

Spatially explicit capture-recapture methods to estimate minke whale density from data collected at bottom-mounted hydrophones

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Abstract: Estimation of cetacean abundance or density using visual methods can be cost ineffective under many scenarios. Methods based on acoustic data have recently been proposed as an alternative, and could potentially be more effective for visually elusive species that produce loud sounds. Motivated by a data set of minke whale (\textit{Balaenoptera acutorostrata}) boing sounds detected at multiple hydrophones at the U.S. Navy's Pacific Missile Range Facility (PMRF), we present an approach to estimate density or abundance based on spatially explicit capture recapture (SECR) methods. We implement the proposed methods in both a likelihood and a Bayesian framework. The point estimates for abundance and detection parameters from both implementation methods are very similar and agree well with current knowledge about the species. The two implementation approaches are compared in a small simulation study. While the Bayesian approach might be easier to generalize, the likelihood approach is faster to implement (at least in simple cases like the one presented here) and more readily amenable to model selection. SECR methods seem to be a strong candidate for estimating density from acoustic data where recaptures of sound at multiple hydrophones/microphones are available, and we anticipate further development of related methodologies in the future. **Journal of Ornithology manuscript No.** (will be inserted by the editor)

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Abstract Estimation of cetacean abundance or density using visual methods can be 9 cost ineffective under many scenarios. Methods based on acoustic data have recently 10 been proposed as an alternative, and could potentially be more effective for visually 11 elusive species that produce loud sounds. Motivated by a data set of minke whale (Bal-12 aenoptera acutorostrata) boing sounds detected at multiple hydrophones at the U.S. 13 Navy's Pacific Missile Range Facility (PMRF), we present an approach to estimate 14 density or abundance based on spatially explicit capture recapture (SECR) methods. 15 We implement the proposed methods in both a likelihood and a Bayesian framework. 16 The point estimates for abundance and detection parameters from both implementa-17 tion methods are very similar and agree well with current knowledge about the species. 18 The two implementation approaches are compared in a small simulation study. While 19 the Bayesian approach might be easier to generalize, the likelihood approach is faster 20 to implement (at least in simple cases like the one presented here) and more readily 21 amenable to model selection. SECR methods seem to be a strong candidate for es-22 timating density from acoustic data where recaptures of sound at multiple acoustic 23 sensors are available, and we anticipate further development of related methodologies. 24

Keywords minke whale · passive acoustic monitoring · proximity detector · secr ·
 spatially explicit capture recapture · OpenBUGS

27 1 Introduction

The estimation of animal density and abundance is a fundamental requirement for effective management and conservation decisions. However, this is particularly challenging for many cetacean species, which typically occur over very large areas, at low densities, and spend a large proportion of their time submersed. All this makes them especially

challenging to survey using standard visual methods. These include distance sampling 32 methods, namely shipboard and aerial surveys in which line transects or cue counting 33 approaches are used (see Buckland et al (2001) for details), as well as capture-recapture 34 methods (e.g. Evans and Hammond, 2004) based on photo-ID or DNA. While working 35 well under certain circumstances, all of these methods have several shortcomings. Low 36 encounter rates create problems in analysis and low precision in the estimates, and 37 surveys are restricted to good weather and daylight conditions. This makes them cost 38 ineffective for many scenarios. 39

In recent years, acoustic data has been proposed as having information about den-40 sity (Mellinger et al, 2007). Common sense alone suggests that the amount of animal-41 produced sound (however it is measured) might act as an index of animal abundance. 42 The challenge is to find ways to convert that amount of sound to animal density. 43 Using sound to detect and localize animals from towed hydrophone arrays has been 44 successfully implemented for sperm whales (e.g. Barlow and Taylor, 2005). However, 45 this approach does not really differ from an analysis perspective from conventional 46 line transect distance sampling. On the other hand, Marques et al (2009) presented 47 the first example in which data from fixed hydrophones was used to estimate cetacean 48 density, using an approach akin to cue counting. Unlike for conventional cue counting, 49 the detection function was estimated using a regression based approach using a sample 50 of data for which the animal locations and vocalizations were known from acoustic dive 51 tags. 52

If one has an array of fixed hydrophones, sounds detected at multiple hydrophones can be seen as capture-recapture data. Each sound can be assigned a capture history, say a 1 for each hydrophone where it was detected and a 0 on hydrophones where it was missed. This assumes we can tell when the same sound is received at multiple hy-

drophones, say from timing and/or frequency information, just as we assume we can tell 57 when the same individual is sighted in a photo ID study. Standard capture-recapture 58 analyses could be undertaken, but there are several reasons to focus on the use of 59 spatially explicit capture-recapture (SECR, Borchers and Efford (2008); Borchers (this 60 volume)) methods for estimating density. Firstly, SECR methods explicitly model the 61 dependence of capture probability on distance, thereby reducing the un-modelled het-62 erogeneity that usually hinders capture-recapture analysis. For acoustic data we may 63 expect distance of the sound source to be a major component of capture probability. 64 Secondly, SECR methods estimate density and abundance over an explicitly-defined 65 area, as opposed to traditional methods where the area sampled is not clearly defined 66 and hence converting abundance to density is problematic. SECR has received consid-67 erable attention recently, both from classical likelihood (e.g. Efford et al, 2008; Borchers 68 and Efford, 2008; Efford et al, 2009) and Bayesian (e.g. Royle and Young, 2008; Royle, 69 2009; Royle et al, 2009a) perspectives. In particular Dawson and Efford (2009) have 70 applied likelihood-based methods to acoustic data, estimating bird density from a set 71 of 4 microphones. 72

In this paper, we compare Bayesian and likelihood based approaches to SECR, 73 using as motivation the estimation of density of sounds produced by common minke 74 whales (Balaenoptera acutorostrata) off the coast of Kauai, Hawaii. Minke whales are 75 one of the most abundant baleen whale species worldwide, but they are also one of 76 the smallest and can be very difficult to detect using standard visual survey methods. 77 Although commonly sighted in high latitude waters, they are rarely seen in tropical 78 and sub-tropical areas, despite being heard there during winter and spring. This is 79 particularly true around the Hawaiian Islands, where extensive aerial and shipboard 80 surveys (e.g. Mobley Jr. et al, 1999; Rankin et al, 2007) have produced only a handful 81

of sightings, but the characteristic "boing" sound attributed to minke whales (Barlow
and Taylor, 2005) can be detected readily in the right season (e.g. Rankin et al, 2007).
Therefore, methods based on acoustic rather than visual detections might prove more
effective at estimating their abundance.

The data used here come from a set of 16 bottom-mounted hydrophones that are 86 part of the U.S. Navy's Pacific Missile Range Facility (PMRF), an instrumented testing 87 range located along the western shore of Kauai. The hydrophones are part of the Bark-88 ing Sands Underwater Range Expansion (BSURE), which extends northwest of the 89 island, covering approximately 2,300km² and having water depths to 4,500m through-90 out most of its area. While the hydrophones were designed for tracking underwater 91 objects such as submarines and torpedos, they are capable of detecting minke whale 92 boing vocalizations, and are therefore well suited to study this cryptic cetacean. 93

The paper is structured as follows. The next section describes the Bayesian and likelihood based approaches to SECR. These are then applied to the case study data in section 3. Section 4 presents a simulation study evaluating performance of the two approaches in a simple scenario that mimics the case study. Lastly, a discussion section gives the main conclusions and suggests potential avenues for future investigation.

⁹⁹ It is not our intention in this paper to provide a definitive estimate of minke whale ¹⁰⁰ (sound) density in the study area; instead we focus on establishing the utility of the ¹⁰¹ SECR methodology and comparing approaches to analysis. This is (to our knowledge) ¹⁰² the first time that: (1) both a Bayesian and likelihood SECR implementation are di-¹⁰³ rectly compared, (2) a Bayesian SECR model has been applied to acoustic data, here ¹⁰⁴ using proximity detectors (see below for details) and (3) SECR is proposed to estimate ¹⁰⁵ density of cetaceans.

106 2 SECR models and inference

In this section, we outline the models and estimation approaches. A non-technical introduction to SECR models is given by Borchers (this volume); more details of the likelihood-based methods are in Borchers and Efford (2008) and Efford et al (2009); details of a similar Bayesian method (with different types of detectors) is in Royle and Young (2008) and Royle et al (2009a).

As initially conceived, SECR models consider that animals' home range centres 112 are at unobserved locations $\mathbf{X} = (X_1, X_2, ..., X_N)$, where X_i represents the position 113 of animal i (i.e., its cartesian coordinates in 2-dimensional space). Inference is focused 114 on estimating N, the number of home range centres in a given area A (e.g. Borchers 115 and Efford, 2008; Royle and Young, 2008), as well as density, D = N/A. In the current 116 scenario, the equivalent to the home range centres are the actual sound source locations. 117 Hence the focus of our estimate using SECR is the number and density of sound 118 sources within a given area A and time period T. The estimation of the actual animal 119 abundance requires dividing the estimated sound source abundance \hat{N} by T and sound 120 production rate, and we do not deal with this here. 121

The Bayesian and likelihood approaches have several differences (details below), 122 so we deal with them separately in the sections below. However, they both use the 123 same model for sound detection, as follows. Consider an array of K hydrophones, each 124 with known location. A sound produced at location X is detected at hydrophone k125 (k = 1, ..., K) with probability $p_k(X; \theta)$ where θ is a vector of detection parameters. 126 Hydrophones operate independently, so that the probability a sound is detected on at 127 least one hydrophone is $p_{\cdot}(X; \theta) = 1 - \prod_{k=1}^{K} (1 - p_k(X; \theta))$. Detection probability is 128 assumed to be a non-increasing function of horizontal distance $d_{X,k}$ between sound 129

6

¹³⁰ source at X and hydrophone k: $p_k(X; \theta) = g(d_{X,k}; \theta)$. There are many candidate ¹³¹ models for the distance detection function g; here we use three, all of which have a ¹³² long history in the classical distance sampling literature:

- 133 1. half-normal $g(d; \theta) = g_0 \exp(-d^2/(2\sigma^2))$ with $\theta = (g_0, \sigma)$
- 134 2. hazard rate $g(d; \boldsymbol{\theta}) = g_0(1 \exp(-(d/\sigma)^{-z}))$ with $\boldsymbol{\theta} = (g_0, \sigma, z)$
- 135 3. negative exponential $g(d; \theta) = g_0 \exp(-d/\sigma)$ with $\theta = (g_0, \sigma)$

Detectors such as this, where an object (in this case a sound) can be "captured" on more than one detector and where the detector can capture many objects in one "trapping session", are termed "proximity detectors" by Efford et al (2008). Other detectors (not relevant to passive acoustics) are described in that paper. For simplicity in what follows, we consider only one "trapping session", although generalization to multiple sessions (with potentially varying animal densities and/or detection parameters) is simple.

Assume *n* sounds in the period of interest were detected on one or more hydrophones. Let ω_{ik} represent the detection of the *i*th sound at the *k*th hydrophone, such that $\omega_{ik} = 1$ if the sound was detected, 0 otherwise. ω_i is the capture history of the *i*th sound, and ω is all the recorded capture histories.

147 2.1 Likelihood-based methods

For simplicity, we assume that sound source locations are distributed in space according to a homogeneous Poisson process with intensity D. Extension to an inhomogeneous process is conceptually straightforward, and is given by Borchers and Efford (2008). The joint likelihood for D and the detection parameters θ given the capture histories 152 ω can be written

$$L(D, \boldsymbol{\theta}|n, \boldsymbol{\omega}) = Pr(n|D, \boldsymbol{\theta})Pr(\boldsymbol{\omega}|n, \boldsymbol{\theta})$$
(1)

where $Pr(n|D, \theta)$ is the marginal distribution of the number of sound sources detected, n, and $Pr(\omega|n, \theta)$ is the conditional distribution of the capture histories given n. (In the inhomogeneous Poisson case the latter distribution will also depend on the spatial intensity parameters.)

Given the assumption that sound source locations follow a Poisson process, then *n* is the outcome of a thinned Poisson process, which has a Poisson distribution with parameter $Da(\theta)$, where $a(\theta) = \int_{X \in A} p_{\cdot}(X; \theta) dX$ has an intuitive interpretation as the "effective sample area" (see Borchers, this volume, for details). The area *A* needs to be large enough that no detections can occur from outside of it; in practice Efford (2009) suggests it is sufficient to define *A* as a rectangle with limits formed by buffering the hydrophones at a distance *w* such that g(w) < 0.01. The first term in (1) is thus

$$Pr(n|D,\theta) = n!^{-1} Da(\theta)^{n} \exp\left(-Da(\theta)\right).$$
⁽²⁾

Assuming independence between detections, the second term in (1) can be written

$$Pr(\boldsymbol{\omega}|n,\boldsymbol{\theta}) = \binom{n}{n_1,\dots,n_C} a(\boldsymbol{\theta})^{-n} \int_{X \in A} \prod_{i=1}^n Pr(\boldsymbol{\omega}_i|X,\boldsymbol{\theta}) \, dX \tag{3}$$

where the first part is the multinomial coefficient (with n_1, \ldots, n_C representing the frequency of each of the *C* unique capture histories), the second part $(a(\theta)^{-n})$ is there because we condition on the number of observed capture histories, and the remainder is the probability of obtaining capture history ω_i given sound source location *X*, integrated over all possible locations. Since hydrophones operate independently,

$$Pr(\boldsymbol{\omega}_i|X,\boldsymbol{\theta}) = \prod_{k=1}^{K} p_k(X;\boldsymbol{\theta})^{\boldsymbol{\omega}_{ik}} \left(1 - p_k(X;\boldsymbol{\theta})\right)^{(1-\boldsymbol{\omega}_{ik})}.$$
(4)

Note that, because the sound source locations are not known, they are integrated out of the likelihood. In practice, to reduce computational effort during maximization, the likelihood is evaluated over a discrete grid of points, and the integrations become sums (Efford et al, 2009). The choice of the grid size is a compromise between computational efficiency and no influence on the results.

One approach to estimation of D, which we call the "full likelihood" approach, is joint maximization of the parameters D and θ in (1). Variances on parameters can be estimated from the inverse of the information matrix and profile likelihoods can be used to obtain confidence intervals.

An alternative (e.g. Borchers and Efford, 2008) when D is homogeneous is to maximize the conditional likelihood

$$L(\boldsymbol{\theta}|n,\boldsymbol{\omega}) \propto a(\boldsymbol{\theta})^{-n} \int_{X \in A} \prod_{i=1}^{n} \Pr(\boldsymbol{\omega}_{i}|X,\boldsymbol{\theta}) \, dX$$
(5)

to obtain estimates of $\boldsymbol{\theta}$ and hence $\hat{a} = a(\hat{\boldsymbol{\theta}})$. From this, D can be estimated using 181 the Horvitz-Thompson-like estimator $\hat{D} = n/\hat{a}$. While the estimates derived from both 182 full and conditional likelihoods are equivalent, the Horvitz-Thompson-like formulation 183 permits different variance estimators for \hat{D} than the full likelihood. Borchers and Ef-184 ford (2008) suggest two in their supplementary materials, one assuming fixed N in the 185 study area, and the other random N. Both have design-based and model-based compo-186 nents (see Discussion), and can be expected to be more robust than the full likelihood 187 estimator to departures from a Poisson animal distribution. (We note in passing that 188 these two estimators are sometimes referred to as "binomial" and "Poisson", e.g., in 189 Efford (2009), but we prefer to use the terms fixed-N and random-N as neither as-190 sumes animals follow binomial or Poisson distributions.) Confidence intervals can be 191 obtained by assuming D follows a normal or log-normal distribution. 192

All of the above inference can be carried out using the **secr** package (Efford, 2009) in R (R Development Core Team, 2009).

¹⁹⁵ 2.2 Bayesian methods

There are several differences between the model described in the previous section and 196 that used here. Firstly, the Bayesian model is parameterised in terms of abundance N197 within an area A, rather than density D, and this N is assumed to be a fixed quantity. 198 This leads to a binomial likelihood for n given N, rather than the Poisson likelihood for 199 n given D in the previous section. Secondly, data augmentation is used to deal with 200 the un-observed capture histories and sound source locations. Thirdly, being Bayesian, 201 prior distributions are used on all unknown parameters, although since uniform priors 202 with widely spaced limits are used, the posterior and likelihood surfaces will have the 203 same shape within the truncation bounds. 204

Let $\tilde{\omega}$ be the capture histories of the N sound sources in the study area A. n of these are observed, and therefore have one or more non-zero elements; the remaining (N - n) contain only zeros. The equivalent of (3), conditioning on the sound source locations, is then

$$Pr(\widetilde{\boldsymbol{\omega}}|N, \mathbf{X}, \boldsymbol{\theta}) = \binom{N}{n0, \dots, n_C} \prod_{i=1}^N Pr(\widetilde{\boldsymbol{\omega}}_i | X_i, \boldsymbol{\theta}).$$
(6)

²⁰⁹ Inference is based on the joint posterior distribution

$$Pr(N, \mathbf{X}, \boldsymbol{\theta} | \boldsymbol{\omega}) \propto Pr(N, \mathbf{X}, \boldsymbol{\theta}) Pr(\widetilde{\boldsymbol{\omega}} | \boldsymbol{\omega}, N) L(N, \mathbf{X}, \boldsymbol{\theta} | \widetilde{\boldsymbol{\omega}})$$
$$= Pr(N) Pr(\mathbf{X} | N) Pr(\boldsymbol{\theta}) L(N, \mathbf{X}, \boldsymbol{\theta} | \widetilde{\boldsymbol{\omega}})$$
(7)

where a discrete uniform prior distribution is used for Pr(N), with lower bound 0 and an (arbitrarily high) upper bound M, and uniform prior distributions are used for $Pr(\mathbf{X}|N)$ and $Pr(\boldsymbol{\theta})$. Note that $Pr(\widetilde{\boldsymbol{\omega}}|\boldsymbol{\omega}, N) = 1$, which is why it disappears from the second line, and $L(N, \mathbf{X}, \boldsymbol{\theta}|\widetilde{\boldsymbol{\omega}})$ has the same form as (6) except that $\widetilde{\boldsymbol{\omega}}$ is the fixed variable.

In practice, the fact that the dimension of both $\tilde{\omega}$ and **X** depend on N raises 215 computational issues. These are sidestepped by a further data augmentation, where 216 (M-N) additional all-zero capture histories and sound source locations are added (see 217 Royle et al (2007) for the general framework, and Royle et al (2009b) and Royle and 218 Young (2008) for applications). Let M be the fixed size of a superpopulation of sound 219 sources, with capture histories $\widetilde{\omega}^*$ and locations \mathbf{X}^* . *n* of the capture histories are 220 observed; the remaining (M - n) contain only zeros. Let $\mathbf{z} = (z_1, \ldots, z_M)$ be a vector 221 of indicator variables, such that $z_i = 1$ if sound source i is part of the population N, 0 222 otherwise. This means N is now a derived parameter in the model: $N = \sum_{i=1}^{M} z_i$. Let 223 the z_i for each sound source follow a Bernoulli distribution with parameter $\psi.$ Inference 224 is then based on the joint posterior 225

$$Pr(\mathbf{z}, \mathbf{X}^*, \boldsymbol{\theta}, \boldsymbol{\psi} | \boldsymbol{\omega}, M) \propto Pr(\mathbf{z}, \mathbf{X}^*, \boldsymbol{\theta}, \boldsymbol{\psi}) Pr(\widetilde{\boldsymbol{\omega}}^* | \boldsymbol{\omega}, M) L(\mathbf{z}, \mathbf{X}^*, \boldsymbol{\theta}, \boldsymbol{\psi} | \widetilde{\boldsymbol{\omega}}^*)$$
$$= Pr(\mathbf{X}^*) Pr(\boldsymbol{\theta}) Pr(\boldsymbol{\psi}) Pr(\mathbf{z} | \boldsymbol{\psi}) L(\mathbf{z}, \mathbf{X}^*, \boldsymbol{\theta} | \widetilde{\boldsymbol{\omega}}^*)$$
(8)

where uniform prior distributions are used for $Pr(\mathbf{X}^*)$ and $Pr(\boldsymbol{\theta})$, a uniform (0,1) prior is used for $Pr(\psi)$, $Pr(\tilde{\boldsymbol{\omega}}^*|\boldsymbol{\omega}, M) = 1$, and

$$L(\mathbf{z}, \mathbf{X}^*, \boldsymbol{\theta} | \tilde{\boldsymbol{\omega}}^*) = \begin{pmatrix} M \\ n0, \dots, n_C \end{pmatrix} \prod_{i=1}^M z_i Pr\left(\tilde{\boldsymbol{\omega}}_i^* | X_i^*, \boldsymbol{\theta}\right).$$
(9)

The marginal posterior distributions of N, θ and \mathbf{X} from (8) are then same as (7), but implementation is greatly simplified.

The most convenient route to fitting the Bayesian models to data is via short programs written in OpenBUGS (Thomas et al, 2006). An example program is provided as an appendix.

Date	Start time	# detections	# unique	Capture frequency					
	(GMT)		boings (n)	1	2	3	4	5-9	10-14
5 Mar 06	22:15:55	63	14	2	2	4	2	2	2
13 Mar 06	23:05:28	75	12	1	3	0	0	6	2
19 Apr 06	02:59:40	6	5	4	1	0	0	0	0
19 Apr 06	04:29:40	12	10	8	2	0	0	0	0
16 Apr 07	03:52:20	41	9	2	2	0	1	3	1
21 Apr 07	02:49:43	36	7	1	0	1	1	3	1
Total		233	57	18	10	5	4	14	6

Table 1 Summary of case study data.

233 3 Case study

234 3.1 Case study methods

The data come from six 10-minutes sample periods, taken from March and April 2006 235 and 2007 (Table 1). For this simple analysis, we collapsed data over sampling occasions 236 and treated them as a single 1 hour period. Sounds were recorded at 16 bottom-mounted 237 hydrophones in BSURE, spaced from 8km to 18km apart and arranged in two lines 238 (Figure 1). A custom-developed detector and classifier (Mellinger et al., unpublished) 239 was utilized to detect minke whale boing vocalizations on the multiple hydrophones. 240 The boing detector outputs included detailed timing and frequency content informa-241 tion. This information was utilized to make initial manual associations (i.e., determine 242 whether detections at different hydrophones were of the same sound). The association 243 outputs served as inputs to the SECR analysis. 244

245	Likelihood-based models were fit using the $secr$ package (version 1.2.10) in R (ver-
246	sion 2.9.2). As mentioned in section 2.1, it is necessary to define a buffer distance w

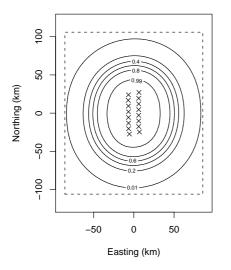


Fig. 1 Layout of BSURE case study hydrophones (crosses), solid contour lines showing probability of detecting a sound from that location with one or more hydrophones (denoted $p_{.}(X; \theta)$ in the text) estimated from a likelihood-based analysis with the half-normal detection function model, and the dashed rectangle showing the 80km buffer used in that analysis.

for integration, and Efford (2009) advises setting it such that g(w) < 0.01. We took an 247 iterative approach: fitting detection function models with increasing values for w and 248 determining when values of log-likelihood, σ and D stabilized. We found that, for the 249 half-normal, hazard rate, and negative exponential models, g(w) = 0.01 corresponded 250 to $w \approx 80, 110, \text{and} 150 \text{km}$ respectively, and at these distances the log-likelihood and 251 parameter estimates were stable to three significant figures. In our case this was good 252 enough for model selection, because there were large differences among models; however 253 had the models been closer, more accuracy and hence large buffer distances would have 254 been required. Given the above buffer distances, we fit the models by maximizing the 255 conditional likelihood (5) and selected the best model on the basis of minimum Akaike 256

information criterion for small sample sizes (AICc). Minke whale boings are readily detectable on the bottom-mounted hydrophones, and it is highly plausible that all boings produced at zero distance are detected with certainty. Initial analyses, where g_0 was estimated, gave values of $\hat{g}_0 > 0.99$. We therefore fixed this parameter at 1.0. After obtaining maximum likelihood estimates of the remaining detection function parameters, density was estimated using the Horvitz-Thompson-like formulation described in section 2.1, with conditional (fixed-N) variance estimate.

Bayesian models were fit in OpenBUGS version 3.0.3 using the Appendix code. 264 Since model selection is not straightforward in OpenBUGS (Deviance information 265 criterion is not available for discrete nodes) only the half-normal detection function 266 model was fit (the best fitting model using likelihood based methods), using a buffer 267 of w = 80 km and fixing $g_0 = 1$. The superpopulation size, M was chosen in a similar 268 manner to the buffer: increasing values were tried until further changes had no affect 269 on inference. A useful shortcut diagnostic was to check that the posterior upper 97.5th 270 271 quantile for ψ was well away from its upper bound of 1. We found that a value of $M \approx 2\hat{N}$ worked well; this amounted to adding 350 artificial all-zero capture histories 272 to the dataset (to give M=407). We set a uniform prior on σ with lower bound 0 273 and upper bound again large enough that it did not affect posterior estimates - for 274 these data a value of 50 km was used (this value was obtained by trial and error, mak-275 ing sure the posterior results were not constrained by this choice). Starting values for 276 the MCMC chain were set by choosing values for all quantities at random from their 277 priors. Convergence was checked informally, by starting multiple chains from random 278 start points, examining trace plots, and checking that resulting parameter estimates 279 from different chains were indistinguishable except for Monte-Carlo error. Initial in-280 vestigations showed that 3000 samples was a sufficient burn-in to ensure convergence 281

to the target posterior distribution and that keeping 100,000 samples after that was sufficient for 3 significant figure accuracy in parameter estimates.

284 3.2 Case study results

There were 233 detections of 57 individual boing sounds in the test dataset (Table 1).

For the likelihood-based implementation, the half-normal detection function model 286 was strongly favoured, with the next best model, the hazard rate, having a Δ AICc of 287 > 13, and the negative exponential model trailing a distant third (Table 2). Estimated 288 probability of detecting a sound for locations within A from the half-normal model is 289 shown in Figure 1. The estimated detection functions (illustrated in Figure 2), and 290 hence densities, were quite different among the three models, with the hazard rate 291 giving a density estimate about 40% lower than the half-normal, with the negative 292 exponential being about 50% lower again. Estimated density from the half normal 293 model was 47.88 sounds per hour per $10,000 \text{km}^2$ (SE 10.60). This corresponds to 179 294 sounds per hour within the 80km buffer area used for that model $(A = 37, 283 \text{ km}^2)$. 295

The Bayesian implementation of the half-normal model gave very similar results to the likelihood-based implementation. The posterior mean estimate of ψ was 0.46 with 95% central posterior interval of 0.28-0.69. The upper value was well away from 1.0, providing reassurance that a large enough number of artificial zero capture histories had been used.

Table 2 Results from analysis of case study data. Values in brackets after estimates are standard errors. Density (\hat{D}) units are sounds per hour per 10,000km². σ represents the scale parameter of the 3 models considered, z represents the shape parameter of the Hazard-Rate model.

Model	$\Delta \mathrm{AICc}$	Param. estimates	D	$\operatorname{CI}(\hat{D})$
Likelihood-based method				
Half-normal	0	$\sigma = 21.37(2.27)$	47.88 (10.60)	40.23-72.10
Hazard rate	13.11	$\sigma = 27.36(3.84),$	28.45(7.48)	13.80-43.10
		z = 3.60(0.41)		
Negative exponential	46.71	$\sigma = 32.56(11.87)$	$13.62 \ (8.13)$	3.25-62.98
Bayesian method				
Half-normal	-	$\sigma = 21.72(2.50)$	48.46 (10.26)	30.04-70.54

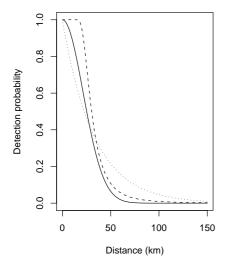


Fig. 2 Estimated half-normal (solid line), hazard rate (dashed line) and negative exponential (dotted line) detection functions fit by maximum likelihood to the case study data.

301 4 Simulation study

302 4.1 Simulation study methods

To check the performance of the different approaches under known conditions, we 303 undertook a small simulation study. We simulated 100 replicate populations of N =304 175 objects located at random within a rectangular study area defined by an 80km 305 buffer around the hydrophones. This corresponds to a true density of D = 46.94 per 306 10,000km². Hydrophones were located at the same positions as previously, and we 307 simulated detection of each object at each hydrophone according to a half-normal 308 detection function with $\sigma = 20$. The simulated data were analyzed in the same way 309 as the real data, except for the following. For the likelihood-based analysis, we fit only 310 a half-normal detection function. We were interested in comparing variance estimates 311 from both the unconditional likelihood, and the conditional likelihood with assumed 312 random and fixed N, so we recorded all three. For the Bayesian analysis, we used only 313 10,000 samples after burn-in, to save computer time. No thinning was used. Informal 314 checks for convergence consisted in, for some of the simulated data sets, starting the 315 Monte Carlo chains at different points and checking they converged on similar values. 316

317 4.2 Simulation study results

The simulated data comprised a mean of 187.23 detections (SD 30.57) of 49.78 detected objects (SD 6.23), slightly lower than the numbers in the case study (because a slightly lower D and σ was used).

Both likelihood and Bayesian methods gave very similar estimates on average, with negligible bias in estimates of both σ and D (Table 3). The standard deviation

Table 3 Summary of results from simulation study. For the mean estimated SD of the density estimate (\hat{D}) and corresponding confidence interval (CI) coverage, the three values represent respectively the full likelihood, binomial and Poisson based estimates. σ represents the scale parameter of the Half-Normal model.

Statistic	Likelihood-based	Bayesian	
	method	method	
Mean $\hat{\sigma}$ (true value 20)	20.11	20.34	
SD $\hat{\sigma}$	1.84	1.89	
Mean estimated SD $\hat{\sigma}$	1.95	2.00	
95% CI coverage $\hat{\sigma}$	0.96	0.96	
Mean \hat{D} (true value 46.94)	47.28	48.00	
SD \hat{D}	8.87	9.13	
Mean estimated SD \hat{D}	10.00; 9.27; 9.29	9.29	
95% CI coverage \hat{D}	0.99; 0.95; 0.94	0.95	

of the estimates (i.e., the actual standard deviation of the 100 replicate estimates 323 of σ and D for each method) was also very similar between methods. The Bayesian 324 method also did a good job of estimating the standard deviation: the mean of the 325 estimated standard deviation on \hat{D} was 9.29, while the actual standard deviation was 326 9.13. There was a suggestion that the full likelihood method slightly over-estimated 327 the standard deviation: the mean estimate was 10.00 while the true value was 8.87. 328 This led to slightly high 95% confidence interval coverage for the full likelihood method 329 (0.99); by contrast the coverage of the 95% posterior credibility interval was exactly 330 at the expected 0.95. The standard deviations of the derived estimates of D from the 331 conditional likelihood formulation were very similar, and closer to truth (9.27 for the 332 binomial and 9.29 for the Poisson), and the corresponding confidence interval coverage 333 was better. 334

335 5 Discussion

Although there is no ground truth with which to compare the case study estimates, the 336 results appear reasonable given what is known about minke whale acoustic behaviour. 337 We expect certain detection at zero horizonal distance, and that was backed up by pre-338 liminary SECR analyses. The fitted half-normal detection function parameter estimate 339 of 21.4 (likelihood-based) or 21.7 (Bayesian) is reasonable, corresponding to a detec-340 tion probability of about 0.95 at 10km, 0.5 at 25km and 0.1 at 45km (Figure 2). Calls 341 produced at constant source level and homogeneous propagation and background noise 342 conditions will all be detectable to a certain distance, beyond which the received level 343 falls below the threshold set for the detector and they are no longer detectable. The 344 resulting "step" detection function would be best fit by the hazard rate model, with 345 large (> 5) values of the z parameter. However, variation in source levels, propagation 346 and noise all contribute to a "rounding off" of the detection shoulder, leading to an 347 average detection function that is closer to the half-normal form (see, e.g. Burnham 348 et al, 2004, figure 11.2). It is possible that more flexible models, such as finite mixtures 349 or the semiparametric families used in conventional distance sampling, may provide a 350 better fit. Future work on the case study will focus on applying more complex models 351 of the detection process (such as time-varying detection) to a larger sample of data; 352 parallel field work is also in progress that, if successful, will provide an estimate of 353 animal call rate and potentially allow estimation of animal, rather than call, density. 354

We assume in this work that the manual association of sounds was done without error, i.e. that no detected sounds were incorrectly associated as having the same sound source, and that all detected sounds from a given source were identified and associated. This seems a reasonable assumption given the amount of human effort put into this task. We envisage that applications of these methods in the future might be based on an automated association procedure. If one can characterize the association phase and an eventual association error process, it should be possible to include this directly in the estimation procedure. Therefore the precision in the estimates would include a component due to mis-association.

We also considered sound and hydrophone locations to exist in two-dimensional 364 (horizontal) space, which is clearly a simplification for hydrophones located at around 365 4.5km depth and whales diving in the top few hundred meters of water. If the main 366 determinant of detection probability is direct distance, rather than horizontal distance, 367 then variation in whale and hydrophone depth represent un-modelled sources of het-368 erogeneity. However, in our case, compared with other sources of variation (such as in 360 source level and propagation conditions) this seems quite minor. In other cases (with 370 deeper diving whales and shallower hydrophones, or smaller σ) it may be more impor-371 tant, in which case the methods could be extended to three dimensions, with additional 372 assumptions about the depth distribution of sound sources being required. 373

Another simplification was that our analysis assumed a homogeneous density, even failing to account for the islands of Kauai and Niihau, both of which occur within the study area. This is acceptable given the preliminary nature of the test case analysis; however, in future work, we hope to explore the relationship between biologically relevant covariates such as depth and density. We will also need to account for the masking effect of islands on sound propagation.

Our simple simulation study showed that both likelihood and Bayesian methods yield unbiased estimates and standard deviations when their assumptions are met (or nearly met in the case of the likelihood method, which assumes random N when it was fixed in the simulations). Our estimates were based on likelihood modes in the former method and posterior means in the latter, but as with many analyses, this did not seem to generate a significant difference in estimates. Under small sample sizes, where likelihoods might be severely skewed, the posterior mode might be a better candidate than posterior mean in the Bayesian method.

Mean estimated standard deviation of D in the full likelihood method was high 388 compared with the actual value (the standard deviation of the estimated D's), but this 389 is understandable given that the method assumes population size in the study area is 390 a Poisson random variable when it was actually fixed in the simulation. The two con-391 ditional likelihood variance estimators produced estimates of standard deviation that 392 were smaller on average than the full likelihood estimates, and closer both to the actual 393 standard deviation of the likelihood estimator and to the estimate from the Bayesian 394 method. To understand these differences requires some discussion of the form of the 395 conditional likelihood variance estimators. The fixed-N estimator has two components: 396 the first is design-derived and reflects the uncertainty in D arising from sampling only 397 a proportion a of the study area A, assuming each animal is sampled independently; 398 the second is model-derived and reflects the additional uncertainty due to estimating 399 the parameters of a. The random-N estimator also has two components, with the first 400 arising from an assumption that the variance of n is equal to its mean (i.e., that animal 401 locations are independent of one another), and the second component being the same 402 as the second component of the fixed-N estimator. It turns out that the first component 403 of the fixed-N estimator is just $(1 - \hat{a}/A)$ times the first component of the random-N 404 estimator - this term can be thought of as a finite population correction factor that 405 will cause the first component of the fixed-N estimator to go to zero when all of A is 406 sampled. Hence, it is inevitable that the fixed-N estimator produces smaller estimates 407 of variance than the random-N estimator, as we found. Because our simulations used 408

a fixed N, all assumptions of the fixed-N estimator were met, and hence it was not surprising that it produced estimates of standard deviation in D that were close, on average, to the actual value. It was more surprising that the random-N estimator also performed well and this estimator deserves further investigation.

Given this initial investigation, there appears to be little difference between likeli-413 hood and Bayesian approaches. One major drawback of the Bayesian implementation 414 in OpenBUGS is that there is no ready method of selecting among different candidate 415 detection function models (or alternative models for spatial density distribution if a 416 non-homogeneous distribution is assumed). In addition, the model formulation used 417 here, with augmentation of the observed capture histories with a large number of ar-418 tificial all-zero histories, results in rather long computation times (although still short 419 when compared with the time required to collect and process the acoustic data). It is 420 important to check that enough augmentation is used, that wide enough priors are set 421 on detection parameters, and that the burn-in time and number of samples are suffi-422 cient to yield reliable estimates. By contrast, the likelihood-based methods are rather 423 easier to implement, thanks to the secr R package. Model selection via AICc (or other 424 criteria) is straightforward, convergence appeared reliable in the examples we used, 425 and fitting was much faster than in OpenBUGS. For both methods one must check 426 that an appropriately large buffer is used around the sample locations, and for the 427 likelihood-based method one can also vary the number of grid points used in numerical 428 integration. Our suspicion is that the Bayesian approach will make it easier to handle 429 complex scenarios such as random effects in the detection process or mis-association 430 of sounds – both are examples where data augmentation can potentially provide an 431 elegant solution, enabling inference to proceed by integrating out the complicating fac-432

tors with relative ease. However, for simpler applications it appears at present that the
likelihood-based approach is more convenient.

We checked the performance of the methods under ideal conditions, where the 435 model assumptions were met and sample sizes were reasonably large. It would be 436 useful to determine how well they perform under more challenging situations, such as 437 alternative detection models, mis-association of calls, inhomogeneity in spatial density 438 and small sample sizes. Previous simulation studies of other varieties of SECR methods 439 have shown them to be reasonably robust to various challenges (e.g. Efford et al, 2008). 440 For these methods to work, the optimal spacing between the acoustic sensors is a 441 function of the scale of the detection process because the information about the de-442 tection process lies essentially in the "recaptures". Provided the acoustic data from 443 multiple hydrophones can be seen as capture histories, the SECR approach becomes 444 a natural one to estimate density. We predict in the future that statistical methods, 445 sound processing, survey design and even hydrophone hardware might be developed 446 and optimized with this goal in mind. The sound processing algorithms used here 447 should be easily adapted to other scenarios. The hardware technology required to im-448 plement similar approaches still needs some development, and therefore the application 449 of these methods outside a setting like a navy range is still not straightforward. The 450 development of cheap and easily deployable sensors is desirable. 451

When a sound is detected at three or more hydrophones with appropriate geometry, then given precise information about arrival time and assumptions about sound propagation, it becomes possible to estimate the sound source location (in 2 dimensions; more detections are required for 3-d localization). Detection of echoes at a single hydrophone can also potentially be used to provide additional information about location. In the current study, we make no use of this information, but the SECR methods could be extended to utilize such information when available, potentially yielding more precise inferences. Dawson and Efford (2009) have shown how information about sound source distance that is contained in the relative received amplitude can be used to improve inference. Information on bearing from vector-sensing hydrophones could also potentially be used.

Passive acoustic methods have enormous potential to provide estimates of density and abundance in situations not readily amenable to surveys by other modalities. In many cases, however, we are limited by our knowledge of the vocal behaviour of the animals, e.g., call rates. Nevertheless, there is a great deal of research interest in the area and many ongoing studies aimed at increasing our knowledge. We anticipate that passive acoustic density estimation will be increasingly applied in future years.

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531 Appendix: Example OpenBUGS code

This is the code used to run the application example in the Bayesian framework, 532 a passive acoustic SECR with half-normal (HN) detection function. The user must 533 input as data the following objects (object names in the code given inside brackets): 534 (1) the number of detected animals (n), (2) the boundaries of the region over which 535 integration takes place (Xl, Xu and Yl, Yu), (3) the upper bound on the prior for 536 sigma (maxSigma), (4) the number of added all 0's capture histories required for data 537 augmentation (nzeroes), (5) the traps locations (traps, the trap x and y coordinates 538 need to be respectively in columns 1 and 2), (6) the area over which abundance is 530 estimated (Area) and (7) the capture histories (Y, a matrix in which position i, k is 1 540 if animal i was detected on trap k, and 0 otherwise). The random variables involved for 541 which priors are required are (1) the inclusion probability (psi), (2) the HN detection 542 function parameter (sigma), (3) a vector of latent indicator variables associated with 543 each of M (=n+nzeroes) animals (z) and (4) the M animals location (respectively x 544 and y coordinates (x1 and x2). 545

546 The model specification is:

547 model {

- 548 #prior for inclusion parameter
- 549 psi[~]dunif(0,1)
- 550 #prior for HN detection function;
- 551 sigma~dunif(1,maxSigma)
- ⁵⁵² #for each sound in the augmented capture history
- 553 for(i in 1:(n+nzeroes)){
- 554 z[i]~dbern(psi) #inclusion indicator

555	#draw a sound location
556	x1[i]~dunif(X1,Xu)
557	x2[i]~dunif(Y1,Yu)
558	#for each trap
559	<pre>for(k in 1:K){</pre>
560	#calculate distance from trap to sound location
561	dist2[i,k]<-(pow(x1[i]-traps[k,1],2)+pow(x2[i]-traps[k,2],2))
562	#work out prob of detection given location
563	<pre>pdet[i,k]<- exp(-dist2[i,k]/(2*sigma*sigma))*z[i]</pre>
564	#connect to observed detections
565	Y[i,k]~dbern(pdet[i,k])}}
566	#estimate sound abundance and density
567	N<-sum(z[1:(n+nzeroes)])

568 D<-N/Area}

28

Here is the revised version of our manuscript. We addressed the two minor points raised by the session chairs.