Monitoring dynamic spatio-temporal ecological 1 processes optimally 2 Perry J. Williams ^{*1,2}, Mevin B. Hooten^{3,2}, Jamie N. Womble^{4,5}, George G. 3 Esslinger⁶ and Michael R. Bower⁴ 4 ¹Colorado Cooperative Fish and Wildlife Research Unit, Department of Fish, Wildlife, and Conservation 5 Biology, Colorado State University, Fort Collins, CO 80523 6 ²Department of Statistics, Colorado State University, Fort Collins, CO 80523 7 ³U.S. Geological Survey, Colorado Cooperative Fish and Wildlife Research Unit, Department of Fish, 8 Wildlife, and Conservation Biology, Colorado State University, Fort Collins, CO 9 ⁴National Park Service, Southeast Alaska Inventory and Monitoring Network, Juneau, AK 10 ⁵National Park Service, Glacier Bay Field Station, Juneau, AK 11 ⁶U.S. Geological Survey, Alaska Science Center, Anchorage, AK 12 November 3, 2017 13

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Abstract

15	Population dynamics vary in space and time. Survey designs that ignore these dynamics
16	may be inefficient and fail to capture essential spatio-temporal variability of a process.
17	Alternatively, dynamic survey designs explicitly incorporate knowledge of ecological
18	processes, the associated uncertainty in those processes, and can be optimized with respect to
19	monitoring objectives. We describe a cohesive framework for monitoring a spreading
20	population that explicitly links animal movement models with survey design and monitoring
21	objectives. We apply the framework to develop an optimal survey design for sea otters in
22	Glacier Bay. Sea otters were first detected in Glacier Bay in 1988 and have since increased in
23	both abundance and distribution; abundance estimates increased from 5 otters to >5,000
24	otters, and they have spread faster than 2.7 km per year. By explicitly linking animal
25	movement models and survey design, we are able to reduce uncertainty associated with
26	forecasting occupancy, abundance, and distribution compared to other potential random
27	designs. The framework we describe is general, and we outline steps to applying it to novel
28	systems and taxa.

Key words abundance, colonization, design criteria, invasion, ecological monitoring,
 model-based sampling, multiple imputation, objective function, optimal dynamic survey design,
 sea otters

32 Introduction

Population spread is a fundamental theme in ecology (Bullock et al. 2002). Applications include
reintroductions of endangered species, invasive species management, and the emergence or
re-emergence of wildlife or plant disease (Hooten et al. 2007, Williams et al. 2017, Hefley et al.
2017). The distribution and abundance of a spreading population is a dynamic process that
changes in space and time. These dynamics make it challenging to develop efficient monitoring
designs that must consider, not only where populations have been in the past, but also, where

³⁹ populations are expected to be in the future. For example, sea otters (*Enhydra lutris*) in Glacier
⁴⁰ Bay have increased rapidly in distribution and abundance through time, requiring surveys to cover
⁴¹ larger spatial domains, while operating under the same financial constraints.

During the multi-national commercial maritime fur trade of the 18th and 19th centuries. sea 42 otters were extirpated from southeastern Alaska. Legislation following the maritime fur trade, 43 including the International Fur Seal Treaty (1911), the Marine Mammal Protection Act (1972), 44 and the Endangered Species Act (1977) provided legal protection to sea otters from most harvest 45 (Kenyon 1969, Bodkin 2015, Williams et al. In Review). Legal protection, combined with 46 translocations by wildlife agencies helped sea otters colonize much of their former distribution. 47 By 1988, sea otters were documented at the mouth of Glacier Bay. Since then, sea otter abundance 48 has increased an estimated 21.5% per year, a rate near their biological maximum reproductive 49 rate. Further, sea otters have spread across Glacier Bay at a rate of at least 2.7 km per year. They 50 are now one of the most abundant marine mammals in Glacier Bay (Williams et al. In Review). 51 Beginning in 1999, a design-based survey was used to monitor the abundance of sea otters 52 in Glacier Bay (Bodkin and Udevitz 1999). The survey was conducted eight times between 1999 53 and 2012, and consisted of systematically selected transects with random starting points 54 (Esslinger et al. 2015). Survey effort was stratified based on ocean depth and shoreline features 55 (Bodkin and Udevitz 1999). The northern extent of surveys was based on the existing distribution 56 of sea otters. Initially, while sea otter distribution was relatively concentrated, abundance 57 estimates were precise; between 1999 and 2006, the mean of the standard errors equaled 280 58 otters (mean abundance = 1,496). As sea otters increased in abundance and distribution, distance 59 between transects were increased to accommodate the increasing spatial extent of the sea otter 60 distribution. However, the number of transects remained relatively constant due to logistical and 61 budgetary constraints. As transects became more sparse, and as abundance increased, standard 62 errors of abundance estimates increased, as did coefficients of variation. By 2012, the last year the 63

⁶⁴ survey was conducted, the estimated abundance was 8,508 sea otters, and the standard error was
⁶⁵ greater than 2,200 sea otters (Esslinger et al. 2015, Williams et al. *In Review*).

In 2015, sea otters were selected as a vital sign for long-term ecological monitoring by the 66 National Park Service due to their role as a keystone predator, and their influence in structuring 67 nearshore marine communities (Estes and Palmisano 1974). The National Park Service is 68 concerned with developing a statistical monitoring framework that maximizes efficiency to 69 estimate sea otter abundance and distribution in Glacier Bay. The monitoring framework will 70 serve as the foundation for understanding sea otters' role as drivers of the nearshore benthic food 71 web. Thus, a survey design that provides precise and rigorous estimates of abundance, 72 distribution, and colonization dynamics is required. 73

Many ecological processes, including population spread, exhibit spatial patterns that change 74 over time in a dynamic, yet predictable fashion. These dynamics are often ignored when 75 developing spatial survey designs (Wikle and Royle 2005). However, efficient monitoring of such 76 spatio-temporal processes can be achieved by modeling the dynamic process and associated 77 uncertainty, and choosing future sampling locations that best help to reduce the uncertainty in the 78 process (Hooten et al. 2009). There has been a proliferation of statistical methods for modeling 79 and forecasting the distribution and abundance of a spreading population (e.g., Wikle 2003, Wikle 80 and Hooten 2006, Hooten et al. 2007, Hooten and Wikle 2008, Williams et al. 2017). Although 81 mathematical and statistical models are widely used for inferring population spread, rarely are 82 data collection and modeling explicitly linked in a unifying framework. 83

⁸⁴ Dynamic survey designs provide a cohesive framework for coupling models of population ⁸⁵ spread, and the optimal selection of sampling locations. We distinguish dynamic survey designs ⁸⁶ from traditional statistical notion of *adaptive sampling* (*sensu* Thompson 1990), although the two ⁸⁷ concepts are related. Dynamic survey designs are common in environmental monitoring, ⁸⁸ including: monitoring hurricanes via aircraft (Wikle and Royle 1999), ozone monitoring (Wikle

and Royle 1999), meteorological forecasting (Berliner et al. 1999), and ground-water-pollution
source identification (Mahar and Datta 1997). However, dynamic survey designs have been
applied to few long-term ecological monitoring programs (e.g., Wikle and Royle 2005, Hooten
et al. 2009, Evangelou and Zhu 2012, Hooten et al. 2012).

We have four objectives in this paper: 1) introduce concepts and terminology related to 93 optimal dynamic survey designs, 2) describe a general statistical framework for mechanistically 94 modeling population spread, 3) fuse statistical models of population spread and dynamic survey 95 designs in one coherent framework, and 4) apply the framework to monitoring sea otters in 96 Glacier Bay. Although we motivate this application using monitoring of sea otters in Glacier Bay, 97 we describe the methods in sufficient generality to be applicable to any system or taxa in which 98 investigators are interested in modeling and monitoring the distribution, abundance, and 99 colonization dynamics of a spreading population. 100

Optimal dynamic survey design

In this section, we describe the general methodology to develop an optimal dynamic survey 102 design for a spreading population. Population spread is an ecological process that evolves 103 spatially through time. To improve our understanding in how this process evolves, we first require 104 a baseline understanding of the ecological process, and the associated uncertainty. Thus, a 105 statistical model that incorporates our current understanding of the ecological process is required 106 so that we can predict what the population is likely to do in future monitoring periods. If we can 107 predict future behavior, and the associated uncertainty, we can then choose survey locations that 108 help reduce uncertainty in our understanding of the process (Hooten et al. 2009). This is the 109 fundamental notion behind the basic steps of dynamic survey designs that we describe next. 110 Dynamic survey designs can be broken down into a series of steps that are each 111 conceptually straightforward (Fig. 1). First, a dynamic spatio-temporal process, such as 112

occupancy or abundance (and the associated uncertainty) is modeled using baseline data. Second, 113 using the model from the first step, a statistical forecast is made. The forecast provides a basis for 114 examining potential survey designs that could be implemented in the future. Third, investigators 115 identify the objectives they wish to achieve with their monitoring (e.g., Nichols and Williams 116 2006, Lindenmayer and Likens 2009). Objectives, or *design criteria*, typically include 117 minimizing average prediction variance, minimizing maximum prediction variance (mini-max), 118 or minimizing variance of parameter estimates (Wikle and Royle 1999; 2005, Hooten et al. 2009), 119 but could also include minimizing multi-model uncertainty (Nichols and Williams 2006), cost 120 (Field et al. 2005, Hauser and McCarthy 2009, Sanderlin et al. 2014), or some combination 12 thereof (Williams and Kendall 2017). Fourth, after a design criterion is selected, a design is 122 chosen that optimizes the design criterion. Fifth, data are then collected using the optimal design. 123 The original model used to make the forecast is then updated with the new data. This process is 124 iterated through time, increasing the understanding of the underlying ecological process of 125 interest. In this regard, optimal dynamic survey designs are analogous to adaptive resource 126 management, an iterative process of decision making in the face of uncertainty, with an aim to 127 reducing management uncertainty through time by monitoring the system's response to 128 management (e.g., Lindenmayer and Likens 2009, Johnson et al. 1997). 129

In what follows, we discuss methods for implementation of these steps generally, such that they may be tailored to other systems and taxa for which investigators seek to model and monitor population spread. We then describe how we tailored these general methods to the specific task of modeling and monitoring sea otters in Glacier Bay.

A general spatio-temporal model for population-level animal movement

Population spread exhibits linear or non-linear dynamics that can be classified as *diffusion*.
 Diffusion refers to the process of spreading out over an increasingly larger area through time
 (Skellam 1951, Wikle and Hooten 2010). Partial differential equations (PDE) are powerful tools

for modeling population-level (i.e., Eulerian) animal movement in ecology (e.g., Skellam 1951, 138 Okubo 1980, Andow et al. 1990, Holmes et al. 1994, Turchin 1998, Wikle 2003, Hooten and 139 Wikle 2008, Wikle and Hooten 2010, Hooten et al. 2013, Williams et al. 2017). During diffusion, 140 individual organisms are usually influenced by habitat type. Individuals move slowly through 141 areas that contain necessary resources, and move quickly through areas that do not. Ecological 142 *diffusion* is a flexible diffusion model that accommodates this variation in motility by predicting 143 animals will eventually accumulate in desirable habitats, and leave or avoid undesirable ones 144 (Turchin 1998, Garlick et al. 2011, Hefley et al. 2017, Williams et al. 2017). Specifically, 145 ecological diffusion describes the population-level distribution that results from individual 146 random walks, with individual movement probabilities determined by information on local 147 habitat conditions (Garlick et al. 2011, Hefley et al. 2017, Williams et al. 2017). Assuming no 148 advection or growth, ecological diffusion can be represented by the PDE 149

$$\frac{\partial u(\mathbf{s},t)}{\partial t} = \left(\frac{\partial^2}{\partial s_1^2} + \frac{\partial^2}{\partial s_2^2}\right) [\mu(\mathbf{s},t)u(\mathbf{s},t)],\tag{1}$$

where $\frac{\partial u(\mathbf{s},t)}{\partial t}$ represents the instantaneous change in abundance intensity over a continuous spatial 150 domain with coordinates (e.g., latitude and longitude) $\mathbf{s} \equiv (s_1, s_2)' \in \mathcal{S}$ during time t, 15 $\left(\frac{\partial^2}{\partial s_1^2} + \frac{\partial^2}{\partial s_2^2}\right)$ is the differential (Laplace) operator, and $\mu(\mathbf{s}, t)$ represents the diffusion coefficient 152 that could vary in space and time. Ecological diffusion differs from other common 153 reaction-diffusion models, in that it allows individual movement to be based on local conditions 154 such as habitat type (c.f., Fickian and plain diffusion; Garlick et al. 2011). The mathematical 155 driver for this difference is that the diffusion coefficient occurs on the inside of the two spatial 156 derivatives rather than between them (e.g., Fickian: $\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \mu \frac{\partial}{\partial x}(u)$) or on the outside (e.g., plain: 157 $\frac{\partial u}{\partial t} = \mu \frac{\partial^2}{\partial x^2}(u)$), resulting in a much less smooth process, and motility-driven congregation to 158 differ sharply between neighboring habitat types (Hooten et al. 2013). Hefley et al. (2017) 159

recently described the advantages of ecological diffusion for modeling a spreading population
including: its ability to connect spatio-temporal processes while providing a mechanism that
captures transient dynamics, preventing animals from instantaneously accessing all high quality
habitats; its relative simplicity compared to other mechanistic models; and its flexibility in being
able to capture a wide range of spatio-temporal dynamics. For example, eq. 1 can be further
generalized to include growth models,

$$\frac{\partial u(\mathbf{s},t)}{\partial t} = \left(\frac{\partial^2}{\partial s_1^2} + \frac{\partial^2}{\partial s_2^2}\right) [\mu(\mathbf{s},t)u(\mathbf{s},t)] + f(u(\mathbf{s},t),\mathbf{s},t),$$
(2)

incorporating Malthusian growth $(f(u(\mathbf{s},t),\mathbf{s},t) = \gamma(\mathbf{s},t)u(\mathbf{s},t))$, or logistic growth 166 $(f(u(\mathbf{s},t),\mathbf{s},t) = \gamma(\mathbf{s},t)(1 - u(\mathbf{s},t)/\kappa(\mathbf{s},t)))$ where $\gamma(\mathbf{s},t)$ represents the instantaneous growth 167 rate, and $\kappa(\mathbf{s}, t)$ represents equilibrium population size. In principle, each of the modeling 168 components, including motility ($\mu(\mathbf{s},t)$), growth ($\gamma(\mathbf{s},t)$), and equilibrium density ($\kappa(\mathbf{s},t)$) can 169 depend on covariates that vary over space and time, although standard model-fitting 170 considerations apply (i.e., parsimony) when tailoring these models to each system. We consider 171 models that incorporate spatial covariates for diffusion, $g(\mu(\mathbf{s}_i, t)) = \mathbf{x}'(\mathbf{s}_i)\beta$, and growth, 172 $h(\gamma(\mathbf{s}_i)) = \mathbf{w}'(\mathbf{s}_i)\boldsymbol{\alpha}$, where g and h are link functions (e.g., log and identity, respectively), $\boldsymbol{\beta}$ and 173 α are vectors of parameters to be estimated, and $\mathbf{x}'(\mathbf{s}_i)$ and $\mathbf{w}'(\mathbf{s}_i)$ are vectors containing spatially 174 referenced covariate values (Williams et al. 2017). 175

Implementation of eqs. 1 and 2 require numerical methods to solve the PDE. Finite differencing is a common method for solving PDEs, and is often used when PDEs are implemented within a Bayesian hierarchical framework (Wikle and Hooten 2010). Solving a PDE using finite differencing involves partitioning the spatial domain S into a grid \mathbf{S} ($\mathbf{S} \subseteq S$) with mcells and the temporal domain \mathcal{T} into r bins \mathbf{T} of width Δt ($\mathbf{T} \subseteq \mathcal{T}$). Simple finite-difference discretization results in the vector difference equation

$$\mathbf{u}_{t} = \mathbf{H}(\boldsymbol{\alpha}, \boldsymbol{\beta}) \mathbf{u}_{t-1} + \mathbf{H}(\boldsymbol{\alpha}, \boldsymbol{\beta})^{(b)} \mathbf{u}_{t-1}^{(b)}, \qquad t = 2, ..., T$$
(3)

where $\mathbf{u}_t \approx u(\mathbf{s}, t)$, $\mathbf{H}(\boldsymbol{\alpha}, \boldsymbol{\beta})$ is a sparse $m \times m$ matrix with five non-zero diagonals 182 accommodating diffusion parameters (β) and growth parameters (α), and the superscript (b) 183 represents conditions at the boundaries. Each row in **H** corresponds to a specific cell in the grid **S**. 184 The five non-zero values in each row correspond to the specific cell in **H**, and the four nearest 185 (rook) neighbors of that cell. The values of the non-zero cells are determined by the growth and 186 diffusion parameters α and β , respectively, and describe the how \mathbf{u}_{t-1} changes in space through 187 time. To simplify notation in what follows, we assume **H** depends on diffusion and growth 188 parameters, but omit the notation for α , β for brevity. We also omit the notation for boundary 189 conditions. The accuracy of the numerical approximation of $u(\mathbf{s}, t)$ increases as the number of 190 cells on the spatial grid increases and Δt becomes small. For additional details on discretization 191 of PDEs and applications of spreading populations, see Wikle and Hooten (2006), Hooten and 192 Wikle (2008), Hefley et al. (2017), and Williams et al. (2017); Wikle and Hooten (2006), Hefley 193 et al. (2017), and Williams et al. (2017) provide R code for implementation (see Hefley et al. 194 2017, Williams et al. 2017, for ecological diffusion). 195

¹⁹⁶ Models of ecological diffusion and statistical uncertainty

¹⁹⁷ Bayesian hierarchical models can be described in terms of three levels (Berliner 1996). At the top
¹⁹⁸ level, a data model links the observed data and associated variation to latent ecological processes.
¹⁹⁹ Next, a process model describes the underlying ecological processes (i.e., spatio-temporal
²⁰⁰ colonization dynamics). Finally, parameter models represent prior knowledge about the parameter
²⁰¹ inputs in the ecological process model and data model. This framework allows us to incorporate
²⁰² mathematical models that characterize spreading populations, such as the PDEs in eqs. 1 or 2, as

process models within a statistical framework, permitting appropriate estimation of uncertainty at
multiple levels (Wikle 2003, Hooten and Wikle 2008, Wikle and Hooten 2010, Cressie and Wikle
2011, Hooten et al. 2013, Hefley et al. 2017, Williams et al. 2017). Using the discretized form of
ecological diffusion in eq. 3, this framework is written hierarchically as

Data Model:
$$y_t(\mathbf{s}_i) \sim [y_t(\mathbf{s}_i)|n_t(\mathbf{s}_i), \phi],$$
 $t = 1, \dots, T,$ Process Models: $\mathbf{n}_t \sim [\mathbf{n}_t | \mathbf{u}_t, \nu],$ $\mathbf{u}_t = \mathbf{H} \mathbf{u}_{t-1},$ $t = 2, \dots, T,$ (4) $\mathbf{u}_1 = f(\boldsymbol{\zeta})$ $\boldsymbol{\theta} \sim [\phi, \nu, \boldsymbol{\alpha}, \boldsymbol{\beta}, \boldsymbol{\zeta}],$

where $y_t(\mathbf{s}_i)$ represents data collected during discrete time t at spatial location \mathbf{s}_i , [a|b] represents 207 the probability density (or mass) function of variable a given variable b (Gelfand and Smith 208 1990), and $\mathbf{n}_t \equiv (n_t(\mathbf{s}_1), \dots, n_t(\mathbf{s}_n))'$. The initial condition for \mathbf{u}_1 must also be specified, and is 209 represented as a function of (potentially vector valued) parameters $\boldsymbol{\zeta}$. Bayesian hierarchical 210 models that incorporate PDE processes are flexible and can be modified to address the specifics of 211 the study (Hefley et al. 2017). For example, a common specification of eq. 4 for discrete data 212 (e.g., count data), consists of a binomial data model (i.e., $y_t(\mathbf{s}_i) \sim \text{Binomial}(n_t(\mathbf{s}_i), \phi)$, where 213 $n_t(\mathbf{s}_i)$ is the true latent abundance, and ϕ is the detection probability), and a Poisson process 214 model (i.e., $\mathbf{n}_t \sim \text{Poisson}(\mathbf{u}_t)$, in which case ν is not necessary). Other process models include 215 negative-binomial or Conway-Maxwell Poisson distributions (in which case, ν is a parameter that 216 controls either overdispersion or underdispersion, respectively; Wu et al. 2013). Equation 4 can 217 be further generalized to address error in discretization, model uncertainty, and environmental 218 stochasticity. For example, $\mathbf{u}_t = \mathbf{H}\mathbf{u}_{t-1} + \boldsymbol{\epsilon}_t$, where $\boldsymbol{\epsilon}_t \sim \text{Normal}(\mathbf{0}, \boldsymbol{\Sigma})$, and $\boldsymbol{\Sigma}$ is a covariance 219 matrix describing (potentially spatially autocorrelated) error in \mathbf{u}_t (Wikle and Hooten 2010, 220

²²¹ Thorson et al. 2017).

Although discretization of the PDE (i.e., eq. 3) provides a convenient form that results in a 222 series of matrix equations, it is important to note that the theoretical foundations for this model 223 are based in continuous time and space, and discretization provides only an approximate solution 224 that may contain error. Coarser discretizations are more likely to contain larger error. Further, 225 maintaining the connection to the PDE defined in continuous time and space (as we do in our 226 specific application to sea otters, below; eq. 7) is advantageous for development and facilitation 227 of numerical techniques for efficient implementation (e.g., homogenization; Garlick et al. 2011, 228 Hooten et al. 2013, Hefley et al. 2017). 229

230 Forecast distribution

Forecasting the ecological process and associated uncertainty is necessary for optimal dynamic survey design. That is, we seek the probability distribution of the true state at the future point in time when data will be collected, conditional on the data we collected in the past (i.e., the forecast distribution, or the predictive process distribution, *sensu* Hobbs and Hooten 2015). The forecast distribution is defined as

$$[\mathbf{u}_{T+1}|\mathbf{y}_1,\ldots,\mathbf{y}_T] = \int \ldots \int [\mathbf{u}_{T+1}|\mathbf{u}_T,\boldsymbol{\theta}][\mathbf{u}_1,\ldots,\mathbf{u}_T,\boldsymbol{\theta}|\mathbf{y}_1,\ldots,\mathbf{y}_T] d\boldsymbol{\theta} d\mathbf{u}_1\ldots d\mathbf{u}_T.$$
 (5)

The Bayesian hierarchical model described in eq. 4 provides straightforward calculation of the forecast distribution. Obtaining $[\mathbf{u}_{T+1}|\mathbf{y}_1, \dots, \mathbf{y}_T]$ is as simple as changing the range of the index for t in eq. 4 to t = 2, ..., T + 1, and sampling $\mathbf{u}_{T+1}^{(k)}$ on each k = 1, ..., K iteration of an MCMC algorithm (Tanner 1996, Hobbs and Hooten 2015). The posterior predictive distribution can then be easily obtained from the forecast distribution using two additional steps; first sample $\mathbf{n}_{T+1}^{(k)} \sim [\mathbf{n}_{T+1}|\mathbf{u}_{T+1}^{(k)}, \nu^{(k)}]$. Then sample $\mathbf{y}_{T+1}^{(k)} \sim [\mathbf{y}_{T+1}|\mathbf{n}_{T+1}^{(k)}, \phi^{(k)}]$ for all k to obtain $[\mathbf{y}_{T+1}|\mathbf{y}_1, \dots, \mathbf{y}_T]$. The forecast distribution and posterior predictive distribution can then be used to select a survey design that is optimal with respect to a design criterion.

244 Design criteria

Design criteria are mathematical representations of the objectives investigators seek to achieve by 245 collecting data (Williams and Hooten 2016). As such, design criteria are specific to each study. 246 However, a common objective of collecting data for many studies is to reduce the uncertainty 247 associated with ecological forecasts/predictions. That is, choose a survey design d that allows us 248 to minimize the uncertainty associated with $[\mathbf{u}_{T+1}|\mathbf{y}_1,\ldots,\mathbf{y}_T]$, or some derived parameter of 249 \mathbf{u}_{T+1} . Several authors have discussed specific design criteria (e.g., Wikle and Royle 1999, 250 Berliner et al. 1999, Wikle and Royle 2005, Le and Zidek 2006, Hooten et al. 2009), as well as 25 efficient methods for estimating them (e.g., Kalman filters). Here, we consider choosing a design 252 that minimizes the uncertainty of $u_{\text{total},T+1} = \sum_{i=1}^{n} u_{i,T+1}$, the sum of the dynamic 253 spatio-temporal process representing abundance intensity in future years. Specifically, the design 254 criterion we consider is the empirical variance of the future abundance estimate 255

$$q_d = \frac{1}{K} \sum_{k=1}^{K} \left(u_{total,T+1,d}^{(k)} - \frac{1}{K} \sum_{k=1}^{K} u_{total,T+1,d}^{(k)} \right)^2, \tag{6}$$

where k = 1, ..., K corresponds to the k^{th} MCMC iteration, and $u_{total, T+1, d}^{(k)}$ is the sum of the 256 forecasted process at time T + 1, estimated using real data, $\mathbf{y}_1, \ldots, \mathbf{y}_T$, and future data, $y_{T+1,d}$. 257 Obviously, future data are unavailable prior to the survey. Lacking such data, one approach is to 258 use the mean of the posterior predictive distribution as a surrogate for future data, and assume it 259 represents the true data that remain to be collected. This technique, known as *imputation*, may not 260 accommodate the proper uncertainty associated with data collection. Another technique, known 26 as *multiple imputation*, helps to account for the uncertainty associated with the modeled data that 262 we intend to use for identifying optimal survey designs (Rubin 1996, Hooten et al. 2017, Scharf 263 et al. 2017). 264

265 Multiple imputation

Implementing multiple imputation within a Bayesian model using MCMC is straightforward 266 (Hooten et al. 2017). First, the model is fit using the original data, $\mathbf{y}_1, \ldots, \mathbf{y}_T$. Second, K 267 posterior predictive realizations of future data $\mathbf{y}_{T+1}^{(k)}$ are sampled for MCMC samples 268 k = 1, ..., K, using the methods described in *Forecast distribution*, above. Third, the model is 269 re-fit using a modified MCMC algorithm. Instead of conditioning only on the fixed data, 270 $\mathbf{y}_1, \ldots, \mathbf{y}_T$, on the k^{th} iteration of the MCMC algorithm, we use the fixed data and $\mathbf{y}_{T+1}^{(k)}$. Finally, 271 we obtain posterior summaries for model parameters, and derived parameters including $u_{total,T+1}$. 272 The modified MCMC algorithm will integrate over the uncertainty in the true future data, and 273 incorporate the uncertainty in the inference for the model parameters (Hooten et al. 2017). 274 Given the Bayesian hierarchical model described in eq. 4, the forecast distribution described 275 in eq. 5 (and the associated posterior predictive distribution), and a design criterion described in 276 eq. 6, pseudo-code for combining animal movement models and survey design to identify the 277 optimal monitoring of a spreading population is provided in Box 1. 278

Box 1. Pseudo-code for combining animal movement models and survey design to identify the optimal monitoring of a spreading population. 1. Fit a model (i.e., eq. 4) with baseline data $\mathbf{y}_1, \ldots, \mathbf{y}_T$. 2. Forecast $\mathbf{u}_{T+1}^{(k)}$ for all $k = 1, \dots, K$ MCMC samples using eq. 5. 3. Sample K posterior predictive realizations of future data $\mathbf{y}_{T+1}^{(k)}$ for $k = 1, \dots, K$ MCMC samples. 4. Select a design d that contains a subset of all possible survey locations in study area \mathcal{D} . 5. Use multiple imputation to re-fit the model with baseline data $\mathbf{y}_1, \ldots, \mathbf{y}_T$, and imputed data $\mathbf{y}_{T+1,d}^{(k)}$, where $\mathbf{y}_{T+1,d}^{(k)}$ are imputed for locations defined by design d. 6. Calculate $u_{\text{total},T+1,d}^{(k)} = \sum_{i=1}^{n} u_{i,T+1,d}^{(k)}$ from the model fit in step 5. 7. Use $u_{\text{total},T+1,d}^{(k)}$ to calculate eq. 6 from the text. 8. Repeat steps 1-7 for all designs under consideration, and identify the design that

minimizes q_d .

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The number of potential designs *d* that could be considered in most ecological studies is too large (e.g., trillions) to evaluate all of them due to computational constraints, precluding identification of a globally optimal design. Alternatively, investigators could consider, for example, a random subset of designs, exchange algorithms (Cook and Nachtrheim 1980, Fedorov and Atkinson 1988, Nychka and Saltzman 1998), or both. These alternatives sacrifice global optimality for computational efficiency to find a locally optimal solution.

After the optimal design has been identified, the new data, $\mathbf{y}_{T+1,d}$, can be collected, the model can be subsequently re-fit using the new data, ecological learning can be assessed by comparing the previous model fit to the new model fit, and the procedure can be repeated to identify the optimal design for time T + 2. In the next section, we apply this general procedure to identify optimal transects to survey for estimating the distribution, abundance, and colonization dynamics of sea otters in Glacier Bay.

²⁹² Application: sea otters in Glacier Bay

We used the general framework described above to identify an optimal dynamic survey design for sea otters in Glacier Bay. We used baseline data to develop a Bayesian hierarchical model of population spread, with a process model tailored from the general ecological diffusion PDE described in eq. 2. We then use our model to forecast abundance and distribution to a future time step. Finally, we select a design that is optimal with respect to the forecast distribution, and a design criterion motivated by minimizing process prediction uncertainty.

Baseline data

Sea otter occupancy and abundance data have been collected over a 20-year period between 1993 300 and 2012. A detailed description of the methods that were used for collecting data are provided in 301 Bodkin and Udevitz (1999) and Williams et al. (2017). Briefly, a design-based survey was 302 conducted eight times (1999-2004, 2006, 2012), and a distributional survey was conducted eight 303 times (1993, 1995–1998, 2005, 2009, 2010). The design-based survey consisted of observers 304 flying in aircraft piloted along transects. The transects were systematically placed across Glacier 305 Bay, with a random starting point. Observers flew along transects and recorded the number of sea 306 otters observed within 400 m of the transect, and mapped the location of sea otters during 307 observations. The distributional surveys consisted of observers flying in aircrafts that were piloted 308 in close proximity to shorelines and islands, the preferred habitat of sea otters (Williams et al. 309 2017, Williams et al. In Review). Pilots did not follow pre-determined routes during distributional 310 surveys. An additional data set was collected during the design-based survey to estimate detection 31

³¹² probability (Williams et al. 2017).

Statistical diffusion model and forecast

We tailored eq. 4 to the sea otter data following Williams et al. (2017) and Williams et al. (*In Review*). Retaining connection to the continuous time, continuous space process model, we assumed

Data Model:

 $y_t(\mathbf{s}_i) \sim \text{Binomial}(n_t(\mathbf{s}_i), \phi),$

Process Model:

$$n_t(\mathbf{s}_i) \sim \operatorname{Poisson}(u_t(\mathbf{s}_i)),$$

$$\frac{\partial u(\mathbf{s}_i, t)}{\partial t} = \left(\frac{\partial^2}{\partial s_1^2} + \frac{\partial^2}{\partial s_2^2}\right) [\mu(\mathbf{s}, t)u(\mathbf{s}, t)] + \gamma(\mathbf{s}_i)u(\mathbf{s}_i, t), \qquad t > 1$$

$$u(\mathbf{s}_i, 1) = \frac{\tau e^{\frac{-|\mathbf{s}_i - \mathbf{d}|^2}{\psi^2}}}{\int_S e^{\frac{-|\mathbf{s}_i - \mathbf{d}|^2}{\psi^2}} d\mathbf{s}}, \qquad t = 1$$

 $\log(\mu(\mathbf{s}_i)) = \beta_0 + \beta_1(\operatorname{depth}(\mathbf{s}_i)) + \beta_2(\operatorname{dist}(\mathbf{s}_i)) + \beta_3(\operatorname{depth}(\mathbf{s}_i) \times \operatorname{slope}(\mathbf{s}_i))$

 $+ \beta_4(\text{complexity}(\mathbf{s}_i))$

 $\gamma(\mathbf{s}_i) = \alpha_0$

Parameter Models:

$$\begin{split} \boldsymbol{\beta} &\sim \operatorname{Normal}(\mathbf{0}, \sigma^2 \mathbf{I}) \\ \boldsymbol{\alpha} &\sim \operatorname{Normal}(0, 1.5^2) \\ \boldsymbol{\psi} &\sim \operatorname{Normal}^+(5, 0.001) \\ \boldsymbol{\tau} &\sim \operatorname{Normal}^+(500, 10) \end{split}$$

 $\phi \sim \text{Beta}(1,1)$

(7)

where $y_t(\mathbf{s}_i)$ were sea otter count data within a 400×400 m grid cell centered at location \mathbf{s}_i during time t, $n_t(\mathbf{s}_i)$ was the true latent abundance of sea otters, ϕ was the individual sea otter detection probability, and $u_t(\mathbf{s}_i)$ was the dynamic spatio-temporal process (abundance intensity) when data

were collected during time t. We used a scaled Gaussian kernel for our initial condition for 320 abundance intensity, with two parameters $\boldsymbol{\zeta} \equiv (\tau, \psi)'$, controlling the height and spread of the 32 kernel, respectively, around an epicenter **d**. The epicenter represents the location of an initial 322 colonization event at the beginning of the time series. We used a log-linear relationship between 323 motility and four spatial habitat covariates that we hypothesized affect sea otter motility. The 324 covariates were ocean depth (an indicator of depth<40 m), distance to shore, slope of the ocean 325 floor, and an index for shoreline complexity that was calculated by summing the number of 326 shoreline grid cells that were within 1,000 m of each grid cell. We used the interaction between 327 depth and slope because the slope of the ocean floor may only be important if it is shallow enough 328 for sea otters to reach it during feeding dives. 329

We assumed the growth rate was constant across space and time for simplicity and because 330 design-based estimates of abundance suggested that Glacier Bay is still in a rapid growth phase 331 (Williams et al. In Review). However, increasing evidence suggests that density dependence in 332 sea otters occurs at relatively fine spatial scales (Bodkin 2015, Tinker 2015), and it is possible that 333 density dependence may be limiting growth in some areas of Glacier Bay. Further, there is 334 extensive evidence that sea otters alter their own ecosystems through a series of direct and 335 indirect food web impacts. Thus, both diffusion and growth may change through time, and in 336 principle, could be incorporated in our model formulation, provided sufficient data exist to 337 estimate the required parameters. Our approach was to identify a parsimonious model and use a 338 model checking procedure to evaluate our assumptions of exponential growth and static diffusion 339 rates through time. 340

We used vague prior distributions for all parameters except for the shrinkage parameter σ , and the initial condition parameters, τ and ψ . We parameterized the initial condition parameters based on observations of sea otters during the first year of monitoring, where Normal⁺ represents the zero-truncated normal distribution.

We fit the model described in eq. 7 to the baseline data using a custom MCMC algorithm 345 written in R version 3.3.2 (R Core Team 2013) and C++. For each model fit, we obtained two 346 chains of 50,000 MCMC draws and discarded the first 10,000. We examined convergence using 347 trace plots and Gelman-Rubin diagnostics. To facilitate computation, we used homogenization to 348 implement the model (Garlick et al. 2011, Hooten et al. 2013, Hefley et al. 2017, Williams et al. 349 2017). Homogenization is a multi-scale technique that allowed us to optimally up-scale 350 (decrease) the resolution of our spatial domain for computation, and then optimally downscale 35 (increase) the resoultion of the spatial domain to make fine-scale inference. We used 352 regularization combined with k-fold cross-validation to conduct model selection. Specifically, we 353 first randomly partitioned the data into 8 folds. Second, we selected a diffuse value of σ and fit the 354 model using seven of the eight groups of data. Third, we used the remaining group of data to 355 calculate the log-posterior predictive distribution score function (Hooten and Hobbs 2015). 356 Fourth, we repeated the procedure for the remaining seven combinations of data and summed the 357 log-posterior predictive distribution score function for all eight hold-out samples. Fifth, we 358 decreased σ (a mechanism to induce regularization) and repeated this procedure. That is, we 359 calculated the sum of the log-posterior predictive distribution score function for each σ over a 360 range of values and identified which value of σ resulted in the best (lowest) score. We used the 361 resulting value of σ in our final model for prediction and inference. We assessed goodness of fit 362 of our final model using Bayesian p-values (see Williams et al. In Review for more details). We 363 then estimated the forecast distribution for T + 5 = 2017, because the last time sea otter data 364 were collected was T = 2012 (Fig. 2). 365

366 Optimal design

367 Potential survey transects

To identify the set of all potential transects that could be surveyed, we partitioned Glacier Bay into a regular grid of 400×400 m cells (23,800 total cells). We selected 400 m as the unit of

length for two reasons. First, this partitioning assisted with computation, because computation at 370 a finer resolution became prohibitive. Second, 400×400 m represented the scale at which the 37 baseline data were collected. After partitioning Glacier Bay into 400×400 m grid cells, there 372 were 170 potential transects (running West to East) from which we could select a sampling 373 design. This resulted in $\binom{170}{n}$ unique possible designs that could be considered, where n is the 374 number of transects that could be flown during a survey. We chose East-West transects to simplify 375 navigation, computation, and to align with the previous design-based surveys that used East-West 376 transects in the past. 377

378 Selecting an optimal design

We selected a sample size of n = 20 transects to be used for our monitoring design. Twenty 379 transects were approximately the maximum number of transects that can be flown in one day. 380 This resulted in a total number of possible designs that was much larger than one trillion. It is not 381 feasible to calculate the design criterion q_d for all possible unique designs, thus we considered an 382 approach based on improving efficiency relative to a random selection of transects. First, we 383 selected a large number of different designs, d, uniformly at random and calculated the design 384 criterion q_d for each design using eq. 6. Fitting the sea otter model described in eq. 7 to the 385 baseline data described above, and calculating q_d for one design required approximately 10 hours 386 to obtain 50,000 MCMC samples. To facilitate fitting a large number of different random designs, 387 we used the Amazon Elastic Compute Cloud (Amazon EC2®, instance: Linux m4.16xlarge; 388 with 64 vCPUs) to calculate q_d for 64 different random designs in parallel. We then compared q_d 389 among all 64 designs, and selected the design that minimized q_d . A histogram of the q_d values for 390 all 64 random designs we examined is shown in Fig. 3. 39

After we identified the optimal set of random transects, we further improved the design using an exchange algorithm (Royle and Nychka 1998). That is, we sequentially exchanged each of the 20 transects with their neighbors (one transect above it, and one transect below it), and

recalculated q_d after the exchange. This required re-fitting the model with the inclusion of a 395 neighboring transect and the exclusion of the original transect. If the exchange improved q_d , we 396 retained the new transect in place of the old transect. Then, the next transect on the list was 397 exchanged. The process repeated until the design criterion could not be improved through 398 exchange. Because each exchange requires re-fitting the model, and it must occur sequentially 399 (except for examining the two immediate neighbors, which can occur in parallel), this required a 400 sequence of several model fits. However, in practice, convergence to the optimal survey design 401 occurs with relatively few exchanges using this approach. The sea otter survey required six 402 exchanges before q_d could no longer be improved through exchange. 403

404 **Results**

The posterior mean abundance estimates of sea otters in 2017 were similar among all designs (mean = 9,430; range = 9,250–9,770), suggesting mean abundance estimates were not sensitive to the choice of designs we considered. However q_d values ranged from 66,685 (best) to 88,948 (worst) and averaged 76,680 (Fig. 3). Thus, the q_d value of the optimal design improved by 13% when compared to the average q_d value of all other designs we considered. The optimal survey design is shown in Fig. 4.

411 Discussion

How to best use available resources to monitor ecological processes for conservation,
management, and ecological insight remains a critical area of scientific investigation (Nichols and
Williams 2006). Probabalistic (i.e., design-based) surveys have been used widely in ecology, and
can provide data that result in objective, unbiased estimates of abundance (Cochran 2007,
Thompson 2012). However, when financial resources limit the effort that can be devoted to
collecting data, classical design-based inference may result in estimates that are insufficiently
precise for management or conservation (e.g., sea otters in Glacier Bay). The situation becomes

more accute for populations that are spreading in space through time. Alternatively, optimal
dynamic survey designs allow managers and scientists the ability to extract the most information
out of the data they can afford to collect. Further, dynamic survey designs better allow for the
observation of dynamically evolving spatio-temporal processes, and ultimately result in higher
quality data (Wikle and Royle 1999; 2005, Hooten et al. 2009).

Optimal dynamic survey designs are becoming widespread in atmospheric and 424 environmental studies. However, they have been used in relatively few long-term ecological 425 studies (Hooten et al. 2009). While model-based inference has become ubiquitous in ecology, 426 survey design and modeling are usually developed independently of each other. By explicitly 427 linking survey design, and the models that will be fit to future data, we gain the ability to employ 428 more sophisticated ecological models that ultimately contain less uncertainty (Hooten et al. 2009). 429 We described a general, cohesive framework for modeling and monitoring population-level 430 animal movement that explicitly links survey design, data collection, and monitoring objectives. 431 The generality of this framework stems from the flexibility of hierarchical statistical models to 432 draw conclusions from data that arise from complex ecological processes, the flexibility of PDEs 433 (specifically, ecological diffusion) to capture a wide range of spatio-temporal dynamics, and the 434 ability to tailor design criteria to meet the objectives of each unique study. We applied the 435 framework to identify an optimal dynamic survey design for sea otters in Glacier Bay. Sea otters 436 have been identified as a vital sign for Glacier Bay. Vital-sign monitoring is used to track specific 437 ecosystem processes that are selected to represent the overall health or condition of park 438 resources, known or hypothesized effects of stressors, or elements that have important human 439 values. Inference that results from monitoring is then used by employees and partners to support 440 management decision-making, park planning, research, education, and public understanding of 44 park resources. Thus, a survey design that results in precise and rigorous estimates of abundance, 442 distribution, and colonization dynamics is required. We examined a monitoring scenario in which 443

available funding permitted surveying 20 of the 170 potential transects that partition Glacier Bay. 444 Generally, posterior mean estimates of sea otter expected abundance were similar among the 445 designs we considered; all designs predicted approximately 9,500 sea otters in 2017. However, 446 the uncertainty associated with these predictions varied widely among designs. The optimal 447 design reduced prediction uncertainty by 13% compared to the mean of all the random designs 448 that were considered (Fig. 3). The dynamic survey designs employed for sea otter surveys here, 449 are applicable to any type of aerial survey method used for sea otters, including aerial 450 observations where observers count sea otters from an aircraft (Bodkin and Udevitz 1999), or 45⁻ aerial photographs (Williams et al. In Press). 452

The design criterion we employed, chosen by the National Park Service, is a measure of the 453 prediction uncertainty of the expected abundance of sea otters in Glacier Bay (i.e., how many sea 454 otters are there next year). Many choices of design criteria are possible, and depend on the 455 objectives of the study. The explicit choice of a design criterion pairs survey design with the 456 motives of a decision maker in a decision theoretic framework (Wald 1950, Savage 1954, 457 Williams and Hooten 2016). This pairing is natural in monitoring for ecology because data are 458 often collected with the explicit purpose to inform both models and decisions. Nichols and 459 Williams (2006, p. 668) state "targeted monitoring is defined by its integration into conservation 460 practice, with monitoring design and implementation based on a priori hypotheses and associated 461 models of system responses to management." Thus, the framework we present is directly 462 amenable to *targeted monitoring*, sensu Nichols and Williams (2006), due to the explicit 463 incorporation of a design criterion. Further, by selecting a design criteria focused on minimizing 464 structural (i.e., multi model) uncertainty, or the uncertainty associated with management actions, 465 the framework becomes amenable to adaptive resource management (e.g., Johnson et al. 1997), 466 and our framework provides an efficient method for achieving targeted monitoring for 467 conservation. That is, it is a method for explicitly focusing monitoring efforts on crucial 468

⁴⁶⁹ information needs in the conservation process, and therefore, the effectiveness of conservation⁴⁷⁰ can be greatly increased (Nichols and Williams 2006).

Monitoring dynamic processes optimally is a growing subject in ecology. There is much 471 more to learn about the choice of design criterion for estimating and predicting count data (Wikle 472 and Royle 2005). In the sea otter example presented, minimizing prediction uncertainty was a 473 logical choice for a design criterion. Establishing the theoretical optimality properties of this, and 474 other design criteria, remains an area of active research. Other subjects of future research include 475 the impact of alternative design criteria on selecting monitoring locations, the sensitivity and 476 robustness of inference and predictions to recurrent surveys and model (mis)specification, and 477 confronting potential bias due to preference sampling (sensu Diggle et al. 2010, Conn et al. In 478 Press). 479

Extentions of dynamic survey designs include hybrid survey designs. Hybrid survey designs 480 combine classical survey techniques (e.g., random sampling) with dynamic survey designs to 481 identify an optimal dynamic survey design (Hooten et al. 2009; 2012). Hybrid survey designs are 482 advantageous because they leverage the benefits of traditional survey techniques (e.g., generally 483 more convenient, economically feasible, and computationally inexpensive), with the benefits of 484 dynamic survey designs (e.g., optimal efficiency, capture spatio-temporal evolution in a process, 485 flexibility to add or remove monitoring locations as budgets change; Hooten et al. 2009). When 486 hybrid survey designs contain a design-based sampling component, the design-based data can be 487 used alone to obtain design-based estimates of abundance, and may provide desirable statistical 488 characteristics (e.g., unbiased estimation; Cochran 2007, Thompson 2012, although at a cost in 489 precision). When using a hybrid approach, investigators can evaluate the efficacy of each 490 sampling type to examine the potential trade-off in bias vs. variance. 49

Finally, spreading populations are ideal candidates for dynamic survey designs because
 spreading populations have significant spatio-temporal interactions that are difficult to observe

using traditional survey designs. The spatio-temporal processes that regulate population spread 494 are often of ecological interest (e.g., processes that influence species invasions, mesopredator 495 release, (re)establishment of apex predators; Williams et al. 2017). When baseline data exist to 496 develop appropriate models of population spread, implementing dynamic survey designs for 497 future data collection provide an opportunity to maximize efficiency in learning about these 498 spatio-temporal processes (Wikle and Royle 1999). When resources are limited, as they always 499 are, the efficient use of monitoring is vital to successful conservation (Nichols and Williams 500 2006). 501

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⁶⁵² **Figure 1** Schematic of optimal dynamic survey design.

Figure 2 Forecasted mean of dynamic spatio-temporal process $(u_{2017}(\mathbf{s}))$ representing abundance intensity of sea otters in Glacier Bay National Park, Alaska. Units are mean sea otters per 400 m²

Figure 3 Histogram of q_d values from 64 randomly selected designs (gray) and the optimal design (black), each design containing 20 randomly selected transects to be flown over Glacier Bay National Park in the upcoming survey year. The design criterion q_d was calculated using eq. 6 from the text, and corresponds to reducing uncertainty in the forecast distribution of mean total abundance of sea otters in the future year. The best random design had $q_d = 57, 439$ (dark gray), and was improved to $q_d = 55, 261$ (black) using an exchange algorithm. The mean value of q_d for the 64 random transects equaled 62,804 (vertical line).

⁶⁶³ Figure 4 Optimal dynamic survey design for sea otters in Glacier Bay National Park, 2017.

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Figure 1



u₂₀₁₇(s)

Figure 2



Figure 3



u₂₀₁₇(s)

Figure 4