Appendix S2

The supplement material includes the data set, the commented R-code for all our analyses and figures and is provided as online supplementary material. All data and raw R and JAGS codes are available from the Harvard Forest Data Archive (http://harvardforest.fas.harvard.edu:8080/exist/apps/datasets/showData.html?id=hf286), dataset HF286.

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List of files

Berberich etal_DP_Appendix S2_Supplement_AllAnalyses.pdf
Appendix_allAnalyses.html
Appendix_allAnalyses.Rmd
Appendix_allAnalyses_files
nestPlots.csv
nestRecords.csv
nestSizes.csv
augAnalysisWithoutSizes-1.png
A detailed description of how the files are to be used is given in this Appendix.
1 Introduction

This document contains the statistical analyses accompanying the paper “Detection probabilities for sessile organisms” by Berberich et al (2016). It presents the R-code and results for full reproducibility.

The analysis is carried out in three parts:

1. Evaluation whether nest size or plot-level predictors have an effect on detection.
2. The analysis of the number of nests across all plots using patch-occupancy models with data augmentation and a event-specific covariate (nest size); this results in estimates of how many nests were overlooked in total.
3. A Bayesian detection probability model across observers, based on a binomial sampling model. This model does not include nest sizes and is thus much simpler to implement.
4. A maximum likelihood version of the previous model. We use this model to quickly run the analysis for different sets of observers. It would take years to run model 1 for thousands of combinations of observers, and hence we had to resort to a maximum likelihood version. In fact, model 2 primarily serves as a link between these two models, illustrating that the maximum-likelihood model yields estimates similar to model 2, and that the main benefit of the data-augmentation approach is the incorporation of nest sizes.

2 The data

We have three data sets: plots, nests, and sizes. plots contains the misidentification-corrected recorded nests \( N_{i,s}^{obs} \) for each of the 8 observers (in columns: O1 to O8) for each of the 16 plots (in rows: Plot 1 to Plot 16). As additional columns it contains the total number of different nests recorded at each plot, which is our lower bound (\( N_{s}^{obs} \)) for the true number of nests at each plot (\( \hat{N}_s \)).

```r
plots <- read.csv("nestPlots.csv", row.names = 1)
```

The second data set, nests, is a long version of plots, in that it contains for each observer the information which nests he/she has detected (actual confirmed nests only).

```r
nests <- read.csv("nestRecords.csv", row.names = 1)
```

The third data set contains the nest sizes estimated roughly from the photographs (height, in cm, along with the variables diameters, locations and forest setting).

```r
sizes <- read.csv("nestSizes.csv", row.names = 1) # read file in again to get all nest sizes
sizes$Height[which(sizes$Height > 100)] <- 100 # moves 1 nest to smaller size
sizes$Diameter[which(sizes$Diameter > 200)] <- 200 # moves 3 nests
nestSize <- sizes[, 3]
```

3 Effect of covariates on detection probability

3.1 Univariate exploration of predictors for detection probability

Across all observers, nest size (height or diameter) or landscape setting (location, forest type) may affect detection. Here we use a GLM to find out. First, for each nest we compute how many observers detected it. Then we relate this proportion to nest size, etc.

3.1.1 Nest size and diameter

```r
# join tables (sorted in the same way):
detnetsize <- cbind.data.frame(rowSums(nests), 8 - rowSums(nests), sizes)
summray(fmHeight <- glm(as.matrix(detnetsize[, 1:2]) ~ poly(Height, 2), family = quasibinomial, data = detnetsize))
```

Call:
glm(formula = as.matrix(detnetsize[, 1:2]) ~ poly(Height, 2),

```r
```
family = quasibinomial, data = detnetsize)

Deviance Residuals:
  Min     1Q Median     3Q    Max
-3.1474 -1.4109  -0.1274  1.4317  4.1385

Coefficients:
                Estimate Std. Error  t value Pr(>|t|)
(Intercept)   0.01676  0.10023   0.167    0.86744
poly(Height, 2)1  6.73074  1.21899   5.522 1.52e-07 ***
poly(Height, 2)2 -3.77773  1.21330  -3.114   0.00223 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for quasibinomial family taken to be 2.673435)

Null deviance: 556.86  on 146  degrees of freedom
Residual deviance: 443.53  on 144  degrees of freedom
AIC: NA

Number of Fisher Scoring iterations: 4

predsHeight <- predict(fmHeight, newdata = data.frame(Height = 10:100), se.fit = T)

summary(fmDiameter <- glm(as.matrix(detnetsize[, 1:2]) ~ poly(Diameter, 2), family = quasibinomial, data = detnetsize))

Call:
glm(formula = as.matrix(detnetsize[, 1:2]) ~ poly(Diameter, 2),
    family = quasibinomial, data = detnetsize)

Deviance Residuals:
  Min     1Q Median     3Q    Max
-3.5483 -1.1682  -0.1953  1.4989  3.7833

Coefficients:
                Estimate Std. Error  t value Pr(>|t|)
(Intercept)   0.03257  0.10276   0.317    0.752
poly(Diameter, 2)1  6.66866  1.37642   4.845 3.24e-06 ***
poly(Diameter, 2)2 -0.26763  1.36859  -0.196    0.845
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for quasibinomial family taken to be 2.865521)

Null deviance: 556.86  on 146  degrees of freedom
Residual deviance: 477.70  on 144  degrees of freedom
AIC: NA

Number of Fisher Scoring iterations: 4
predsDiameter <- predict(fmDiameter, newdata = data.frame(Diameter = 50:200), se.fit = T)
with(detnetsize, cor(Height, Diameter))

[1] 0.7910949

We can use a bubble plot to visualise this.

```
# pdf('Fig2-2panel.pdf', width=6, height=3)
par(mfrow = c(1, 2), mar = c(4, 4, 1, 1), tcl = -0.125, mgp = c(1.25, 0.25, 0))
cex.vec <- as.vector(table(rowSums(nests), sizes$Height))
x.vec <- rep(c(10, 50, 100), each = 8)
y.vec <- rep(seq(0.125, 1, by = 0.125), times = 3)
plot(x.vec, y.vec, las = 1, ylab = "proportion of observers finding this nest",
     xlab = "height of nest [cm]", xlim = c(0, 150), pch = 16, cex = cex.vec/5,
     axes = F, cex.lab = 0.75, font = 2)
legend("bottomright", bty = "n", pch = 16, pt.cex = sort(unique(cex.vec/5))[-1],
       legend = paste(" ", sort(unique(cex.vec))[-1]), col = "darkgrey",
       cex = 1)
axis(side = 1, at = c(10, 50, 100), cex.axis = 0.7, labels = c("10",
                      "50", "100+"))
axis(side = 2, las = 1, cex.axis = 0.7)
box()
lines(10:100, plogis(predsHeight$fit), lwd = 1, col = "grey")
lines(10:100, plogis(predsHeight$fit + 2 * predsHeight$se.fit), lwd = 1,
      lty = 2, col = "grey")
lines(10:100, plogis(predsHeight$fit - 2 * predsHeight$se.fit), lwd = 1,
      lty = 2, col = "grey")

# same for diameter:
par(mar = c(4, 2, 1, 3))
cex.vec1 <- as.vector(table(rowSums(nests), detnetsize$Diameter))
x.vec1 <- rep(c(50, 100, 150, 200), each = 8)
y.vec1 <- rep(seq(0.125, 1, by = 0.125), times = 4)
plot(x.vec1, y.vec1, las = 1, ylab = "",
     xlab = "Diameter of nest (cm)",
     pch = 16, cex = cex.vec1/5, axes = F, xlim = c(45, 250), ylim = c(0.1,
             1), cex.lab = 0.75, font = 2)
legend("bottomright", bty = "n", pch = 16, col = "darkgrey",
       pt.cex = sort(unique(cex.vec1))[-1]), col = "darkgrey",
       legend = paste(" ", sort(unique(cex.vec1))[-1]), cex = 1)
axis(side = 1, at = c(50, 100, 150, 200), labels = c("50", "100",
             "150", "200+"), cex.axis = 0.7)
axis(side = 2, las = 1, cex.axis = 0.7)
box()
lines(50:200, plogis(predsDiameter$fit), lwd = 1, col = "grey")
lines(50:200, plogis(predsDiameter$fit + 2 * predsDiameter$se.fit),
      lwd = 1, lty = 2, col = "grey")
lines(50:200, plogis(predsDiameter$fit - 2 * predsDiameter$se.fit),
      lwd = 1, lty = 2, col = "grey")
```
Symbol size is proportional to the number of nests of that combination of size and numbers of observers that discovered it.

Since diameter and height are highly correlated, and size is the better predictor, we shall henceforth only use height to represent size.

### 3.1.2 Location and forest type

All but three nests were recorded in spruce forest (one in pine, one in beech), and hence we would not expect to be able to detect effects of forest type. Similarly, location has several levels (13), but 95/147 data points are from fully surrounded by forest, rather than moss, thistle etc.

```r
anova(glm(as.matrix(detnetsize[, 1:2]) ~ Forest, family = quasibinomial, 
        data = detnetsize), test = "F")
```

Analysis of Deviance Table

Model: quasibinomial, link: logit

Response: as.matrix(detnetsize[, 1:2])

Terms added sequentially (first to last)

<table>
<thead>
<tr>
<th>Df</th>
<th>Deviance Resid. Df</th>
<th>Resid. Dev</th>
<th>F</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>NULL</td>
<td>138</td>
<td>530.50</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Forest</td>
<td>2</td>
<td>7.509</td>
<td>136</td>
<td>522.99</td>
</tr>
</tbody>
</table>
anova(glm(as.matrix(detnetsize[, 1:2]) ~ Location, family = quasibinomial, data = detnetsize), test = "F")

Analysis of Deviance Table

Model: quasibinomial, link: logit
Response: as.matrix(detnetsize[, 1:2])
Terms added sequentially (first to last)

<table>
<thead>
<tr>
<th>Df</th>
<th>Deviance</th>
<th>Resid. Df</th>
<th>Resid. Dev</th>
<th>F</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>NULL</td>
<td>146</td>
<td>556.86</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Location</td>
<td>12</td>
<td>56.021</td>
<td>134</td>
<td>500.84</td>
<td>1.5007</td>
</tr>
</tbody>
</table>

Neither location nor forest type adds significantly to explaining variation in detection, and both are hence omitted from further analyses.

3.2 Nest size into detection rate analysis

For each nest, the probability of observing it depends on (a) the detection rate of the observer, (b) the size of the nest, and (c) plot characteristics. As shown in the last section, we have not recorded any useful measures of plot characteristics, so we leave out point (c) here.

We try two different models: fmm1 with an observer-specific detection curve, and fmm2 with the same detection curve for all observers, but an observer-specific intercept. The latter model will use fewer degrees of freedom. As this turns out to be the more appropriate model for our data, we plot these results.

```r
# reformat data for analysis: all observers underneath each other:
part1 <- stack(nests)
colnames(part1) <- c("detected", "observer")
part2 <- do.call("rbind", replicate(8, sizes, simplify = FALSE))
dats <- cbind(part1, part2)
# head(dats)
library(lme4)
# fit a model with variable effect of nest height for each
# observer:
summary(fmm1 <- glmer(detected ~ (poly(Height, 2) | observer), family = binomial, data = dats))
```

Generalized linear mixed model fit by maximum likelihood (Laplace Approximation) [glmerMod]
Family: binomial (logit)
Formula: detected ~ (poly(Height, 2) | observer)
Data: dats

AIC BIC logLik deviance df.resid
1525.7 1561.2 -755.8 1511.7 1169

Scaled residuals:
     Min      1Q  Median       3Q      Max
-1.6253 -0.7663  0.6153  0.7934    1.8713
Random effects:
Groups       Name   Variance  Std.Dev.  Corr
observer (Intercept)   1.212   1.101
      poly(Height, 2)1       379.454 19.480   -0.99
      poly(Height, 2)2      129.448 11.378    1.00 -0.99
Number of obs: 1176, groups: observer, 8

Fixed effects:
                     Estimate  Std. Error  z value   Pr(>|z|)
(Intercept)        1.028       0.480     2.14     0.0323 *

Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

summary(fmm2 <- glmer(detected ~ poly(Height, 2) + (1 | observer),  
family = binomial, data = dats))

Generalized linear mixed model fit by maximum likelihood  
(Laplace Approximation) [glmerMod]  
Family: binomial ( logit )  
Formula: detected ~ poly(Height, 2) + (1 | observer)  
Data: dats

AIC      BIC   logLik deviance df.resid
1498.2    1518.5   -745.1   1490.2     1172

Scaled residuals:
     Min      1Q  Median       3Q      Max
-1.9525 -0.7399  0.5122   0.8212   1.7025

Random effects:
Groups       Name   Variance  Std.Dev.
observer (Intercept)   0.1622   0.4028
Number of obs: 1176, groups: observer, 8

Fixed effects:
                     Estimate  Std. Error  z value   Pr(>|z|)
(Intercept)        0.01972   0.15548     0.127   0.899
poly(Height, 2)1    19.76902  2.17022    9.109 < 2e-16 ***
poly(Height, 2)2   -11.09957  2.14672   -5.170  2.34e-07 ***

Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:
   (Intr) p(H,2)1
p(Hgh,2)1    0.000
p(Hgh,2)2   -0.003  -0.004

plot(10:100, plogis(predict(fmm2, newdata = data.frame(Height = 10:100,  
observer = "O1")), type = "h", las = 1, xlim = c(10, 100), ylim = c(0.2,  
0.9), ylab = "detection rate", xlab = "nest height [cm]", axes = F)  
axis(1, las = 1, at = c(10, 50, 100), labels = c("10", "50", "100+"))  
axis(2, las = 1)
All the analyses above are fine for analysing the correlation between detection of nests and various attributes, but they do not tell us anything about how many nests we have not seen. To answer that question, we turn to a very different approach. The above analyses have been useful, however, in guiding us which covariates to include in the following step.

4 Data augmented patch-occupancy model with event-specific covariate

Our data provide the following challenges:

1. We have eight observers sampling the same plots, but each has a different detection rate (due to experience, eye sight, ...).
2. We have shown that small ant nests are easier to overlook than large ones. Thus, each event (“ant nest”) has a covariate affecting its detection (nest size, which we simplify to the values “small”=0 and “large”=1, for 10 cm and others, respectively).
3. We may have some nests that none of our eight observers discovered. For those we obviously also do not know the size.

Typical patch-occupancy data assume constant detection rates (“repeated within-season visits”) and focus on detection and occurrence of the (typically) animal at each plot. Instead, we want to estimate how many nests
were not recorded at all. As ant nests (similar to trees, but in contrast to animals) don’t move, we can safely assume that occurrence (psi) is 1 if any observer has observed a nest. We can handle the “overlooked nests”-issue by adding NA-records to our data set nests, which are then guessed (estimated) during the modelling procedure. This is called “data-augmentation”, which feels a bit like Bayesian magic, but isn’t. What the model does is to estimate for \( N^{aug} \) nests which were not observed, how likely it is that they are there, but were not observed. This can be achieved by realising that also the unobserved nests (and their sizes) are drawn from the same data model that we fit to the observed data. The main tuning parameter on top of a simpler patch-occupancy model is the number of nests we assume to be missing. (In the specific case, we shall assume \( N^{aug} = 50 \) overlooked nests, but the results do not change if we assume 20 or 200 instead.)

```r
library(R2jags) # load access to JAGS
# augment the matrix with some unobserved nests:
Nunobserved = 50
augnests <- rbind(as.matrix(nests), matrix(0, Nunobserved, 8))
jags.data <- list(Y = augnests, N = NROW(augnests), J = NCOL(augnests), nestsize = c(ifelse(sizes$Height < 70, 0, 1), rep(NA, Nunobserved)))
# categorise nest size into small (0) and large (1)
augAnalysis <- function() {
  # the classical patch-occupancy model: loop through nests, observed plus augmented
  for (i in 1:N) {
    w[i] ~ dbern(omega) # realised nest probability
    nestsize[i] ~ dbern(probnestsize) # either nest size 0 (small) or 1 (large)
    for (j in 1:J) {
      # loop through observers
      Y[i, j] ~ dbern(P[i, j] * w[i]) # compute detection based on the members in the set and the guesses for the unobserved nests
      logit(P[i, j]) <- detectrate[j] + betasize * nestsize[i] # nestsize effect on detection
    }
  }
  # Priors and constraints:
  for (j in 1:J) {
    detectrate[j] ~ dnorm(0, 0.01) # flat but informative prior centred on p=0.5
    # (note: this is at logit-scale, thus mu=0 -> p=0.5);
    # curve(plogis(dnorm(x, 0, 10)), -20, 20)
  }
  omega ~ dunif(0, 1)
  probnestsize ~ dbeta(1, 1)
  betasize ~ dnorm(0, 0.01)
  # derived parameters:
  Ntrulythere <- sum(w) # number of nests across all plots
  for (j in 1:J) {
    # back-transformed detection rate per observer
    detectionRateRealScale[j] <- exp(detectrate[j])/(1 + exp(detectrate[j]))
  }
} # end of function

# inits<-function() list (w=c(rep(1, NROW(inventedData)), rep(0,
# Nunobserved), betasize=rnorm(1),
# detectrate=rnorm(n=NCOL(inventedAugnests),1))

c("omega", "Ntrulythere", "detectionRateRealScale", "betasize",
    "probnestsize")

ni <- 2000
nb <- ni/2
nc <- 3
nt <- 3 # 8000 will do for final estimation!

inits <- function() list(
    w = c(rep(1, NROW(nests)), rep(0, Nunobserved)),
    betasize = rnorm(1), detectrate = rnorm(n = NCOL(augnests), 1))

# call JAGS

e <- system.time(augJags <- jags(jags.data, inits, parms, model.file = augAnalysis,
    n.chains = nc, n.thin = nt, n.iter = ni, n.burnin = nb, working.directory = getwd()))

module glm loaded

Compiling model graph
    Resolving undeclared variables
    Allocating nodes
Graph information:
    Observed stochastic nodes: 1723
    Unobserved stochastic nodes: 258
    Total graph size: 4507

Initializing model

        user  system elapsed
       10.979   0.066  11.161

plot(augJags)
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Median</th>
<th>50%</th>
<th>75%</th>
<th>97.5%</th>
<th>Rhat</th>
<th>n.eff</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ntruelythere</td>
<td>147.00</td>
<td>148.00</td>
<td>150.00</td>
<td>1704.103</td>
<td>1.004</td>
<td>630</td>
</tr>
<tr>
<td>betasize</td>
<td>0.814</td>
<td>0.828</td>
<td>1.131</td>
<td>1.001</td>
<td>1000</td>
<td></td>
</tr>
<tr>
<td>detectionRateRealScale[1]</td>
<td>0.365</td>
<td>0.393</td>
<td>0.446</td>
<td>1.000</td>
<td>1000</td>
<td></td>
</tr>
<tr>
<td>detectionRateRealScale[2]</td>
<td>0.381</td>
<td>0.408</td>
<td>0.462</td>
<td>1.001</td>
<td>1000</td>
<td></td>
</tr>
</tbody>
</table>
For each parameter, n.eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor (at convergence, Rhat=1).

DIC info (using the rule, pD = var(deviance)/2)
pD = 46.9 and DIC = 1758.6
DIC is an estimate of expected predictive error (lower deviance is better).

The results show that large nests have a higher chance of being detected (notice the estimate for betasize of 0.819 at the link scale, representing the effect of going from small to large nests). Furthermore, we get per-observer observation estimates (at the real scale) between 0.365 and 0.642, i.e. almost a factor of 2. And, finally, we get an estimate of the total number of nests across all plots as 147.7 (95%-confidence interval up to 150), i.e. 1 to 3 nests overlooked.

Since we do not have any covariates at the plot level, we can distribute the overlooked nests across plots proportional to the number of nests observed there.

```r
quants <- quantile(augJags$BUGSoutput$sims.list$Ntruelythere - 147, c(0.025, 0.5, 0.975))
# So the number of nests per plot are:
estimated <- matrix(plots$Nmin, ncol = 3, nrow = 16, byrow = F) +
matrix(quants, ncol = 3, nrow = 16, byrow = T)/matrix(plots$Nmin, ncol = 3, nrow = 16, byrow = F)
# in line with reason, but against maths, we assume for plot 4
# that 0/0=0, and get:
estimated[4, ] <- 0
colnames(estimated) <- c("lower CI", "median", "upper CI")
round(estimated, 2)

lower CI median upper CI
[1,] 24 24 24.12
[2,] 17 17 17.18
[3,] 8 8 8.38
[4,] 0 0 0.00
[5,] 18 18 18.17
[6,] 3 3 4.00
[7,] 1 1 4.00
[8,] 4 4 4.75
[9,] 10 10 10.30
[10,] 20 20 20.15
[11,] 1 1 4.00
[12,] 11 11 11.27
[13,] 4 4 4.75
[14,] 3 3 4.00
[15,] 12 12 12.25
```
Essentially this indicates that with our eight observers, we have good faith of not having overlooked any nest!

One advantage of the above data-augmentation approach is that it allows us to model each nest separately and thereby include a covariate for the nest. If we omit the effect of nest size, the results are as follows:

```r
augAnalysis2 <- function() {
  # the classical patch-occupancy model: loop through nests,
  # observed plus augmented
  for (i in 1:N) {
    w[i] ~ dbern(omega) # realised nest probability
    for (j in 1:J) {
      # loop through observers
      Y[i, j] ~ dbern(P[i, j] * w[i]) # compute detection based on the members in the set and the guesses for the unobserved nests
      logit(P[i, j]) <- detectrate[j] # no nestsize effect on detection
    }
  }

  # Priors and constraints:
  for (j in 1:J) {
    detectrate[j] ~ dnorm(0, 0.01) # flat but informative prior centred on p=0.5
    # (note: this is at logit-scale, thus mu=0 -> p=0.5);
    # curve(plogis(dnorm(x, 0, 10)), -20, 20)
  }

  omega ~ dunif(0, 1)

  # derived parameters:
  Ntruelythere <- sum(w) # number of nests across all plots
  for (j in 1:J) {
    # back-transformed detection rate per observer
    detectionRateRealScale[j] <- exp(detectrate[j])/(1 + exp(detectrate[j]))
  }
}
```

```r
omega ~ dunif(0, 1)

# derived parameters:
Ntruelythere <- sum(w) # number of nests across all plots
for (j in 1:J) {
  # back-transformed detection rate per observer
  detectionRateRealScale[j] <- exp(detectrate[j])/(1 + exp(detectrate[j]))
}
```
Compiling model graph
Resolving undeclared variables
Allocating nodes
Graph information:
Observed stochastic nodes: 1576
Unobserved stochastic nodes: 206
Total graph size: 3428

Initializing graph

user    system    elapsed
4.685    0.068    4.965

plot(augJags2)

Inference for Bugs model at "/var/folders/cc/3jfhx190rb2ptxnqrxj94m0000gp/T//RtmpgqyR2o/model297226e112d8.txt", fit using jags, 3 chains, each with 2000 iterations (first 1000 discarded), n.thin = 3
n.sims = 1002 iterations saved

mu.vect  sd.vect  2.5%  25%  50%  75%  97.5%  n.eff
Ntruelythere  147.460  0.726  147.000  147.000

detectionRateRealScale[1]  0.403  0.040  0.328  0.376
For each parameter, n.eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor (at convergence, Rhat=1).

DIC info (using the rule, pD = var(deviance)/2)
pD = 43.2 and DIC = 1642.3
DIC is an estimate of expected predictive error (lower deviance is better).

That means that detection probabilities for the observers are slightly higher across the board, but the estimated number of nests hardly changes. In other words, while nest size affects detection probability, it does not greatly bias estimates of the total number of nests.

One disadvantage of the above analysis is that we essentially treat the data as if they were from one large plot, rather than from 16 different plots. If we wanted to estimate abundance of red wood ant nests at each plot, rather than across all plots, we have to employ an abundance model. The approach of Royle (2004: N-mixture models for estimating population size from spatially replicated counts. Biometrics 60:108) is in principle suitable for such data, except that in his case the observation matrix is very sparse (has many 0s), while ours is dense (0s only in few observer-plot combinations):

plots

<table>
<thead>
<tr>
<th>Plots</th>
<th>01</th>
<th>02</th>
<th>03</th>
<th>04</th>
<th>05</th>
<th>06</th>
<th>07</th>
<th>08</th>
<th>Nmin</th>
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<tbody>
<tr>
<td>Plot 1</td>
<td>12</td>
<td>14</td>
<td>12</td>
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<td>11</td>
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<td>7</td>
<td>7</td>
<td>9</td>
<td>12</td>
<td>17</td>
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<tr>
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<td>4</td>
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<td>2</td>
<td>5</td>
<td>4</td>
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<td>6</td>
<td>8</td>
</tr>
<tr>
<td>Plot 4</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
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<td>Plot 5</td>
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<td>6</td>
<td>13</td>
<td>8</td>
<td>14</td>
<td>14</td>
<td>18</td>
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<tr>
<td>Plot 6</td>
<td>0</td>
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<td>2</td>
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<td>Plot 8</td>
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<td>2</td>
<td>3</td>
<td>4</td>
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<tr>
<td>Plot 9</td>
<td>3</td>
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<td>3</td>
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<td>3</td>
<td>5</td>
<td>5</td>
<td>7</td>
<td>10</td>
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<tr>
<td>Plot 10</td>
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<td>8</td>
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<td>9</td>
<td>10</td>
<td>20</td>
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<tr>
<td>Plot 11</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
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</tbody>
</table>
In this case it seems more intuitive to model abundance of nests per plot as a binomial random variate, rather than the more involved mixture of $N$ Poisson distributions. This is what our next model does.

```r
library(unmarked)
obs <- matrix(as.character(1:8), 16, 8, byrow = T)
sitecovs <- data.frame(X = as.factor(1:16))
antsumf <- unmarkedFramePCount(y = as.matrix(plots[, -9]), obsCovs = list(observer = obs),
siteCovs = sitecovs)
(fit <- pcount(~observer ~ X, data = antsumf, K = 50, mixture = "P"))
```

Call:
pcount(formula = ~observer ~ X, data = antsumf, K = 50, mixture = "P")

Abundance:

|         | Estimate | SE    | z     | P(>|z|)  |
|---------|----------|-------|-------|----------|
| (Intercept) | 3.760    | 0.269 | 13.9927| 1.73e-44 |
| X2      | -0.530   | 0.289 | -1.8360| 6.64e-02 |
| X3      | -0.889   | 0.327 | -2.7162| 6.60e-03 |
| X4      | -15.401  | 351.669| -0.0438| 9.65e-01 |
| X5      | -0.156   | 0.259 | -0.6035| 5.46e-01 |
| X6      | -2.497   | 0.607 | -4.1172| 3.83e-05 |
| X7      | -3.589   | 1.015 | -3.5378| 4.03e-04 |
| X8      | -1.500   | 0.415 | -3.6128| 3.03e-04 |
| X9      | -1.027   | 0.344 | -2.9879| 2.81e-03 |
| X10     | -0.352   | 0.275 | -1.2818| 2.00e-01 |
| X11     | -3.674   | 1.025 | -3.5846| 3.38e-04 |
| X12     | -0.402   | 0.279 | -1.4398| 1.50e-01 |
| X13     | -1.931   | 0.494 | -3.9078| 9.31e-05 |
| X14     | -1.719   | 0.456 | -3.7726| 1.62e-04 |
| X15     | -0.569   | 0.293 | -1.9400| 5.24e-02 |
| X16     | -0.438   | 0.282 | -1.5501| 1.21e-01 |

Detection:

|         | Estimate | SE    | z     | P(>|z|)  |
|---------|----------|-------|-------|----------|
| (Intercept) | -1.3132  | 0.326 | -4.034 | 5.49e-05 |
| observer2  | 0.0425   | 0.206 | 0.206  | 8.37e-01 |
| observer3  | 0.2033   | 0.202 | 1.004  | 3.15e-01 |
| observer4  | 0.1246   | 0.204 | 0.611  | 5.41e-01 |
| observer5  | 0.3519   | 0.200 | 1.757  | 7.90e-02 |
| observer6  | 0.1839   | 0.203 | 0.907  | 3.64e-01 |
| observer7  | 0.6556   | 0.202 | 3.248  | 1.16e-03 |
| observer8  | 0.7189   | 0.203 | 3.534  | 4.10e-04 |

AIC: 449.1964
ests <- fit@estimates$estimates$det@estimates

# observer probabilities:
plogis(c(observer1 = unname(ests[1]), ests[2:8] + ests[1]))

observer1 observer2 observer3 observer4 observer5 observer6
0.2119490 0.2191383 0.2478838 0.2335077 0.2766223 0.2442902
observer7 observer8
0.3412760 0.3556458

# site estimates:
estplot <- fit@estimates$estimates$state@estimates
round(exp(c(X1 = unname(estplot[1]), estplot[2:16] + estplot[1])), 2)

X1  X2  X3  X4  X5  X6  X7  X8  X9  X10
42.97 25.29 17.66 0.00 36.74 3.54 1.19 9.58 15.38 30.20
X11 X12 X13 X14 X15 X16
1.09 28.75 6.23 7.70 24.32 27.73

5 Bayesian plot-level detection model

Our model of the plots data as displayed above assumes that the number of nests observed in a plot \( s \) by observer \( i \) is a draw from a binomial distribution with an estimated population size \( \hat{N}_{true}^s \) for each plot \( s \), and an estimated observation probability \( \hat{P}_i \) for observer \( i \). Since we have eight observers and 16 plots, we can estimate both \( \hat{P}_i \) and \( \hat{N}_{true}^s \). For this Bayesian model we need to choose priors for detection probabilities and \( \hat{N}_{true}^s \). The latter has a lower bound at \( N_{min}^s = N_{obs}^s \), as there cannot be fewer nests than observed.

detectBinom <- function() {
  # the detection model loop through observers loop through plots
  for (i in 1:8) {
    for (j in 1:16) {
      Nobs[j, i] ~ dbin(Pi[i], Ntrue[j])
    }
  }

  # Priors and constraints:
  for (j in 1:16) {
    # Ntrue must be an integer greater or equal Nobs:
    Ntrue[j] ~ dpois(Nmin[j] * (1 + Propoverlooked[j]))
    T(Nmin[j], )
    # overlooked nests modelled as proportion of the number observed:
    Propoverlooked[j] ~ dexp(shapeOverlooked)
  }
  shapeOverlooked ~ dgamma(1, 1)
  # uninformative prior on detection:
  for (i in 1:8) {
    Pi[i] ~ dbeta(1, 1) # flat line
  }
  # compute another value of interest:
  meanPropOverlooked <- mean(Propoverlooked)
} # end of function
jags.data <- list(Nobs = plots[, -9], Nmin = plots[, 9])
parametersBinom <- c("Ntrue", "P1", "Propoverlooked", "shapeOverlooked",
        "meanPropOverlooked")
ni <- 8000
nb <- ni/2
nc <- 3
nt <- 3
# call JAGS
system.time(antdetectBinom <- jags(jags.data, inits = NULL, parametersBinom,
        model.file = detectBinom, n.chains = nc, n.thin = nt, n.iter = ni,
        n.burnin = nb, working.directory = getwd()))

Compiling model graph
  Resolving undeclared variables
  Allocating nodes
Graph information:
  Observed stochastic nodes: 128
  Unobserved stochastic nodes: 41
  Total graph size: 253

Initializing model

      user  system elapsed
     5.762   0.039   5.828

plot(antdetectBinom)
Inference for Bugs model at "/var/folders/cc/3jfhx190rb2ptxnqrxj94m0000gp/T//Rtmpgqyr2o/model29725dd4e1e5.txt", fit using jags, 3 chains, each with 8000 iterations (first 4000 discarded), n.thin = 3, n.sims = 4002 iterations saved

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<th>mu.vect</th>
<th>sd.vect</th>
<th>2.5%</th>
<th>25%</th>
<th>50%</th>
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<td>Ntrue[14]</td>
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<td>Ntrue[15]</td>
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<td>Propoverlooked[6]</td>
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<td>Propoverlooked[7]</td>
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<tr>
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<td>Propoverlooked[9]</td>
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<tr>
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<td>75% 97.5% Rhat n.eff</td>
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<td>Ntrue[2]</td>
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<td>Ntrue[3]</td>
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<td>Ntrue[16]</td>
<td>19.000 23.000 1.001 4000</td>
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</tbody>
</table>
For each parameter, n.eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor (at convergence, Rhat=1).

DIC info (using the rule, pD = var(deviance)/2)

pD = 18.6 and DIC = 410.6

DIC is an estimate of expected predictive error (lower deviance is better).

# estimated number of nests:

\texttt{sum(antdetectBinom$BUGSoutput$mean$Ntrue)}

[1] 190.6059

The key findings are that we overlook, according to this model, around 26% of nests (estimating the total as roughly 191 ± 18); and that the detection rates vary between 0.312 and 0.520 among observers. These values look rather different to the previous data-augmentation model. This difference can be attributed to two changes in the model structure:

1. The current model has fewer data points because it aggregates all nests within a plot (16 · 8 = 128 vs. 147 for the data augmentation).
2. The current model jointly estimates detection rates and true number of nests, \( P(N_{\text{obs}} | \hat{P}_i, \hat{N}_s) \), rather than conditionally \( P(N_{\text{obs}} | \hat{N}_{i,s}) \) for each nest as in the data-augmentation model. The reason is that we have no way to estimate, for the aggregated data, the probability of a nest being present and thus estimate at plot- rather than nest-level.

We can plot the estimated (x-axis) and observed number of nests per plot (y-axis):
Clearly the correction applied is larger in plots with more ant nests, or, phrased differently, the adjustment is proportional. We can plot the posteriors and their mean:

```r
par(mar = c(3, 4, 1, 1), mfrow = c(4, 4))
for (i in 1:16) {
  dens <- antdetectBinom$BUGSoutput$sims.list$Ntrue[i,]
  tdens <- table(dens)
  plot(as.numeric(names(tdens)), tdens/length(dens), las = 1, col = "grey70",
       type = "h", lwd = 3, ylab = "", xlab = "",
       xlim = c(min(max(0, plots[i, 9] - 1), as.numeric(names(tdens)))))
       ylim = c(0, max(tdens/length(dens))))
  axis(1, at = 0:40)
  points(plots[i, 9], 0, pch = 17, cex = 1.5, col = "red", xpd = T)
  legend("topright", bty = "n", legend = paste("plot", i), cex = 1.2)
  lines(rep(antdetectBinom$BUGSoutput$mean$Ntrue[i, 2], c(0, 1)),
        col = "black", lwd = 1.5)
}
```
Histograms are Bayesian posteriors for $\hat{N}_s$, with mean estimate indicated by the vertical black line, and the red triangle indicates $N_{obs}$ for each plot.

6 Plot-level N-mixture estimation (not mentioned in the main document)

Royle (2004) proposed to view observed abundances as mixtures of Poisson distributions, thus extending the patch-occupancy idea to abundances. As is the case for the previous Bayesian plot-level analysis, this approach cannot accommodate nest traits and is thus at the plot level.
library(unmarked)
obs <- matrix(as.character(1:8), 16, 8, byrow = T)
sitecovs <- data.frame(X = as.factor(1:16))
antsumf <- unmarkedFramePCount(y = as.matrix(plots[, -9]), obsCovs = list(observer = obs),
   siteCovs = sitecovs)
(fit <- pcount(~observer ~ X, data = antsumf, K = 50, mixture = "P"))

Call:
pcount(formula = ~observer ~ X, data = antsumf, K = 50, mixture = "P")

Abundance:

| Estimate | SE      | z      | P(>|z|)    |
|----------|---------|--------|------------|
| (Intercept) | 3.760   | 0.269  | 13.9927    | 1.73e-44    |
| X2      | -0.530  | 0.289  | -1.8360    | 6.64e-02    |
| X3      | -0.889  | 0.327  | -2.7162    | 6.60e-03    |
| X4      | -15.401 | 351.669| -0.0438    | 9.65e-01    |
| X5      | -0.156  | 0.327  | -0.4635    | 6.60e-03    |
| X6      | -2.497  | 0.607  | -4.1172    | 3.83e-05    |
| X7      | -3.589  | 1.015  | -3.5378    | 4.03e-04    |
| X8      | -1.500  | 0.415  | -3.6128    | 3.03e-04    |
| X9      | -1.027  | 0.344  | -2.9879    | 2.81e-03    |
| X10     | -0.352  | 0.275  | -1.2018    | 2.00e-01    |
| X11     | -3.674  | 1.025  | -3.5846    | 3.38e-04    |
| X12     | -0.402  | 0.279  | -1.4398    | 1.50e-01    |
| X13     | -1.931  | 0.494  | -3.9078    | 9.31e-05    |
| X14     | -1.719  | 0.456  | -3.7726    | 1.62e-04    |
| X15     | -0.569  | 0.293  | -1.9400    | 5.24e-02    |
| X16     | -0.438  | 0.282  | -1.5501    | 1.21e-01    |

Detection:

| Estimate | SE      | z      | P(>|z|)    |
|----------|---------|--------|------------|
| (Intercept) | -1.3132 | 0.326  | -4.034     | 5.49e-05    |
| observer2 | 0.0425  | 0.206  | 0.206      | 8.37e-01    |
| observer3 | 0.2033  | 0.202  | 1.004      | 3.15e-01    |
| observer4 | 0.1246  | 0.204  | 0.611      | 5.41e-01    |
| observer5 | 0.3519  | 0.200  | 1.757      | 7.90e-02    |
| observer6 | 0.1839  | 0.203  | 0.907      | 3.64e-01    |
| observer7 | 0.6556  | 0.202  | 3.248      | 1.16e-03    |
| observer8 | 0.7189  | 0.203  | 3.534      | 4.10e-04    |

AIC: 449.1964

ests <- fit@estimates@estimates$det@estimates

# observer probabilities:
plogis(c(observer1 = unname(est[1]), est[2:8] + est[1]))

observer1 observer2 observer3 observer4 observer5 observer6
0.2119490 0.2191383 0.2478838 0.2335077 0.2766223 0.2442902
observer7 observer8
0.3412760 0.3556458
# site estimates:
estplot <- fit@estimates@estimates$state@estimates
round(exp(c(X1 = unname(estplot[1]), estplot[2:16] + estplot[1])), 2)

<p>| | | | | | | | | | |</p>
<table>
<thead>
<tr>
<th></th>
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<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>X1</td>
<td>42.97</td>
<td>25.29</td>
<td>17.66</td>
<td>0.00</td>
<td>36.74</td>
<td>3.54</td>
<td>1.19</td>
<td>9.58</td>
<td>15.38</td>
</tr>
<tr>
<td>X2</td>
<td>30.20</td>
<td>1.09</td>
<td>28.75</td>
<td>6.23</td>
<td>7.70</td>
<td>24.32</td>
<td>27.73</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Observer rates are estimated lower, and number of nests accordingly higher, than in the Bayesian model. Otherwise the model confirms the results of the previous models.

7 Plot-level maximum likelihood estimation

We can dispense with the Bayesian nature of the previous step as we are using uninformative priors only, and thus in this case use maximum likelihood to estimate the model parameters (observation rates and true number of nests per plot). Again we assume that the number of nests detected by observer \(i\) at plot \(s\) is a draw from a binomial distribution, i.e. \(N_{obs}^{i,s} \sim \text{Binom}(\text{size} = \hat{N}_s, p = \hat{P}_i)\). Thus, across the 16 plots and 8 observers we have to optimise 24 values to find the maximum likelihood fit for the 128 data points in plots.

Nobs <- plots[, -9]  # remove Nmin
# define the maximum likelihood based on the 24 parameters:
toopt <- function(parms, Nobs = plots[, -9]) {
  Ntrue <- exp(parms[1:16])  # ensure positive values
  Pi <- plogis(parms[17:24])  # ensure values in [0,1]
  Nsest <- tcrossprod(Ntrue, Pi)
  -sum(dpois(as.matrix(Nobs), lambda = as.matrix(Nsest), log = T))
}
# use Nmin as start values for Ntrue and 0.5 for detection rates:
Nmin <- plots[, -9]
(op <- optim(par = c(log(Nmin + 1), rep(0.5, 8)), fn = toopt, method = "BFGS", hessian = F))

$par
[6]  0.3491841 -0.5671277  1.7842722  2.1262588  2.9141346
[16] -0.6153202 -0.5634996 -0.3628699  0.2611425  0.3585991

$value
[1] 198.443

$counts
function gradient
   91   43

$convergence
[1] 0
# image(op$hessian) # after setting hessian=T reveals that there
# is no correlation between estimates; therefore we can compute
# errors for What as sum of independent plots estimated detProb
# per observer:
round(plogis(op$par[17:24]), 2)

[1] 0.35 0.36 0.41 0.39 0.46 0.40 0.56 0.59

# estimated number of nests
round(bestguessNtrue <- exp(op$par[1:16]))

[1] 26 15 11 0 22 1 1 6 9 18 0 18 4 5 15 17

# compare to Nmin:
plots[, 9]

[1] 24 17 8 0 18 3 1 4 10 20 1 11 4 3 12 11

# estimated number of nests:
sum(bestguessNtrue)

[1] 168.1645

Maximum-likelihood estimates are somewhat higher than \( N_{\text{obs}} \) (= Nmin), but in plots 2, 6, 9 and 11 they are lower (than the observed number of nests). But the results are extremely similar to the Bayesian plot-level analysis and also compare well to the data-augmentation results (which are essentially identical to \( N^{\text{obs}}_x \)):

cor(cbind(mlEst = bestguessNtrue, BayesEst = antdetectBinom$BUGSoutput$mean$Ntrue, dataAug = estimated[, 2]))

<table>
<thead>
<tr>
<th></th>
<th>mlEst</th>
<th>BayesEst</th>
<th>dataAug</th>
</tr>
</thead>
<tbody>
<tr>
<td>mlEst</td>
<td>1.0000000</td>
<td>0.9963630</td>
<td>0.9517471</td>
</tr>
<tr>
<td>BayesEst</td>
<td>0.9963630</td>
<td>1.0000000</td>
<td>0.9717419</td>
</tr>
<tr>
<td>dataAug</td>
<td>0.9517471</td>
<td>0.9717419</td>
<td>1.0000000</td>
</tr>
</tbody>
</table>

par(mar = c(5, 5, 1, 1))
plot(estimated[, 2], antdetectBinom$BUGSoutput$mean$Ntrue, xlab = expression(hat(N)[s]^\{augmented\}), ylab = expression(hat(N)[s]), las = 1)
points(estimated[, 2], bestguessNtrue, pch = 16)
abline(0, 1)
legend("bottomright", pch = c(1, 16), legend = c("Bayes estimates", "ML estimates"), bty = "n", cex = 1.2)
The figure shows estimates from the site-level Bayesian and maximum likelihood approach (y-axis) against the nest-level data-augmentation results (x-axis). Line gives perfect accordance (1:1).

We think that we can thus use the site-level maximum likelihood approach in lieu of the Bayesian plot-level model, particularly when in the next step we re-run the analysis many times for different combinations of observers. This takes only seconds using the maximum likelihood approach, but would take many hours with the Bayesian plot-level model.

Computing confidence intervals or standard errors for the maximum likelihood estimates is a bit involved, as asymptotic errors (based on the Hessian matrix) are very unreliable for such small data sets. We thus use bootstrapping instead.

```r
# draw, for each plot, with replacement from the nests data set:
plotNames <- substring(rownames(nests), 3, 4)
```
n.bs <- 1000  # number of bootstraps
detProb.bs <- matrix(NA, nrow = n.bs, ncol = 24)
for (n in 1:n.bs) {
  plots.bs <- matrix(0, nrow = 16, ncol = 8)
  rownames(plots.bs)[c(1:3, 5:16)] <- unique(plotNames)
  rownames(plots.bs)[4] <- "04"
  for (i in unique(plotNames)) {
    thisPlot <- nests[which(plotNames == i), ]
    plotBS <- thisPlot[sample(nrow(thisPlot), nrow(thisPlot), replace = T), ]
    plots.bs[rownames(plots.bs) == i, ] <- colSums(plotBS)
  }
  (op.bs <- optim(par = c(log(Nmin + 1), rep(0.5, 8)), fn = toopt,
                  Nobs = plots.bs, method = "BFGS"))
  detProb.bs[n, 17:24] <- plogis(op.bs$par[17:24])  # detection rates
  detProb.bs[n, 1:16] <- exp(op.bs$par[1:16])  # nest estimates
}

# observation rate estimates:
round(colMeans(detProb.bs[, 17:24]), 2)

[1] 0.34 0.36 0.40 0.38 0.45 0.39 0.55 0.58

round(apply(detProb.bs[, 17:24], 2, sd), 3)

[1] 0.059 0.059 0.066 0.064 0.073 0.064 0.095 0.110

round(apply(detProb.bs[, 17:24], 2, quantile, c(0.025, 0.975)), 3)

[,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] 2.5% 0.246 0.263 0.301 0.279 0.342 0.299 0.418 0.434
97.5% 0.481 0.496 0.564 0.532 0.635 0.548 0.794 0.866

# nest number estimates:
round(colMeans(detProb.bs[, 1:16]), 2)

[1] 27.58 15.92 11.28 0.00 23.27 1.50 0.59 6.15 9.25 19.95 11. 0.30 18.49 3.79 4.99 15.63 17.77

round(apply(detProb.bs[, 1:16], 2, sd), 3)

[1] 6.177 3.322 2.692 0.000 4.343 0.300 0.086 1.897 2.700 3.853 11. 0.043 3.317 1.401 1.491 3.772 3.425

round(apply(detProb.bs[, 1:16], 2, quantile, c(0.025, 0.975)), 3)

97.5% 42.517 22.337 16.642 0 31.418 2.100 0.744 10.256 15.143

97.5% 27.105 0.372 24.678 7.025 7.921 22.960 24.311
8 Simulating more (and fewer) observers

8.1 How many nests would we have estimated with fewer observers?

It is easy to simulate fewer observers by simply randomly drawing the desired number of observers from the data and repeating the (maximum-likelihood) analysis (the Bayesian would take quite a long time, since we have to repeat this random drawing many times).

```r
k <- 3
Y <- Nobs[, c(1, 3, 5)]
tooptk <- function(parms, k) {
  Ntrue <- exp(parms[1:16])  # ensure positive values
  Pi <- plogis(parms[17:(17 + k - 1)])  # ensure values in [0,1]
  estY <- tcrossprod(Ntrue, Pi)
  -sum(dpois(as.matrix(Y), lambda = as.matrix(estY), log = T))
}
(opk <- optim(par = c(log(Nmin + 1), rep(0, k)), fn = tooptk, k = k, control = list(maxit = 2000)))

$par
[6] -2.4845207 0.6931455 2.7263550 2.8637990 3.8470075
[16] 3.7855818 -1.7505154 -1.5653785 -1.4278722

$value
[1] 67.59848

$counts
function gradient
 10566   NA

$convergence
[1] 0

$message
NULL

round(exp(opk$par[1:16]), 1)  # estimated number of nests

[1] 66.8 24.9 18.9  0.2  58.0  0.1  2.0 15.3 17.5 46.9  0.1 48.8
[13]  3.7  9.9 40.5 44.1

round(plogis(opk$par[17:(17 + k - 1)]), 2)  # estimated detProb per observer

[1] 0.15 0.17 0.19

# this can be looped through 1000 times to get error bars for the
# estimates, always drawing a random set of observers; and then we
# repeat this with k=2 to k=8; here the example for k=3:
Nreps <- 10  # only for illustration the value is set low; set this to something larger (takes .3s per rep)
```
k <- 3
trueNmat3 <- matrix(NA, ncol = 16, nrow = Nreps)
for (i in 1:Nreps) {
    # choose a random set of observers:
    useTheseObs <- sample(8, k)
    Y <- Nobs[, useTheseObs]
    # compute the trueY based on this:
    opk <- optim(par = c(log(Nmin + 1), rep(0, k)), fn = tooptk, k = 3,
                 control = list(maxit = 50000))
    if (opk$convergence != 0)
        stop("not converged!")
    trueNmat3[i, ] <- exp(opk$par[1:16])
    cat(i, " ")
}

boxplot(trueNmat3, las = 1, ylab = "estimated number of ant nests",
        xlab = "plot", col = "grey70")
Note that these values are much higher when only few observers are used for estimation. Let us briefly try and understand why.

The estimated values of the observed $N_{i,s}$ are the cross-product of the estimated number of nests in a plot, $\hat{N}_s$ and each observers detection probability, $P_i$. If we estimate high values for $\hat{N}_s$, we can ‘compensate’ this by low values of $P_i$. If variability is high (because we have only few observers), we have little to go on for estimating either value. There is now the choice between ‘many nest, poor detection rates’ and ‘few nests, high detection’. As it works out, in the binomial probability mass function, it is easier to accommodate highly variable data with ‘many nests, poor detection’. Thus, the poorer the data (read: the fewer observers), the more the estimation will overestimate the true number of nests.

Repeating this for different values of k will lead to Fig. 3 in the main text. We do not provide the code here, but it is near-trivial to adapt the above for any value of k.
8.2 How does overall detection rate change with the number of observers like ours?

As detailed in the main paper, we require two different probabilities to simulate more observers: (a) the detection rate $P_i$ of each observer $i$ (which we have from either the maximum-likelihood estimation or the Bayesian analysis); and (b) the probability that a second observer discovers a new (complementary) nest, $P_c$. We compute $P_c$ for each pair of observers, yielding a matrix from which to sample when simulating more observers (or indeed fewer).

```
# add overlooked species according to jack1 estimate (intermediate
# between Chao and jack2)
nestsAll <- rbind(as.matrix(nests), matrix(0, nrow = 25, ncol = 8))
# nests which second observers found but first overlooked
# (quantifying complementarity):
Pc.mat <- matrix(0, 8, 8)
colnames(Pc.mat) <- rownames(Pc.mat) <- colnames(nests)
for (i in 1:8) {
  for (j in 1:8) {
    tt <- table(nestsAll[, i], nestsAll[, j])
    Pc.mat[i, j] <- tt[1, 2]/sum(tt[1, ])  # proportion of 0s turned into 1s
  }
}
round(Pc.mat, 3)  # note that this matrix is (obviously) not symmetric!
```

```
  O1  O2  O3  O4  O5  O6  O7  O8
01 0.000 0.159 0.265 0.257 0.283 0.239 0.442 0.496
02 0.144 0.000 0.207 0.225 0.243 0.216 0.450 0.441
03 0.194 0.146 0.000 0.204 0.223 0.223 0.350 0.447
04 0.215 0.196 0.234 0.000 0.290 0.262 0.393 0.477
05 0.147 0.116 0.158 0.200 0.000 0.137 0.358 0.411
06 0.173 0.163 0.231 0.240 0.212 0.000 0.423 0.452
07 0.182 0.208 0.130 0.156 0.208 0.221 0.000 0.351
08 0.219 0.151 0.219 0.233 0.233 0.219 0.315 0.000
```

```
# mean Pc value:
mean(c(Pc.mat[lower.tri(Pc.mat)], Pc.mat[upper.tri(Pc.mat)]))  # 0.2565
```

```
[1] 0.2568836
```

```
hist(c(Pc.mat[lower.tri(Pc.mat)], Pc.mat[upper.tri(Pc.mat)]), main = "",
      xlab = "Pc")
```
We now have a matrix with values representing the probabilities of discovering new nests overlooked by one previous observer. The chance of \( k \) observers to all overlooking a nest is \((1 - P_c)^k(1 - P_i)\). We turn this into a little function and plot it for \( k \) from 1 to 10.

```r
overlooked <- function(k, Pc = 0.2565, Pi = 0.42) {
  # Pd is mean of Bayesian estimates returns the probability of
  # having overlooked nests
  (1 - Pc)^(k - 1) * (1 - Pi)
}

par(mar = c(5, 5, 1, 1))
plot(1:10, overlooked(1:10), type = "o", pch = 16, cex = 2, las = 1,
     ylab = "probability of overlooking a nest", xlab = "number of observers",
     lwd = 2, col = "grey40")
abline(h = 0.1, col = "grey", lty = 2)
```

# note that this is the complement to the value computed above in
# jointly.mat!!
Clearly, and obviously, the more observers we have, the lower is the chance of overlooking a nest. With 8 observers we cross to below 10% overlooked nests.

This plot ignores the variation around the detection and complementarity rates. So we now open the function to bootstrapping (i.e. sampling with replacement) $P_i$ and $P_c$ and run it on the real data ($P_i$ from maximum likelihood).

```r
overlookedBS <- function(k, Pc, Pi) {
  # recursive problem!
  if (k == 1)
    return((1 - sample(Pi, 1))) # for one observer: 1-detection probability
  # for two or more observers:
  (1 - sample(Pc, 1)) * overlookedBS(k - 1, Pc, Pi)
}

# run a test for 10 observers, 1000 repetitions:
hist(replicate(1000, overlookedBS(10, Pc = c(Pc.mat[lower.tri(Pc.mat)],
                                        Pc.mat[upper.tri(Pc.mat)]), Pi = plogis(op$par[17:24]))), main = "10 observers",
     xlab = "proportion overlooked")
```
So we can now compute the overlooking probability for 1 to 10 (or more) observers.

```r
simuObservers <- sapply(1:10, function(x) replicate(1000, overlookedBS(x,
    Pc = c(Pc.mat[lower.tri(Pc.mat)], Pc.mat[upper.tri(Pc.mat)]),
    Pi = c(0.338, 0.35, 0.394, 0.37, 0.439, 0.388, 0.533, 0.561))))
par(mar = c(5, 5, 1, 1))
boxplot(simuObservers, las = 1, whisklty = 1, col = "grey", ylab = "probability of overlooking any nest",
    xlab = "number of observers")
abline(h = c(0.1, 0.05, 0.01), col = "darkgrey", lty = 2)  # targets for accuracy
```
The black lines are the same values as in the previous dot-plot, but now we also get an estimate of the uncertainty around this value.

9 Non-parametric omission error analysis

For completeness, we also include the more traditional way to estimate overlooked nests, building on coarse approximations of the ratio of rare and common events. Each observer’s records are a sample of the true nests at each plot. We can use non-parametric richness estimators to predict the number of nests across all plots. This is akin to having multiple recordings of a community and estimating the total number of species in the pool. The nests-data have to be transposed before analysis to have “species” (i.e. nest locations) as columns.
As boot is frequently reported as underestimating the true richness, we shall only use Chao’s S, jack1 S and jack2 S as estimators of the true number of nests across all plots. Thus, we have sampled $147/164 \times 100\% = 90\%$ (Chao), 85% (jack1) or 82% (jack2) of all nests, which suggests a high sampling coverage.

To visualise which ant nests were detected by who, we can plot the nests data as a matrix.
Dots above the nest indicate the nest’s size. Empty cells to the right were unrecorded by all observers. The best guess for $\hat{N}_{true}$ of the different methods is indicated by a triangle alongside the method.

Platform, session and package information:

```
sessionInfo()
```

R version 3.2.3 (2015-12-10)
Platform: x86_64-apple-darwin13.4.0 (64-bit)
Running under: OS X 10.10.5 (Yosemite)

locale:
attached base packages:
[1] stats graphics grDevices utils datasets methods
[7] base

other attached packages:
[1] unmarked_0.11-0 Rcpp_0.12.5 reshape_0.8.5
[4] lme4_1.1-12 Matrix_1.2-6 truncnorm_1.0-7
[7] R2jags_0.5-7 rjags_4-6 coda_0.18-1
[10] bipartite_2.06 sna_2.3-2 vegan_2.3-5
[13] lattice_0.20-33 permute_0.9-0

loaded via a namespace (and not attached):
[1] formatR_1.4 nloptr_1.0.4 plyr_1.8.4
[4] tools_3.2.3 boot_1.3-18 digest_0.6.9
[7] evaluate_0.9 nlme_3.1-128 mgcv_1.8-12
[10] igraph_1.0.1 yaml_2.1.13 parallel_3.2.3
[13] spam_1.3-0 raster_2.4-18 stringr_1.0.0
[16] cluster_2.0.4 knitr_1.13 fields_8.4-1
[19] maps_3.1.0 grid_3.2.3 rmarkdown_0.9.6
[22] sp_1.1-1 minqa_1.2.4 magrittr_1.5
[25] codetools_0.2-14 htmltools_0.3.5 R2WinBUGS_2.1-21
[28] MASS_7.3-45 splines_3.2.3 abind_1.4-3
[31] stringi_1.1.1

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