(x_{\min}, x_{\max}) \\
 \mathbf{s}_i^y &\sim \text{Uniform}(y_{\min}, y_{\max}) \\
 1 &\sim \text{Bernoulli}(H_{\mathbf{s}_i^x, \mathbf{s}_i^y}) \\
 z_i &\sim \text{Bernoulli}(\phi) \\
 \mathbf{s}_i &= (\mathbf{s}_i^x, \mathbf{s}_i^y) \\
 p_{i,r} &= p_0 \cdot \exp(-\frac{1}{2\sigma^2} \|\mathbf{s}_i - \mathbf{x}_r\|^2) \\
 y_{i,r} &\sim \text{Bernoulli}(p_{i,r} z_i)
 \end{aligned} \tag{1}$$

104 We use four refinements of the model and MCMC sampling, with the goal to improve
 105 MCMC efficiency: (1) Vectorize computations and put the habitat mask into a custom
 106 distribution, (2) jointly sample AC components, (3) restrict calculations to local detectors
 107 and sparse representation of data, and (4) skip unnecessary calculations when $z_i = 0$. We
 108 next describe each of these techniques, and **nimble** code corresponding to each cumulative

¹⁰⁹ refinement appears in Appendix A.

¹¹⁰ 2.1.1 Vectorized Computations

¹¹¹ Vectorization refers to carrying out a set of matching model computations more efficiently,
¹¹² as is possible in **nimble** but neither WinBUGS or JAGS. **nimble** supports vectorized model
¹¹³ declarations, reducing the total nodes in the model and potentially improving MCMC effi-
¹¹⁴ ciency. We vectorized both detection probabilities and data likelihoods for each individual
¹¹⁵ across the R detectors. For the vector of detection probabilities $\mathbf{p}_{i,1:R}$, we used a vectorized
¹¹⁶ model declaration. For the vectorized data likelihood of $\mathbf{y}_{i,1:R}$, we used a custom likelihood
¹¹⁷ function for the entire (length- R) observation history of one individual.

¹¹⁸ This technique is only beneficial when the *entire* joint likelihood of $\mathbf{y}_{i,1:R}$ is always calcu-
¹¹⁹ lated simultaneously, as is the case here for updates of p_0 , σ , or z_i . In a different model, this
¹²⁰ technique could result in inefficiencies if any MCMC updates require likelihood calculation
¹²¹ for only a subset of $\mathbf{y}_{i,1:R}$.

¹²² 2.1.2 Joint Sampling of AC Locations

¹²³ We apply joint (block) sampling of the s_i^x and s_i^y coordinates of each AC. **nimble** allows the
¹²⁴ assignment of block samplers to arbitrary variables, applying multi-dimensional Metropolis-
¹²⁵ Hastings sampling. This results in computational savings since an MCMC update of \mathbf{s}_i
¹²⁶ requires only one calculation of all (length- R) relevant detection probabilities and data like-
¹²⁷ lihoods. In contrast, independent updates of the s_i^x and s_i^y components will require two
¹²⁸ likelihood evaluations, one for each component.

¹²⁹ 2.1.3 Local Detector Evaluations and Sparse Observation Matrix

¹³⁰ We move detection probability calculations inside the vectorized likelihood, and additionally
¹³¹ restrict these calculations to detectors within a maximum realistic radius (d_{\max}) of the AC
¹³² \mathbf{s}_i . In advance, we identify the set of detectors located within d_{\max} from each cell of the

¹³³ habitat matrix. The modified distribution identifies the grid cell containing s_i , and the set
¹³⁴ of detectors within d_{\max} from it. Calculations of p_{ir} are then restricted to this set of detectors.

¹³⁵ We also convert to a sparse representation of the detection matrix y . In this representa-
¹³⁶ tion, each row contains the detector identification numbers (values of r) that detected one
¹³⁷ individual. The number of columns is therefore equal to the maximum number of detec-
¹³⁸ tions of any particular individual. This sparse representation allows for a smaller model and
¹³⁹ equivalent, but more efficient, likelihood calculations.

¹⁴⁰ 2.1.4 Skip Unnecessary Calculations

¹⁴¹ Calculations can be avoided when any $z_i = 0$, that is, an augmented virtual individual is not
¹⁴² currently included in the population. In that case, neither the distances to each detector nor
¹⁴³ the detection probabilities need be calculated. We modify the custom likelihood again, to
¹⁴⁴ accept z_i as an argument. When $z_i = 1$, the calculations take place as before. When $z_i = 0$,
¹⁴⁵ the likelihood is one if the individual was never observed – always the case for augmented
¹⁴⁶ individuals – which can be calculated without any distances or detection probabilities. This
¹⁴⁷ modification can save substantial computation, especially when N_{aug} is large, that being the
¹⁴⁸ conservative approach.

¹⁴⁹ 2.2 Vole Robust-Design Model

¹⁵⁰ Our second example considers a robust-design SCR model of field voles in the Kielder For-
¹⁵¹ est of northern England (*Microtus agrestis*, Ergon and Gardner, 2014), with four primary
¹⁵² sampling occasions and nested secondary trapping sessions. A total of 158 unique individ-
¹⁵³ uals are considered to have static ACs within primary occasions, but to disperse between
¹⁵⁴ primary occasions. See Ergon and Gardner (2014, Appendix S2) for further details, (Ergon
¹⁵⁵ and Lambin, 2013) for the data, and Appendix B.1 for the original JAGS code.

¹⁵⁶ The Vole model contains individual survival between primary sampling occasions, disper-
¹⁵⁷ sal of ACs between primary occasions, and spatial capture-recapture from capture histories.

158 Define the AC of individual i on primary occasion k as $\mathbf{s}_{i,k} = (s_{i,k}^x, s_{i,k}^y)$. On first capture,
 159 the components s_{i,F_i}^x and s_{i,F_i}^y are given uniform prior distributions spanning the mean loca-
 160 tion of captures during that occasion. The dispersal between primary occasions k and $k+1$
 161 uses a uniformly-distributed dispersal angle θ_{ik} , and an exponentially-distributed dispersal
 162 distance d_{ik} with rate parameter λ_{G_i} , where G_i is the sex of individual i (1: female; 2: male),
 163 and λ_1 and λ_2 are sex-specific parameters. Thus, the AC components are related across
 164 primary occasions as $s_{i,k+1}^x = s_{i,k}^x + d_{ik} \cos(\theta_{ik})$ and $s_{i,k+1}^y = s_{i,k}^y + d_{ik} \sin(\theta_{ik})$.

165 The survival model uses binary indicator variables, where $z_{i,k} = 1$ indicates individual
 166 i is alive on occasion k . We condition on the first observation in primary occasion F_i , as
 167 $z_{i,F_i} = 1$. The survival process follows as $z_{i,k+1} \sim \text{Bernoulli}((\phi_{G_i})^{T_k} z_{i,k})$, where survival
 168 probability depends on sex and temporal duration. G_i gives the sex of individual i , T_k is
 169 the time (in months) between occasions k and $k+1$, and ϕ_1 and ϕ_2 are sex-specific survival
 170 rates. When ϕ_{G_i} is a function of a continuous covariate, the model is only invariant to the
 171 choice of time unit of T_k when using a loglog (log-hazard) link (Ergon et al., 2018).

172 The observation model uses hazard rates to calculate trap capture probabilities. For
 173 individual i , on secondary trapping session j of primary occasion k , the capture hazard rate
 174 $h_{ijk} = b_{ijk} \cdot \exp\left(-\left(\frac{\|\mathbf{s}_{i,k} - \mathbf{x}_r\|}{\sigma_{G_i}}\right)^{\kappa_{G_i}}\right)$, where the location of trap r is \mathbf{x}_r , and each κ_j and σ_j are
 175 sex-specific observation parameters. Baseline hazard is $b_{ijk} = \lambda_0 (\beta_1)^{I(TOD_{jk}=2)} (\beta_2)^{I(G_i=2)}$,
 176 using indicator function $I(\cdot)$, time of day TOD_{jk} (1: evening; 2: morning), and baseline
 177 hazard rate λ_0 . β_1 is the effect of morning trapping sessions, and β_2 is that of males.

178 Total capture hazard rate is $h_{ijk*} = \sum_{r=1}^R h_{ijkr}$. Probability of “no capture” is $\pi_{ijk0} =$
 179 $\exp(-h_{ijk*} z_{i,k})$, which is unity when $z_{i,k} = 0$. Probability of capture is $\pi_{ijkr} = (1 - \pi_{ijk0}) \frac{h_{ijkr}}{h_{ijk*}}$
 180 in trap r , accounting for competing risks among traps and satisfying $\sum_{r=0}^R \pi_{ijkr} = 1$.

181 The “ones trick” is used to induce the correct likelihood calculation. Observation data
 182 y is a 3-dimensional array, where $y_{ijk} = 0$ indicates that individual i was not captured in
 183 trapping session j of primary occasion k , and $y_{ijk} = r$ indicates a capture in trap r . The
 184 complete Vole model definition is given in (2), where all indices j take the range of the

185 number of secondary trapping sessions in the relevant primary occasion k , and all indices r
 186 assume the range $1, \dots, R$.

$$\begin{aligned}\beta_1, \beta_2 &\sim \text{Uniform}(0.1, 10) \\ p &\sim \text{Uniform}(0.01, 0.99) \\ \lambda_0 &= -\log(1 - p)\end{aligned}$$

$g = 1, 2 :$

$$\begin{aligned}\kappa_g &\sim \text{Uniform}(0, 50) \\ \sigma_g &\sim \text{Uniform}(0.1, 20) \\ \lambda_g &\sim \text{Uniform}(0, 100) \\ \phi_g &\sim \text{Uniform}(0, 1)\end{aligned}$$

$i = 1, \dots, N_{\text{obs}} :$

$$\begin{aligned}s_{i,F_i}^x &\sim \text{Uniform}(x_{\min}^i, x_{\max}^i) \\ s_{i,F_i}^x &\sim \text{Uniform}(y_{\min}^i, y_{\max}^i) \\ z_{i,F_i} &= 1\end{aligned}$$

$k = F_i, \dots, L - 1 :$

$$\begin{aligned}\theta_{ik} &\sim \text{Uniform}(0, 2\pi) \\ d_{ik} &\sim \text{Exponential}(\lambda_{G_i}) \\ s_{i,k+1}^x &= s_{i,k}^x + d_{ik} \cos(\theta_{ik}) \\ s_{i,k+1}^y &= s_{i,k}^y + d_{ik} \sin(\theta_{ik}) \\ z_{i,k+1} &\sim \text{Bernoulli}((\phi_{G_i})^{T_k} z_{i,k})\end{aligned}\tag{2}$$

$k = F_i, \dots, L :$

$$\begin{aligned}\mathbf{s}_{ik} &= (s_{i,k}^x, s_{i,k}^y) \\ b_{ijk} &= \lambda_0 (\beta_1)^{I(TOD_{jk}=2)} (\beta_2)^{I(G_i=2)} \\ h_{ijkr} &= b_{ijk} \cdot \exp \left(- \left(\frac{\|\mathbf{s}_{ik} - \mathbf{x}_r\|}{\sigma_{G_i}} \right)^{\kappa_{G_i}} \right) \\ h_{ijk*} &= \sum_{r=1}^R h_{ijkr} \\ \pi_{ijk0} &= \exp(-h_{ijk*} z_{ik}) \\ \pi_{ijk*} &= (1 - \pi_{ijk0}) \frac{h_{ijk*}}{h_{ijk*}} \\ 1 &\sim \text{Bernoulli}(\pi_{ijk*})\end{aligned}$$

187 We apply three cumulative refinements to the model and MCMC sampling: (1) Jointly
 188 sample correlated dimensions and marginalize over z_i indicator variables, (2) use a custom
 189 bivariate dispersal distribution, and (3) restrict trap calculation to the vicinity of each AC.

190 Next we describe these techniques, and **nimble** code corresponding to each appears in Ap-
191 pendix B.

192 2.2.1 Joint Sampling and Marginalization

193 We apply joint samplers for updating two pairs of parameters: $\{\kappa_1, \sigma_1\}$ and $\{\kappa_2, \sigma_2\}$, as these
194 pairs each determine the trap hazard rates for one sex. Trial runs confirm that these pairs
195 exhibit high posterior correlation, so we expect block samplers will improve mixing.

196 Next, we integrate (marginalize) over the latent $z_{i,k}$ indicator variables to directly cal-
197 culate the unconditional likelihood of capture histories. This reduces the model size and
198 the dimension of sampling, and can improve MCMC mixing since parameter updates are
199 no longer conditional on the “current” values of each $z_{i,k}$. This is done in **nimble** using a
200 custom likelihood. This calculation is a finite summation over the possible $z_{i,k}$ states, similar
201 to the filtering employed in Turek et al. (2016, Section 2.3.2). When individuals are known
202 to be alive (up to the final capture), the likelihood is survival multiplied by the probability
203 of the observed capture history. Subsequent to the final capture, forward-filtering is used to
204 calculate the likelihood of the remaining non-capture events, accounting for uncertainty in
205 survival.

206 2.2.2 Custom Dispersal Distribution

207 We originally modeled dispersal distances and angles as random variables subject to MCMC
208 sampling, a standard approach for movement models. This results in high computational
209 cost because any proposed update to dispersal distance or angle (especially for *early* primary
210 occasions) results in a large chain of calculations to determine the updated ACs, detection
211 probabilities, and detection likelihoods *for all subsequent occasions*. Specifically, say we make
212 an MCMC proposal for modifying d_{11} , the dispersal distance for the first individual, between
213 the first and second primary occasions. This MCMC update will require re-evaluating each
214 $s_{1,2}, s_{1,3}, \dots, s_{1,L}$, up through the AC of the final primary occasion. Further, detection

215 probabilities and data likelihoods for each AC also need be recalculated.

216 We reparameterize this model using a custom distribution of activity center locations that
217 is induced by the distributions of turning angle and distance, as $\mathbf{s}_{i,k+1} \sim \text{Dispersal}(\mathbf{s}_{ik}, \lambda_{G_i})$.
218 This distribution is centered around the current AC and is mathematically equivalent to
219 the original $\{d, \theta\}$ parameterization. Now, updates of $\mathbf{s}_{i,k}$ do *not* induce a large chain of
220 ensuing calculations, but rather, only the likelihoods corresponding to $\mathbf{s}_{i,k}$ and $\mathbf{s}_{i,k+1}$ must
221 be calculated. The custom distribution is given by $p(\mathbf{s}_{ik+1} | \mathbf{s}_{ik}, \lambda_{G_i}) \propto \left(\frac{1}{d}\right) \cdot \lambda_{G_i} e^{-\lambda d}$,
222 where $d = \|\mathbf{s}_{ik+1} - \mathbf{s}_{ik}\|$, and omitting constants of proportionality which are not necessary
223 for sampling. We recognize $\lambda_{G_i} e^{-\lambda d}$ as the exponential density for the dispersal distance d .
224 The factor of $\left(\frac{1}{d}\right)$ results from the Jacobian term in the change-of-variables between polar
225 and Cartesian coordinates. From an implementation standpoint, these density calculations
226 take place on a logarithmic scale. This technique can be similarly applied when using other
227 distributions for dispersal distance, by substituting in the density of the alternate dispersal
228 distribution.

229 2.2.3 Local Trap Calculations

230 During MCMC sampling, the capture hazard rate h_{ijk_r} and associated likelihood terms are
231 calculated for all traps, regardless of an individual's current AC. This is inefficient, since
232 when $\mathbf{s}_{i,k}$ is "far" from a trap r , then h_{ijk_r} will be extremely low, and a capture in trap r is
233 exceedingly unlikely. Its contribution to $h_{ijk*} = \sum_{r=1}^R h_{ijk_r}$ is negligible, as is the probability
234 of capture in trap r . The original BUGS modeling language lacks the ability to conditionally
235 disable calculations, and hence all the capture hazard rates must always be computed.

236 We introduce logic such that h_{ijk_r} is only calculated for traps within a distance d_{\min} of
237 the individual's AC. For traps located further, we assign h_{ijk_r} a small positive value. This
238 will not affect the sum h_{ijk*} , but still allows for a non-zero probability of capture. Here, we
239 let $h_{ijk_r} = 10^{-14}$ for traps outside a radius $d_{\min} = 40$ from each individual's AC.

240 We introduce a discretized grid over the study area, and pre-compute indices of traps

241 within a radius d_{\min} from each grid cell. Using this, a custom `nimble` function returns the
242 indices of “local traps” nearest to any $s_{i,k}$, and subsequently calculates hazard rates only for
243 the “local” traps. This is similar to the local trap calculations used in the previous example,
244 but implementations are different on account of the discretized habitat mask used there.

245 2.3 MCMC Efficiency

246 We define MCMC efficiency as the number of effectively independent posterior samples
247 produced per second of MCMC runtime (excluding upfront time of model building and
248 compilation). Distinct model parameters will typically mix at different rates, thus having
249 distinct posterior effective sample sizes (ESS), and therefore a distinct measure of efficiency.
250 In addition to presenting the MCMC runtimes and MCMC efficiency of all model parameters,
251 we also summarize performance using the minimum and mean efficiencies among all model
252 parameters. This definition of efficiency captures the tradeoff between quality of mixing
253 and computational speed. Some algorithms may mix slowly (producing a low ESS) but
254 execute sufficiently fast that they achieve high efficiency. Other algorithms may mix quickly
255 (producing a high ESS) but require significantly longer execution time and thus achieve low
256 efficiency.

257 3 Results

258 Here we describe the performance resulting from each formulation or sampling strategy of
259 the Wolverine and Vole example models. All algorithm runtimes, ESS estimates, and MCMC
260 efficiencies reflect independent chains of 10,000 posterior samples. We do not present the
261 posterior inferences (*e.g.*, posterior mean, median, etc.), as they are qualitatively identical
262 to the original published analyses.

263 3.1 Wolverine Model

264 We assess performance of the Wolverine model using total population size (N), probability
265 of detection (p_0), and scale factor (σ). Results for the four stages of iterative improvement
266 described in Section 2.1 will be denoted as Nimble1 (vectorization), Nimble2 (joint sampling),
267 Nimble3 (evaluating local detectors), and Nimble4 (skipping unnecessary calculations).

268 As in Milleret et al. (2019), the JAGS model was unable to complete, crashing after
269 30 days. Transitioning to `nimble` considerably reduced memory usage and runtime, as
270 we fit the Nimble1 model in 26 hours. ESS values were in the range of 100 to 200 for
271 all parameters, indicating high posterior auto-correlation. In combination with the long
272 runtime, this produced MCMC efficiencies on the order of 10^{-3} for all parameters. The
273 addition of joint sampling in the Nimble2 version decreased runtime to 20 hours. Parameter
274 ESS values were similar to the Nimble1 model, giving a small improvement in efficiency.

275 We observed major improvement in the Nimble3 version, using the local trap evalua-
276 tions and a sparse representation of the observation matrix. MCMC runtime reduced to 30
277 minutes, by a factor of 40 relative to the Nimble2 model. As we expect, ESS values were
278 unchanged, and the resulting MCMC efficiencies were in the range of 0.1 to 0.3 (Figure 1).

279 The Nimble4 version, disabling unnecessary model calculations, reduced MCMC runtime
280 by an additional factor of two, down to 16 minutes. Accordingly, MCMC efficiencies increased
281 by nearly a factor of two. Relative to the initial Nimble1 formulation, we have achieved
282 increases in both the minimum and mean efficiencies of 100-fold. Concretely, while it was
283 not even possible to fit the original version of this model using JAGS, the initial Nimble1
284 formulation would require 3.5 days to generate 1,000 ESS for all parameters, and the final
285 Nimble4 model can accomplish the same in 51 minutes.

286 Figure 2 presents the minimum and mean efficiencies across all model parameters for
287 each formulation of the Wolverine model, and all results for the Wolverine example appear
288 in Table 4. An executable version of the Nimble4 Wolverine model is available at the web-
289 appendix http://danielturek.github.io/public/scr/wolverine_example.html.

290 3.2 Vole Robust-Design Model

291 The Vole model contains a total of 11 hyper-parameters, which we use to assess MCMC
292 efficiency. Results for the three stages of iterative improvement described in Section 2.2
293 will be denoted as Nimble1 (marginalization), Nimble2 (customizing dispersal distribution),
294 and Nimble3 (evaluating local detectors). The original formulation of the model, running
295 in JAGS, required over 4.5 hours to generate 10,000 posterior samples, and resulted in a
296 minimum MCMC efficiency of 0.002, and a mean efficiency of 0.04.

297 The Nimble1 version introduced joint sampling of correlated parameters, and a custom
298 likelihood to remove the z_{ij} latent states. This reduced the total model size from 4,460
299 nodes down to 3,562, while the number of unobserved nodes undergoing MCMC sampling
300 was reduced from 1,437 down to 1,067. This model yielded an MCMC runtime of 15 minutes.
301 ESS values were higher than those of JAGS, particularly for the jointly-sampled σ_i and κ_i
302 parameters. MCMC efficiency was therefore higher for all parameters (Figure 3), while the
303 average efficiency increased by a factor of 7.5 relative to JAGS.

304 The Nimble2 model introduced a custom bivariate dispersal distribution for individual
305 ACs. This reduced the total model size from 3,562 nodes to 2,452, and the number of nodes
306 for MCMC sampling from 1,067 to 697. Runtime decreased by a factor of two, to seven
307 minutes, and all parameter MCMC efficiencies increased.

308 Using local trap calculations in the Nimble3 model reduced MCMC runtime further, to
309 five minutes. Overall, relative to the initial analysis appearing in Ergon and Gardner (2014),
310 these strategies reduced MCMC runtime by more than a factor of 50, and increased both
311 minimum and mean MCMC efficiencies 25-fold. Concretely, the original model fitted in
312 JAGS would require over seven days to produce 1,000 ESS for all parameters, whereas the
313 Nimble3 formulation requires less than 6 hours to accomplish the same.

314 Figure 4 presents the minimum and mean efficiencies across all model parameters for
315 each formulation of the Vole model, and all results for the Vole example appear in Table 4.

316 4 Discussion

317 SCR models are now commonplace given the abundance of geolocated ecological data, but
318 remain computationally challenging. Indeed, large numbers of individuals, expansive study
319 areas, and/or movement between seasons can render some problems intractable, without
320 employing custom approaches.

321 The techniques demonstrated here produce posterior results identical (within Monte
322 Carlo error) to the original versions, with the exception of local trap evaluations. This
323 attributed a small trap hazard rate (or probability of detection) outside a radius d_{\min} from
324 each individual AC. The choice of d_{\min} is important: large values will produce identical in-
325 ferences but offer no computational gain, while small values offer a large computational gain
326 but may introduce bias. The choice of d_{\min} is subjective, and will require expert opinion
327 (or trial runs) to determine an appropriate value. Smaller values of d_{\min} may be used for
328 exploratory analyses, but a conservative higher value should be used to minimize any biases
329 in the final inference.

330 We are aware that conditioning on the primary occasion of first capture, as in the Vole
331 example, may induce bias into parameter estimates (Efford and Schofield, 2019, Appendix
332 E). Simulations in Ergon and Gardner (2014) suggest minimal bias in mortality estimates,
333 although the scale parameter in the observation model may be inflated. Thus, care should be
334 taken when applying this model to other data. That said, our purpose has been to investigate
335 efficiency of estimation methods rather than statistical properties (such as bias or goodness
336 of fit) of particular models. Indeed, the ability to perform inference more efficiently will
337 support a deeper exploration of alternative models structures.

338 Many software packages are available for fitting SCR models, making these analyses faster
339 and more accessible to practitioners (*e.g.*, `secr`, or `oSCR`, among others). The prevalence
340 of specialized software underscores the complex nature of SCR problems, and furthermore
341 that no single software package could be general enough to approach all SCR problems.
342 `nimble` does not attempt to provide “canned” algorithms for SCR, or any other particular

³⁴³ application, but rather a flexible programming environment suitable for customized (and
³⁴⁴ highly efficient) analysis of complex data.

³⁴⁵ We have made use of the **nimble** software package for R, to demonstrate techniques for
³⁴⁶ improving the performance of SCR model fitting using MCMC. The techniques demonstrated
³⁴⁷ are not exhaustive, but rather suggest the potential performance gains made possible using
³⁴⁸ **nimble**, where we observed between one and two orders of magnitude improvement. These
³⁴⁹ approaches can provide significant computational gain, permitting large-scale spatial and
³⁵⁰ temporal analyses to support major conservation and management decisions, and the ability
³⁵¹ to fit increasingly complex models to large datasets. More broadly, similar techniques are
³⁵² also applicable to the analysis of general spatially-indexed hierarchical model structures.

³⁵³ Acknowledgements

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³⁵⁷ the Research Council of Norway (NFR 286886).

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	Parameter		
	N	p_0	σ
Nimble1	0.005	0.004	0.003
Nimble2	0.006	0.005	0.003
Nimble3	0.284	0.247	0.192
Nimble4	0.390	0.394	0.362

Table 1: MCMC efficiency values for the Wolverine example, for all parameters and model formulations. Results are averaged over three independent chains.

	Parameter										
	ϕ_1	ϕ_2	β_1	β_2	λ_0	λ_1	λ_2	κ_1	κ_2	σ_1	σ_2
JAGS	0.23	0.05	0.11	0.003	0.002	0.02	0.03	0.002	0.004	0.002	0.003
Nimble1	2.21	0.99	0.74	0.033	0.017	0.16	0.21	0.013	0.065	0.010	0.050
Nimble2	4.49	1.09	1.55	0.054	0.034	0.28	0.25	0.032	0.097	0.022	0.091
Nimble3	5.70	1.43	2.24	0.096	0.062	0.39	0.28	0.055	0.162	0.048	0.140

Table 2: MCMC efficiency values for the Vole example, for all parameters and model formulations. Results are averaged over five independent chains.

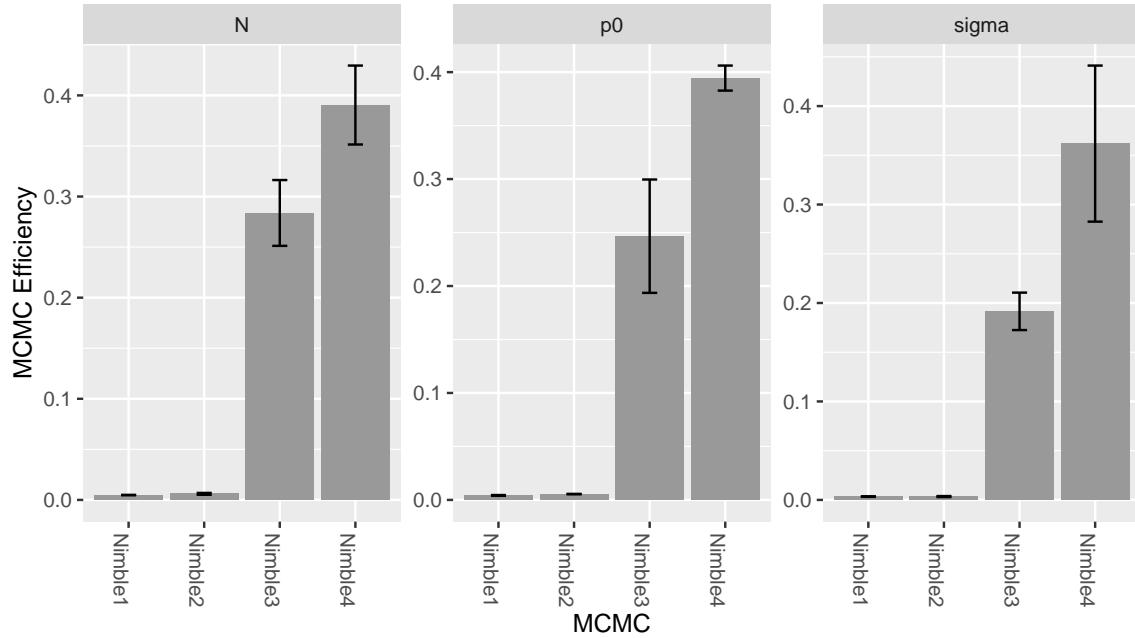


Figure 1: MCMC efficiency for the Wolverine example, for all parameters and model formulations. Efficiency values are averaged over three independent chains, error bars showing standard deviation.

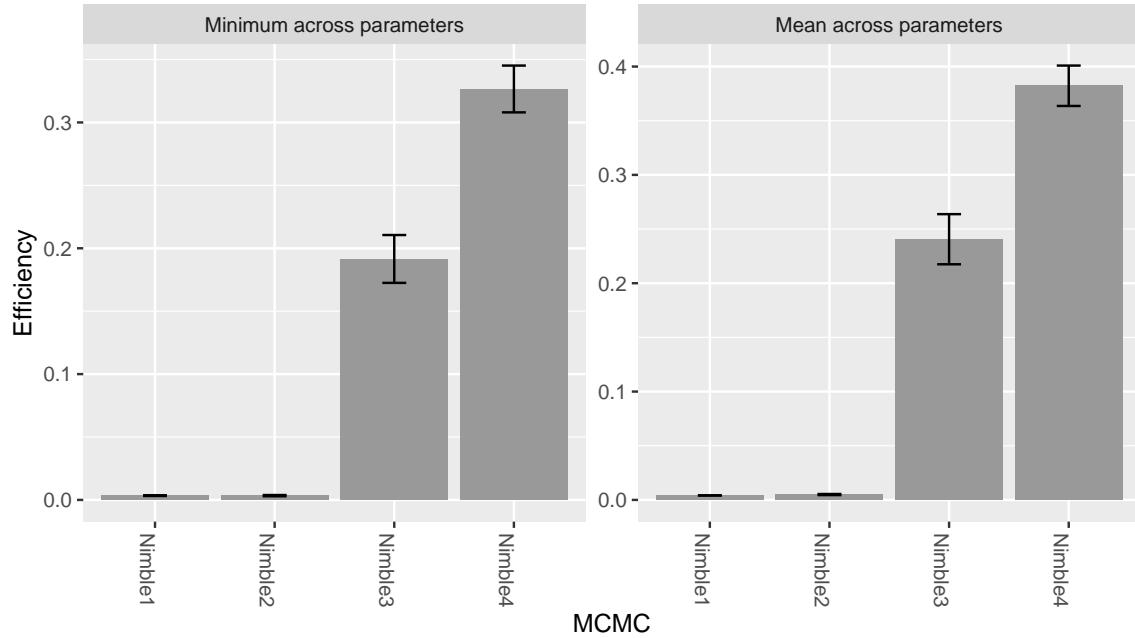


Figure 2: Minimum and mean MCMC efficiency among the three model parameters for the Wolverine example. Values are averaged over three independent chains, error bars showing standard deviation.

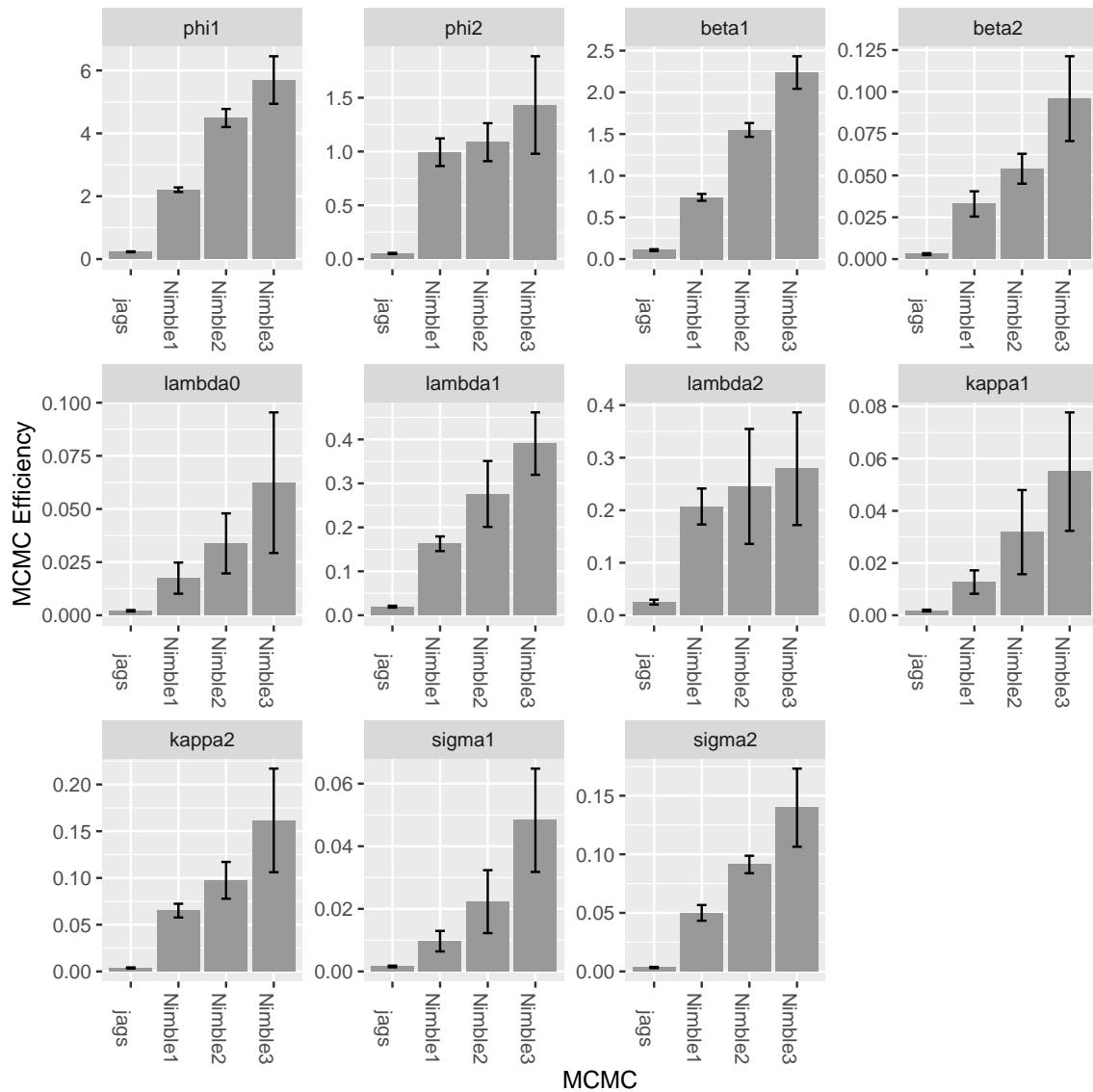


Figure 3: MCMC efficiency for the Vole example, for all parameters and model formulations. Efficiency values are averaged over five independent chains, error bars showing standard deviation.

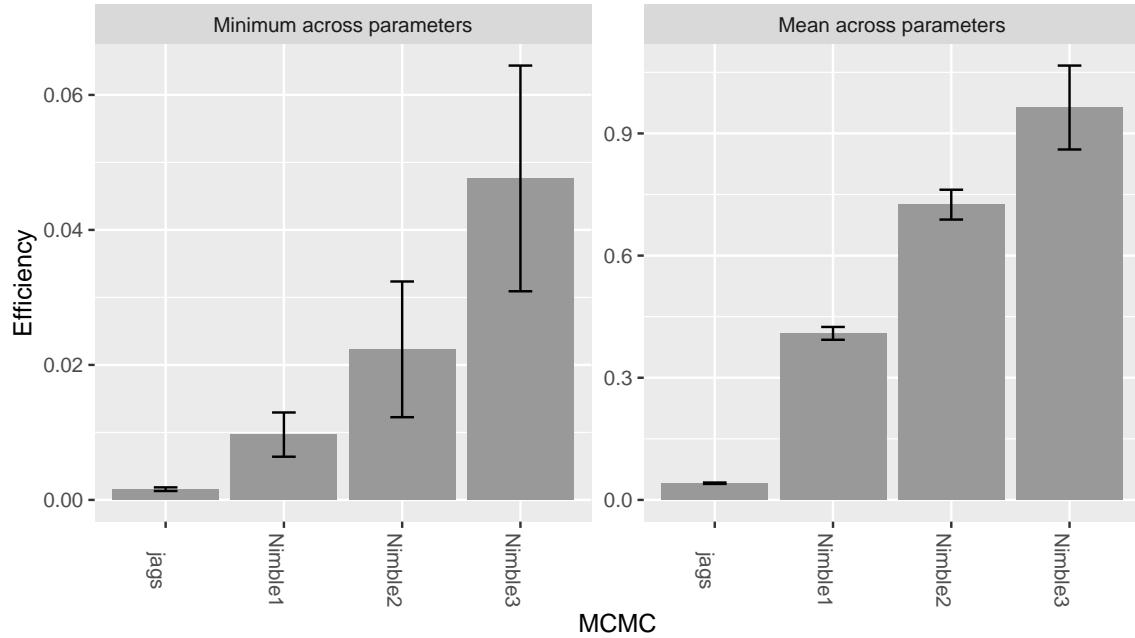


Figure 4: Minimum and mean MCMC efficiency among the eleven model parameters for the Vole example. Values are averaged over five independent chains, error bars showing standard deviation.

410 A Wolverine Example: Model Code

411 A.1 Vectorized Computations Code

```
412 dHabitat <- nimbleFunction(  
413     run = function(x = double(0), sxy = double(1), lower = double(1),  
414         upper = double(1), habitat = double(2), log = double()) {  
415         if(sxy[1] < lower[1]) return(-Inf)    # x-coordinates  
416         if(sxy[1] > upper[1]) return(-Inf)    # x-coordinates  
417         if(sxy[2] < lower[2]) return(-Inf)    # y-coordinates  
418         if(sxy[2] > upper[2]) return(-Inf)    # y-coordinates  
419         returnType(double())  
420         if(habitat[trunc(sxy[2])+1, trunc(sxy[1])+1] == 0) return(-Inf) else return(0)  
421     }  
422 )  
423  
424 dBernoulliVector <- nimbleFunction(  
425     run = function(x = double(1), prob = double(1),  
426         trials = double(1), log = integer(0)) {  
427         returnType(double(0))  
428         logProb <- sum(dbinom(x, prob = prob, size = trials, log = TRUE))  
429         return(logProb)  
430     }  
431 )  
432  
433 code <- nimbleCode({  
434     for(i in 1:n.individuals) {  
435         sxy[i,1] ~ dunif(0, x.max)  
436         sxy[i,2] ~ dunif(0, y.max)  
437         ones[i] ~ dHabitat(sxy = sxy[i,1:2], lower = lowerCoords[1:2],  
438                             upper = upperCoords[1:2], habitat = habitat.mx[1:y.max,1:x.max])  
439     }  
440     psi ~ dunif(0,1)  
441     for (i in 1:n.individuals) {  
442         z[i] ~ dbern(psi)  
443     }  
444     sigma ~ dunif(0, 50)  
445     alpha <- -1 / (2 * sigma^2)  
446     p0 ~ dunif(0, 1)  
447     for(i in 1:n.individuals) {  
448         d2[i, 1:n.detectors] <- (sxy[i,1] - detector.xy[1:n.detectors,1])^2 +  
449                               (sxy[i,2] - detector.xy[1:n.detectors,2])^2  
450         p[i, 1:n.detectors] <- p0 * exp(alpha * d2[i,1:n.detectors])  
451         y[i, 1:n.detectors] ~ dBernoulliVector(prob = p[i,1:n.detectors]*z[i],  
452                                         trials = trials[1:n.detectors])
```

```
453     }
454     N <- sum(z[1:n.individuals])
455 })
```

456 A.2 Local Detector Evaluations and Sparse Observation Matrix

457 Code

```
458 dBernoulliVector2 <- nimbleFunction(
459     run = function(x = double(1), pZero = double(0),
460                     sxy = double(1), sigma = double(0),
461                     nbDetections = double(0), yDets = double(1),
462                     detector.xy = double(2), trials = double(1),
463                     detectorIndex = double(2), nDetectorsLESS = double(1),
464                     ResizeFactor = double(0, default = 1),
465                     maxNBDets = double(0), habitatID = double(2),
466                     log = integer(0, default = 0)){
467     returnType(double(0))
468     nDetectors <- length(trials)
469     sxyID <- habitatID[trunc(sxy[2]/ResizeFactor)+1, trunc(sxy[1]/ResizeFactor)+1]
470     index <- detectorIndex[sxyID,1:nDetectorsLESS[sxyID]]
471     n.detectors <- length(index)
472     y <- nimNumeric(length = nDetectors, value = 0, init = TRUE)
473     if(nbDetections > 0){
474         for(r in 1:nbDetections){
475             y[yDets[r]] <- x[r]
476             if(sum(yDets[r]==index)==0){
477                 if(log == 0) return(0.0)
478                 else return(-Inf)
479             }
480         }
481     }
482     alpha <- -1.0 / (2.0 * sigma * sigma)
483     logProb <- 0.0
484     count <- 1
485     index1 <- c(index,0)
486     for(r in 1:nDetectors){
487         if(index1[count] == r){
488             d2 <- pow(detector.xy[r,1] - sxy[1], 2) + pow(detector.xy[r,2] - sxy[2], 2)
489             p <- pZero * exp(alpha * d2)
490             logProb <- logProb + dbinom(y[r], prob = p, size = trials[r], log = TRUE)
491             count <- count + 1
492         }
493     }
494     if(log) return(logProb)
495     return(exp(logProb))
496 })
497
498 code <- nimbleCode({
499     for(i in 1:n.individuals) {
```

```
500     sxy[i,1] ~ dunif(0, x.max)
501     sxy[i,2] ~ dunif(0, y.max)
502     ones[i] ~ dHabitat(sxy = sxy[i,1:2], lower = lowerCoords[1:2],
503                           upper = upperCoords[1:2], habitat = habitat.mx[1:y.max,1:x.max])
504   }
505   psi ~ dunif(0,1)
506   for (i in 1:n.individuals) {
507     z[i] ~ dbern(psi)
508   }
509   sigma ~ dunif(0, 50)
510   p0 ~ dunif(0, 1)
511   for(i in 1:n.individuals) {
512     y[i,1:n.detectors] ~
513       dBernoulliVector2(pZero = p0*z[i], sxy = sxy[i,1:2], sigma = sigma,
514                           nbDetections[i], yDets = yDets[i,1:nMaxDetectors],
515                           detector.xy = detector.xy[1:n.detectors,1:2],
516                           trials = trials[1:n.detectors],
517                           detectorIndex = detectorIndex[1:n.cells,1:maxNBDets],
518                           nDetectorsLESS = nDetectorsLESS[1:n.cells],
519                           ResizeFactor = ResizeFactor, maxNBDets = maxNBDets,
520                           habitatID = habitatIDDet[1:y.maxDet,1:x.maxDet])
521   }
522   N <- sum(z[1:n.individuals])
523 })
```

524 A.3 Skip Local Calculations Code

```
525 dBernoulliVector3 <- nimbleFunction(
526     run = function(x = double(1), pZero = double(0),
527                     sxy = double(1), sigma = double(0),
528                     nbDetections = double(0), yDets = double(1),
529                     detector.xy = double(2), trials = double(1),
530                     detectorIndex = double(2), nDetectorsLESS = double(1),
531                     ResizeFactor = double(0, default = 1),
532                     maxNBDets = double(0), habitatID = double(2),
533                     indicator = double(0, default = 1.0),
534                     log = integer(0, default = 0)) {
535     returnType(double(0))
536     nDetectors <- length(trials)
537     if(indicator == 0){
538         if(nbDetections == 0){
539             if(log == 0) return(1.0)
540             else return(0.0)
541         } else {
542             if(log == 0) return(0.0)
543             else return(-Inf)
544         }
545     }
546     sxyID <- habitatID[trunc(sxy[2]/ResizeFactor)+1, trunc(sxy[1]/ResizeFactor)+1]
547     index <- detectorIndex[sxyID,1:nDetectorsLESS[sxyID]]
548     n.detectors <- length(index)
549     y <- nimNumeric(length = nDetectors, value = 0, init = TRUE)
550     if(nbDetections > 0){
551         for(r in 1:nbDetections){
552             y[yDets[r]] <- x[r]
553             if(sum(yDets[r]==index)==0){
554                 if(log == 0) return(0.0)
555                 else return(-Inf)
556             }
557         }
558     }
559     alpha <- -1.0 / (2.0 * sigma * sigma)
560     logProb <- 0.0
561     count <- 1
562     index1 <- c(index,0)
563     for(r in 1:nDetectors){
564         if(index1[count] == r){
565             d2 <- pow(detector.xy[r,1] - sxy[1], 2) + pow(detector.xy[r,2] - sxy[2], 2)
566             p <- pZero * exp(alpha * d2)
567             logProb <- logProb + dbinom(y[r], prob = p, size = trials[r], log = TRUE)
568             count <- count + 1
569     }
```

```
569     }
570 }
571 if(log) return(logProb)
572 return(exp(logProb))
573 })
574
575 code <- nimbleCode({
576   for(i in 1:n.individuals) {
577     sxy[i,1] ~ dunif(0, x.max)
578     sxy[i,2] ~ dunif(0, y.max)
579     ones[i] ~ dHabitat(sxy = sxy[i,1:2], lower = lowerCoords[1:2],
580                         upper = upperCoords[1:2], habitat = habitat.mx[1:y.max,1:x.max])
581   }
582   psi ~ dunif(0,1)
583   for (i in 1:n.individuals) {
584     z[i] ~ dbern(psi)
585   }
586   sigma ~ dunif(0, 50)
587   p0 ~ dunif(0, 1)
588   for(i in 1:n.individuals) {
589     y[i, 1:nMaxDetectors] ~ dBernoulliVector3(pZero = p0, sxy = sxy[i,1:2],
590                                                 sigma = sigma, nbDetections[i], yDets = yDets[i,1:nMaxDetectors],
591                                                 detector.xy = detector.xy[1:n.detectors,1:2],
592                                                 trials = trials[1:n.detectors],
593                                                 detectorIndex = detectorIndex[1:n.cells,1:maxNBDets],
594                                                 nDetectorsLESS = nDetectorsLESS[1:n.cells],
595                                                 ResizeFactor = ResizeFactor, maxNBDets = maxNBDets,
596                                                 habitatID = habitatIDDet[1:y.maxDet,1:x.maxDet],
597                                                 indicator = z[i])
598   }
599   N <- sum(z[1:n.individuals])
600 })
601
```

602 B Vole Example: Model Code

603 B.1 JAGS Code

```
604 code <- nimbleCode({  
605     for(sex in 1:2){  
606         kappa[sex] ~ dunif(0,50)  
607         sigma[sex] ~ dunif(0.1,20)  
608     }  
609     for(sex in 1:2){  
610         for(TOD in 1:2){  
611             lambda[TOD, sex] <- lambda0 * pow(beta[1], (TOD-1)) * pow(beta[2], (sex-1))  
612         }  
613     }  
614     PL ~ dunif(0.01,0.99)  
615     lambda0 <- -log(1-PL)  
616     beta[1] ~ dunif(0.1,10)  
617     beta[2] ~ dunif(0.1,10)  
618     for(sex in 1:2){  
619         Phi[sex] ~ dunif(0,1)  
620         for(k in 1:(n.prim-1)){  
621             phi[sex,k] <- pow(Phi[sex], dt[k])  
622         }  
623     }  
624     for(sex in 1:2){  
625         dmean[sex] ~ dunif(0,100)  
626         dlambd[sex] <- 1/dmean[sex]  
627     }  
628     for(i in 1:N[1]){  
629         z[i,first[i]] ~ dbern(1)  
630         S[i,1,first[i]] ~ dunif(xlow[i], xupp[i]) # Prior for the first x coordinate  
631         S[i,2,first[i]] ~ dunif(ylow[i], yupp[i]) # Prior for the first y coordinate  
632         g[i,first[i],1] <- 0  
633         for(r in 1:R){ # trap  
634             D[i,r,first[i]] <- sqrt(pow(S[i,1,first[i]]-X[r,1],2) +  
635                         pow(S[i,2,first[i]]-X[r,2],2))  
636             g[i,first[i],r+1] <- exp(-pow(D[i,r,first[i]]/sigma[gr[i]], kappa[gr[i]]))  
637         }  
638         G[i,first[i]] <- sum(g[i,first[i],1:(R+1)]) # Total trap exposure  
639         for(j in 1:J[i,first[i]]){  
640             P[i,j,first[i]] <- 1 - exp(-lambda[tod[first[i],j],gr[i]]*G[i,first[i]])  
641             PPII[i,first[i],j] <- step(H[i,j,first[i]]-2) *  
642                         (g[i,first[i],H[i,j,first[i]]] /  
643                         (G[i,first[i]]+ 0.0001)) *  
644             P[i,j,first[i]] +
```

```
645 (1-step(H[i,j,first[i]]-2)) * (1-P[i,j,first[i]])  
646 Ones[i,j,first[i]] ~ dbern(PPII[i,first[i],j])  
647 }  
648 }  
649 for(i in (N[1]+1):N[2]) {  
650 z[i,first[i]] ~ dbern(1)  
651 S[i,1,first[i]] ~ dunif(xlow[i], xupp[i]) # Prior for the first x coordinate  
652 S[i,2,first[i]] ~ dunif(ylow[i], yupp[i]) # Prior for the first y coordinate  
653 ## First primary session:  
654 g[i,first[i],1] <- 0  
655 for(r in 1:R){ # trap  
656 D[i,r,first[i]] <- sqrt(pow(S[i,1,first[i]]-X[r,1],2) +  
657 pow(S[i,2,first[i]]-X[r,2],2))  
658 g[i,first[i],r+1] <- exp(-pow(D[i,r,first[i]]/sigma[gr[i]], kappa[gr[i]]))  
659 }  
660 G[i,first[i]] <- sum(g[i,first[i],1:(R+1)]) # Total trap exposure  
661 for(j in 1:J[i,first[i]]) {  
662 P[i,j,first[i]] <- 1 - exp(-lambda[tod[first[i],j],gr[i]]*G[i,first[i]])  
663 PPII[i,first[i],j] <- step(H[i,j,first[i]]-2) *  
664 (g[i,first[i],H[i,j,first[i]]] /  
665 (G[i,first[i]] + 0.0001)) *  
666 P[i,j,first[i]] +  
667 (1-step(H[i,j,first[i]]-2))*(1-P[i,j,first[i]])  
668 Ones[i,j,first[i]] ~ dbern(PPII[i,first[i],j])  
669 }  
670 for(k in (first[i]+1):K[i]) { # primary session  
671 theta[i,k-1] ~ dunif(-3.141593,3.141593) # Prior for dispersal direction  
672 z[i,k] ~ dbern(Palive[i,k-1])  
673 Palive[i,k-1] <- z[i,k-1]*phi[gr[i],k-1] # Pr(alive in primary session k)  
674 d[i,k-1] ~ dexp(dlambd[gr[i]])  
675 S[i,1,k] <- S[i,1,k-1] + d[i,k-1]*cos(theta[i,k-1])  
676 S[i,2,k] <- S[i,2,k-1] + d[i,k-1]*sin(theta[i,k-1])  
677 g[i,k,1] <- 0  
678 for(r in 1:R){ # trap  
679 D[i,r,k] <- sqrt(pow(S[i,1,k]-X[r,1],2) + pow(S[i,2,k]-X[r,2],2))  
680 g[i,k,r+1] <- exp(-pow(D[i,r,k]/sigma[gr[i]], kappa[gr[i]]))  
681 }  
682 G[i,k] <- sum(g[i,k,1:(R+1)]) # Total trap exposure  
683 for(j in 1:J[i,k]) {  
684 P[i,j,k] <- (1 - exp(-lambda[tod[k,j],gr[i]]*G[i,k]))*z[i,k]  
685 PPII[i,k,j] <- step(H[i,j,k]-2) *  
686 (g[i,k,H[i,j,k]] /  
687 (G[i,k] + 0.0001))*P[i,j,k] +  
688 (1-step(H[i,j,k]-2))*(1-P[i,j,k])  
689 Ones[i,j,k] ~ dbern(PPII[i,k,j])  
690 }  
691 }
```

692 }
693 })

694 B.2 Joint Sampling and Marginalization Code

```
695 dLikelihood <- nimbleFunction(
696     run = function(x = double(2), first = double(), last = double(),
697                     J = double(1), lambda = double(1), tod = double(2),
698                     g = double(2), G = double(1), z = double(1),
699                     phi = double(1), log = double()) {
700     pAlive <- 1
701     pDead <- 0
702     lp <- 0
703     for(k in first:last) {
704         if(z[k] == 1) {      # known to be alive
705             if(k > first)          # survived
706                 lp <- lp + log(phi[k-1])
707             for(j in 1:J[k]) {
708                 pNoCaptureGivenAlive <- exp(-lambda[tod[k,j]] * G[k])
709                 if(x[j,k] == 1) {    # not captured
710                     lp <- lp + log(pNoCaptureGivenAlive)
711                 } else {           # captured
712                     lp <- lp + log(1-pNoCaptureGivenAlive) +
713                         log(g[k, x[j,k]-1]) - log(G[k])
714                 }
715             }
716         } else {            # could be dead or alive
717             pTheseNonSightings <- 1
718             for(j in 1:J[k]) {
719                 pNoCaptureGivenAlive <- exp(-lambda[tod[k,j]] * G[k])
720                 pTheseNonSightings <- pTheseNonSightings * pNoCaptureGivenAlive
721             }
722             pAlive_new <- phi[k-1] * pAlive
723             pDead_new <- (1-phi[k-1]) * pAlive + pDead
724             L <- pAlive_new * pTheseNonSightings + pDead_new
725             pAlive <- (pAlive_new * pTheseNonSightings) / L
726             pDead <- pDead_new / L
727             lp <- lp + log(L)
728         }
729     }
730     returnType(double())
731     if(log) return(lp) else return(exp(lp))
732 }
733 )
734
735 code <- nimbleCode({
736     PL ~ dunif(0.01, 0.99)
737     lambda0 <- -log(1-PL)
738     for(sex in 1:2) {
```

```
739 kappa[sex] ~ dunif(0, 50)
740 sigma[sex] ~ dunif(0.1, 20)
741 beta[sex] ~ dunif(0.1, 10)
742 for(TOD in 1:2) {
743     lambda[TOD, sex] <- lambda0 * beta[1]^(TOD-1) * beta[2]^(sex-1)
744 }
745 Phi[sex] ~ dunif(0, 1)
746 for(k in 1:(nPrimary-1)) {
747     phi[sex, k] <- Phi[sex]^dt[k]
748 }
749 dmean[sex] ~ dunif(0, 100)
750 dlambda[sex] <- 1/dmean[sex]
751 }
752 for(i in 1:nInd) {
753     S[i, 1, first[i]] ~ dunif(xlow[i], xupp[i])
754     S[i, 2, first[i]] ~ dunif(ylow[i], yupp[i])
755     for(k in first[i]:last[i]) {
756         D[i, k, 1:R] <- sqrt((S[i, 1, k] - X[1:R, 1])^2 + (S[i, 2, k] - X[1:R, 2])^2)
757         g[i, k, 1:R] <- exp(-(D[i, k, 1:R]/sigma[gr[i]]))^(kappa[gr[i]])
758         G[i, k] <- sum(g[i, k, 1:R])
759     }
760     for(k in first[i]:(last[i]-1)) {
761         theta[i, k] ~ dunif(-3.141593, 3.141593) # dispersal direction
762         d[i, k] ~ dexp(dlambda[gr[i]])
763         S[i, 1, k+1] <- S[i, 1, k] + d[i, k] * cos(theta[i, k])
764         S[i, 2, k+1] <- S[i, 2, k] + d[i, k] * sin(theta[i, k])
765     }
766     H[i, 1:nSecondary, 1:nPrimary] ~ dLikelihood(
767         first = first[i], last = last[i], J = J[i,1:nPrimary],
768         lambda = lambda[1:2,gr[i]], tod = tod[1:nPrimary,1:nSecondary],
769         g = g[i,1:nPrimary,1:R], G = G[i,1:nPrimary],
770         z = z[i,1:nPrimary], phi = phi[gr[i],1:(nPrimary-1)])
771     }
772 })
```

773 B.3 Custom Dispersal Distribution Code

```
774 dDispersal <- nimbleFunction(  
775   run = function(x = double(1), S = double(1), lam = double(), log = double()) {  
776     dist <- sqrt(sum((x-S)^2))  
777     lp <- dexp(dist, rate = lam, log = TRUE) - log(dist)  
778     returnType(double())  
779     if(log) return(lp) else return(exp(lp))  
780   }  
781 )  
782  
783 code <- nimbleCode({  
784   PL ~ dunif(0.01, 0.99)  
785   lambda0 <- -log(1-PL)  
786   for(sex in 1:2) {  
787     kappa[sex] ~ dunif(0, 50)  
788     sigma[sex] ~ dunif(0.1, 20)  
789     beta[sex] ~ dunif(0.1, 10)  
790     for(TOD in 1:2) {  
791       lambda[TOD, sex] <- lambda0 * beta[1]^(TOD-1) * beta[2]^(sex-1)  
792     }  
793     Phi[sex] ~ dunif(0, 1)  
794     for(k in 1:(nPrimary-1)) {  
795       phi[sex, k] <- Phi[sex]^dt[k]  
796     }  
797     dmean[sex] ~ dunif(0, 100)  
798     dlambda[sex] <- 1/dmean[sex]  
799   }  
800   for(i in 1:nInd) {  
801     S[i, 1, first[i]] ~ dunif(xlow[i], xupp[i])  
802     S[i, 2, first[i]] ~ dunif(ylow[i], yupp[i])  
803     for(k in first[i]:last[i]) {  
804       D[i, k, 1:R] <- sqrt((S[i, 1, k] - X[1:R, 1])^2 + (S[i, 2, k] - X[1:R, 2])^2)  
805       g[i, k, 1:R] <- exp(-(D[i, k, 1:R]/sigma[gr[i]])^kappa[gr[i]])  
806       G[i, k] <- sum(g[i, k, 1:R])  
807     }  
808     for(k in first[i]:(last[i]-1)) {  
809       S[i, 1:2, k+1] ~ dDispersal(S[i, 1:2, k], dlambda[gr[i]])  
810     }  
811     H[i, 1:nSecondary, 1:nPrimary] ~ dLikelihood(  
812       first = first[i], last = last[i], J = J[i,1:nPrimary],  
813       lambda = lambda[1:2,gr[i]], tod = tod[1:nPrimary,1:nSecondary],  
814       g = g[i,1:nPrimary,1:R], G = G[i,1:nPrimary],  
815       z = z[i,1:nPrimary], phi = phi[gr[i],1:(nPrimary-1)])  
816   }  
817 })
```

818 B.4 Local Trap Calculations Code

```
819 makeGrid <- function(xmin=0, ymin=0, xmax, ymax, resolution=1, buffer=0) {
820   makeVals <- function(min, max, buf, res) {
821     unique(c(rev(seq(min, min-buf, by = -res)), seq(min, max+buf, by = res)))
822   }
823   xvals <- makeVals(xmin, xmax, buffer, resolution)
824   yvals <- makeVals(ymin, ymax, buffer, resolution)
825   grid <- expand.grid(xvals, yvals)
826   colnames(grid) <- c('x', 'y')
827   ## unique ids:
828   mult <- diff(range(grid$y/resolution)) + 1
829   ids <- grid$x/resolution * mult + grid$y/resolution
830   offset <- 1 - min(ids)
831   require(nimble)
832   makeIDdef <- substitute(
833     nimbleFunction(
834       run = function(xy = double(1)) {
835         id <- xy[1]/RES * MULT + xy[2]/RES + OFFSET
836         returnType(double())
837         return(id)
838       }
839     ),
840     list(RES = resolution,
841       MULT = mult,
842       OFFSET = offset))
843   makeID <- eval(makeIDdef)
844   ids2 <- apply(grid, 1, function(xy) makeID(xy))
845   sorted <- sort(ids2, index.return = TRUE)
846   gridReordered <- grid[sorted$ix, ]
847   gridReordered$id <- sorted$x
848   return(list(grid = gridReordered, makeID = makeID))
849 }
850
851 xr <- range(constants$X[, 1])
852 yr <- range(constants$X[, 2])
853 buffer <- 40
854 exposureRadius <- 40
855 resolution <- 7
856 makeGridReturn <- makeGrid(xmin=xr[1], xmax = xr[2],
857                               ymin=yr[1], ymax = yr[2],
858                               buffer = buffer,
859                               resolution = resolution)
860 grid <- makeGridReturn$grid
861 makeID <- makeGridReturn$makeID
862
```

```
863 findLocalTraps <- function(grid, traps, exposureRadius) {  
864     trtrapsBool <- apply(grid, 1, function(row) {  
865         apply(traps, 1, function(tp) {  
866             sqrt(sum((row[1:2]-tp)^2)) <= exposureRadius  
867         })  
868     })  
869     trapsBool <- t(trtrapsBool)  
870     trapsInd <- apply(trapsBool, 1, which)  
871     numsTraps <- sapply(trapsInd, length)  
872     localTraps <- array(as.numeric(NA), c(dim(grid)[1], max(numsTraps)+1))  
873     for(i in seq_along(trapsInd)) {  
874         n <- numsTraps[i]  
875         localTraps[i,1] <- n  
876         if(n > 0)    localTraps[i, 2:(n+1)] <- trapsInd[[i]]  
877     }  
878     localTraps  
879 }  
880  
881 ## n = localTraps[i,1] gives the number of local traps  
882 ## localTraps[i, 2:(n+1)] gives the indices of the local traps  
883 localTraps <- findLocalTraps(grid, constants$X, exposureRadius)  
884  
885 getNumLocalTraps6 <- nimbleFunction(  
886     run = function(idarg = double(), localTrapNumbers = double(1), LTD1arg = double()) {  
887         if(idarg < 1)      {  return(0)    }  
888         if(idarg > LTD1arg) {  return(0)    }  
889         n <- localTrapNumbers[idarg]  
890         returnType(double())  
891         return(n)  
892     }  
893 )  
894  
895 getLocalTrapIndices6 <- nimbleFunction(  
896     run = function(MAXNUM = double(), localTraps = double(2),  
897             n = double(), idarg = double()) {  
898         indices <- numeric(MAXNUM, 0)  
899         if(n > 0) {  
900             indices[1:n] <- localTraps[idarg, 2:(n+1)]  
901         }  
902         returnType(double(1))  
903         return(indices)  
904     }  
905 )  
906  
907 calcLocalTrapDists6 <- nimbleFunction(  
908     run = function(MAXNUM = double(), n = double(),  
909             localTrapInd = double(1), S = double(1), X = double(2)) {
```

```
910     Ds <- numeric(MAXNUM, 0)
911     if(n > 0) {
912         Ds[1:n] <- sqrt((S[1] - X[localTrapInd[1:n],1])^2 +
913                           (S[2] - X[localTrapInd[1:n],2])^2)
914     }
915     returnType(double(1))
916     return(Ds)
917 }
918 )
919
920 calcLocalTrapExposure6 <- nimbleFunction(
921     run = function(R = double(), n = double(), Ds = double(1),
922                   localTrapInd = double(1), sigma = double(), kappa = double()) {
923         g <- numeric(R, 0.00000000000001)      ## small value
924         if(n > 0) {
925             g[localTrapInd[1:n]] <- exp(-(Ds[1:n]/sigma)^kappa)
926         }
927         returnType(double(1))
928         return(g)
929     }
930 )
931
932 code <- nimbleCode({
933     PL ~ dunif(0.01, 0.99)
934     lambda0 <- -log(1-PL)
935     for(sex in 1:2) {
936         kappa[sex] ~ dunif(0, 50)
937         sigma[sex] ~ dunif(0.1, 20)
938         beta[sex] ~ dunif(0.1, 10)
939         for(TOD in 1:2) {
940             lambda[TOD, sex] <- lambda0 * beta[1]^(TOD-1) * beta[2]^(sex-1)
941         }
942         Phi[sex] ~ dunif(0, 1)
943         for(k in 1:(nPrimary-1)) {
944             phi[sex, k] <- Phi[sex]^dt[k]
945         }
946         dmean[sex] ~ dunif(0, 100)
947         dlambd[sex] <- 1/dmean[sex]
948     }
949     for(i in 1:nInd) {
950         S[i, 1, first[i]] ~ dunif(xlow[i], xupp[i])
951         S[i, 2, first[i]] ~ dunif(ylow[i], yupp[i])
952         Sdiscrete[i, 1, first[i]] <- round(S[i, 1, first[i]]/7) * 7    ## resolution = 7
953         Sdiscrete[i, 2, first[i]] <- round(S[i, 2, first[i]]/7) * 7    ## resolution = 7
954         for(k in first[i]:last[i]) {
955             id[i, k] <- makeID(Sdiscrete[i,1:2,k])
956             nLocalTraps[i, k] <-
```

```
957     getNumLocalTraps6(idarg=id[i,k], localTrapNumbers =
958                         localTraps[1:LTD1,1], LTD1arg = LTD1)
959     localTrapIndices[i, k, 1:maxTraps] <-
960     getLocalTrapIndices6(MAXNUM = maxTraps,
961                           localTraps = localTraps[1:LTD1,1:LTD2],
962                           n = nLocalTraps[i, k], idarg = id[i,k])
963     Ds[i, k, 1:maxTraps] <-
964     calcLocalTrapDists6(MAXNUM = maxTraps, n = nLocalTraps[i,k],
965                           localTrapInd = localTrapIndices[i,k,1:maxTraps],
966                           S = S[i,1:2,k], X = X[1:R,1:2])
967     g[i, k, 1:R] <- calcLocalTrapExposure6(
968       R = R, n = nLocalTraps[i,k], Ds = Ds[i,k,1:maxTraps],
969       localTrapInd = localTrapIndices[i,k,1:maxTraps],
970       sigma = sigma[gr[i]], kappa = kappa[gr[i]])
971     G[i, k] <- sum(g[i, k, 1:R])
972   }
973   for(k in first[i]:(last[i]-1)) {
974     S[i, 1:2, k+1] ~ dDispersal(S[i, 1:2, k], dlambda[gr[i]])
975     Sdiscrete[i, 1:2, k+1] <- round(S[i, 1:2, k+1]/7) * 7
976   }
977   H[i, 1:nSecondary, 1:nPrimary] ~ dLikelihood(
978     first = first[i], last = last[i], J = J[i,1:nPrimary],
979     lambda = lambda[1:2,gr[i]], tod = tod[1:nPrimary,1:nSecondary],
980     g = g[i,1:nPrimary,1:R], G = G[i,1:nPrimary],
981     z = z[i,1:nPrimary], phi = phi[gr[i],1:(nPrimary-1)])
982 }
983 })
```