
Contents

List of Figures	xiii
List of Tables	xvii
Foreword	xix
I Basic blocks of Bayesian modeling	1
1 Bayesian hierarchical models in statistical ecology	3
1.1 Challenges for statistical ecology	4
1.1.1 The three steps of quantitative modeling . . .	4
1.1.2 Complexity, uncertainty and observations . . .	7
1.1.2.1 Increasing model realism	7
1.1.2.2 Different sources of uncertainty . . .	8
1.1.3 Ecological models and statistics	9
1.1.4 Motivating examples	10
1.2 Conditional reasoning, graphs and hierarchical models	17
1.2.1 Think conditionally	17
1.2.2 Graphical models	18
1.2.3 Conditional reasoning and complexity	20
1.2.4 Observation processes	23
1.2.5 Hierarchical modeling	24
1.3 Bayesian inferences on hierarchical models	27
1.3.1 The intuition: What if a node is observed? . .	27
1.3.2 Getting the Bayesian posterior distribution . .	28
1.3.3 Capturing the posterior distribution in practice	33
1.4 What can be found in this book?	34
2 The Beta-Binomial model	43
2.1 From a scientific question to a Bayesian analysis . . .	44
2.2 What is modeling?	46
2.2.1 Model making	46
2.2.2 Discussing hypotheses	47
2.2.3 Likelihood	47

2.3	Think conditionally and make a graphical representation	49
2.4	Inference is the reverse way of thinking	50
2.5	Expertise matters	52
2.6	Encoding prior knowledge	53
2.7	The conjugate <i>Beta</i> pdf	54
2.8	Bayesian inference as statistical learning	56
2.9	Bayesian inference as a statistical tool for prediction	57
2.10	Asymptotic behavior of the Beta-Binomial model	59
2.11	The Beta-Binomial model with WinBUGS	60
2.12	Further references	64
3	The basic Normal model	65
3.1	Salmon farm's pollutants and juvenile growth	65
3.2	A Normal model for the fish length	66
3.3	Normal-Gamma as conjugate models to encode expertise	69
3.3.1	Encoding prior knowledge on μ	69
3.3.2	Encoding prior knowledge on σ	70
3.3.3	Bayesian updating of the mean	71
3.3.4	Joint prior for $(\mu^u, \mu^f, \mu^d, \sigma^{-2})$	74
3.4	Inference by recourse to conjugate property	75
3.4.1	Bayesian updating in a closed-form	75
3.4.2	Does the fish farm perturb salmon's growth?	76
3.5	Bibliographical notes	79
3.6	Further material	80
4	Working with more than one Beta-Binomial element	83
4.1	Capture-mark-recapture analysis	84
4.1.1	Motivating example	84
4.1.2	Sampling distributions and likelihood	87
4.1.3	Prior distributions	89
4.1.4	Getting the posterior distribution	90
4.2	Successive removal analysis	91
4.2.1	Motivating example	91
4.2.2	Sampling distributions	92
4.2.3	Prior distributions	94
4.2.4	Full joint posterior	96
4.3	Testing a new tag for tuna	96
4.3.1	Motivating example	96
4.3.2	From the question to a Bayesian problem	97
4.3.2.1	Setting a prior pdf for π	97
4.3.2.2	Posterior for π	98
4.3.3	Hypotheses testing via Bayes Factors	100
4.3.3.1	Bayes Factors	101

4.3.3.2	Back to the tuna experiment	102
4.4	Further references	103
5	Combining various sources of information	105
5.1	Motivating example	106
5.1.1	The dangerous run of spawners	107
5.1.2	Observed variables	108
5.2	Stochastic model for salmon behavior	109
5.2.1	Bernoulli trials and population features	109
5.2.2	Parameters are assumed stationary	110
5.2.3	Prior expertise is available for the parameters	110
5.2.4	Prior elicitation	111
5.2.5	Introducing latent variables	113
5.2.6	Stochastic model as a directed acyclic graph	114
5.2.7	The interannual model	115
5.3	Inference with WinBUGS	116
5.4	Results	118
5.4.1	Estimation for the year 1995	118
5.4.2	Inference when taking into account 5 years of data	120
5.5	Discussion and conclusions	121
6	The Normal linear model	125
6.1	The decrease of Thiof abundance in Senegal	125
6.2	Linear model theory	128
6.2.1	Basics and notations	128
6.2.2	Bayesian updating of the Normal linear model	129
6.2.3	Defining appropriate Zellner's prior for θ	130
6.2.3.1	Contrasts	130
6.2.3.2	Zellner's priors for qualitative effects	132
6.3	A linear model for Thiof abundance	134
6.3.1	A first look at the data	134
6.3.2	A first simple linear regression	136
6.3.3	Explaining Thiof abundance	136
6.3.3.1	Selecting relevant covariates	137
6.3.3.2	Bayesian Inference	137
6.3.3.3	Model selection	138
6.4	Further reading	140
6.4.1	Linear modeling	140
6.4.2	Model selection	141
6.4.3	Variable selection	142
6.4.4	Bayesian model averaging	143

7	Nonlinear models for stock-recruitment analysis	145
7.1	Stock-recruitment motivating example	146
7.2	Searching for a <i>SR</i> model	148
7.3	Which parameters?	151
7.3.1	Natural parameters	151
7.3.2	Working with management parameters	153
7.4	Changing the error term from logNormal to Gamma	157
7.5	From Ricker to Beverton-Holt	160
7.6	Model choice with informative prior	162
7.7	Conclusions and perspectives	165
8	Getting beyond regression models	169
8.1	Logistic and Probit regressions	169
8.1.1	Changes in salmon age at smoltification	169
8.1.2	Formalization: The Binomial-logit model	172
8.1.3	Bayesian inference	176
8.1.3.1	Noninformative Zellner priors	176
8.1.3.2	Posterior distributions	177
8.1.4	Model comparison	178
8.1.5	Discussion	180
8.1.5.1	Ecological implications of the results	180
8.1.5.2	About GLM	182
8.2	Ordered Probit model	184
8.2.1	Skate species repartition	184
8.2.2	Formalization	186
8.2.3	Inferring the ordered multinomial Probit model	190
8.3	Discussion	191
II	More elaborate hierarchical structures	193
9	HBM I: Borrowing strength from similar units	195
9.1	Introduction	196
9.2	HBM for capture-mark-recapture data	198
9.2.1	Data	198
9.2.2	First phase observation submodels	199
9.2.3	Second phase observation submodels	200
9.2.4	Latent layers	201
9.2.5	Results	204
9.3	Hierarchical stock-recruitment analysis	206
9.3.1	Data	207
9.3.2	Model assuming independence	209
9.3.2.1	Likelihood	209
9.3.2.2	Prior	209

9.3.2.3	Inference assuming independence . .	211
9.3.3	Hierarchical model with partial exchangeability	212
9.3.4	Results from the hierarchical approach	215
9.3.5	Prediction of S^* and h^* given the latitude . .	216
9.4	Further Bayesian comments on exchangeability	218
10	HBM II: Piling up simple layers	221
10.1	HBM for successive removal data with habitat and year	222
10.1.1	Why sampling freshwater juveniles?	222
10.1.2	Study site, sampling design and data	223
10.1.3	General model formulation	225
10.1.3.1	Observation model	225
10.1.3.2	Role of the sampling area	226
10.1.3.3	A Normal HBM	226
10.1.4	Making ecological sense	227
10.1.4.1	Correlation between δ and π	227
10.1.4.2	Effects of year and habitat	227
10.1.4.3	Model comparison	228
10.1.5	DAG and prior specification	228
10.1.6	Extrapolation to the whole river	230
10.1.7	Linking the 0+ population size to the smolts run	231
10.1.8	Bayesian computations	233
10.1.8.1	Missing data	233
10.1.8.2	Controlling the flow of information .	234
10.1.8.3	MCMC sampling	234
10.1.9	Results of the model comparison	235
10.1.10	Estimation with model M_0	235
10.1.11	Posterior checking	237
10.1.12	Estimation of the total number of 0+ juveniles	239
10.1.13	Linking 0+ juveniles to smolts run	240
10.1.14	Discussion	242
10.1.14.1	Changing prior assumptions?	242
10.1.14.2	Possible improvements	244
10.2	Electrofishing with successive removals	245
10.2.1	HBM for electrofishing with successive removals	245
10.2.2	A rapid sampling technique	249
10.2.3	Predictive efficiency of the 5-min protocol . . .	254
11	HBM III: State-space modeling	257
11.1	Introduction	258
11.2	State-space modeling of a Biomass Production Model	259
11.2.1	The Namibian hake fishery	259
11.2.2	State-space modeling	261

11.2.2.1	Process equation	262
11.2.2.2	Observation equation	264
11.2.3	Deriving inferences and predictions	264
11.2.4	The Namibian hake stock dynamics	266
11.2.4.1	Priors and computational details	266
11.2.4.2	Inference (Schaefer function)	268
11.2.4.3	Schaefer versus Fox	272
11.3	State-space modeling of A. salmon life cycle model	274
11.3.1	Dynamics process equations	275
11.3.2	Priors on vital rates	280
11.3.3	Data and observation equations	281
11.3.3.1	Updating stage stocks	282
11.3.3.2	Prior on the trapping efficiencies	285
11.3.3.3	Updating the demographic structure	286
11.3.3.4	River age in smolt run	286
11.3.3.5	Sea and River-age in spawner run	286
11.3.3.6	Sex ratio in spawner run	287
11.3.4	Results	287
11.3.4.1	MCMC simulations	287
11.3.4.2	Spawners and smolt production	287
11.3.4.3	Egg and juvenile production	290
11.3.4.4	Smolt production	292
11.3.4.5	Smolt to spawner transitions	292
11.3.4.6	Forecasting ability	294
11.3.5	Discussion	295
11.3.5.1	A powerful data synthesis method	295
11.3.5.2	Data and realism	295
11.4	A tool of choice for the Ecological Detective	297
11.4.1	Linking population dynamics and field data	297
11.4.2	Statistics for diagnosis and management	298
12	Decision and planning	301
12.1	Introduction	301
12.2	The Sée-Sélune River network	305
12.3	Salmon life cycle dynamics	306
12.3.1	Production of 0+ juveniles	307
12.3.2	Smolts	308
12.3.3	Marine phase	309
12.3.4	A bivariate decision for angling	309
12.3.5	Assessing parameter values	310
12.4	Long-term behavior: Collapse or equilibrium?	311
12.5	Management reference points	313
12.6	Management rules and implementation error	316

12.7	Economic model	321
12.7.1	Cumulative discounted revenue	321
12.7.2	Revenue per time period	321
12.7.3	Uncertainties	322
12.7.4	Other indicators of performance	323
12.8	Results	323
12.8.1	Extinction probabilities	323
12.8.2	Indicators of performance	324
12.8.3	Cumulated benefits	325
12.9	Discussion	326
12.9.1	Optimum solution?	327
12.9.2	Expected utility	328
12.9.2.1	Decisionmakers' behavior	328
12.9.2.2	Robustness	329
12.9.3	Viability theory	329
12.9.4	More than one player in the field	330
12.9.4.1	The tragedy of commons	330
12.9.4.2	Cooperation	330
A	The Normal and Linear Normal model	333
A.1	Student distributions	333
A.1.1	Student distributions as a ratio	333
A.1.2	Student distributions as a mixture	334
A.1.3	Multivariate Student distributions	335
A.2	The linear Normal regression model	336
A.2.1	Likelihood	336
A.2.2	Conjugate prior	337
A.2.3	Zellner's G-prior	340
A.3	The Zellner Student as a prior	341
B	Computing marginal likelihoods and DIC	343
B.1	Computing predictive distribution	343
B.1.1	Method of Marin and Robert	343
B.1.2	Extension of the method of Raftery	344
B.2	The Deviance Information Criterion	345
C	More on Ricker stock-recruitment	347
C.1	A closer look at the Ricker model	347
C.1.1	Origin	347
C.1.2	A deterministic controlled state equation	348
C.1.3	Attractors and chaos	349
C.2	Optimal harvesting with Ricker deterministic behavior	350
C.2.1	Standard optimization of a dynamic system	350

	C.2.2	Hamiltonian in the discrete case	351
	C.2.3	Searching for a stationary decision rule	352
	C.2.4	Special cases	352
C.3		Stochastic Ricker model	353
	C.3.1	A stochastic controlled state equation	353
	C.3.2	Dynamic stochastic programming	353
	C.3.3	Optimal escapement level	354
	C.3.4	Stochastic case: Theory and practice	354
C.4		Equilibrium distribution	355
	C.4.1	Recalling the Normal characteristic function	356
	C.4.2	SR transition	356
D		Some predictive and conditional pdfs	359
	D.1	Predictive for the Logistic model	359
	D.2	Predictive for the LogPoisson model	360
	D.3	Full conditional for the categorical probit model	360
E		The baseball players' historical example	363
	E.1	The baseball players' example	363
	E.2	Borrowing strength from neighbors	364
		E.2.1 What about Williams' skill?	364
		E.2.2 Winning bets	366
	E.3	Fully exchangeable model	366
		E.3.1 Prior distributions	368
		E.3.1.1 Prior on population parameters	368
		E.3.1.2 Exchangeable prior latent structure	369
		E.3.2 Posterior distributions and borrowing strength	369
		E.3.2.1 Posterior distributions	369
		E.3.2.2 Borrowing strength	371
	E.4	Shrinkage effect in the exchangeable structure	372
		Bibliography	375
		Index	403