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Capture-recapture models with heterogeneity to study

survival senescence in the wild

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Abstract

Detecting senescence in wild populations and estimating its strength raises three challenges. First, in the presence of individual heterogeneity in survival probability, the proportion of high-survival individuals increases with age. This increase can mask a senescence-related decrease in survival probability when the probability is estimated at the population level. To accommodate individual heterogeneity we use a mixture model structure (discrete classes of individuals). Second, the study individuals can elude the observers in the field, and their detection rate can be heterogeneous. To account for detectability issues we use capture-markrecapture (CMR) methodology, mixture models and data that provide information on individuals' detectability. Last, emigration to non-monitored sites can bias survival estimates, because it can occur at the end of the individuals' histories and mimic earlier death. To model emigration we use Markovian transitions to and from an unobservable state. These different model structures are merged together using hidden Markov chain CMR models, or multievent models. Simulation studies illustrate that reliable evidence for survival senescence can be obtained using highly heterogeneous data from non site-faithful individuals. We then design a tailored application for a dataset from a colony of black-headed gull Chroicocephalus ridibundus. Survival probabilities do not appear individually variable, but evidence for survival senescence becomes significant only when accounting for other sources of heterogeneity. This result suggests that not accounting for heterogeneity leads to flawed inference and/or that emigration heterogeneity mimics survival heterogeneity and bias senescence estimates.

Additional Key-Words

Ageing, Capture-recapture, Dispersal, E-SURGE, Larus.

1 Introduction

Senescence, the decline in fitness components with age due to internal physiological
deterioration (Medawar 1952), has been evidenced in several life-history traits in a variety of
wild vertebrates (e.g. Loison et al. 1999; Crespin et al. 2006; Nussey et al. 2006) and is
thought to be the rule for most (or all) vertebrate species (see Finch 1990; Jones et al. 2008).
Yet, several demographic studies of wild populations found no decline in individuals'
performance with age (Nichols et al. 1997; Miller 2001; Pistorius and Bester 2002; Congdon
et al. 2003), fuelling a debate over the validity of their results.

9 Among the potential flaws of demographic studies of senescence, the non-modelled 10 effect of individual heterogeneity is recurrent (Vaupel and Yashin 1985; Cam et al. 2002; 11 Zens and Peart 2003; van de Pol and Verhulst 2006). Individual heterogeneity can be defined 12 as the occurrence of systematic variation among individuals in demographic parameters. It 13 can originate from genetic differences or differences in the conditions experienced during 14 development (Fox et al. 2006), variation in individual strategies or quality (e.g. covariation 15 between reproductive effort and survival: Hamel et al. 2008), sex-bias in dispersal or 16 behaviour or the interplay of behavioural differences and study design (e.g. social status- or 17 body condition-dependent detectability: Whitehead and Wimmer 2005; Regehr et al. 2007; 18 Crespin et al. 2008). Individual heterogeneity can lead to population-level patterns that are not 19 always representative of the actual relationship at the individual level (Vaupel and Yashin 20 1985). In the case of senescence studies, since the proportion of individuals with high survival 21 probability will tend to increase with age, the age-specific population average of survival 22 probability, which is used in most studies of survival senescence, might not decrease or might 23 even increase with age (Vaupel and Yashin 1985; Fig. 1).

Heterogeneity can be modelled with known individual covariates: Regehr et al. (2007)
modelled a gender effect combined with an effect of the observation method; Fox et al. (2006)

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modelled an effect of the year of birth and family structure. Yet, the precise cause of
heterogeneity is often not identified, or not measured. Two ways to accommodate individual
variation of unknown origin have been proposed: continuous random effects (e.g. Cam et al.
2002; Royle 2008) and mixture models that consider discrete classes of heterogeneity
(Pledger et al. 2003; Pradel 2009).

In addition, it is well known that analysing data on marked individuals with models that do not formally estimate detection probabilities together with other demographic parameters (Lebreton et al. 1992) can bias estimations of demographic parameters, including the rate of senescence (Gimenez et al. 2008). Individual heterogeneity in detection rate also biases survival estimates downwards if not accounted for (Pradel et al. 1997; Prévot-Julliard et al. 1998a) and it violates the fundamental assumption of parameter homogeneity in CMR models (Lebreton et al. 1992), which can lead to flawed inference (Burnham and Anderson 2002).

38 Last, temporary emigration to non-monitored sites, such that individuals missing during 39 several capture occasions might still be alive elsewhere (Burnham 1993; Fujiwara and 40 Caswell 2002), evidently impacts on the estimation of "true" (as opposed to "local") survival 41 probability. If emigration probability is subject to individual heterogeneity, patterns similar to 42 heterogeneity in survival might appear in the data. Consequently, heterogeneity in temporary 43 emigration can affect the detection of survival senescence as well. In short, we identified three 44 features of population studies (individual heterogeneity, imperfect detectability, temporary 45 emigration out of the study area) which, when not included in the population models, can bias estimates of senescence and/or cause a lack of fit that leads to flawed inference. 46

Multievent models have been introduced as a unified framework by Pradel (2005). They
extend multistate models, in which individuals move between states or die and can at each
occasion be detected or not, by considering that the state of an individual is imperfectly
determined when it is observed. Their structure rests on the more general framework of

hidden Markov chain models (McDonald and Zucchini 1997). The introduction of this model 51 structure in the field of CMR data analysis was initially motivated by capture heterogeneity as 52 53 reviewed by Pledger (2000). The use of hidden Markov chains in cases not related to individual heterogeneity was to our knowledge initiated by Nichols et al. (2004). These 54 authors modelled a situation where males and females had different survival probabilities, but 55 56 could not always be separated in the field because of reduced sexual dimorphism. Since then, following the development of the software E-SURGE (Choquet et al. 2009a) numerous 57 58 applications have been proposed (see Pradel 2009). Among others, the implementation of 59 memory models (where demographic parameters depend on the states occupied during the two preceding time steps) is made more straightforward through the use of hidden states 60 61 (Rouan et al. 2009), and epidemiology models can be fitted to data where health status determination is uncertain or incomplete (Conn and Cooch 2009). 62 63 In this paper we show how this recently developed modelling framework can be used to overcome the types of heterogeneity that typically plague senescence studies. Although these 64

developments are quite general and can be applied to other study situations and taxa, we specifically tailor our example to a study of black-headed gulls *Chroicocephalus ridibundus*. This is a species for which survival senescence is likely to occur (Pugesek et al. 1995; Cam et al. 2002 in related species), but a population in which strong heterogeneities are expected (see "Study site and population" in the method section). After presenting the dataset and the features that suggested the need for this new development in CMR models, we present this development and provide simulations that illustrate their performance.

72 Methods

73 Study site and population

74 Black-headed Gull (Chroicocephalus ridibundus) are long-lived Charadriiform birds 75 (maximum longevity recorded in our study area: 30 years) and breed colonially, often on vegetated ponds. The data come from a long-term monitoring program of Black-headed Gulls 76 77 breeding in La Ronze (noted LR) pond, a large (more than 4000 pairs in recent years) colony 78 located in the Forez basin, at Craintilleux, central France (45°35'N 4°14'E). In this population, 79 detection is known to vary between individuals because nests are built within vegetation or at 80 its edge and because a large proportion of the re-sightings are made on the nests (Prévot-81 Julliard et al. 1998a). Note that some re-sightings are made on other perches so that all birds 82 are potentially detectable even if their nests are not visible. Additionally, preliminary results 83 in the same population indicated that dispersal rates were individually variable, in particular 84 because of differences between males and females (Grosbois 2001), as is commonplace in 85 birds (Greenwood 1980). Yet, for both detection and emigration, we only had very partial 86 information on the characteristics of the birds in the field. Detectability cannot be assessed for 87 nests which are not visible of course and can't be evaluated for birds seen on other perches. Furthermore, Black-headed Gulls are only weakly sexually dimorphic, which precludes 88 89 sexing of most birds in the field. It was thus clear that accounting for unknown or unmeasured 90 sources of variation between individuals would be very useful if we were to assess survival 91 senescence in this population.

Previous work in the same population indicated that time effects on survival
probabilities were reduced or absent (Prévot-Julliard et al. 1998a; Grosbois 2001). We were
thus confident that, despite most observations of old individuals occurred at the end of the
time series, unaccounted time effects could not confound age effects.

96 Data collection

97 Chicks were ringed before fledging with stainless steel rings. The use of stainless rings is 98 particularly appropriate for the study of senescence since they almost do not wear with age (in 99 all occasions when a known-age adult was physically recaptured at age >14, the code was 100 perfectly readable and the ring could not be removed even with the use of pliers).

101 Observations of ringed adults were conducted using a floating blind from which metal 102 ring codes could be read with a telescope (Lebreton, 1987). At each observation of a ringed 103 adult, we recorded whether it attended a nest or was feeding chicks, which would confirm its 104 status as breeder. Now, an individual nesting in an accessible location had a high probability 105 to be confirmed as breeder, whereas an individual breeding in a less accessible part of the 106 colony was more often observed on roosts or other perches and was more likely to end up 107 with an unconfirmed breeding status. The confirmation of breeding status thus potentially 108 yielded information on the detection probability.

109 We analyzed the survival of 1556 stainless-ringed adults, for a period of 28 years (from 110 1978 to 2006), starting from their first re-observation in LR, which occurred from age two to 111 age 23 (mean 5.5; SD 4.1). The large range of age at first resighting is partly due to the fact 112 that black-headed gulls are not present on the colony before starting to reproduce between two and six year-old (Clobert et al. 1994), partly due to the non-exhaustiveness of detection and 113 114 partly due to the fact that some birds start breeding on other colonies and disperse toward LR after several breeding attempts (Péron et al. submitted). The data were coded with one digit 115 per year: '0' (not observed), '1' (confirmed breeder) or '2' (non-confirmed breeder) 116

117 Model description

118 1) Multievent models for the study of black-headed gull senescence

119 As introduced above, our approach was based upon multievent CMR models (Pradel 2005). The observer records "events" (here "not seen", "confirmed breeder", "non-confirmed 120 121 breeder") that carry uncertain information on the state that the individual occupies at the 122 current sampling occasion (see below and Appendix S1 for state description). The 123 relationship between states and events is thus probabilistic (Pradel 2005). 124 All models were fully described by first considering the vector of probabilities of initial presence in the various states (Π -vector), then linking states at successive sampling 125 126 occasions by the matrix of survival/transition probabilities (Φ -matrix), exactly like in 127 multistate models, while the events were linked to states by the matrix of event probabilities 128 (B-matrix). For convenience we separated Φ in two steps (S-matrix for survival probabilities 129 and Ψ -matrix for dispersal probabilities), and B (P-matrix for detection probabilities and R-130 matrix for probabilities to confirm breeding status when detected). Full details on the model 131 structure and examples of these matrices are presented in Appendix S1.

132 2) Individual heterogeneity

Discrete classes of individuals were built to accommodate heterogeneity, each class being associated with a distinct value of the parameter(s) (Pradel 2009); these classes were the actual states of the multievent model. For a simple example, in a model with a two-class heterogeneity structure for survival probability and no possibility to emigrate [model { φ (h₂), p(.)} of Pledger et al. (2003)], there will be a state "low survival" and a state "high survival". In this model, the probability of the five first events in the first example history is:

139

$$P(11010 = \pi_1^H s_1^H p_2 s_2^H (1 - p_3) s_3^H p_4 [s_4^H (1 - p_5) + (1 - s_4^H)] + (1 - \pi_1^H) s_1^L p_2 s_2^L (1 - p_3) s_3^L p_4 [s_4^L (1 - p_5) + (1 - s_4^L)]$$

Superscripts H and L refer to high and low survival classes respectively; subscripts refer to time-dependence. π , s, p stand respectively for the probabilities of initial state, survival, and detection. The situation is similar to having two possible paths at first observation: one lowsurvival and one high-survival path (Fig. 2). The "low survival" path has the greatest probability in "short" histories like '1101000000000' and the lowest in "long" histories like '1000001000001' (Fig. 2).

146 In a more complex model, there are a larger number of possibilities when individuals 147 are not encountered. In the presence of several kinds of heterogeneity (survival, emigration, 148 and detection), an individual can be in the low or the high-value class for each type of 149 heterogeneity. There is up to 8 "classes of heterogeneity" (see Appendix S1 part 4) in the 150 models, which greatly complicates the computation of history probabilities. The need for an 151 algorithm to calculate history probabilities should therefore be apparent. We used program E-152 SURGE 1.1.1 (Choquet et al. 2009a) to obtain maximum likelihood estimates of the 153 parameters and perform model selection. A more rigorous and general development of the 154 likelihood using matrix notation is presented in Appendix S1.

In the following, survival is time-independent and detection is time-dependent, based on
results of Prévot-Julliard et al. (1998a) and Grosbois (2001).

157 3) Temporary emigration

We modelled temporary emigration as Markovian or state-dependent transitions to and from a site where detection probability is zero (Fujiwara and Caswell 2002; Schaub et al. 2004; Fig 2; Appendix S1 part 2). Colonies that were not searched for marked individuals were grouped in a single non-observable "site" denoted "alive elsewhere" (AE hereafter). This site was included in the usual multisite CMR models formulation (Arnason, 1972, 1973; Schwarz et al. 1993) with the only difference that the detection rate was zero. Once in the state AE, individuals lost their classification as low/high detection and low/high emigration. Therefore,

upon returning to the study site, they could become more/less detectable, or more/less site-faithful, than what they were before emigrating (see Appendix S1 part 2 for justification).

167 4) Modelling age-effects on survival when individuals enter the dataset at various ages

168 The straightforward implementation of age effects in the sense of CMR models (Lebreton et 169 al. 1992) corresponds to the effect of time elapsed since first occurrence in the dataset 170 (hereafter TFC to match a previous acronym: Crespin et al. 2006). In our case gulls were 171 marked as chicks and were thus of known age, but they entered the dataset as adults in the 172 colony at a varying age (Clobert et al. 1994). TFC did thereby not correspond to true age. To 173 model the effect of true age, we had to constrain survival to vary with time across as many 174 groups as there were ages at first occurrence in the dataset (hereafter "group approach"; 175 described in details in Appendix S1 part 2). This procedure was computer-time-hungry 176 [around 24h were needed to fit such a model using an Intel Pentium 4HT, 2.6GHz (3.25 x 177 800) processor with 512 Mb of system memory, vs. less than 1h for a TFC model] and was 178 thus impractical for model selection which required running many models sequentially. 179 Yet using TFC as a proxy for true age in a similar study design does not prevent the 180 detection of survival senescence as shown by Crespin et al. (2006). A test of power (Crespin 181 et al. 2006) indicated that sample size rather than the use of TFC vs. true age is the most 182 critical factor preventing the detection of senescence. The main drawback of using TFC is that 183 individuals of various true ages are mixed in a same TFC-class, thus creating noise and

184 increasing the standard error on the estimation of the strength of senescence. Model selection

185 using TFC was therefore considered conservative for what concerns the detection of

186 senescence. We thus used TFC instead of age to select for the best model, and then confirmed

187 our results by running the preferred model with true age instead of TFC.

188 To represent a biologically sound relationship between age (or TFC) and survival we 189 used a constrained piecewise relationship; we modelled a separate survival probability at age

1, a plateau lasting until 14-years old and a log-linear decrease in survival with age afterwards(see Appendix S1 part 2 for justification).

192 5) Modelling observations that provide information on detectability

As described in the "data collection" section, the confirmation of breeding status conveyed information on the detectability of individuals. Models accommodating such data structure were introduced by Nichols et al. (2004; the individual status was the gender, documented by behaviour) and Conn and Cooch (2009; the individual status was the state of health, documented by visible symptoms). In the present paper, the class of detection heterogeneity was documented by the breeding status (Appendix S1 for practical implementation).

199 Model selection

200 There were 16 models in our candidate set representing every combination of

201 presence/absence of the four considered effects: age-effect on survival, heterogeneity in 202 survival, detection and emigration probabilities. The most general model we considered 203 included heterogeneity in survival, emigration and detection probabilities as well as age-effect 204 and had 11 states (model denoted $\{S_{H+a}; D_H; E_H\}$; Appendix S1 part 4). Subscripts H and O 205 referred to models with and without heterogeneity in survival (denoted S), detection (denoted 206 D) and emigration (denoted E) probabilities, while subscripts +a and $+\bar{a}$ referred to models 207 with and without age-effect on survival. The lowest AIC-model (with a two AIC-points 208 difference) was preferred (Akaike's Information Criterion; Burnham and Anderson 2002). 209 However, all models in which a given effect was included could be considered as 210 "redundant". Therefore, the importance value of each effect was computed as the sum of the 211 AIC-weights of the models including the considered effect, and it was interpreted as the 212 probability that the effect was present in the data (Burnham and Anderson 2002).

213 Goodness-of-fit

214 Goodness-of-fit (GOF) tests were performed on raw capture/non capture histories (formed of 215 '0' and '1' thus discarding the details about age at first detection and breeding status; note that 216 all the data concerned a single site). One of the main consequences of heterogeneity in 217 detection probability is an excess (when compared to homogeneous datasets) of encounter 218 histories with consecutive "captures" (i.e. runs of '1') and consecutive "non-captures" (i.e. 219 runs of '0'). Such histories indicate the presence of highly and poorly detectable individuals, 220 respectively. Some of the runs of '0' will occur at the end of the capture history. As a 221 consequence detection heterogeneity tends to induce both "transience" (i.e. lower chance of 222 recapture of first-encountered individuals than already encountered ones; Pradel et al. 1997) 223 and "trap-happiness" (i.e. higher probability to encounter at time t+1 the individuals 224 encountered at time t than the individuals not encountered at time t but known to be alive 225 because of previous and future recaptures: Pradel 1993).

226 One-sided directional test statistics are the signed square roots of the chi-squared 227 statistics for the corresponding tests: Test3.SR for transience and Test2.CT for trap-228 dependence (Pradel 1993; Pradel et al. 1997; Pradel et al. 2005; practical implementation 229 detail in Choquet et al. 2005). They are the most relevant statistics for the detection of 230 transience and trap-happiness respectively (Pradel et al. 2005) and are inflated by individual 231 heterogeneity.

We used techniques for partitioning chi-squares variables (Rao, 1973 pp. 185 and following) to approximate a GOF test for a time-dependent model with capture heterogeneity as follow: (*i*) we computed the overall GOF chi-squared statistics for transience and trapdependence, from Test3 and Test2 respectively (Pradel 1993; Pradel et al. 1997; Choquet et al. 2005) (*ii*) we computed the directional statistics, from Test3.SR and Test2.CT respectively (*iii*) we removed from the overall statistics the corresponding squared directional statistics

(which are asymptotically distributed as χ^2_1), and we obtained non-directional components with one degree of freedom less. These components corresponded to a GOF test for a model where sources of transience and trap-happiness (here, individual heterogeneity) were accounted for. If this corrected test still proved statistically significant, we used an overdispersion coefficient \hat{c} , computed as the ratio between the chi-squared statistic and the degree of freedom, in the model selection procedure (Burnham and Anderson 2002). All the GOF test components were computed using U-CARE (Choquet et al. 2009b)

245 Simulation study

To judge whether the results provided by the proposed methodology were reliable in a complex but known case (three kinds of heterogeneity and a decrease in survival probability with age), we carried out Monte Carlo simulation studies (Appendix S2). Very briefly, these exercises illustrated that the multievent framework allowed (*i*) detecting simultaneously and using AIC all three kinds of heterogeneities when present, and (*ii*) obtaining reliable evidence and precise estimates for survival senescence by accounting for these heterogeneities.

252 More precisely the simulation study indicated (i) that the magnitude of the age-effect on 253 survival was very precisely retrieved when the heterogeneity structure in the model exactly 254 matched the simulated structure, and (ii) that bringing additional information on detectability 255 of individuals was sufficient (and necessary) to separate detectability and emigration 256 heterogeneities. In our case, such information was provided by the confirmation of breeding 257 status. The main drawbacks of the method were the non-reliability of emigration probability 258 estimates (the presence of emigration heterogeneity was retrieved, but the actual values of the 259 parameters were not), and the fact that, most probably because the data on them were sparse, 260 estimates for parameters associated to low-survival individuals were often inaccurate.

261 **Results**

262 Black-headed gull dataset: Goodness-of-fit

As expected, the directional tests for transience and trap-happiness were statistically

significant, which is a cue for heterogeneity in detection (Table 1). The corrected Test3.SR

and Test2.CT were statistically non significant, and the overall corrected GOF test indicated

that there was no need to account for any overdispersion (Table 1). This test indicated that a

time-dependent model with heterogeneity in detection probability fitted the data. Thus,

accounting for other sources of heterogeneity could only improve the fit.

269 Modelling age-dependence and testing for senescence

270 1) Model selection using TFC

271 There was strong support for a model with individual heterogeneity in both detection 272 and emigration probabilities, along with TFC-effect on survival (Table 2: model 273 $\{S_{0+a}; D_H; E_H\}$). This model was nearly four AIC-points lower and three times more likely than the next model (as indicated by the ratio of AIC-weights). The importance value (computed as 274 275 the sum of the AIC-weights of the models in which the considered effects occurred) of the TFC-effect on survival probability was 0.83, which we interpret as a high probability for a 276 277 decrease in survival with age. These results supported the existence of survival senescence in 278 the population, although the slope of the TFC-effect was statistically not different from zero: -279 0.16 (95% CI: -0.49; 0.17); see next section.

Importance values of heterogeneity in survival, detection and emigration were 0.09,
0.94, and 0.78, respectively. We interpret these values as high probability that two-class
heterogeneity structure was present in detection and emigration probabilities, and low

- do not exclude that the discrete-class heterogeneity models were unable to detect small,
- 285 continuous individual variation in survival probability.

The second best model (Table 2: model $\{S_{0+\bar{a}}; D_{H}; E_{0}\}$), as opposed to the best model, did not account for heterogeneity in emigration probability and, most importantly, did not include any variation in survival probability with TFC. This result means that, when not accounting for heterogeneity in emigration probabilities, the selection procedure discarded TFC-effect on survival, in other words the detection of survival senescence was prevented.

291 2) Parameter estimates in the true age formulation

292 Parameter estimates are from the preferred model $\{S_{0+a}; D_H; E_H\}$, ran using true age instead of

TFC. Prime age survival (between 2 and 14 years old) was 0.84 (95% CI: 0.79; 0.88) and the

slope of the decrease in survival after age 14 was -0.16 (-0.30; -0.02) on a logit scale (Fig. 3).

295 Thus, when comparing true age- (this model) and TFC-models (previous section), we

296 observed that the use of TFC increased the error on the estimated slope of the decrease in

survival with age, as expected, but did not modify the value of the estimate.

The estimated temporary emigration probabilities to state AE were 0.17 (0.03; 0.54) in stayers and 0.67 (0.28; 0.91) in movers. The estimated detection probabilities (averaged over

300 time) were 0.08 (0.05; 0.10) and 0.48 (0.41; 0.55) in the low- and high-detectability classes.

301 The estimated proportion of sightings on the nest or with chicks was 0.53 (0.44; 0.63) for the

302 low-detectability class and 0.61 (0.56; 0.66) for the high-detectability class.

303 **Discussion**

304 Detecting senescence in wild populations

We used multievent framework to combine three pre-existing types of CMR models that were potentially required to fit the gull data: heterogeneity models with discrete classes (Pledger et al. 2003; Pradel 2009), temporary emigration models (Fujiwara and Caswell 2002; Schaub et

308 al. 2004), and models accommodating partial information on individual status (Nichols et al.

309 2004; Conn and Cooch 2009). The framework was flexible enough to combine these model

310 structures which had only been used separately until now.

311 Survival senescence in our population was only detected after accounting for 312 heterogeneity in temporary emigration in the models (Table 2), which illustrates the interest 313 of complex models mixing several possible causes of heterogeneity. This result was perhaps 314 not unexpected since temporary emigration events occurring at the end of an individual's life, 315 when not followed by a detection event, could mimic earlier death. Thereby, emigration 316 heterogeneity might have created patterns in the data similar to heterogeneity in survival, and 317 prevented the detection of survival senescence when not accounted for. However, our 318 simulation studies only weakly supported this purported effect of non modelled heterogeneity 319 in temporary emigration on the detection of survival senescence. The result that senescence 320 was discarded when not accounting for emigration heterogeneity might therefore originate 321 from a lack-of-fit impairing the model selection when models did not include the appropriate 322 heterogeneity structure.

323 Definitive emigration has evidently an even greater impact on survival estimates than 324 temporary emigration, but it can only be modelled if recoveries data (i.e. rings recovered on 325 birds shot or found dead throughout the year) are available (Burnham 1993).

In senescence studies, we thus recommend that (i) emigration is modelled when field observations indicate its presence and (ii) either individual heterogeneity is explicitly considered or evidence for its absence is provided by GOF tests or biological considerations. In particular, empirical support for the absence of senescence in animals (e.g. Nichols et al. 1997; Miller 2001; Pistorius and Bester 2002; Congdon et al. 2003) should be considered with caution until the results are verified with analyses accounting for heterogeneity.

332 Sources of heterogeneity in the gull dataset: emigration, detectability

333 Although there was a strong support for the existence of low- and high- emigration classes in 334 our population, biological explanations are not straightforward. Emigration heterogeneity 335 might also include the skipping of breeding attempts and the effect of early nest failures. 336 These two phenomena result in an absence of the individuals from the colonies during field-337 work (thereby mimicking temporary emigration), and they are influenced by individual quality (Calladine and Harris 1997), a well known source of heterogeneity in demographic 338 339 parameters (Hamel et al. 2008 and references therein). Moreover, true temporary emigration, 340 reproduction failures and reproduction skipping do not occur at the same frequency which 341 might create individual heterogeneity when they are modelled using a same transition 342 probability. Alternatively, individual heterogeneity in true temporary emigration rate could 343 stem from sex-biased dispersal (Greenwood, 1980) or from heterogeneity in individual quality 344 and/or the conditions experienced during early life or previous reproduction attempts, both of 345 which are known to affect habitat choice and dispersal behaviours (Switzer 1997; Clobert et 346 al. 2009). Last, and perhaps more speculatively, heterogeneity in dispersal behaviour can 347 result from genetically determined differences in "personalities" or other behavioural 348 syndromes (see e.g. Cote & Clobert, 2007; Clobert et al. 2009). Tradeoffs between investment 349 in exploration-dispersal and in other traits (Wolf et al. 2007) or frequency-dependent selection 350 acting through environmental stochasticity (see Dingemanse et al. 2004) can maintain stable 351 polymorphism in dispersal tendencies.

Heterogeneity in detection probability was probably related to the fact that high vegetation density hindered the detection of birds breeding far inside the vegetation. These are likely to have strongly contributed to the class with a low detection probability and a low proportion of sightings on a nest. Such heterogeneity in detection induced by habitat

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heterogeneity in the study site is supposedly common, and we recommend it be explicitlyincorporated.

358 Individual heterogeneity of unknown origin: modelling approach

359 As in most modelling exercises, our study relied on some untested assumptions. Modelling 360 individual heterogeneity using discrete classes was *a priori* appropriate in our study: birds 361 could breed inside vegetation vs. outside vegetation, their movements could occur within vs. 362 outside of the colony. However, we do not claim that the discrete-class model represented 363 individual variation in survival probabilities better than a continuous individual random effect 364 could (e.g. Royle 2008, but see Pledger 2005). Concerning the number of heterogeneity 365 classes, Pledger (2005) indicated that, as a theoretic and approximated representation of 366 individual heterogeneity, the two-class models were more parsimonious than models with 367 more classes, excepted in the presence of strong multimodality in the true distribution of the 368 parameters of interest. Standard quantitative tools such as AIC generally fail to separate 369 different forms of heterogeneity models (own results not shown; Pledger 2005). We suggest 370 that information on the study system from the field might be the most reliable cue when 371 deciding which form of individual heterogeneity to incorporate in CMR models.

372 **Performance and identifiability issues**

The simulation studies illustrated that reliable evidence for survival senescence could be obtained in the simultaneous presence of three kinds of heterogeneity. When the data included events whose frequency depended on detectability, the three sources of heterogeneity were separately identifiable, although in most cases only the structure and not the actual values of emigration probabilities were retrieved. The magnitude of the age-effect was very precisely retrieved when the heterogeneity structure in the model exactly matched the way data was simulated. In the gull application we did not detect any parameter redundancy issue using the

- 381 2009a pp. 56-57). Overall our results are therefore encouraging for the application of
- 382 multievent models to the study of population dynamics of species with complex life-histories,
- 383 weak or variable site-fidelity, or inhabiting very heterogeneous habitats.

384

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512 Supplementary material

- 513 The following supplementary material is available for this article.
- 514 Appendix S1. Model description
- 515 **Appendix S2.** Simulation study
- 516

518 **Tables**

Table 1: Components of an approximate goodness-of-fit (GOF) test for a model with heterogeneity, obtained by removing from the components of the standard GOF test for the time-dependent model the squared directional test statistics (see methods). The overall GOF test shows no sign of lack-of-fit for a model correcting transience and trap-happiness. *df* is the degree of freedom. \hat{c} is the overdispersion coefficient computed as the ratio between the chisquared statistic and the degree of freedom.

525

	Test3: trans	sience	Test2: trap	Total	
	Chi-	Squared	Chi-	Squared	Chi-
	squared	directional	squared	directional	squared
	statistic	statistic	statistic	statistic	statistic
Time-dependent model	64.19	38.67	25.88	9.21	164.39
df	22	1	22	1	131
P-level	< 0.0001	< 0.0001	0.26	0.002	0.02
ĉ	2.92		1.18		1.25
Time-dependent model with	25.52		16.67		116.52
heterogeneity of detection					
df	21		21		129
P-level	0.23		0.73		0.78
ĉ	1.22		0.79		0.90

Table 2: Model selection. The 16 candidate models vary in the presence/absence (Y/N) of heterogeneity and of the age-effect on survival. For each model the number of parameters (np), deviance (*Dev*), AIC and AIC-weight are given. Subscripts *H* and *0* referred to models with and without heterogeneity in survival (denoted *S*), detection (denoted *D*) and emigration (denoted *E*) probabilities, while subscripts *a* and \bar{a} referred to models with and without ageeffect on survival. The models are sorted by AIC.

				Age-				AIC	
model	Heteroge	neity in:		effect	np	Dev	AIC	weight	
	Survival	Detection	Emigration						
$\{S_{0+a}; D_H; E_H\}$	Ν	Y	Y	Y	43	7781.88	7867.88	0.761	
$\{S_{0+\bar{a}};\!D_H;\!E_0\}$	Ν	Y	Ν	Ν	36	7799.44	7871.44	0.128	
$\{S_{H+a};\!D_H;\!E_0\}$	Y	Y	Ν	Y	47	7779.50	7873.50	0.046	
$\{S_{H^+\bar{a}};\!D_0;\!E_0\}$	Y	Ν	Ν	Ν	35	7803.62	7873.62	0.043	
$\{S_{0+a}; D_0; E_H\}$	Ν	Ν	Y	Y	37	7802.12	7876.12	0.012	
$\{S_{H+a};D_0;E_0\}$	Y	Ν	Ν	Y	38	7801.99	7877.99	0.005	
$\{S_{0+\bar{a}};\!D_H;\!E_H\}$	Ν	Y	Y	Ν	40	7800.28	7880.28	0.002	
$\{S_{0+a}; D_H; E_0\}$	Ν	Y	Ν	Y	41	7797.91	7879.91	0.002	
$\{S_{H+a};D_0;E_H\}$	Y	Ν	Y	Y	42	7797.25	7881.25	0.001	
$\{S_{H+a};\!D_H;\!E_H\}$	Y	Y	Y	Y	53	7777.12	7883.12	0.000	
$\{S_{H^+\bar{a}};\!D_H;\!E_0\}$	Y	Y	Ν	Ν	43	7802.21	7888.21	0.000	
$\{S_{0+\bar{a}};D_0;E_0\}$	Ν	Ν	Ν	Ν	31	7856.10	7918.10	0.000	
$\{S_{0+a};D_0;E_0\}$	Ν	Ν	Ν	Y	34	7820.42	7888.42	0.000	
$\{S_{H^+\bar{a}};\!D_0;\!E_H\}$	Y	Ν	Y	Ν	37	7852.13	7926.13	0.000	
$\{S_{H+\bar{a}};D_{H};E_{H}\}$	Y	Y	Y	Ν	49	7834.15	7932.15	0.000	
$\{S_{0+\bar{a}};\!D_0;\!E_H\}$	Ν	Ν	Y	Ν	34	7857.33	7925.33	0.000	

535

536 Figure legend

Fig. 1: Example heterogeneous population where the average survival rate is not representative of the true ageing processes. This example population consists of 10% of "initially robust" individuals and 90% of "initially weak" individuals, each subpopulation experiencing the same slow decrease in survival with age. (a) Age variation in the true survival rate for the two subpopulations (grey lines) and in the average survival rate for the population (black line). (b) Age variation in the proportion of robust individuals.

543

544 Fig. 2: A tree diagram describing the hidden Markov chain probability structure for a 545 model with a two-class individual heterogeneity structure on survival probabilities, the 546 possibility to temporarily emigrate, and a detailed observation structure for the breeding 547 status. Black boxes indicate the 5 possible states (S1: alive in the study site with high survival 548 probability; S2: alive in the study site with low survival probability; AE1: alive outside the 549 study site with high survival probability; AE2: alive outside the study site with low survival 550 probability; dead), while grey boxes represent the 3 possible observations following initial 551 release (0: not seen, 1: seen and breeding status confirmed; 2: seen but breeding status not 552 confirmed). The probability for observing a particular encounter history is obtained by 553 summing the probability of all possible paths leading to a given encounter history (for the 554 sake of clarity at time t+1 only the states "AE" are represented; paths from states "S" are the 555 same as at time t and the state "dead" is absorbing, i.e. there is no path out of it). The 556 probability of a given path can be obtained by multiplying the probabilities appearing 557 alongside its component arrows. These probabilities consist of functions of π , the initial state 558 probabilities; φ , apparent survival probabilities; ψ , state transition probabilities; p, detection

probabilities; and r, the probabilities to confirm breeding status. A more formal matrixdescription of the same model is provided in Table 1.

561

Fig. 3: Survival probabilities for the Black-headed gulls as a function of true age. Parameters estimates are from model $\{S_{0+a}; D_H; E_H\}$ which includes heterogeneity in both detection and emigration probabilities, and a piecewise constrained relationship between age and survival probabilities. Dotted lines correspond to the 95% asymptotic confidence interval. Black dots are boundary estimates, which come with no standard errors. The survival probability for the first age class (age 2) was estimated separately and fell on the line for older age classes.

570 **FIGURE**

571 Figure 1







581
582
583
584 Figure 3
585



586

587

Appendix S1: Model description 589

590

591 Part 1.Individual heterogeneity in multievent models

592	There were 2^k observable states (k being the number of parameters types affected by
593	heterogeneity in the model), plus one or two AE-states depending on the presence of survival
594	heterogeneity in the model, and the state dead. We describe in this appendix two of the
595	considered models: (i) the model $\{S_H; E_0; D_0\}$ including heterogeneity in survival
596	probabilities only $(2^1+2+1=5 \text{ states}; \text{ part 3})$ and (ii) the model {S _H ; E _H ; D _H } including the
597	three kinds of heterogeneity (survival, detection and emigration: $2^3+2+1=11$ states; part 4).
598	When considering detection heterogeneity, we did not allow individuals to move
599	between high- and low-detection classes, based on the finding that individuals tend to be site-
600	faithful on a small scale when breeding in LR (Prévot-Julliard et al. 1998b). However, when a
601	bird emigrated, the model did not keep memory of its previous classes of detection and
602	emigration, letting it free to change either of these classes upon return. The model permitted
603	returning individuals to settle in a different zone of the pond or to change of dispersal
604	behaviour.

606

607 Part 2.Parameterisation

608 The complex model structure rendered necessary the use of some constraints on the 609 parameters. These and the effects that were considered in the model selection procedure are 610 presented below:

611 1) – Initial proportions

612 The Π -vector represents the probability of being in the different classes of 613 heterogeneity at first detection. We assumed that Π was constant over time, hence assuming 614 that the proportions of the different classes of heterogeneity did not vary over time. 615 Preliminary results (not shown) indicated a poor fit of a model in which Π varied with 616 age, probably because the small number of individuals entering the dataset after age 14 (onset 617 of senescence) rendered some Π -parameters non-estimable. Moreover, when Π varied with 618 age, there might have been identifiabilities issues because high-survival individuals entering 619 the dataset at old age do have a low survival indeed.

620 2) – Dispersal probabilities

621 Dispersal probabilities were modelled as constant over time, for parsimony and 622 because parameter identifiability required that the probability of returning from the 623 unobservable state to the study colony was kept constant over time and that the survival 624 probabilities were the same in the states AE and in the states available for detection (Fujiwara 625 and Caswell 2002). Heterogeneity in emigration probability was modelled in a fashion similar to "mover-stayer models" that consider a class with high site-tenacity and a "volatile" class 626 627 (Goodman 1961). Once in the state AE, individual lost their classification as low/high detection and low/high emigration. Therefore, after emigration, they could become more 628 629 detectable, or more site-faithful, and reversely (see Table S3)

630 3) – Detection probabilities

The matrix of the probabilities of being detected when alive and present on the study site (P) was modelled as time-dependent to fit with the known variation in resighting effort over years (Prévot-Julliard et al. 1998a). Heterogeneity was modelled in a fashion additive to time. Given the high small-scale site fidelity exhibited by breeders within the study colony (Prévot-Julliard et al. 1998b), exchanges between detection classes were expected to be low and we chose not to allow for direct transitions between heterogeneity classes. Indirect transitions were possible after temporary emigration.

638 4) – Breeding status confirmation probabilities

They were modelled as constant over time in order to keep parsimonious. Indeed, if detection probabilities varied with time because of between-year variation in detection effort, breeding status confirmation probabilities were supposedly more related to the configuration of the colony (distribution of the roost sites, density of the vegetation), and could be considered time-invariant in a first approach. If there was heterogeneity in detection probabilities in the model considered, breeding status confirmation probability was modelled as depending on detectability.

646 5) – Survival probabilities: modelling age–effect

647 We considered the age-effect on survival as being additive (on a logit scale) to the648 heterogeneity level, if any.

Models with a complete age–effect (age or TFC treated as categorical variables: 29 levels in our case) are the straightforward way to model age–dependency on survival because they make no hypothesis on the shape of that dependency. However, studying the strength of senescence requires the estimation of a slope describing the decrease in survival probabilities with age (Jones et al. 2008), something that can be computed using age or TFC as a

continuous variable in a constrained log–linear relationship that moreover reduces the numberof parameters in the model (e.g. Loison et al. 1999; Nichols et al. 1997).

656 However, the sparseness of data at old ages (only 14 individuals were observed at an 657 age > 22, of which none was seen after age 25) renders maximum likelihood estimators 658 unstable, and produces boundary survival estimates (boundary estimates are age-specific 659 survival probabilities that are estimated at 0 or 1 because of low sample size). For example, 660 the occasional individual who will survive 1 year after the others will induce a survival 661 probability of 1 at that age. These boundary estimates are likely to hamper the accurate 662 detection and estimation of the strength of survival senescence, particularly when using 663 constrained regressions (Jones et al. 2008). We first ran a model with complete age-effect, 664 and it appeared that the age-threshold after which boundary estimates were an issue was 22. 665 Boundary estimates were excluded from the constrained relationship presented below.

666 From age 1 to 22, age-dependency was modelled using a three-parameter piecewise 667 relationship. Age one had a separate survival estimate (because we expected it to be lower; 668 e.g. Pugesek et al. 1995 in a related species). Then, we modelled a plateau that lasted up to an 669 age-threshold (which is species-specific: Jones et al. 2008). It was estimated to be 14-year 670 old in black-headed gull by mean of life-history comparisons (G.P. et al. unpublished 671 results); in other Larid species, the threshold was found around 14 years in *Larus californicus* 672 (Pugesek et al. 1995) and between 13 and 16 in Rissa tridactyla (Aebischer and Coulson 673 1990; Frederiksen et al. 2004). Afterwards we modelled a logit-linear decline in survival 674 probabilities (Loison et al. 1999).

675 6) – Implementation of true age in CMR models when first capture occurs at a varying age
676 True age (as opposed to TFC, see main text) was implemented with a computer
677 intensive procedure. E–SURGE uses the GEMACO syntax to constrain the parameters. The
678 phrase required for modelling the dependency of CMR parameters on true age, when

679 individuals enter the dataset at various ages, was based upon the use of groups. Individuals entering the dataset at age A were in the A^{th} group. In the A^{th} group at the tth session after their 680 681 first observation, individuals had the age A+t. The syntax for this relationship, to be entered in 682 GEMACO, is started below: 683 $\{g(1).a(1)\}$ g(1).a(2)&g(2).a(1) +g(1).a(3)&g(2).a(2)&g(3).a(1)+...+684 age1 age2 age3 685 Further details can be found in (Choquet 2008). We provide below a short and flexible R-program (R Project Core Team 2008) that generates this syntax for any number of age 686 687 classes: 688 RES<-"" #maximum age at first entry in the dataset: 689 690 Amax=23 691 for (A in 2:Amax) { 692 for (i in 2:A) { 693 RES=paste(RES, "g(", as.character(i-694 1),").a(",as.character(A+1-i),")&",sep = "") 695 } 696 RES=paste(RES, "+", sep="") 697 } 698 #maximum potential age: 699 Apot=29 700 for (A in (Amax+1):Apot) { 701 for (i in 2:Amax) { RES=paste(RES, "g(", as.character(i-702 703 1),").a(",as.character(A+1-i),")&",sep = "") 704 } 705 RES=paste(RES, "+", sep="") 706 } 707 RES<- gsub("(\\+) (\\})"," }",</pre> paste("{",gsub("(\\)&(\\+)",")+",RES),"}") 708 709) 710 RES 711 With the values 23 and 29 for Amax and Apot (these values correspond to the black-712 headed gull dataset), we obtained the following sentence to be entered as a shortcut for True 713 Age in GEMACO:

714

718 719 720 721 &g(9).a(3)&g(10).a(2)&g(11).a(1)+g(1).a(12)&g(2).a(11)&g(3).a(10)&g(4).a(9)&g(5).a(8)&g(6).a(7)&g(7).a(6)722 723 724 (13)&g(3).a(12)&g(4).a(11)&g(5).a(10)&g(6).a(9)&g(7).a(8)&g(8).a(7)&g(9).a(6)&g(10).a(5)&g(11).a(4)@g(11).a(4)@g(11).a(725 2).a(3)&g(13).a(2)&g(14).a(1)+g(1).a(15)&g(2).a(14)&g(3).a(13)&g(4).a(12)&g(5).a(11)&g(6).a(10)&g(7).a(9)726 &g(8).a(8)&g(9).a(7)&g(10).a(6)&g(11).a(5)&g(12).a(4)&g(13).a(3)&g(14).a(2)&g(15).a(1)+g(1).a(16)&g(2).a(16)&g(2).a(16)&g(16).a(16).a(16)&g(16).a(16)&g(16).a(16).a(16)&g(16).a(16727 (15)&g(3).a(14)&g(4).a(13)&g(5).a(12)&g(6).a(11)&g(7).a(10)&g(8).a(9)&g(9).a(8)&g(10).a(7)&g(11).a(6)&g(11)&g(1728 (12).a(5)&g(13).a(4)&g(14).a(3)&g(15).a(2)&g(16).a(1)+g(1).a(17)&g(2).a(16)&g(3).a(15)&g(4).a(14)&g(5).a(16)&g(16)&g(16)&g(1729 730 (15).a(3)&g(16).a(2)&g(17).a(1)+g(1).a(18)&g(2).a(17)&g(3).a(16)&g(4).a(15)&g(5).a(14)&g(6).a(13)&g(7).a(16)&g(16).a(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16)&g(16).a(16).a(16)&g(16).a(16).a(16)&g(16).a(16).a(16).a(16)&g(16).a(16).a(16).a(16).a(16)&g(16).a(1731 12)&g(8).a(11)&g(9).a(10)&g(10).a(9)&g(11).a(8)&g(12).a(7)&g(13).a(6)&g(14).a(5)&g(15).a(4)&g(16).a(3)&g(16).a(3)&g(16).a(6)&g(16)&g(1732 g(17).a(2)&g(18).a(1)+g(1).a(19)&g(2).a(18)&g(3).a(17)&g(4).a(16)&g(5).a(15)&g(6).a(14)&g(7).a(13)&g(8).a(16)&g(16).a(16).a(16)&g(16).a(733 734 735 (8).a(13)&g(9).a(12)&g(10).a(11)&g(11).a(10)&g(12).a(9)&g(13).a(8)&g(14).a(7)&g(15).a(6)&g(16).a(5)&g(16).a(6)&g(16)&736 7).a(4)&g(18).a(3)&g(19).a(2)&g(20).a(1)+g(1).a(21)&g(2).a(20)&g(3).a(19)&g(4).a(18)&g(5).a(17)&g(6).a(18)&g(18).a(18).a(18)&g(18).a(18)737 6) & g(7).a(15) & g(8).a(14) & g(9).a(13) & g(10).a(12) & g(11).a(11) & g(12).a(10) & g(13).a(9) & g(14).a(8) & g(15).a(7) & g(13).a(12) & g(13).a(12).a(12) & g(13).a(12).a(12).a(12).a(12).a(12).a(12).a(12).a(1738) & g(16).a(6) & g(17).a(5) & g(18).a(4) & g(19).a(3) & g(20).a(2) & g(21).a(1) + g(1).a(22) & g(2).a(21) & g(3).a(20) & g(21).a(21) & g(21).a(21).a(21) & g(21).a(21) & g(21) & g(21).a(21) & g(21) & g(21) & g(21) & g(21) & g(21) & g(21) &739 4).a(19)&g(5).a(18)&g(6).a(17)&g(7).a(16)&g(8).a(15)&g(9).a(14)&g(10).a(13)&g(11).a(12)&g(12).a(11)&g(11).a(12)&g(12).a(11)&g(11).a(12)&g(12).a(11)&g(11).a(12)&g(12).a(11)&g(11).a(12)&g(12).a(11)&g(12).a(12).a(12)&g(12).a(12)&g(12).a(12).a(12).a(12)&g(12).a(12).740 3).a(10)&g(14).a(9)&g(15).a(8)&g(16).a(7)&g(17).a(6)&g(18).a(5)&g(19).a(4)&g(20).a(3)&g(21).a(2)&g(22).a(10)&g(12).a(10).a(10)&g(12).a(10).a(10)&g(12).a(10).a741 $(1) + g(1) \cdot a(23) \& g(2) \cdot a(22) \& g(3) \cdot a(21) \& g(4) \cdot a(20) \& g(5) \cdot a(19) \& g(6) \cdot a(18) \& g(7) \cdot a(17) \& g(8) \cdot a(16) \& g(9) \cdot a(15) \& g(16) \&$ 742 g(10).a(14)&g(11).a(13)&g(12).a(12)&g(13).a(11)&g(14).a(10)&g(15).a(9)&g(16).a(8)&g(17).a(7)&g(18).a(6)743 744).a(19)&g(7).a(18)&g(8).a(17)&g(9).a(16)&g(10).a(15)&g(11).a(14)&g(12).a(13)&g(13).a(12)&g(14).a(11)&g(14).a(11)&g(14).a(12)&g(14).a(11)&g(14).a(11)&g(14).a(12)&g(14).a(12)&g(14).a(12)&g(14).a(12)&g(14).a(14)&g(14).a(12)&g(14).a(14).a(14)&g(14).a(14).a(14).a(14)&g(14).a(14).a(14).a(14)&g(14).a(14)&g(14).a(14)&g(14).a(14)&g(14).a(14)&g(14).a(14)&g(14).a(14)&g(14).a(14)745 746 (24)&g(3).a(23)&g(4).a(22)&g(5).a(21)&g(6).a(20)&g(7).a(19)&g(8).a(18)&g(9).a(17)&g(10).a(16)&g(11)&g(11)&g(11)&747 5) & g(12).a(14) & g(13).a(13) & g(14).a(12) & g(15).a(11) & g(16).a(10) & g(17).a(9) & g(18).a(8) & g(19).a(7) & g(20).a(11) & g(16).a(10) & g(17).a(9) & g(18).a(11) & g(16).a(11) &748 a(6) & g(21).a(5) & g(22).a(4) + g(1).a(26) & g(2).a(25) & g(3).a(24) & g(4).a(23) & g(5).a(22) & g(6).a(21) & g(7).a(20) & g(7).a(20749 &g(8).a(19)&g(9).a(18)&g(10).a(17)&g(11).a(16)&g(12).a(15)&g(13).a(14)&g(14).a(13)&g(15).a(12)&g(16).a(16).a(16)&g(16).a(16)750 (11)&g(17).a(10)&g(18).a(9)&g(19).a(8)&g(20).a(7)&g(21).a(6)&g(22).a(5)+g(1).a(27)&g(2).a(26)&g(3).a(25))751 &g(4).a(24)&g(5).a(23)&g(6).a(22)&g(7).a(21)&g(8).a(20)&g(9).a(19)&g(10).a(18)&g(11).a(17)&g(12).a(16).a(1752 &g(13).a(15)&g(14).a(14)&g(15).a(13)&g(16).a(12)&g(17).a(11)&g(18).a(10)&g(19).a(9)&g(20).a(8)&g(21).a(13)&g(16).a(12)&g(17).a(11)&g(18).a(10)&g(19).a(9)&g(20).a(8)&g(21).a(12)&g(18).a(12)&g(18).a(10)&g(18).a(10)&g(18).a(12).a(12)&g(18).a(12).a753 (7)&g(22).a(6)+g(1).a(28)&g(2).a(27)&g(3).a(26)&g(4).a(25)&g(5).a(24)&g(6).a(23)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(7).a(22)&g(8).a(21)&g(6).a(23)&g(7).a(22)&g(7).a(22)&g(8).a(21)&g(7).a(22)@g(7).a(22)@g(7).754 g(9).a(20)&g(10).a(19)&g(11).a(18)&g(12).a(17)&g(13).a(16)&g(14).a(15)&g(15).a(14)&g(16).a(13)&g(17).a(16)&g(17).a(16)&g(16).a(16)&g(16).a(16).a(16)&g(16).a(16)755 $12)\&g(18).a(11)\&g(19).a(10)\&g(20).a(9)\&g(21).a(8)\&g(22).a(7)\}$ 756

758	Part 3.EXAMPLE 1: Matrix description of one of the simplest heterogeneity model
759	The 5-state model with heterogeneity in survival only (Fig. 2 in the main text) is
760	described in Table S1. As all models considered in this study, it includes the possibility to
761	emigrate temporarily, and also to record information on the breeding status; otherwise it
762	reduces to Pledger et al.'s (2003) two–class finite mixture model { $\Phi(h_2)$, $p(t)$ } (see also
763	Pradel 2009). If the two survival-classes and the two "status confirmation events" are merged
764	together this model becomes the temporary emigration model of Fujiwara and Caswell
765	(2002).

767	TABLE S1

768 Matrix description of a multievent model accounting for survival heterogeneity using two

- classes, while allowing for temporary emigration and detailed observation structure. (a)
- Survival probabilities (S-matrix): φ_1 and φ_2 are the two survival probabilities (high and low).
- (b) Transition probabilities (Ψ -matrix): ψ and ψ ' are the emigration and return transition
- probabilities respectively. The product $\Phi=S \times \Psi$ constitutes the survival/transition matrix that

is common to multistate and multievent models. (c) Event probabilities (B-matrix): p and r

are respectively detection and breeding status assignment probabilities. There is no

heterogeneity in detection in this example model.

States S1 and S2 code for the two survival classes in the study site, while AE1 and AE2 code
for them in the "Alive Elsewhere" site. There were three possible observations following
initial release (0: not seen, 1: seen and breeding status confirmed; 2: seen but breeding status
not confirmed), which correspond to the three columns of the B–matrix.

(a) S		S1	S2	AE1	AE2	Dead
	S1	ϕ_1	0	0	0	1
	S2	0	ϕ_2	0	0	$1-\phi_2$
	AE1	0	0	ϕ_1	0	$1-\phi_1$
	AE2	0	0	0	φ ₂	1-ф2
	dead	0	0	0	0	1
(b) Ψ		S1	S2	AE1	AE2	Dead
	S1	1-ψ	0	ψ	0	0
	S2	0	1-ψ	0	Ψ	0
	AE1	Ψ'	0	1-ψ'	0	0
	AE2	0	Ψ'	0	1-ψ'	0
	dead	0	0	0	0	1
(c)						
$B=P\times R$		0	1	2		
	S1	1-р	$p \times r$	p× (1−r)		
	S2	1–p	$p \times r$	p× (1−r)		
	AE1	1	0	0		
	AE2	1	0	0		
	dead	1	0	0		

782

783 Part 4. EXAMPLE 2: Matrix description of the most complex model

The multievent model $S_H;D_H;E_H$ has three kinds of heterogeneity. As all models considered in this study, it includes the possibility to emigrate temporarily, and also to record information on the breeding status; otherwise it reduces to Pledger et al.'s (2003) two–class finite mixture model { $\Phi(h_2)$, $p(h_2+t)$ } (see also Pradel, 2008). If the eight heterogeneity classes and the two "status confirmation events" are merged together this model becomes the temporary emigration model of Fujiwara and Caswell (2002).

There are 11 states in this model which is the most detailed we considered. A bird breeding in LR can be in one of the 8 states denoted $S_iD_jE_k$, where *i*, *j*, *k* can be "low" or "high". An individual in state $S_{low}D_{high}E_{high}$ for example has low survival, high capture and high emigration probabilities. Alternatively, the bird can be "Alive elsewhere" in states AES_{low} and AES_{high}, or it can be dead, a state that is explicitly included in the model. The recorded events are '0' for "not seen", '1' for "seen as confirmed breeder", and '2' for "seen as unconfirmed breeder".

In addition to the matrix description we provide for this model more detail of the
practical implementation, in the form of the GEPAT/GEMACO instructions. These are the
interfaces of E-SURGE that are used to constrain multievent models (Choquet et al. 2009a).

801 TABLE S2

802 Survival probabilities (S–matrix) of multievent model accounting for survival,

803 detection and emigration heterogeneity using two classes, while allowing for temporary

804 emigration and detailed observation structure. φ_1 and φ_2 are the two survival probabilities.

805 States denominations are described above.

		State at	time <i>t</i>									
	To\from	$S_{low}D_{low}E_{low}$	$S_{low}D_{high}E_{low}$	$S_{low}D_{low}E_{high}$	$S_{low}D_{high}E_{high}$	$S_{high}D_{ow}E_{low}$	$\mathbf{S}_{high}\mathbf{D}_{high}\mathbf{E}_{low}$	$S_{high}D_{low}E_{high}$	$\mathbf{S}_{high} \mathbf{D}_{high} \mathbf{E}_{high}$	AESlow	AEShigh	dead
	$\mathbf{S}_{low}\mathbf{D}_{low}\mathbf{E}_{low}$	ϕ_1	0	0	0	0	0	0	0	0	0	1- φ ₁
	$S_{low} D_{high} E_{low}$	0	ϕ_1	0	0	0	0	0	0	0	0	1- φ ₁
	$S_{low} D_{low} E_{high}$	0	0	ϕ_1	0	0	0	0	0	0	0	1- φ ₁
	$\mathbf{S}_{low}\mathbf{D}_{high}\mathbf{E}_{high}$	0	0	0	ϕ_1	0	0	0	0	0	0	1- φ ₁
la	$\mathbf{S}_{high}\mathbf{D}_{low}\mathbf{E}_{low}$	0	0	0	0	ϕ_2	0	0	0	0	0	1- φ ₂
ers	$S_{high}D_{high}E_{low}$	0	0	0	0	0	ϕ_2	0	0	0	0	1- φ ₂
disp	$S_{high} D_{low} E_{high}$	0	0	0	0	0	0	ϕ_2	0	0	0	1- φ ₂
ore	$S_{high} D_{high} E_{high}$	0	0	0	0	0	0	0	ϕ_2	0	0	1 - φ ₂
bef	AES _{low}	0	0	0	0	0	0	0	0	ϕ_1	0	1- φ ₁
ate	AES _{high}	0	0	0	0	0	0	0	0	0	ϕ_2	1- φ ₂
\mathbf{S}	dead	0	0	0	0	0	0	0	0	0	0	1

806

807 The modelling of survival as in Table S2 is done through GEPAT and GEMACO as follow:

808 GEPAT instruction:

φ	-	-	-	-	-	-	-	-	-	*
_	(I)	_	_	_	_	_	_	_	-	*
	Ψ									*
-	-	φ	-	-	-	-	-	-	-	
-	-	-	Ø	_	_	_	_	-	-	*
			Ψ							*
-	-	-	-	φ	-	-	-	-	-	
-	-	-	_	_	Ø	_	_	-	-	*
					Ψ					*
-	-	-	-	-	-	φ	-	-	-	
-	-	-	_	_	_	_	Ø	-	-	*
							Ψ			*
-	-	-	-	-	-	-	-	φ	-	
-	-	-	-	-	-	-	-	-	Ø	*
									۲	*
-	-	-	-	-	-	-	-	-	-	

809

810 GEMACO instruction (for the TFC-effect):

811 f(1:4;9,5:8;10).a(1,2:24)+a(14_24)*x(1)+a(20:24)+others

 810
 11

 817
 0.090909091
 0.181818182
 0.272727273
 0.36363636364
 0.4545454545455
 0.54545454545

 818
 0.636363636
 0.727272727
 0.818181818
 0.909090909
 1

 819

820 TABLE S3

821 Dispersal probabilities (Ψ -matrix) of multievent model accounting for survival, 822 detection and emigration heterogeneity using two classes, while allowing for temporary 823 emigration and detailed observation structure. The product $\Phi=S \times \Psi$ constitutes the 824 survival/transition matrix that is common to multistate and multievent models. ψ_1 and ψ_2 are the two probabilities of transition from the study site to states "Alive Elsewhere", 825 826 corresponding to high and low emigration rates. After a temporary emigration, gulls could 827 completely change the location of their nest, thus change of detectability class. Similarly, after 828 an emigration event, gulls could be more site-faithful (if emigration aims at sparing energy for 829 subsequent breeding) or less site faithful (if the first emigration event is the symptom of a 830 decrease in health status). Therefore our model did not constraint the way individual behaved 831 after a temporary emigration: four different probabilities to return to the study site were 832 implemented. The probabilities of coming back to the study colony are four: $\psi_3, \psi_4, \psi_5, \psi_6$ 833 respectively the transitions, from the corresponding "Alive Elsewhere" states, to states 834 SlowDlowElow and ShighDlowElow, SlowDhighElow and ShighDhighElow, SlowDlowEhigh and ShighDlowEhigh, 835 $S_{low}D_{high}E_{high}$ and $S_{high}D_{high}E_{high}$. $\Sigma\psi$ stands for $\psi_3 + \psi_4 + \psi_5 + \psi_6$. States denominations are 836 described above.

837

		State be	fore dispe	rsal								
	To\from	$S_{low}D_{low}E_{low}$	$S_{low}D_{high}E_{low}$	$S_{low}D_{low}E_{high}$	$S_{low}D_{high}E_{high}$	$S_{high}D_{ow}E_{low}$	$\mathbf{S}_{high} \mathbf{D}_{high} \mathbf{E}_{low}$	$S_{high}D_{low}E_{high}$	$\mathbf{S}_{high}\mathbf{D}_{high}\mathbf{E}_{high}$	AESlow	AEShigh	dead
tat	SlowDlowElow	$1-\psi_1$	0	0	0	0	0	0	0	ψ_1	0	0
$\mathbf{\tilde{s}}$	$S_{low}D_{high}E_{low}$	0	1-ψ ₁	0	0	0	0	0	0	ψ_1	0	0

p. 43

$S_{low} D_{low} E_{high}$	0	0	1- ψ ₂	0	0	0	0	0	ψ_2	0	0
$S_{low} D_{high} E_{high}$	0	0	0	1-ψ ₂	0	0	0	0	ψ_2	0	0
$S_{high}D_{low}E_{low}$	0	0	0	0	1-ψ ₁	0	0	0	0	ψ_1	0
$S_{high}D_{high}E_{low}$	0	0	0	0	0	$1-\psi_1$	0	0	0	ψ_1	0
$S_{high}D_{low}E_{high}$	0	0	0	0	0	0	1-ψ2	0	0	ψ_2	0
$\mathbf{S}_{high}\mathbf{D}_{high}\mathbf{E}_{high}$	0	0	0	0	0	0	0	1-ψ ₂	0	ψ_2	0
AES _{low}	ψ_3	ψ_4	ψ_5	ψ_6	0	0	0	0	1-Σψ	0	0
AES _{high}	0	0	0	0	ψ_3	ψ_4	ψ_5	ψ_6	0	1-Σψ	0
dead	0	0	0	0	0	0	0	0	0	0	1

838

839 The modelling of dispersal as in Table S3 is done through GEPAT and GEMACO as follow:

840 GEPAT instruction:

*	0	0	0	0	0	0	0	ψ	0	0
0	*	0	0	0	0	0	0	ψ	0	0
0	0	*	0	0	0	0	0	ψ	0	0
0	0	0	*	0	0	0	0	ψ	0	0
0	0	0	0	*	0	0	0	0	ψ	0
0	0	0	0	0	*	0	0	0	ψ	0
0	0	0	0	0	0	*	0	0	ψ	0
0	0	0	0	0	0	0	*	0	ψ	0
ψ	ψ	ψ	ψ	0	0	0	0	*	0	0
0	0	0	0	ψ	ψ	ψ	ψ	0	*	0
0	0	0	0	0	0	0	0	0	0	*

841

842 GEMACO instruction:

843

f(1 3 5 7,2 4 6 8)+f(9 10).to

844

845 TABLE S4

Detection probabilities (P-matrix) and breeding status confirmation probabilities (Rmatrix) of multievent model accounting for survival, detection and emigration heterogeneity
using two classes, while allowing for temporary emigration and detailed observation
structure. Product P×R constitutes the matrix of event probabilities (B-matrix), which
represents the probabilities of recording the events conditional on the occupied state. The

851 "observation status" ["not seen", "seen 1" (seen with a high detection probability), "seen 2"

(seen with a low detection probability)] corresponds to transitory states. Then there were three
possible events (0: not seen, 1: seen and breeding status confirmed; 2: seen but breeding status
not confirmed), which correspond to the three columns of R. p_{low} and p_{high} are the two
detection probabilities; r_{low} and r_{high} are the corresponding probabilities of confirming

856 breeding status. States denominations are described above.

(a) P		Observat	tion status	5
		not seen	Seen1	Seen2
	$S_{low} D_{low} E_{low}$	1-plow	plow	0
	$S_{low} D_{high} E_{low}$	1-p _{high}	0	Phigh
	$S_{low} D_{low} E_{high}$	$1-p_{low}$	p_{low}	0
	$\mathbf{S}_{low}\mathbf{D}_{high}\mathbf{E}_{high}$	1-p _{high}	0	Phigh
	$S_{high}D_{low}E_{low}$	1-plow	p_{low}	0
<i>I</i> +	$\mathbf{S}_{high}\mathbf{D}_{high}\mathbf{E}_{low}$	1-p _{high}	0	Phigh
ne <i>t</i> -	$\mathbf{S}_{high} \mathbf{D}_{low} \mathbf{E}_{high}$	1-plow	plow	0
tin	$\mathbf{S}_{\mathrm{high}} \mathbf{D}_{\mathrm{high}} \mathbf{E}_{\mathrm{high}}$	$1-p_{high}$	0	p_{high}
at	AES _{low}	1	0	0
ate	AES _{high}	1	0	0
S	dead	1	0	0

(b) R	Event recorded				
		0	1	2	
it	not				
rva s	seen	1	0	0	
bse n atus	Seen1	0	r_{low}	$1-r_{low}$	
St 19. O	Seen2	0	r _{high}	1-r _{high}	

857

858 The modelling of event recording as in Table S4 is done through GEPAT and GEMACO as

859 follow:

860 GEPAT instruction for detection:

	р	-
*	-	β
*	β	-
*	-	β
*	β	-
*	-	β
*	β	-
*	-	β
*	-	-
*	-	-
*		
	-	-

*

* 0

861 GEPAT instruction for breeding status confirmation:

*	-
-	β
-	β

862

863 GEMACO instruction for detection (modelling time-dependence):

865 GEMACO instruction for breeding status confirmation:

866

864

from

867 868

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903 Appendix S2: Simulation study

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905	Be	ecause the performances of multievent CMR models have never been formally tested in the
906	pr	esence of several sources of heterogeneity, we carried out three simulation studies.
907	-	The first simulated situation was the absence of senescence and the presence of three
908		kinds of heterogeneity (survival, detection, emigration). It aimed at evaluating the
909		performance of our information-theoretic approach concerning type II errors (i.e. the
910		probability to falsely detect the presence of senescence).
911	-	The second simulated case was the presence of senescence and of the three kinds of
912		heterogeneity, but without the detailed information on detectability, i.e. there was only
913		two events possible ("seen" / "not seen"). It aimed at illustrating potential issues related to
914		the mixing of detection and emigration heterogeneity.
915	-	The third simulated case was the presence of senescence, three sources of heterogeneity,
916		and detailed data structure (i.e. the frequency of the observed events depended on the
917		detection probability; see "data simulation" below). There were three events possible
918		("seen 1", "seen 2", "not seen").

919 **Data simulation**

The simulation studies were based on 30 simulated datasets (except for case #2 where
we used 60 datasets). The time needed to perform each of these exercises exceeded 10 days
each with an Intel Pentium 4HT, 2.6GHz (3.25 x 800) processor with 512 Mb of system
memory.

Datasets were simulated as follows. At each of 20 capture sessions, 50 newly marked individuals were released in each of the eight classes of heterogeneity, forming an overall sample size of 8000 individuals. Between each session, individuals were allowed to move to

927 or from a site where detection was impossible. The eight classes had different values of
928 demographic parameters: probability of survival (at age 1 before senescence) was 0.8 or 0.5;
929 of detection 0.5 or 0.1; and of changing site 0.4 or 0.1.

When present in the simulated case, the detailed observation structure was simulated as
follows. In the high-detectability class, at each session 80% of the detected individuals
produced the event "seen 1" and 20% the event "seen 2". In the low-detectability class the
frequency of "seen1" was 20% and the frequency of "seen2" was 80%.

When present in the simulated case, senescence was simulated as a linear decrease in survival with age starting at age 1 and with a slope of -0.033 and -0.021 year⁻¹ in the high and low survival classes respectively (Fig. S1), i.e. survival probability was zero at age 25. We deliberately chose to simulate a linear effect (and not a logit-linear effect), so that, as is supposedly the case in real datasets, the logit-linear relationship between age and survival that was used in the CMR model was only approximating the underlying process.

940 Data analysis

941 Ten models were fitted on each simulated datasets: $\{S_{0+\bar{a}}; D_0; E_0\}, \{S_{0+a}; D_0; D$ 942 $\{S_{0+\bar{a}}; D_{H}; E_{H}\}, \{S_{0+a}; D_{H}; E_{H}\}, \{S_{H+\bar{a}}; D_{0}; E_{H}\}, \{S_{H+a}; D_{0}; E_{H}\}, \{S_{H+\bar{a}}; D_{H}; E_{0}\}, \{S_{H+a}; D_{H}; E_{0}\}, \{S_{H}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}\}, \{S_{H}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}\}, \{S_{H}; E_{0}; E_{0}\}, \{S_{H}; E_{0}; E_{0$ 943 $\{S_{H+\bar{a}}; D_{H}; E_{H}\}$ and $\{S_{H+a}; D_{H}; E_{H}\}$. See main text for the meaning of the symbols. For each dataset-model, we computed the AIC, AIC-weights, and parameter estimates, and for each 944 945 dataset we computed the importance value of the four considered effects (age-effect on 946 survival, heterogeneity in survival, detection and emigration probabilities; see method in main 947 text). To spare computer time we did not estimate the rank of the models and therefore did not 948 formally detect identifiability problems if they occurred (Rouan et al. 2009; Choquet et al. 949 2009a), nor did we compute standard errors on the estimates.

950	RESULTS
150	NEDULID

951 CASE #1: ABSENCE OF SENESCENCE, DETAILED DATA

952 - Model selection

953 The three kinds of heterogeneity were unambiguously selected. Their importance
954 values were 1. Among the 30 datasets, and using the 2-point AIC threshold, model

955 ${S_{H+a};D_H;E_H}$ was selected 18 times and model ${S_{H+\bar{a}};D_H;E_H}$ (i.e. the model used to simulate

the data) 16 times. Thus, despite its absence, the age-effect on survival was selected in more

957 than half the cases.

958 - Slope of the age-effect where it should have been absent

We computed the average estimated slope of the age-effect (on a logit scale) over the 30 models { S_{H+a} ; D_{H} ; E_{H} }. In the low-survival class, the slope estimate was always very positive (average ± SD over the 30 datasets: +0.26 ± 0.05), i.e. not compatible with senescence. Why the models included this strong increase from a low survival at age 1 to a high survival at old age in the low-survival class is not known, but supposedly stems from the quick decrease with age in sample size of low-survival individuals (see discussion).

In the high-survival class, the estimated slope was on average positive and closer to zero (average \pm SD over the 30 datasets: $+0.042 \pm 0.059$). Type II errors for senescence (i.e. negative slopes) occurred in 9 out of 30 cases. Over these 9 cases, the slope was still on average close to zero (-0.027 ± 0.022 on a logit scale, compared to the value obtained in the gull application: -0.16). In short, even if the age effect was selected in more than half of the datasets, the estimated slope in the high-survival class was small and most of the time positive and thus did not provide strong evidence for senescence.

973 CASE #2: PRESENCE OF SENESCENCE, NON-DETAILED DATA

974 - Model selection

975 Among the 60 datasets, and using the 2-point AIC threshold, model $\{S_{H+a}; D_0; E_H\}$ was 976 selected 50 times, model $\{S_{H+a}; D_H; E_H\}$ (i.e. the model used to simulate the data) 20 times 977 only, model $\{S_{H+a}; D_H; E_0\}$ 11 times, and model $\{S_{0+a}; D_H; E_H\}$ once. Thus, the age-effect and 978 the survival heterogeneity were generally selected. The two other kinds of heterogeneity 979 proved harder to detect. Importance values of the considered effects were high (Table S5), 980 with the only exception of heterogeneity in detection probability. This issue is discussed 981 under "potential identifiability issues". 982 When neglecting heterogeneity in survival, in 45 out of 60 cases the age-effect was 983 discarded (by AIC); this confirmed the strong bias due to neglecting survival heterogeneity. 984 When neglecting heterogeneity in detection or emigration the age-effect was always selected 985 except for 3 cases. Therefore, under the simulated scenario, these sources of heterogeneity 986 had a reduced impact on the detection of survival senescence. 987 Slope of senescence -988 In the high-survival class the estimated slope of -0.11 ± 0.02 on a logit scale (average \pm SD over the 60 datasets) translated into a -0.023 year⁻¹ (expected value: -0.033 year⁻¹). 989 990 The slope was of slightly lower magnitude in the model without emigration 991 heterogeneity than in the model with it (it was the case in 49 cases out of 60; average slope -992 0.09 ± 0.02 instead of -0.11 ± 0.02). Therefore, the impact of emigration heterogeneity on the 993 estimation of senescence received some support. 994

995 CASE #3: PRESENCE OF SENESCENCE, DETAILED DATA (3 EVENTS)

996 - Model selection

Among the 30 datasets, and using the 2-point AIC threshold, model $\{S_{H+a};D_H;E_H\}$ (i.e. the model used to simulate the data) was selected 26 times, model $\{S_{H+a};D_H;E_0\}$ 11 times, model $\{S_{0+a};D_H;E_H\}$ twice, and model $\{S_{H+\bar{a}};D_H;E_H\}$ three times. The age-effect, the survival heterogeneity, and the detection heterogeneity (contrary to Case #2) were unambiguously selected when relying on importance values (Table S5). Emigration heterogeneity was slightly less frequently detected. The three preferred models often ended up very close to one another.

1004 - Slope of senescence

In the high-survival class the estimated slope of -0.16 ± 0.02 (average \pm SD over the 30 datasets) on a logit scale translated into -0.0329 year⁻¹ on a linear scale (expected value: -0.033 year⁻¹).

1008 The slope was not of lower magnitude in the model without emigration heterogeneity 1009 than in the model with it (all cases), and discarding emigration heterogeneity did not prevent 1010 to detect senescence (all cases). Therefore, the impact of emigration heterogeneity on 1011 senescence was not supported in Case #3.

1012 **DISCUSSION**

1013 - Type-II errors

In Case #1 the selection of an age-effect when there was none in the data was quite frequent. However, in most cases the estimated slope of the age-effect in the high-survival class was small and positive; if we had computed confidence intervals (not performed due to computer time constraints), we believe these slopes would moreover have appeared nonsignificantly different from zero. The risk of type-II errors for senescence *per se* therefore appeared low. Further investigation concerning the surprising find that the low-survival class was impacted by a strong increase in estimated survival probability is required; for low-

survival individuals the interval between the sessions might have been too short to study ageeffects on survival.

1023 - Potential identifiability issues

1024 In Case #2, emigration and detection heterogeneity proved difficult to detect. 1025 Moreover when the importance value of emigration heterogeneity was low, it tended to be 1026 negatively correlated to the importance value of detection heterogeneity (Fig. S2). 1027 Identifiability problems might thus have occurred in some of the simulated cases, between 1028 heterogeneity in detection and in emigration. In other words, the model might have 1029 difficulties separating individuals not seen because emigrated from those not seen because not 1030 detected, hence the large SD on the corresponding importance values in Table S5. 1031 Case #3 however illustrated how the use of detailed observation data (three events 1032 instead of two, the frequency of each event depending on detectability) made the separation 1033 between detection and emigration processes possible. We thereby suggest that in the study we 1034 present in the main text, our use of the information about breeding status confirmation did 1035 overcome the issue of parameter identifiability raised by Case #2. Furthermore the tool 1036 implemented in E-SURGE did not detect any problem of parameter redundancy in the gull 1037 study (see main text).

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- 1042 Table S5: Importance value (IV; see method in main text) of the four considered effects in
- 1043 three simulation studies. See "data simulation" for the description of the considered cases.
- 1044 Mean and SD were computed on 30 (Case #1 and 3) or 60 (Case #2) simulated datasets.

	CASE #1		CASE #2		CASE #3	
Effect considered	Mean	SD	Mean	SD	Mean	SD
age-effect on survival	0.536	0.410	0.987	0.081	0.910	0.137
heterogeneity in survival	1.000	0.000	0.987	0.083	0.932	0.088
heterogeneity in emigration	1.000	0.000	0.874	0.224	0.759	0.228
heterogeneity in detection	1.000	0.000	0.335	0.307	1.000	0.000

1045

- 1047 Figure S1: Simulated variation in survival rate with age in the low- (starting at 0.5) and high-
- 1048 (starting at 0.8) survival classes.



1049

Figure S2: Importance values (IV; see methods in main text) of detection and emigration
heterogeneity computed from the 60 datasets in Case #2 where the detailed information on
detectability was not used.



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