

Modelling partitions using MULTIFAN-CL

- space, tagged populations, species, stocks, and gender
- coding implementation and recommendations

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Outline

- Introduction to MULTIFAN-CL
- Partitioning:
 - Space
 - Tagging
 - Species/Stocks/Sexes
- Software development and testing
- Improvements possible and development recommendations

1. Introduction to MULTIFAN-CL

What is MULTIFAN-CL?

- An integrated age-structured, length-based population model
 - **Integrated** - integrates the fit over multiple data types
 - **Age-structured** - core population state is dimensioned by age
 - **Length-based** because it is conditioned on:
 - size composition
 - tag recaptures at length

Particularly useful for tropical species for which **age-specific data is generally unavailable**

Brief history

- First **MULTIFAN** – estimated growth from cohort LF
- Placed into an **age-structured model** that fitted to catch-at-length data, **SPARCLE** (South Pacific Albacore Research Catch-at-Length Estimators) in 1993
- **MULTIFAN-CL** was introduced in CJFAS in 1998; followed by the YFT assessment in 2001; simulation tested in 2005
- Used in WCPO stock assessments for nearly 20 years

Fournier, D.A., Hampton, J., and Sibert, J.R. 1998. MULTIFAN-CL: a length-based, age-structured model for fisheries stock assessment, with application to South Pacific albacore, *Thunnus alalunga*. *Can. J. Fish. Aquat. Sci.*, 55:2105-2116.

Hampton, J., and D.A. Fournier. 2001. A spatially disaggregated, length-based, age-structured population model of yellowfin tuna (*Thunnus albacares*) in the western and central Pacific Ocean. *Mar. Fresh. Res.*, 52:937-963.

Labelle, M. 2005. Testing the MULTIFAN-CL assessment model using simulated tuna fisheries data. Fisheries Research 03/2005; DOI: 10.1016/j.fishres.2004.08.035

Team

- Primary developer – Dave Fournier
- Development support and testing – Nick Davies
- Direction – John Hampton and Graham Pilling
- Software support (Viewer, Repository) – Fabrice Bouyé

License: Oceanic Fisheries Programme, Pacific Community, (SPC) and Otter Research Ltd

Overview of the code project

- C++
- 250 source files
- Dependent libraries:
 - ADMB – data structures and auto-diff; in-house version
 - OpenBLAS – matrix routines
 - QD – precision
 - PVM3 – multi-threading
- Generic – using input flags (5 types) act as “switches” to control:
 - Program operation, processes, likelihoods and parameterisations
 - Fitting procedure
 - Simulation projections
 - Reporting
- Website: www.multifan-cl.org – for binaries and documentation

2. Space partition

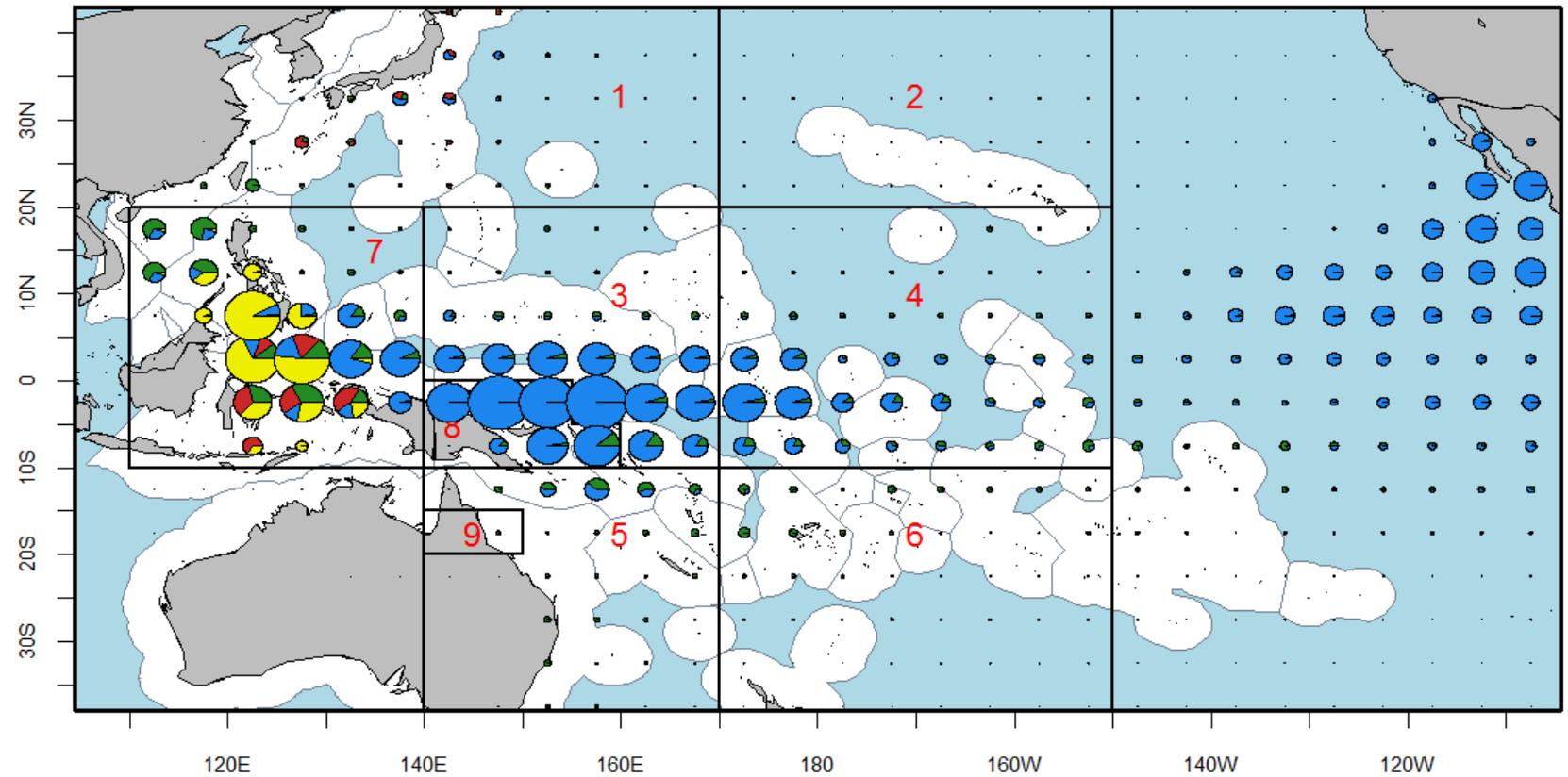
Rationale:

- to explicitly describe spatial processes that lead to heterogeneity within the fish stock
- to account for heterogeneity in fleet structure or management measures

In summary - to explicitly describe the variable effects of fishing mortality on the stock by area

Spatial complexity in WCPO

- Heterogeneity:
- fisheries
 - biology



Space partition

- Region is the basis dimension of the population data structure

$N(1, n_{\text{regions}}, 1, n_{\text{yrs}}, 1, n_{\text{age}})$

- Region: a subset within the stock unit in which the sub-population within a time period is **discrete** from other subsets
- Movement among regions is possible.

Movement parameterisation

- Temporal:
 - Flexibility for number of movements per year (e.g. each quarter)
 - Flexibility for grouping (shared) movements for particular time periods, e.g. 1 2 2 1 rather than 1 2 3 4
- Spatial:
 - coefficients estimated are region boundary-specific, so flexibility for:
 - number of regions
 - adjacent regions

- Flexibility in respect of the vectors of movement coefficients
in respect of: spatial structure, temporal assumptions

Region structure

Incidence matrix

	2	3	4	5
1	0	0	1	1
2		0	1	1
3			1	1
4				0

nvar = 12 coefficients; m_{ij}

i j

1 4

1 5

2 4

2 5

3 4

3 5

4 1

4 2

4 3

5 1

5 2

5 3

Movement processes cont.

- movement occurs at start of each t
- region-specific coefficients v_a^{rs} from region r to region s
- abundance after movement is

$$N_{atr} = N'_{atr} - \left(\sum_{s \neq r} v_a^{rs} \right) N_{atr} + \sum_{s \neq r} v_a^{sr} N_{ats}$$

N'_{atr} and N_{atr} are pre- and post-movement

Movement processes cont.

- Fully implicit solution \rightarrow movement can occur to all regions (including non-adjacent) in a single time step
- guarantees numerical stability

$$\mathbf{N}_{at} = \mathbf{B}_a^{-1} \cdot \mathbf{N}'_{at};$$

$$\mathbf{B}_a = \begin{bmatrix} 1+v_a^{12}+v_a^{13}+v_a^{14} & -v_a^{21} & -v_a^{31} & -v_a^{41} & 0 & 0 & 0 \\ -v_a^{12} & 1+v_a^{21}+v_a^{25} & 0 & 0 & -v_a^{52} & 0 & 0 \\ -v_a^{13} & 0 & 1+v_a^{31}+v_a^{34} & -v_a^{43} & 0 & 0 & 0 \\ -v_a^{14} & 0 & -v_a^{34} & 1+v_a^{41}+v_a^{43}+v_a^{45}+v_a^{46} & -v_a^{54} & -v_a^{64} & 0 \\ 0 & -v_a^{25} & 0 & -v_a^{45} & 1+v_a^{52}+v_a^{54}+v_a^{57} & 0 & -v_a^{75} \\ 0 & 0 & 0 & -v_a^{46} & 0 & 1+v_a^{64}+v_a^{67} & -v_a^{76} \\ 0 & 0 & 0 & 0 & -v_a^{57} & -v_a^{67} & 1+v_a^{75}+v_a^{76} \end{bmatrix}$$

Movement processes cont.

- Options for age dependency of the movement coefficients:

$$v_a^{rs} = \phi_0^{rs} \exp(\phi_1^{rs}(\kappa_a) \phi_2^{rs})$$

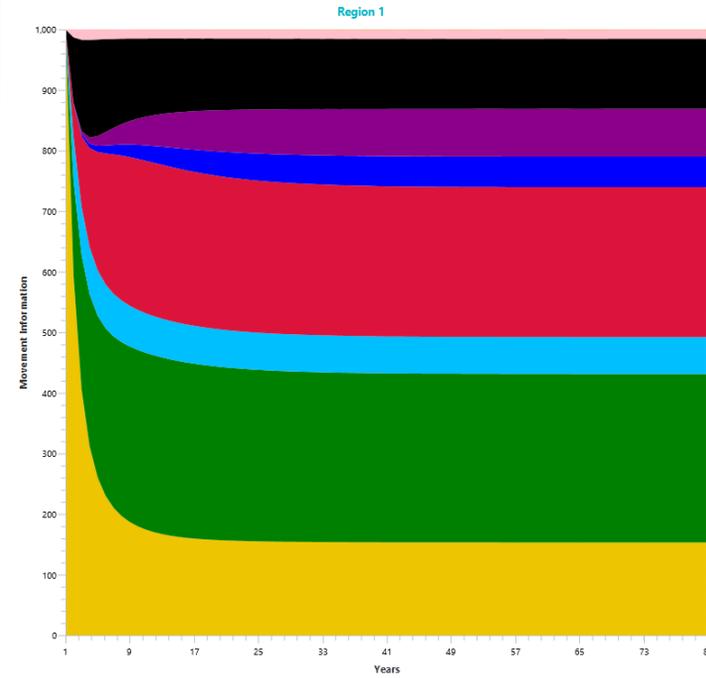
- linear-dependence ϕ_1^{rs}
- non-linear-dependence ϕ_2^{rs}

Example: **Bigeye tuna** –
selected regions only

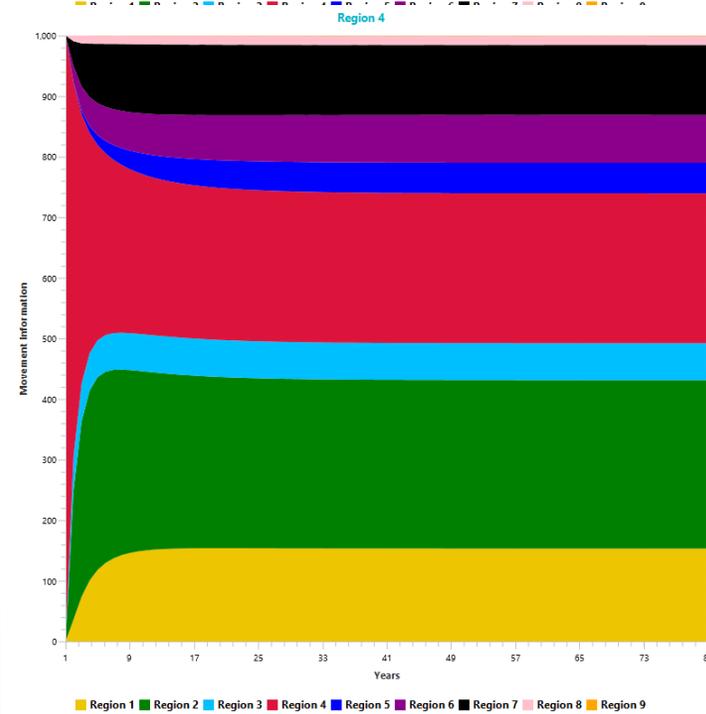
nregions = 9

n_coffs = 26

4 movement time periods



Region 1



Region 4

3. Tag partition

Tagged population model

- Each release event represents a “parallel” **tagged** population

tagnum_fish(1,**tag_events**,1,nregions,1,nperiods, 1,nage)

- shares most of the dynamic processes with the model (**un-tagged**) population
- **Identical movement and growth processes**
- The exception process is recruitment: where for the tagged population a “**cohort**” is a release event comprising a “recruitment” in numbers at length

Tagged population model

- MULTIFAN-CL is age-structured. Tag releases are **length-specific** – transformed to be **age-specific** via the estimated growth function
- A **mixing period** is specified for assumed random mixing of tagged population
- Grouping of recaptures: specified fisheries for which recaptures can be aggregated

Tag population dynamics – post-release

- Mixing phase of specified time periods
– not included in likelihood
- Mixing phase fishing mortality = corrected tag returns during period

$$f_{n_3}(R_{ctf}^{\text{Obs}}, X_{tf}) ; \quad t_c^{\text{rel}} \leq t < t_c^{\text{rel}} + n^{\text{mix}}$$

- Fishing mortality on tag cohort (post-mix)

$$F_{a(c,t),t,f} ; \quad t \geq t_c^{\text{rel}} + n^{\text{mix}}$$

Tag population dynamics - release

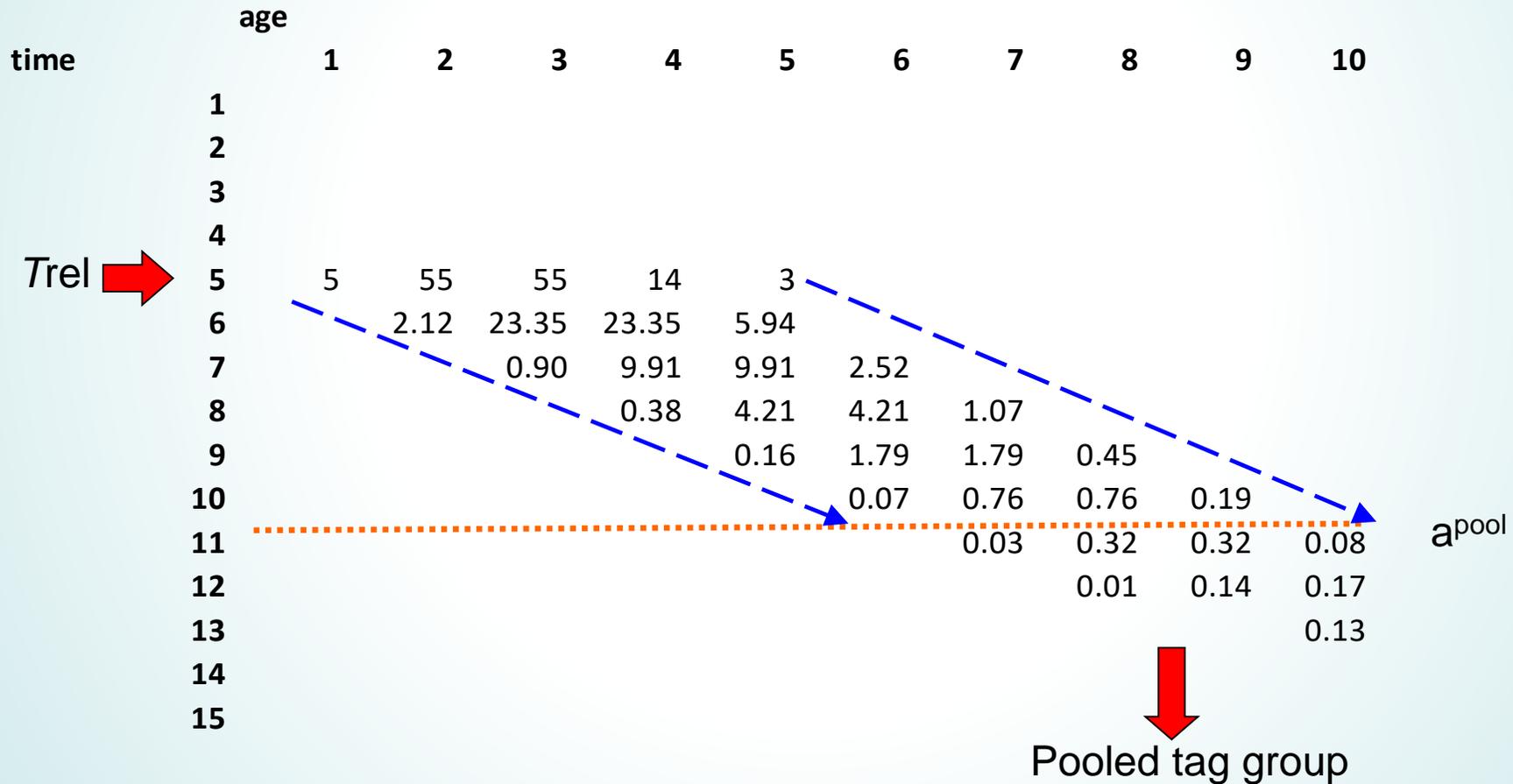
- Tags released are assigned to a ***tag cohort*** (c) – being a tag release **group**
- **Pooled group** – aggregate cohorts (c^*) from tag groups in a single group when attain a^{pool} . Age structure is maintained

Tag cohorts - releases

Tag group X

$$N_c^{\text{rel}} \quad N_{c,t-1,r}^{\text{T}} e^{-Z_{c,t-1,r}^{\text{T}}} \quad Z_{ctr}^{\text{T}} = \sum_{f \in f_r} F_{ctf}^{\text{T}} + M_{a(c,t)}$$

Region 1



Predicted tag recaptures

- Fishery specific reporting rate X_{tf}

Predicted recoveries by tag cohort (c), age (a), time (t), and fishery (f). From each tag group and the pooled tag group.

$$R_{ctf}^{\text{Tpred}} = \frac{F_{ctf}^{\text{T}} X_{tf}}{Z_{ctr}^{\text{T}}} \left[1 - e^{-Z_{ctr}^{\text{T}}} \right] N_{ctr}^{\text{T}} ; t \geq t_c^{\text{rel}} + n^{\text{mix}}$$

Recapture grouping

- Option for aggregating predicted recoveries by fishery groupings (g) – aggregated tag returns, e.g. PS fishery.

Observed tag recaptures

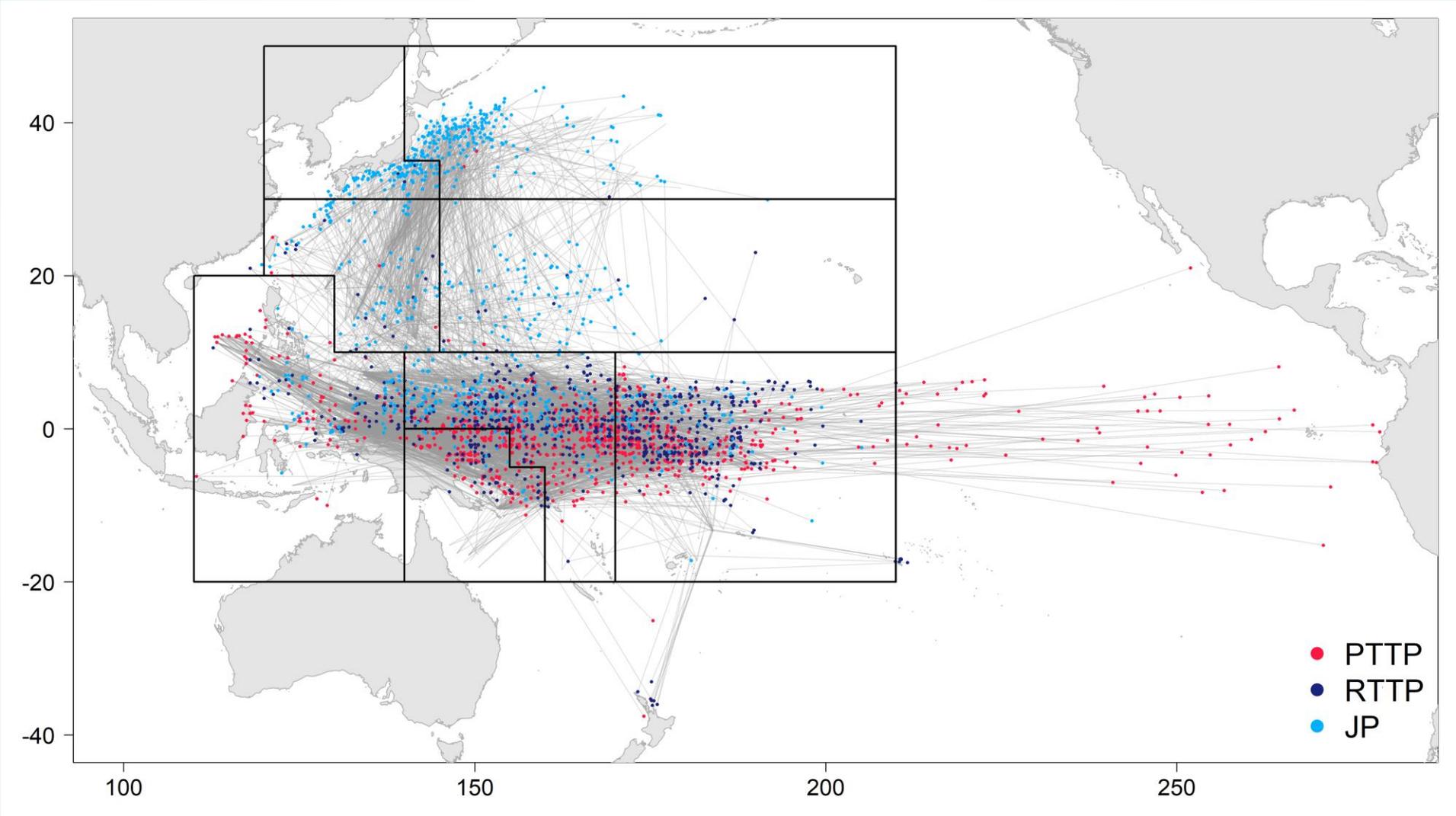
- Observed details: release group, length (at release), recapture period, fishery at recovery.
- Release cohort's ages at recapture is calculated using: length at release, and time at liberty.
- Assignment to **regions of release and recapture** based on tag group and fishery of recapture.

Example: WCPO skipjack tuna 2019

- Tagging data input
- Fitted recaptures
- Movement estimates

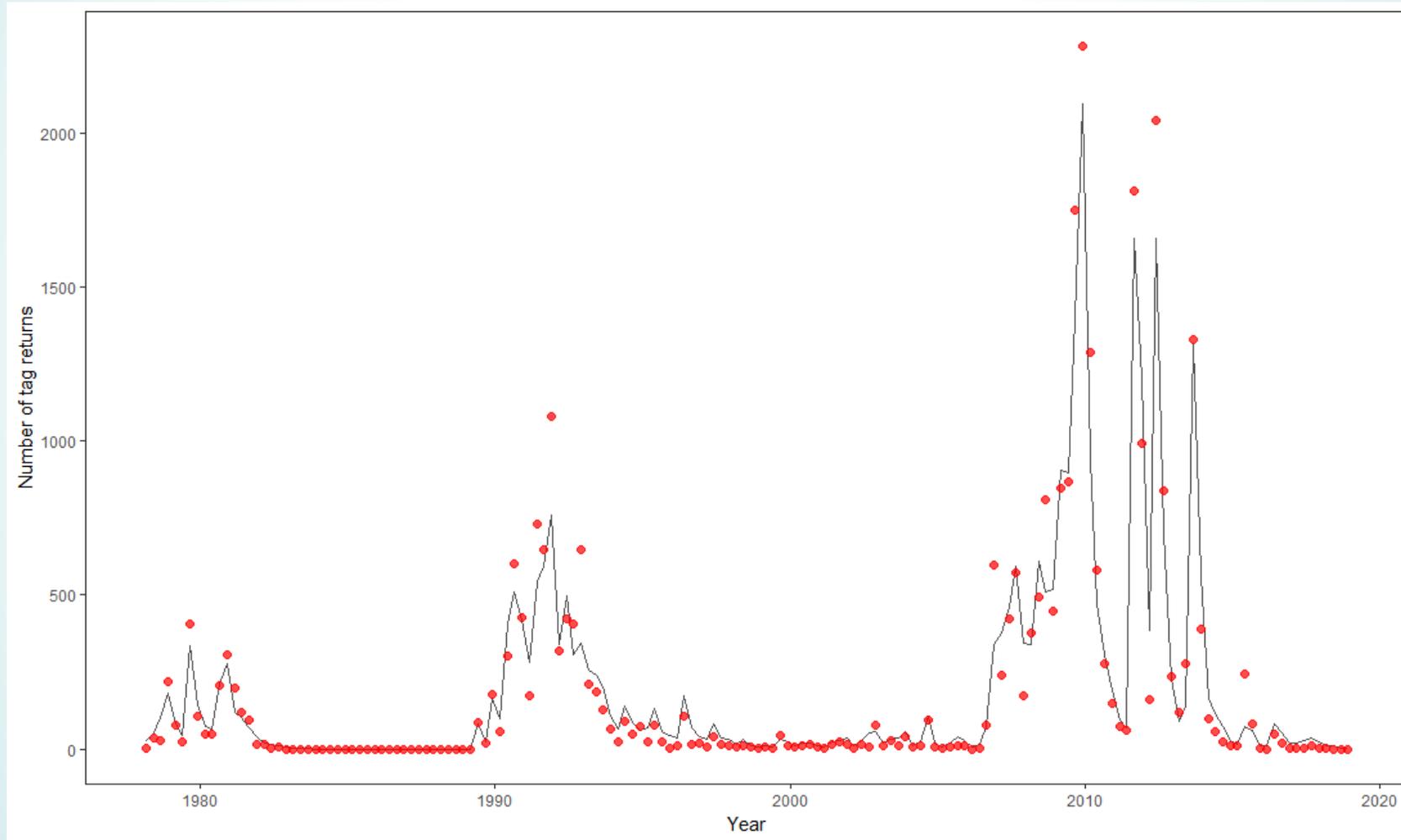
Vincent et al. 2019. WCPFC-SC15-2019/SA-WP-05-Rev2

Tag movements - SKJ



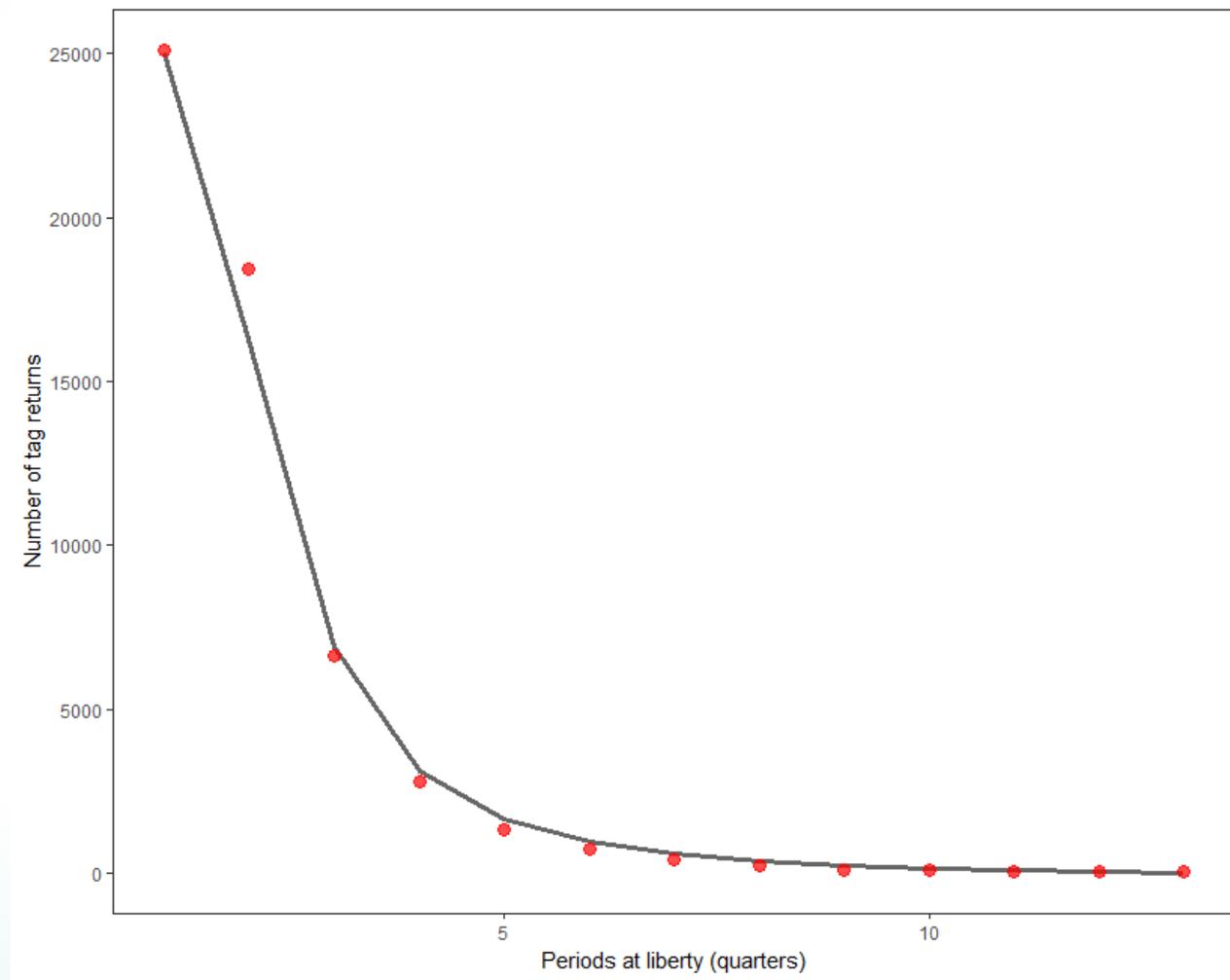
269 release groups 329,811 releases 56,092 recaptures

Fits to the tagging data - SKJ

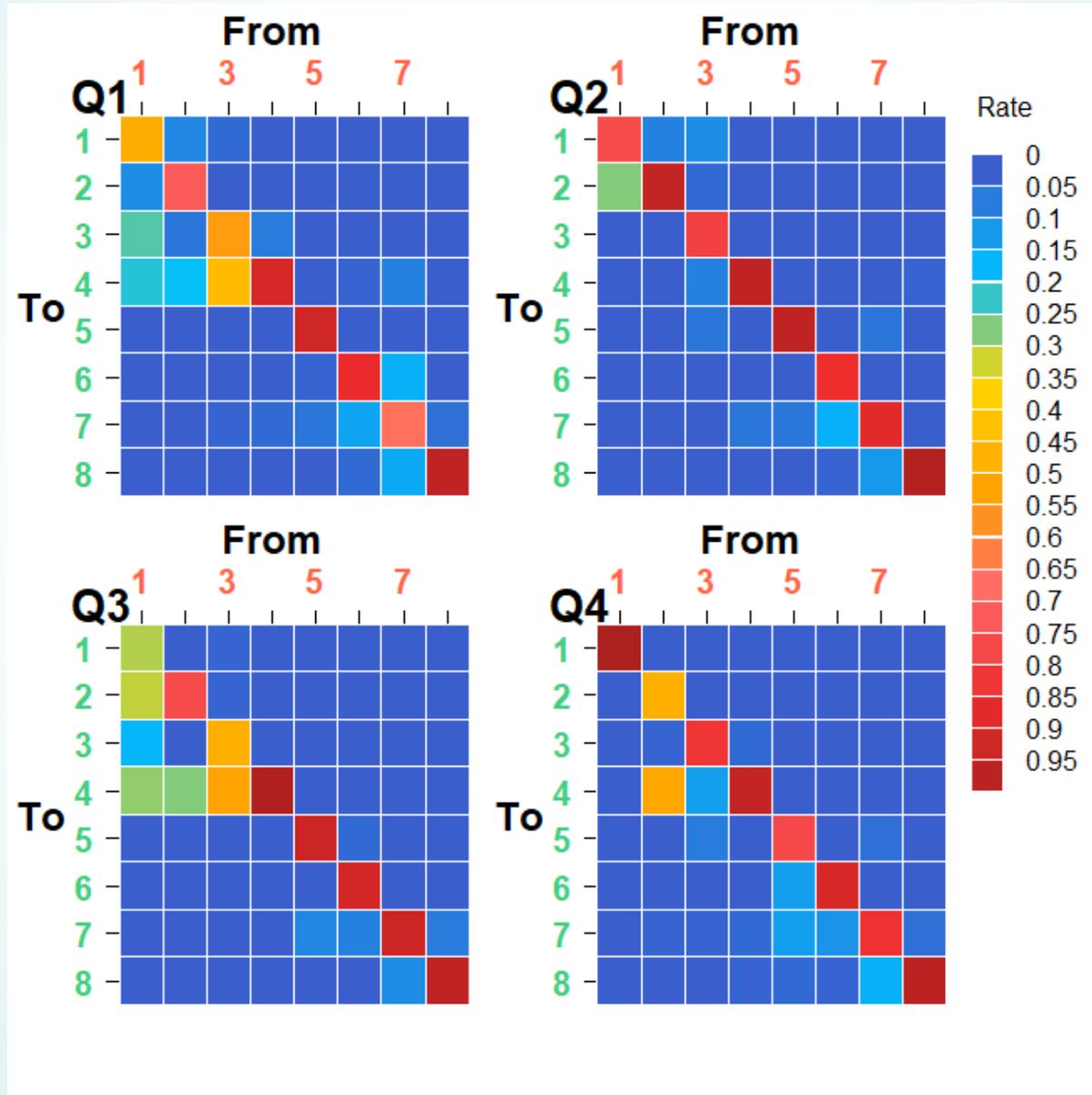


Fits to the tagging data - SKJ

Fit to
observed tag
recaptures in
respect of
time at liberty



Movement estimates - SKJ



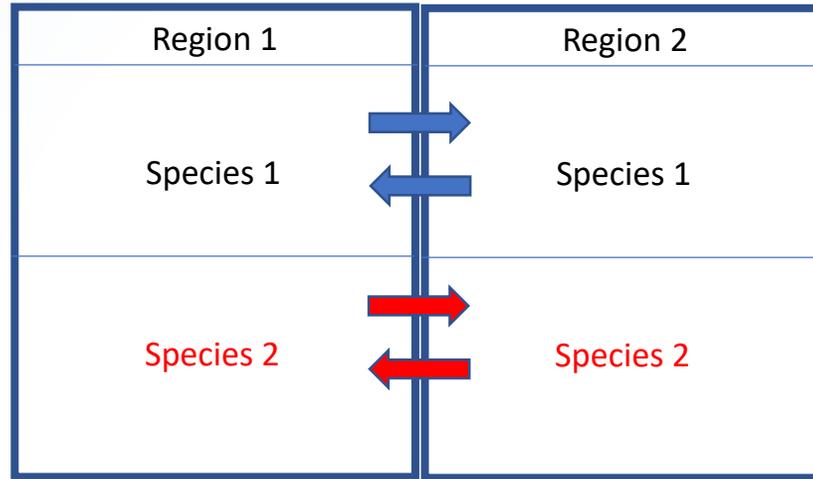
4. Partitions for: species, stocks, and gender

- A substantial development – so why?
- Rationale:
 - Sharing of parameters among species/stock/sex
 - reduces the number of parameters among assessments
 - shared catchability for mixed-species fisheries
 - Better describe stock-, sex-specific biological processes
 - Capability to fit to data aggregated among species/stocks

Adding the species partition

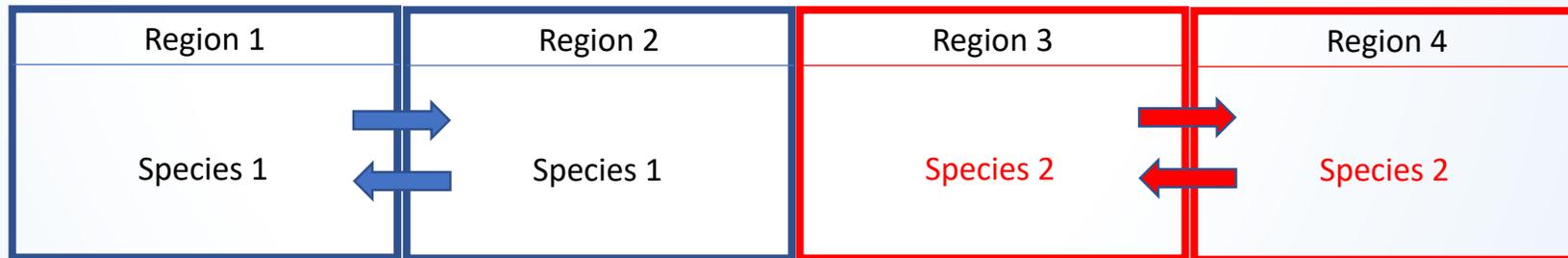
Region adaptation for multi-species mode in MULTIFAN-CL

Reality model



- Specific recruitment
- Specific growth
- Specific movement

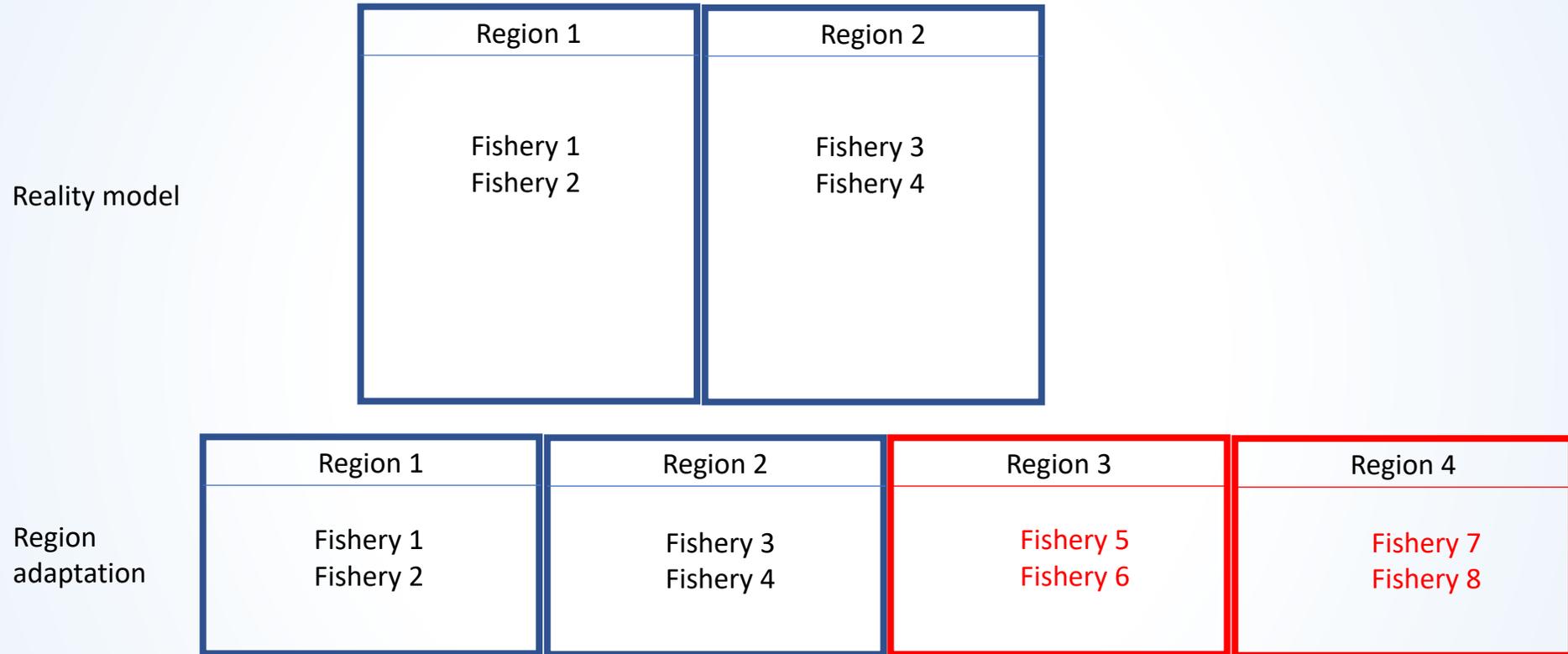
Region adaptation



- Specific recruitment
- Specific growth
- Specific movement

Adding the species partition

Regional fisheries adaptation for multi-species mode in MULTIFAN-CL



- Fisheries mirrored from regions 1 and 2 into regions 3 and 4
- Data is aggregated or dis-aggregated
- Data mirrored for regions 3 and 4

Code structure for the region adaptation

- A multi-species **class** (`pmsd`) was created to contain the species > 1 members for parameters, pointers, etc.
- Operations were then performed if `pmsd` is allocated

```
if (pmsd && pmsd->num_species>1)
{
  int ns=pmsd->num_species;
  for (int is=2;is<=ns;is++)
  {
    if (parest_flags(400)==0)
    {
      set_value(pmsd->recr(is) (max(2,first_unfixed_year),
        last_real_year),x,ii,-20.,20,pen,
        100,year_flags(1),-10.0);
    }
    else
    ...
  }
}
```

Code structure for the region adaptation

- Region-specific operations performed in respect of the mirrored regions for each species

```
for (int is=1;is<=fsh.pmsd->num_species;is++)
{
    int rmin=fsh.pmsd->region_bounds(is,1);
    int rmax=fsh.pmsd->region_bounds(is,2);
    dmatrix tmp(1,fsh.nyears,1,fsh.nage);
    tmp.initialize();
    for (int ir=rmin;ir<=rmax;ir++)
    {
        tmp+=value(fsh.F_by_age_by_year_by_region(ir));
    }
    ...
}
```

Fisheries and research data – dis-aggregated/aggregated

Fishery observations of catch and size compositions (LF and WF)

- any combination of each data type may be either aggregated or disaggregated among species in any specified fishing incident **using input flags**
- If aggregated:
 - Scaling of the species-specific predicted proportions at size for each fishing incident by the species ratio in the predicted catches for the incident
 - predictions are aggregated in the likelihood

Fisheries and research data – dis-aggregated/aggregated

Tag partition – readily accommodated multi-species – data structures are region-specific

Tagging data:

- any release event may be disaggregated or aggregated
- **using species flags** in the input tag data header record
- Disaggregated events assigned to regions_{species}
- Aggregated observations:
 - replicated for species > 1
 - initial release tagged population is apportioned over species according to the predicted region-specific ratios
 - the predicted recaptures for each species in the group are aggregated before fitting to the observed aggregated tag recaptures

Method is generic: species / stocks / sexes

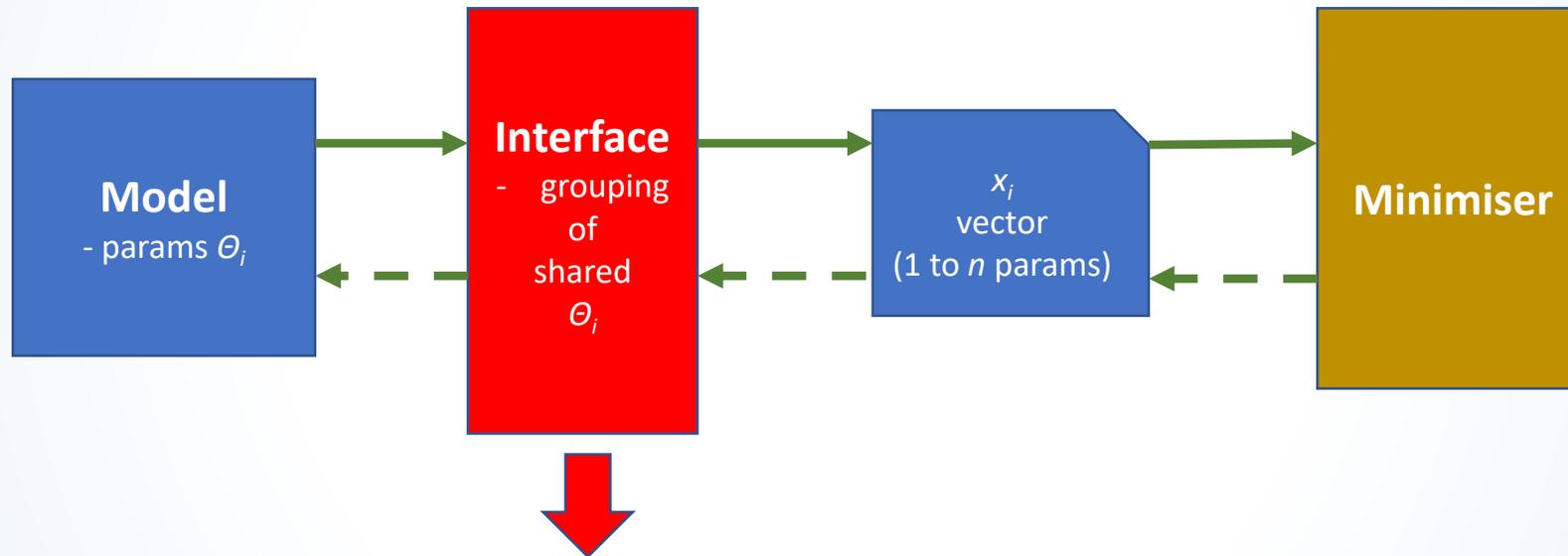
- Region adaption facilitates partitioning by species
- Mirrored regions may act as generic “structures” for partitions for all of: **species, stocks, or sexes**
- Stocks and sexes can be treated as ***special cases*** of species – where some biological and fishery processes are shared
- Differences in the processes for partitioning by species, stocks, or sexes are managed via alternative parameterizations for each, achieved by sharing or not ...

Parameterisation differences – species/stock/sex

Configuration	Species	Stock	Sex
Selectivity at length	specific	shared	shared
Catchability – average and deviates	specific	shared	shared
Recruitment region of origin	all or specific	specific	all or specific
Recruitment + deviates	specific	specific	shared
BH-SRR	specific	specific	female only

**Other biological parameters may be specific in all cases:
natural mortality, growth, maturity, etc.**

Parameter management for minimisation



Interface - routines to perform various groupings for parameter vectors or matrices

Interface - method for parameter sharing

Groups	Fisheries	Mirrored fisheries (offset = number of fisheries)
1	$\{i_1, i_2 \dots , i_k\}$; $\{(i_1+\text{offset}), \dots , (i_k+\text{offset})\}$;
2	$\{j_1, j_2 \dots , j_l\}$; $\{(j_1+\text{offset}), \dots , (j_l+\text{offset})\}$;
.	.	.
.	.	.
.	.	.
<i>n</i>	$\{m_1, m_2, \dots , m_p\}$; $\{(m_1+\text{offset}), \dots , (m_p+\text{offset})\}$;
		
	Species 1	Species 2

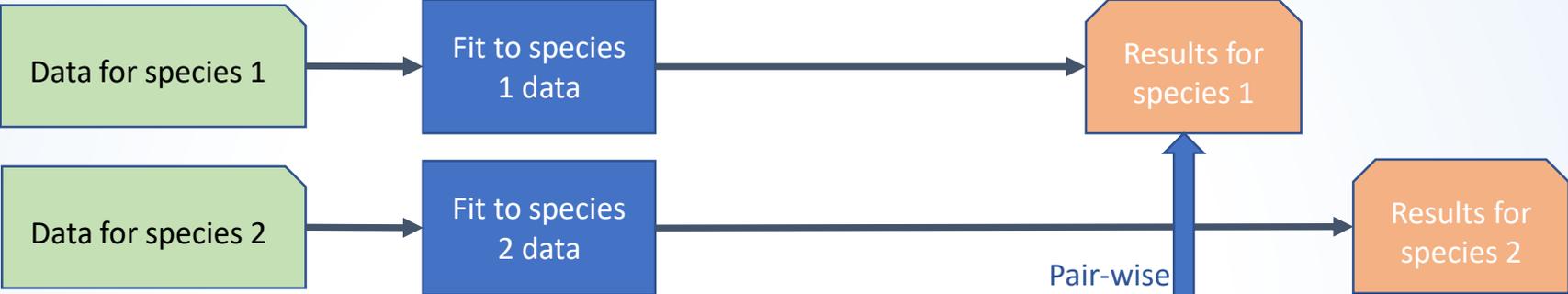
... *n* species

Developing and testing the multi-species code

- A substantial development requiring rigorous testing so as not to break the “single species” code
- Generated test model data sets of reduced size (BET/YFT), in a new input format to integrate multi-species data
- A testing framework was created:
 - Deterministic evaluations using input parameters in multi-species format (but generated from the single-species solutions)
 - generated identical model quantities to the SSM
 - Fitted multi-species models compared to the single-species solutions
- Routine benchmark tests of single species data using code versions before and after the development.

Flow diagram – multi-species model testing

Single species approach



Multi-species approach

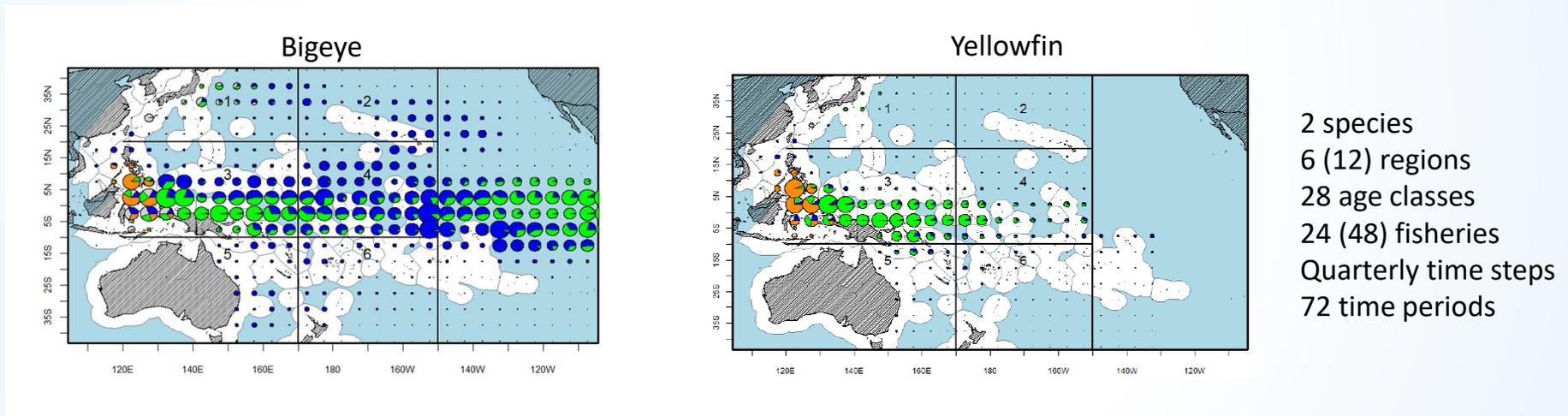


Pair-wise species 1

Pair-wise species 2

Working example

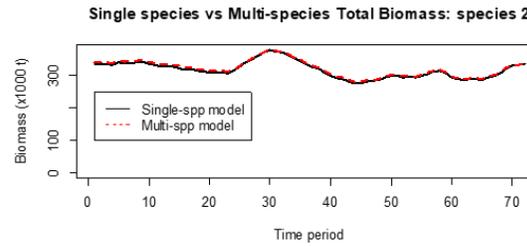
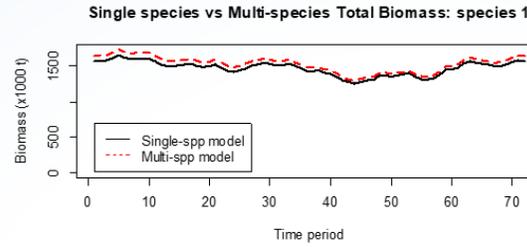
- Cut-down data sets for bigeye and yellowfin for the 6 region model, a reduced model time period (1990-2009)



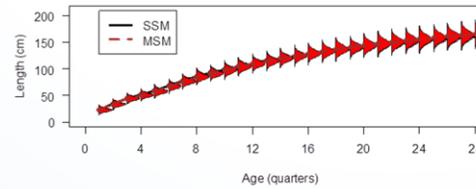
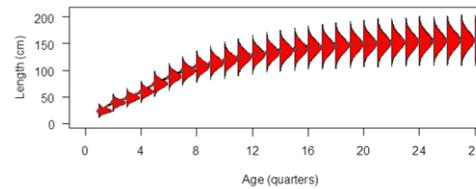
- No production multi-species example (i.e. for a stock assessment) has yet been developed so the following test using the cut-down example is also the demonstration of its implementation in MULTIFAN-CL.

Comparisons

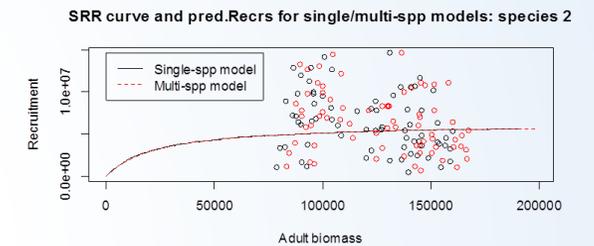
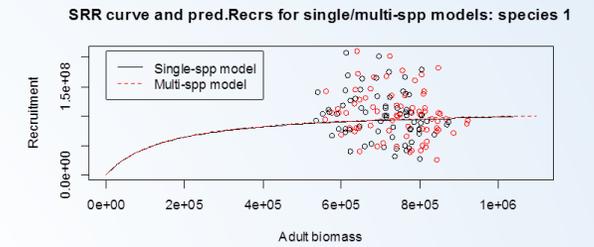
Biomass



Growth



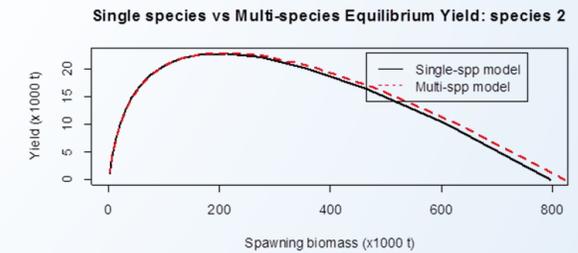
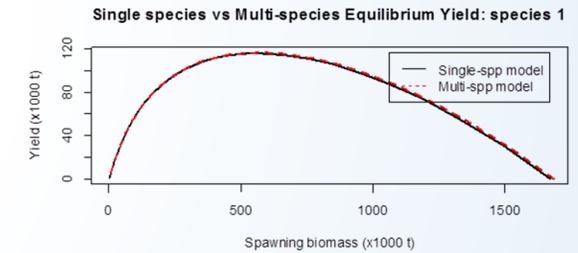
BH-SRR



Deterministic – identical

Fitted solutions – negligible differences

Yield



Stock partition - example

- Example using real tuna fishery data
- Work in progress, results are only preliminary – the fishery definitions and parameterization; the use of tagging data are still in development
- Proof-of-concept demonstration only
- Bigeye tuna data – WCPO and EPO (based on 2015 Pacific-wide model)
- Configuration is a vast simplification of the original single-stock models

Multi-stock example

Bigeye tuna – WCPO and EPO

Simplified to two regions:

- Region 1 – 1 to 9
- Region 2 – 10 to 12

Single recruitment regions for each stock

- Stock 1 – region 1
- Stock 2 – region 2

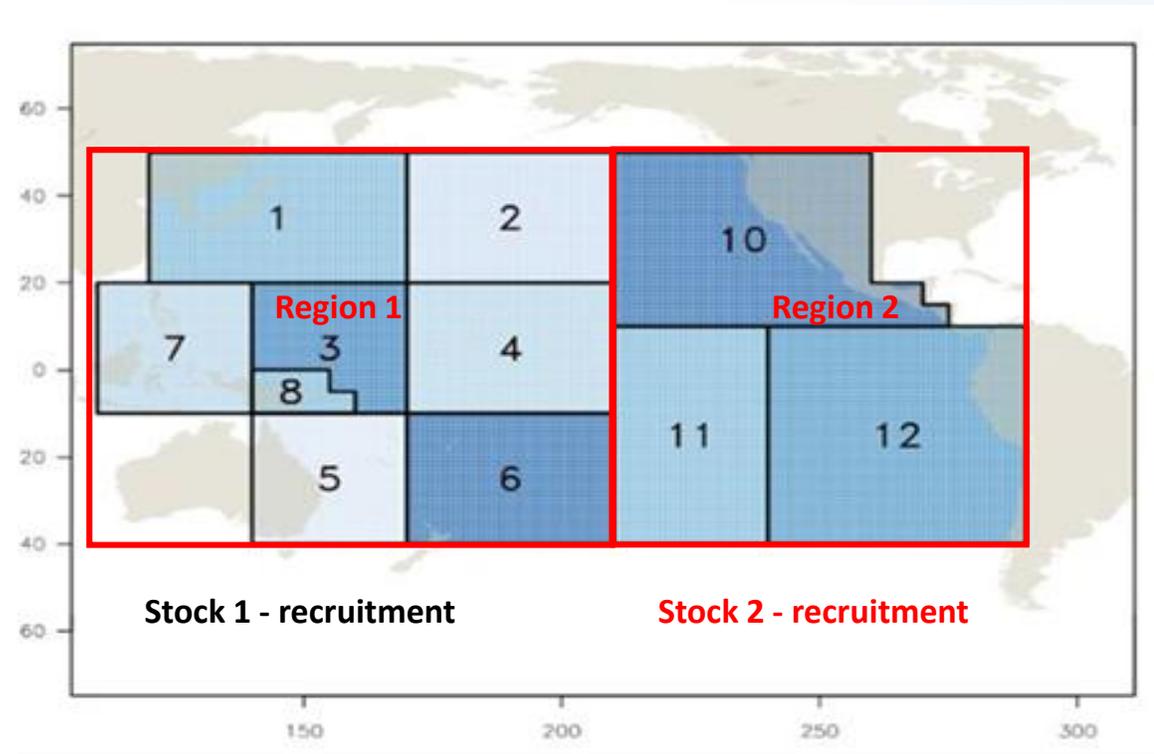
Fisheries:

- region 1 – 33; data aggregated for 6
- region 2- 7; data aggregated for 4

Japanese longline CPUE indices

Tagging data:

- Stock 1 – 58 release groups
- Stock 2 – 12 release groups
- Assumed to be disaggregated



Parameters – specific or shared

Biological:

- **stock-specific** growth (retained with movement among regions)
- recruitment of each stock occurs in its **defined region**
- movement occurs between the regions (populations in a region are a mix of both stocks)

Fisheries:

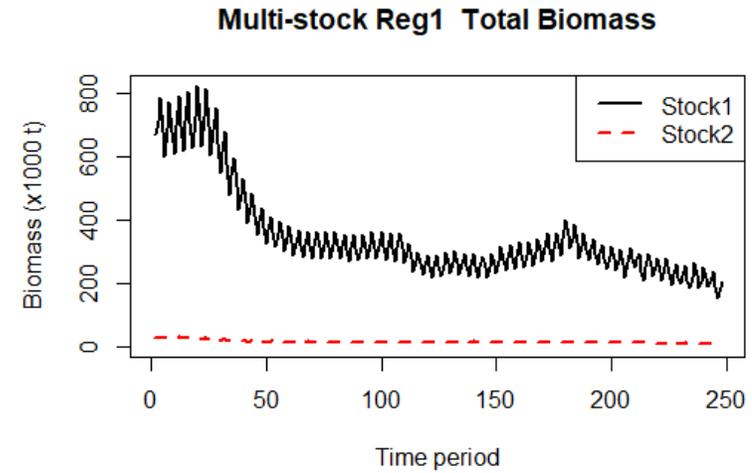
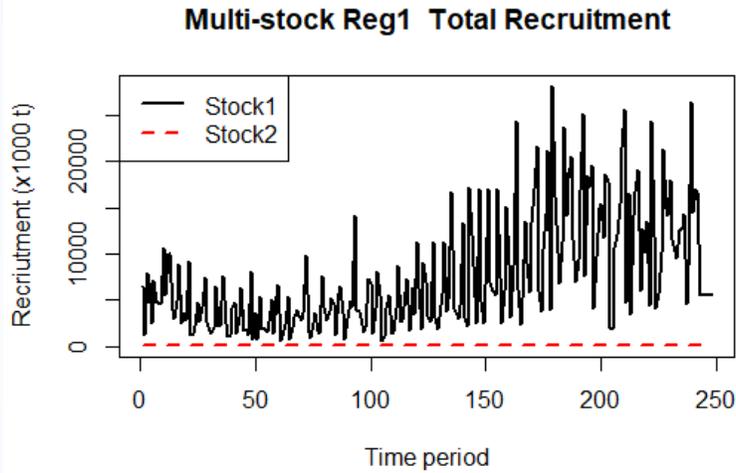
- Fisheries act upon the mix of both stocks within each region subject to:
- shared selectivity and catchability

Example: multi-stocks

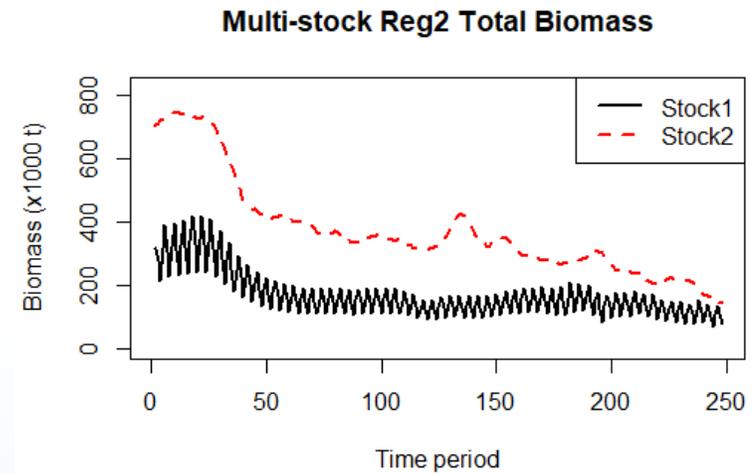
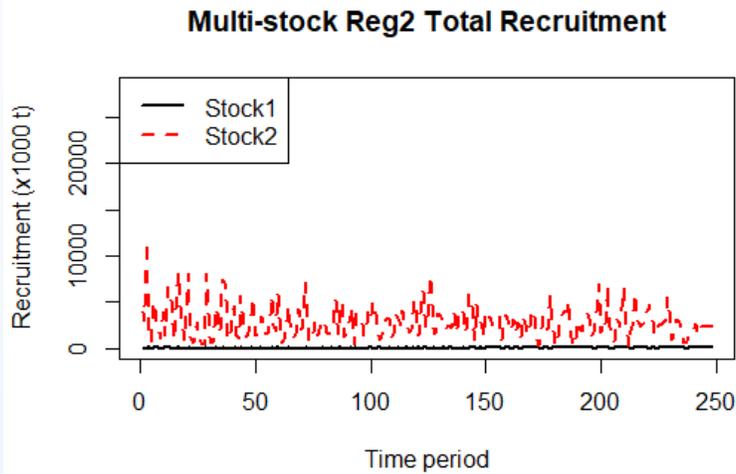
Recruitment

Biomass

Region 1

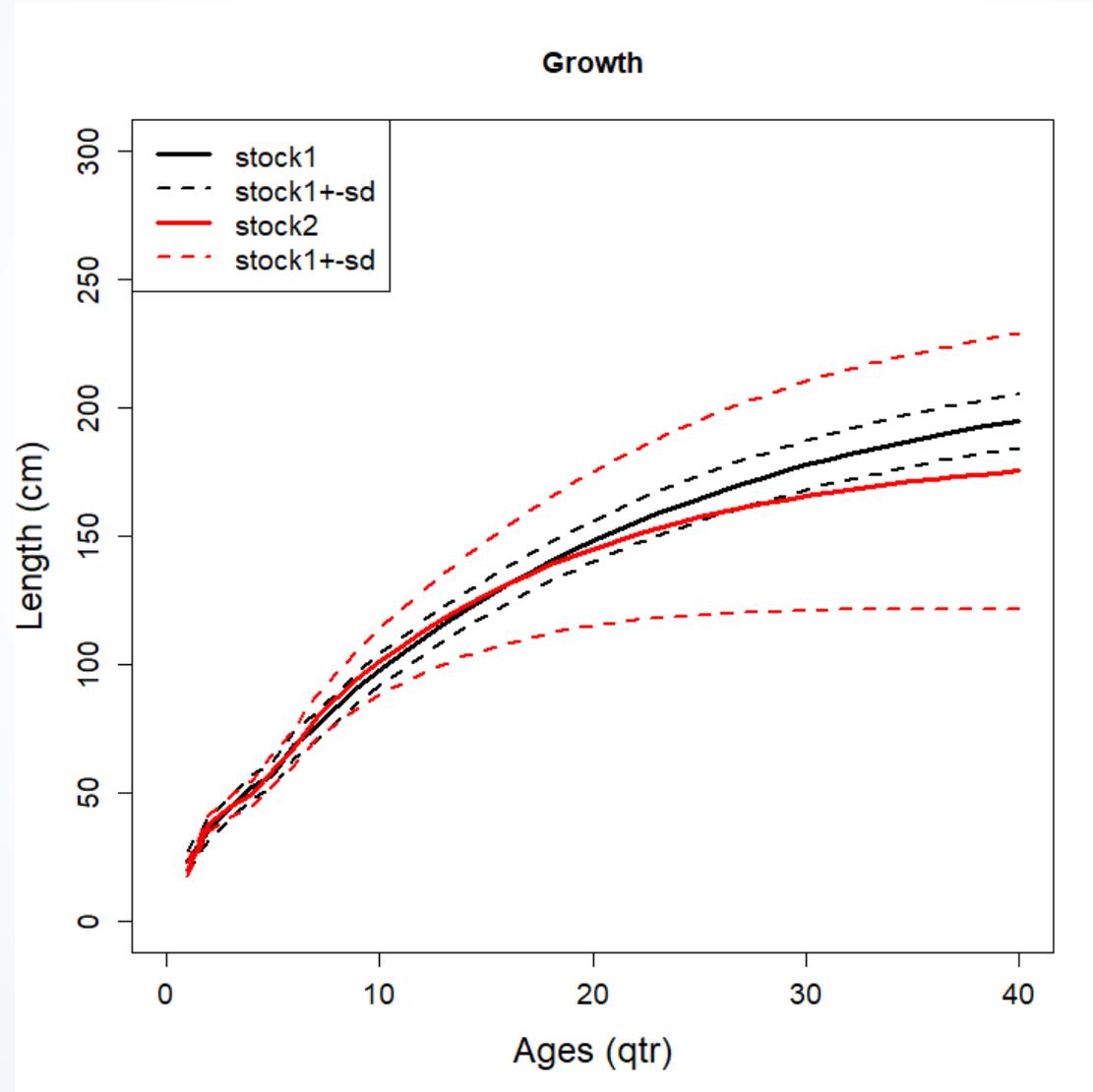


Region 2



Example: multi-stocks

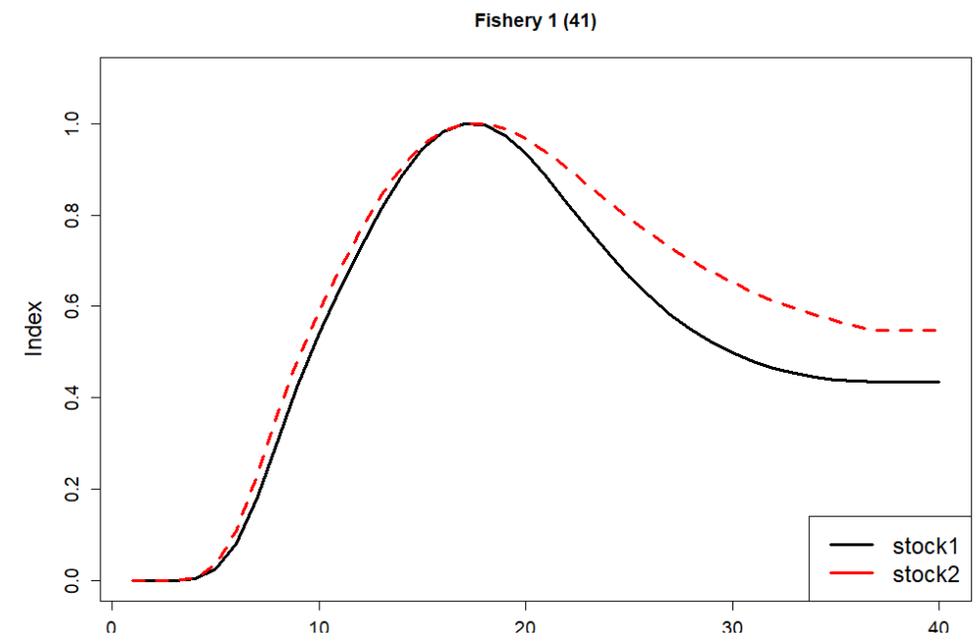
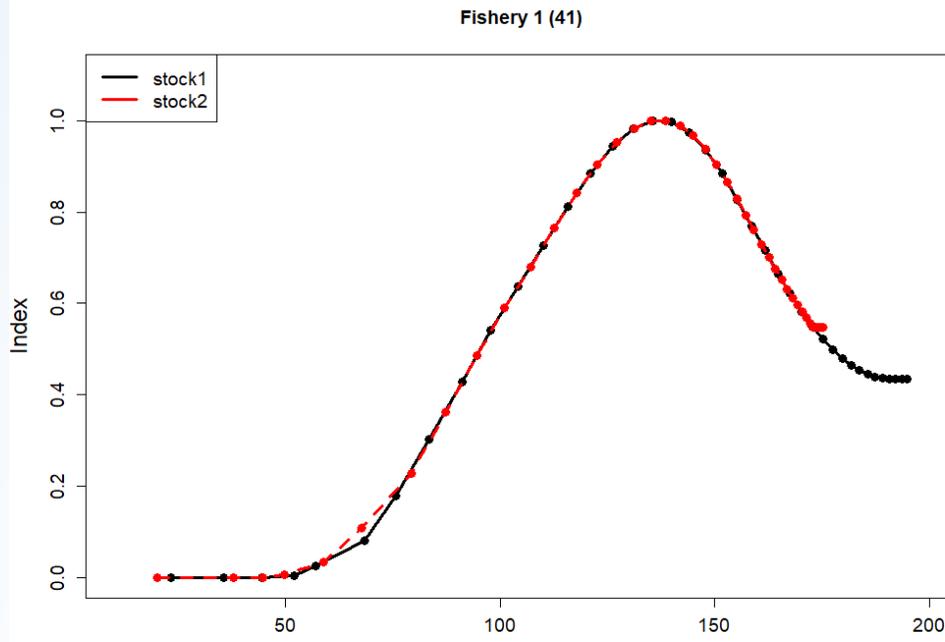
Growth



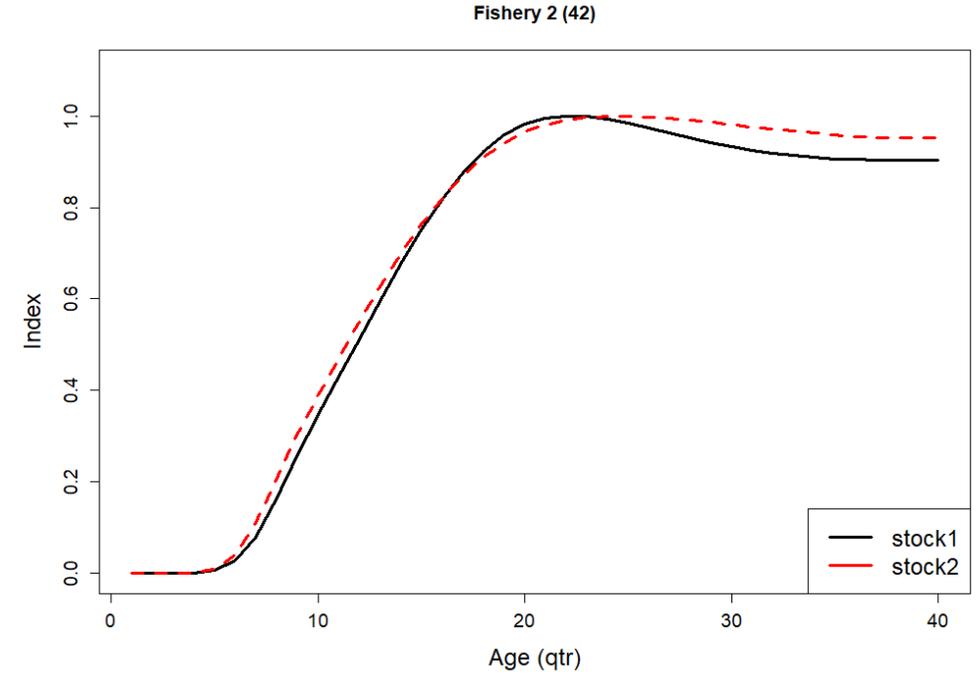
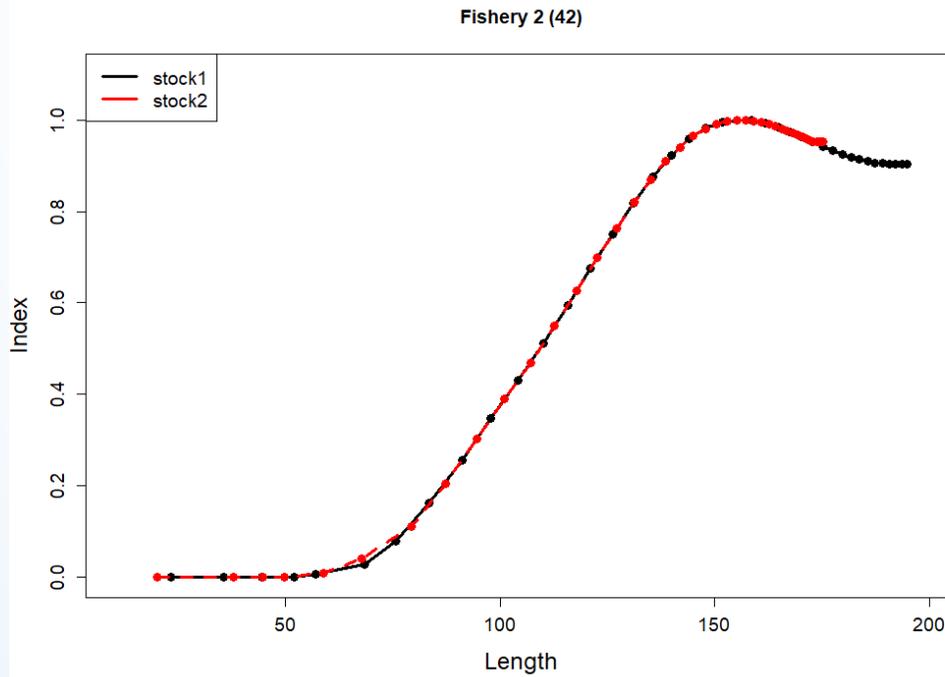
Example: multi-stocks

Selectivity

Fishery 1 (41)



Fishery 2 (42)



Multi-sex partition

Rationale

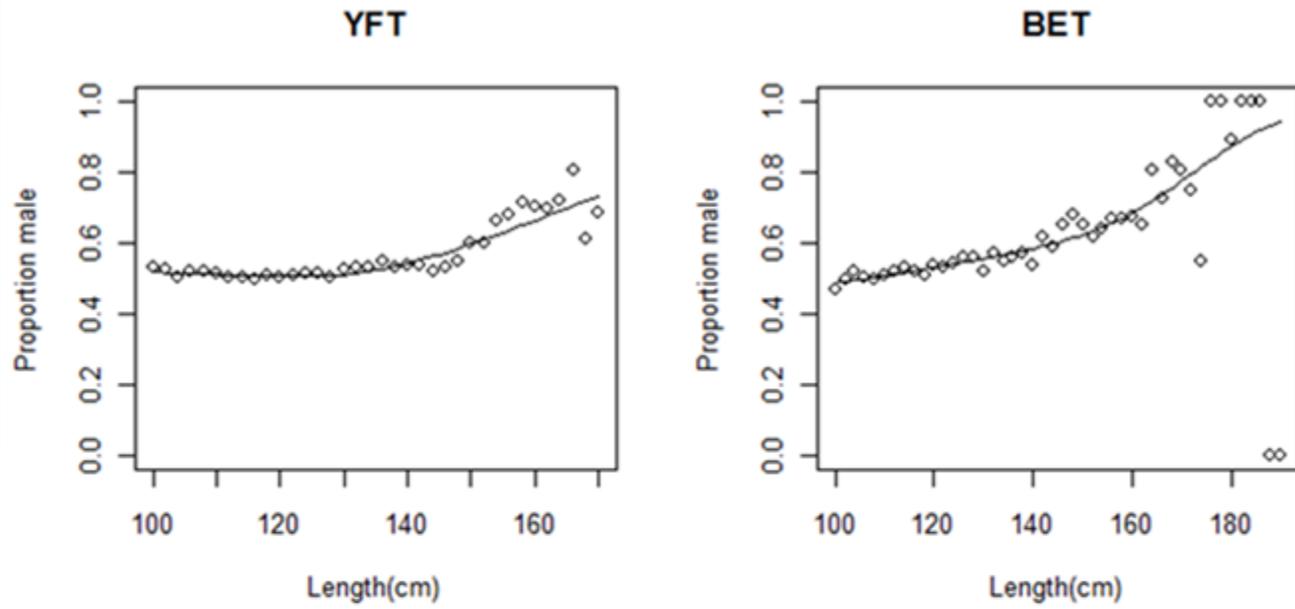
To account for sex-specific population characteristics:

- sex ratio heterogeneity by age/size and region
- growth
- natural mortality
- maturity

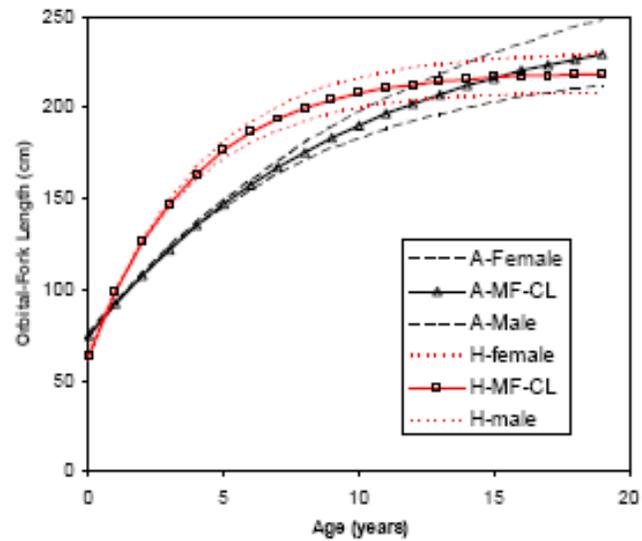
Share fishery mortality parameters (selectivity-at-length, catchability)

Explicitly model dynamics of female spawning potential

Sex ratio



Growth - SWO



Multi-sex parameterisation

- recruitments are shared (50:50%)
- BH-SRR – only female spawning biomass
- increased parameter sharing, e.g. length-based selectivity

When **disaggregated data** is not available...

...provision for shared effort deviate parameters among sexes

Fishing mortality:

$$F_{atf} = s_{af} q_{tf} B_{rf}^{\beta} E_{tf}^{\zeta} e^{\varepsilon_{tf}}$$

s_{af} is the selectivity coefficient of fishery f for age-class a fish,

q_{tf} is the catchability coefficient for fishery f in time period t ,

B is a biomass index for region r and time period t ,

β_{tr} is the parameter for effect of biomass on catchability (default= 0),

E_{tf} is the fishing effort of fishery f in time period t , and

ζ is the parameter for effect of effort on catchability (default= 1),

ε_{tf} represents **transient deviations in effort**

Shared effort deviates for multi-sex model
- disaggregated fisheries data unavailable

The fisheries are mirrored for sex 1 and sex 2

So... multi-sex model has fishing mortalities for each sex:

- without dis-aggregated data, there are no observed sex-ratios in fishery data
- with average catchability q_{tf} being shared among sexes
- minimisation instability can occur and strongly positive or negative effort deviates (ε_{tf}) may be estimated if unconstrained
- this can be stabilised by assuming the ε_{tf} are also shared

Sex-partition - development and testing

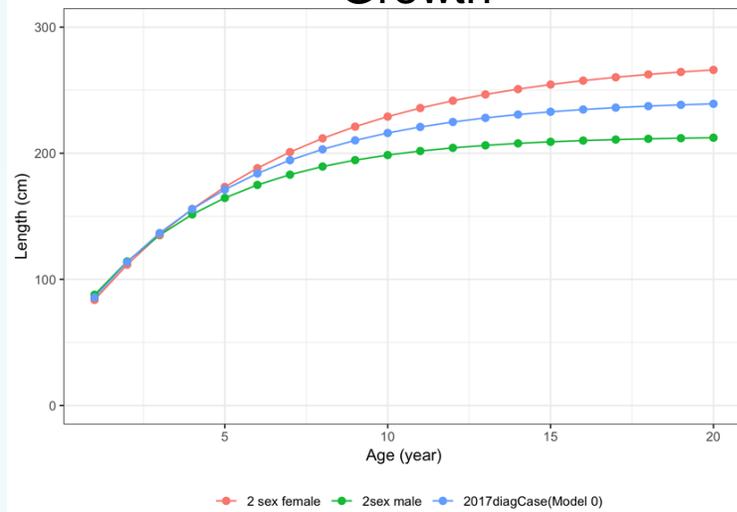
- Applied same approach as for multi-species
- Adapted the example: two identical species; configured for multiple sexes
- Criterion: BH-SRR recruitments, Equilibrium yield, $F_{MSY} ==$ double that of the single species
- Was correct in deterministic and fitted comparisons

Examples

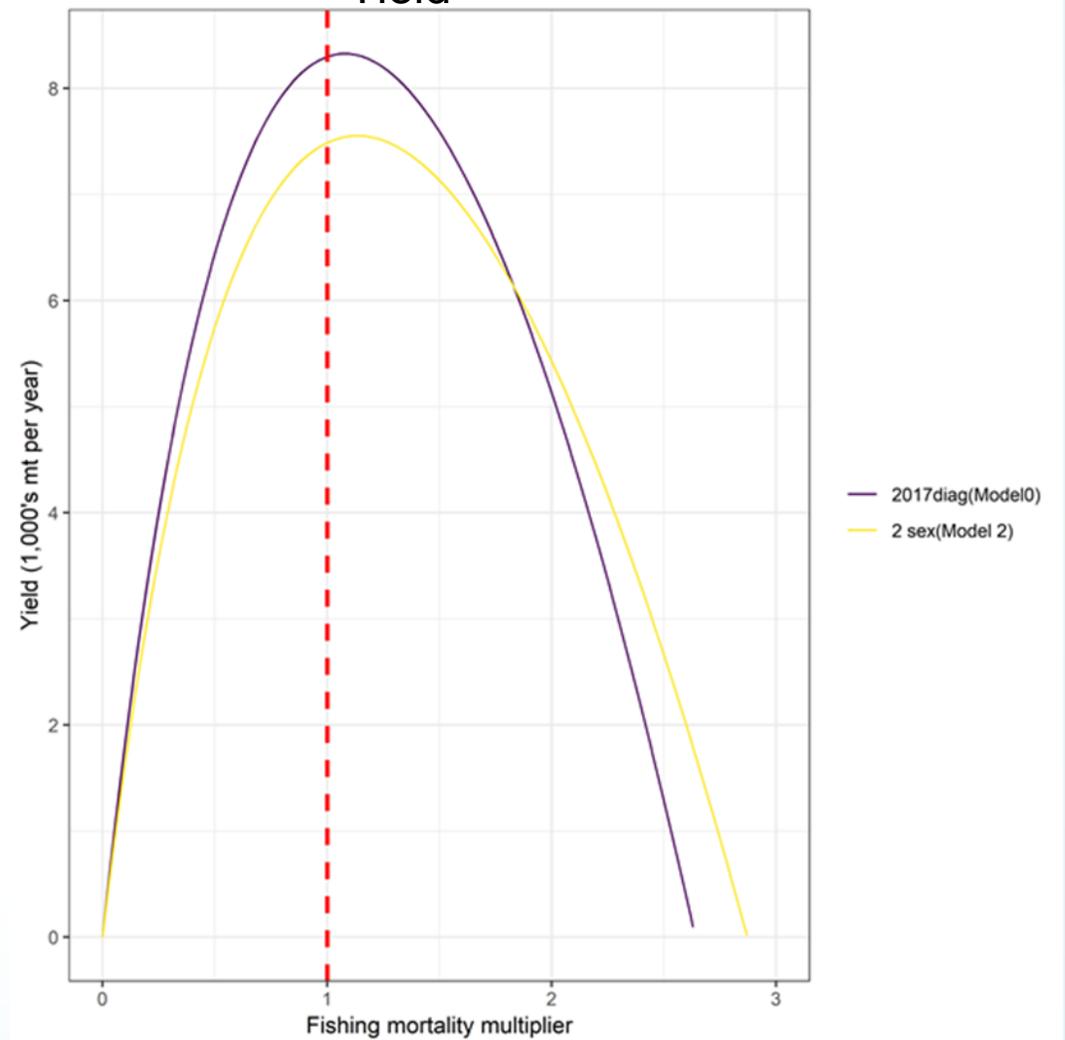
- Takeuchi et al. 2018 – south-west Pacific swordfish, WCPFC-SC14-2018/SA-IP-10 (presented here)
- Ducharme-Barth et al. – south-west Pacific striped marlin, WCPFC-SC15-2019/SA-WP-07

Swordfish

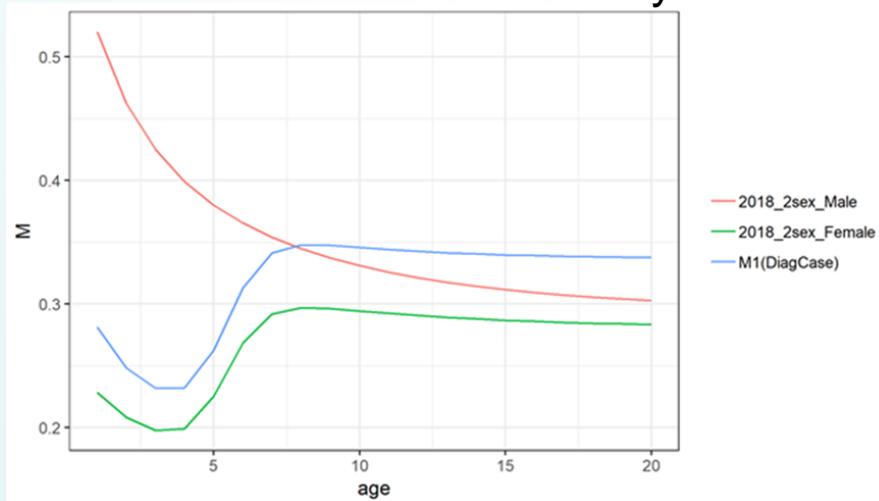
Growth



Yield

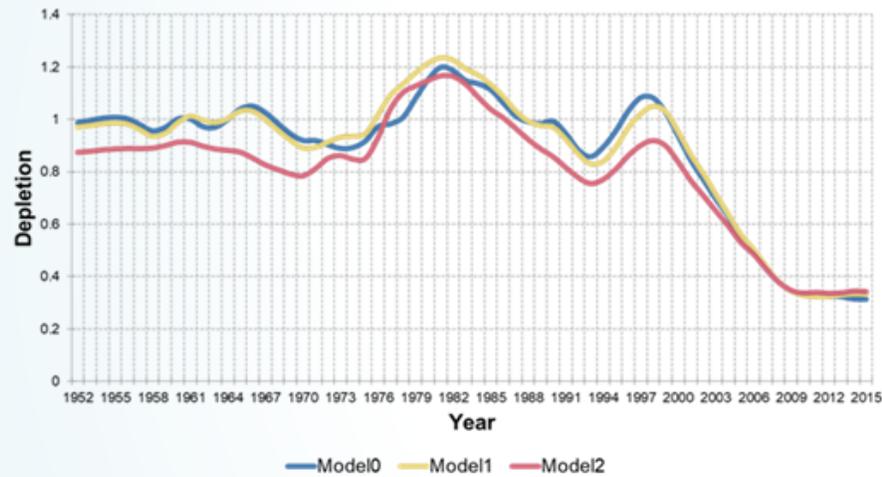


Natural mortality



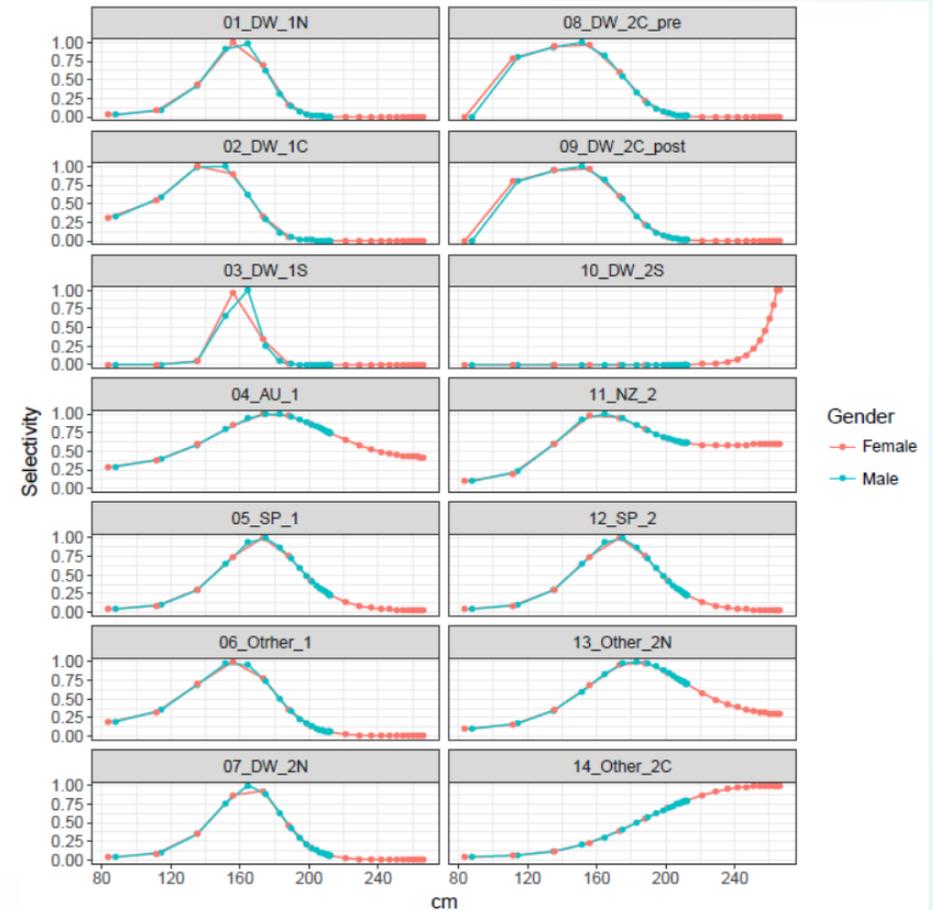
Swordfish

Biomass



- Model0 (blue line) – single sex (blue)
- Model1 (yellow line) – multi-sex; params set equal
- Model2 (red line) – multi-sex

Selectivity at length



Summary of species/stock/sex partitions

- Partitioning has not been achieved using explicit data structures
- Region partition adaptation provided a ready means that was consistent with the existing fisheries and tagging structures
- Development code testing was positive
- Working examples have been developed for each partition, but not yet applied for a production assessment
- While it may, or may not, be feasible, no working example using 2 or 3 of the partitions in a single model has been attempted
- To date, no more than 2 species/stocks/sexes partitions have been attempted
- No interaction processes among partitions have yet been implemented

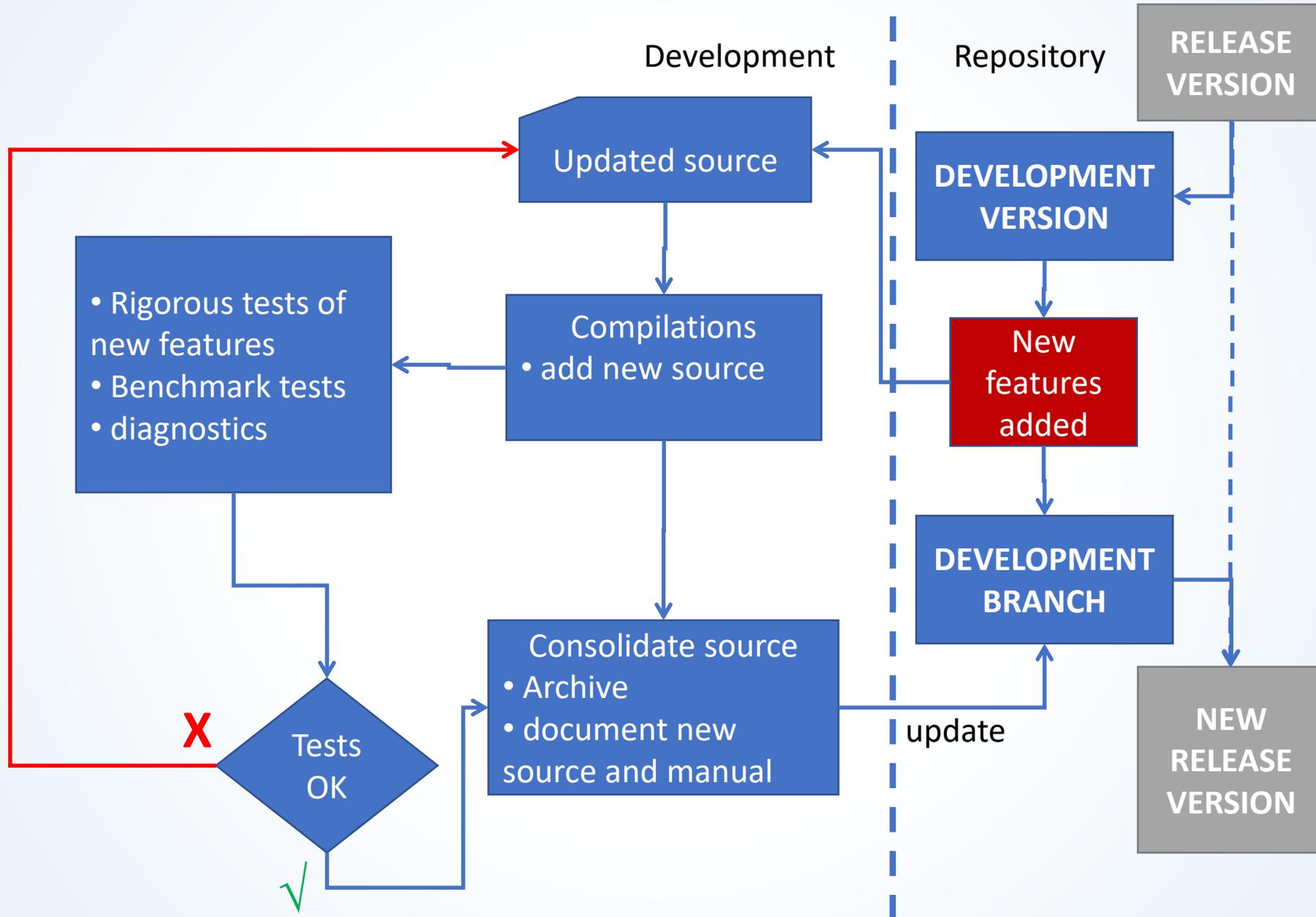
5. Software development and testing – source code testing and repository

Formal testing procedure for ensuring integrity of source code developments has two stages:

1. Detailed testing of a new feature
 - Specific example used employing the feature
2. “Benchmark” testing
 - Routine tests - Pair-wise comparisons among development and release versions prior to advancing a new release version
 - Uses test data: single-species, multi-species/sex, projections, stochastic simulations

Github repository branches - development and release versions

Schema for MFCL development and testing



6. Improvements possible and development recommendations

1. Data structure

With the benefit of hindsight...

- The first rule: "establish the correct data structures to begin with, and then the code will write itself"
- The region-adaptation appears to work for species/stock/sex partition but...
 - Proved to be a complex coding task
 - Is restricted by the parameterisation requirements using the mirrored fisheries
 - May become difficult when using more than one partition
- Would have been better to use the appropriate data structure

Improvements possible and development recommendations

Fully dimensioned data structure:

**N(species, stock, sex, region, growth_morph,
time_period, age, length)**

Reduces to a current model population data structure:

N(1, 1, 1, region, 1, time-period, age,1)

Coding challenges to avoid inefficiencies in memory management due to a large multi-dimensional array.

Improvements possible and development recommendations

2. Length-structure

N(species, stock, sex, region, growth_morph, time-period, age, length)

Note included additional partitions for:

- **length**
- **growth morphs**

To explicitly model region-specific growth rates in a multi-stock model with movement among regions

To explicitly model individual growth variability

Improvements possible and development recommendations

3. Multi-threading

Motives for increasing model complexity using partitions include:

- Biological processes – the need to better describe real processes that entail partitions, e.g. movement, growth, sub-population processes
- Fishery and management specifications – spatially-based regimes

Increased computational requirements, e.g. multi-region tuna models require up to 24 hours to converge

Multi-threading has been trialed for tagging calculations

TMB offers a ready means to overcome this computational challenge

Improvements possible and development recommendations

4. Development with examples

Development of complex multi-partitioned models is best done with:

- Example model data expressing all partitions
- Pair-wise testing versus an existing “accepted” version

Existing multi-partitioned software (e.g. MULTIFAN-CL) should be used to generate these example data sets in simulation mode and for undertaking the development and testing

Thanks!