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**Spatio-temporal analysis of compositional data: increased
precision and improved workflow using model-based inputs
to stock assessment**

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1 **Spatio-temporal analysis of compositional data: increased precision and**
2 **improved workflow using model-based inputs to stock assessment**

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17 **Abstract**

18 Stock assessment models are fitted to abundance-index, fishery catch, and age/length/sex
19 composition data that are estimated from survey and fishery records. Research has developed
20 spatio-temporal methods to estimate abundance indices, but there is little research regarding
21 model-based methods to generate age/length/sex composition data. We demonstrate a spatio-
22 temporal approach to generate composition data and a multinomial sample size that
23 approximates the estimated imprecision. A simulation experiment comparing spatio-
24 temporal and design-based methods demonstrates a 32% increase in input sample size for the
25 spatio-temporal estimator. A Stock Synthesis assessment used to manage lingcod in the
26 California Current also shows a 17% increase in sample size and better model fit using the
27 spatio-temporal estimator, resulting in smaller standard errors when estimating spawning
28 biomass. We conclude that spatio-temporal approaches are feasible for estimating both
29 abundance-index and compositional data, thereby providing a unified approach for generating
30 inputs for stock assessments. We hypothesize that spatio-temporal methods will improve
31 statistical efficiency for composition data in many stock assessments, and recommend that
32 future research explore the impact of including additional habitat or sampling covariates.

33

34 **Introduction**

35 Fish production is highly variable over space and time, and variation is driven by both
36 human and natural causes. Scientific advice regarding fish status and productivity is often
37 based upon population-dynamics models fitted to available data (termed stock assessments).
38 These stock assessments generally use a statistical framework to integrate data that are
39 indexed by time (Maunder and Punt 2013), including a measurement of population
40 abundance (abundance indices), the proportion of population abundance in different
41 age/size/sex categories (composition data), and total fishery removals (catch data) in one or
42 more years.

43 However, the abundance-index, compositional, and catch data fitted in stock assessments
44 are not directly measured in any single field sample. Instead, fisheries scientists record data
45 obtained from fishers or from pre-planned survey programs, and these records must be
46 aggregated across space to generate inputs that can be fitted by a stock assessment model.
47 For example, data from port-side intercept sampling, fisher logbooks, and observers located
48 on fishing vessels are frequently collected and analysed to estimate total fishery catch (Cotter
49 and Pilling 2007), and these estimates are then treated as catch data in a subsequent stock
50 assessment. Similarly, fishery-independent sampling programs frequently conduct sampling
51 (e.g., bottom trawl tows) at randomized locations, sort the catch to species, weigh biomass for
52 each species, subsample individuals, and then measure length, age, and/or sex for subsampled
53 individuals (Stauffer 2004). These data are then analysed to estimate abundance-index (using
54 biomass from each sample) and/or compositional data (using length/age/sex subsampling
55 from each sample), and these estimates are treated as data in an assessment model.

56 Methods for analysing fishery-dependent and –independent samples to generate
57 abundance-index, compositional, catch, and diet data for use in stock assessments have
58 become more sophisticated over time. For example, hierarchical models have been

59 developed to estimate catch data using fishery logbooks and observer data (Shelton et al.
60 2012), and model-based analysis of fishery-dependent catch rates decreased bias (Ye and
61 Dennis 2009) and imprecision (Thorson et al. 2017a) relative to simpler analysis methods. In
62 particular, spatio-temporal analysis of survey catch rates resulted in improved precision for
63 simulated data and 28 real-world data sets (Thorson et al. 2015b), and spatio-temporal
64 methods similarly improved precision relative to non-spatial methods when estimating diet
65 proportions (Binion-Rock et al. In press).

66 Despite the development of model-based approaches to abundance-index or fishery catch
67 data, there is relatively little prior research regarding model-based estimates of compositional
68 data for use in stock assessments. This is particularly surprising, given the large literature
69 regarding sophisticated statistical approaches when fitting compositional-data within an
70 assessment model (Francis 2011, Maunder 2011, Thorson et al. 2017b). Model-based
71 analysis of compositional data could be useful for at least three reasons:

72 1. *Estimate input sample sizes*: Analysing compositional data using a statistical model
73 would give an estimate of imprecision as well as the estimated proportion for each
74 length/age/sex, and this imprecision could be used to calculate the “sample size” for the
75 resulting estimate (Thorson 2014). This sample size could then be used as a starting point
76 (or upper bound) during stock assessment data weighting (Francis 2011, Thorson et al.
77 2017b). Although bootstrapping could instead be used without an explicit statistical
78 model to estimate an input sample size (Stewart and Hamel 2014), a bootstrap analysis
79 typically depends upon the independence of available data and therefore can be biased if
80 this assumption is violated. Although the bootstrap can be extended to correlated data
81 (Fortin and Jacquez 2000), there are many different methods to do so and an appropriate
82 method has not been proposed for fisheries compositional data.

- 83 2. *Account for covariates*: A statistical model would allow the analyst to explore the
84 potential importance of covariates. In particular, many designs for collecting
85 compositional data include observations at different times and locations, using multiple
86 gears and sampling vessels. Vessel ID is increasingly included as a fixed or random
87 factor when analysing abundance index data (Helser et al. 2004), and season has been
88 used in catch-data analysis (Shelton et al. 2012). Although spatial strata are frequently
89 used when analysing age/length/sex composition records, it is unclear how season, vessel,
90 or other covariates could be included without developing a model-based approach.
- 91 3. *Improved statistical properties*: A model-based framework will often decrease bias,
92 increase precision, and ensure that an estimated confidence interval includes the true
93 value at an intended rate (termed “confidence interval coverage”). For example,
94 accounting for outliers in survey catch rates can improve precision for abundance indices
95 (Thorson et al. 2012), spatio-temporal models can estimate covariance among different
96 sizes/ages arising from the behaviour of a fishing fleet or design of a survey (Berg et al.
97 2014), and models for multispecies catch rates can be used to control for vessel targeting
98 in fishery catch-rate records (Stephens and MacCall 2004, Winker et al. 2013, Thorson et
99 al. 2017a, Okamura et al. 2017).

100 These motivations clearly overlap (i.e., accounting for covariates can improve precision), and
101 there could be other reasons to motivate model-based compositional analysis that are not
102 listed.

103 Given these potential benefits for model-based analysis of compositional records, we
104 develop and demonstrate a spatio-temporal approach to estimate length/age composition data
105 for use in stock assessment. This approach involves (1) estimating population density for
106 each length/age/sex category at multiple locations in each year, (2) summing this estimate
107 across space, (3) standardizing by total abundance to estimate proportions, (4) estimating

imprecision for proportions, and (5) calculating a multinomial sample size that approximates this estimated imprecision. To implement these steps, we modify an existing R package *VAST* (www.github.com/James-Thorson/VAST) for multivariate spatio-temporal models, which has previously been used for index-standardization in stock assessments in the Pacific and North Pacific fisheries management regions. We then use a simulation experiment to compare bias, imprecision, and confidence interval coverage for this spatio-temporal approach with a conventional design-based estimator. Finally, we use bottom trawl survey operations from 2003-2015 to generate length-composition data for the stock assessment for lingcod in the northern portion of the US California Current to show that the method is feasible to implement in conjunction with existing stock assessment software and increases assessment precision in this case-study.

Methods

Expansion of composition data

Age-and-size structured stock assessment models in North America (e.g., Stock Synthesis, Methot and Wetzel (2013)) frequently incorporate two forms of “data” arising from these survey operations: an index of abundance $I(t)$ for each year t , and a matrix of compositional data $P_c(t)$ for each year t and category c (whether age, size, sex, etc.). In both cases, these “data” are in fact derived from operations-level samples, and the operations-level data has rarely been included directly within a stock assessment model (although exceptions exist, e.g., Maunder and Langley (2004) or Kristensen et al. (2014)). In the following, we focus on abundance-indices and compositional data estimated from fishery-independent survey operations, but note that similar issues arise when processing fishery-dependent records. We also use the term “bins” to refer to categories defined by the size/age of sampled individuals (e.g., length-bins for categories defined based on individual length).

Parameters in stock assessment models are then estimated by maximizing their log-likelihood given available data. Specifically, a probability density is specified for abundance-index data given assessment estimates of available biomass:

$$I(t) \sim \text{Lognormal} \left(\sum_{c=1}^{n_c} q S_c W_c N_c(t), \sigma^2(t) \right) \quad (1)$$

where q is an estimated catchability coefficient, S_c is the estimated selectivity for each bin, W_c is the biomass-per-individual for bin c (which may be estimated or input as data), $N_c(t)$ is estimated abundance for each bin and year, and $\sigma^2(t)$ is the variance for the abundance index in year t which is input as data. Similarly, a probability distribution is specified for compositional data $P(t)$ representing the proportion of abundance (or biomass) $P_c(t)$ within category c , given assessment estimates $\pi(t)$ of the proportion of available population abundance (or biomass) $\pi_c(t)$ for each age/length/sex bin c :

$$P(t) \sim \text{Multinomial}(\pi(t), \tau(t)) \quad (2)$$

where $\pi_c(t) = \frac{S_c N_c(t)}{\sum_{c=1}^{n_c} S_c N_c(t)}$ is the proportion of abundance in each bin c in year t that is estimated by the stock-assessment model, and $\tau(t)$ is the sample size for compositional data in year t (which is input as data). Both equations are frequently modified to incorporate “overdispersion”, e.g., instances where the fit between abundance index or compositional data has greater variance than would be expected given the abundance variance $\sigma^2(t)$ or compositional input sample size $\tau(t)$. In these cases, the assessment model frequently estimates additional overdispersion, and this is equivalent to estimating the relative weight associated with each data source in the assessment model (Francis 2011, Thorson et al. 2017b).

Surveys for sampling marine populations are frequently designed to collect samples in each year at locations that are chosen using simple or stratified random sampling. At each

chosen location, a gear is deployed and results are recorded. In the following, we refer to bottom trawl sampling but results could also apply to other samples at discrete locations, e.g., longline or hook-and-line sampling gears. Gear operations typically yield multiple records for each tow i : (1) the total biomass b_i and/or abundance n_i for a given species; (2) the biomass $\tilde{b}_i$ that is subsampled for a given species; and (3) attributes (e.g., length, weight, age, sex, etc) measured from individuals that are subsampled from the set of captured individuals for each species. Individual-specific attributes are then aggregated to calculate the abundance $\tilde{n}_c(i)$ for different age/length/sex categories in the subsample, and records are analyzed to generate inputs to stock assessment models ($I(t)$ and $P_c(t)$).

The proportion of total biomass that is subsampled for ages/lengths, termed the “subsampling intensity” λ_i (where $\lambda_i = \frac{\tilde{b}_i}{b_i}$ or $\lambda_i = \frac{\tilde{n}_i}{n_i}$ depending upon whether b_i or n_i is measured) may vary between tows. If subsampling intensity is correlated with total biomass b_i , then the subsampling design is not “ignorable” and must be included during analysis to yield unbiased estimates of compositional data. For this reason, subsamples are typically expanded to represent total abundance in each survey tow, and we refer to this step as “1st-stage expansion” (Thorson 2014). This 1st-stage expansion involves predicting abundance $n_c(i)$ for each bin as the ratio of subsampled proportions and the subsampling intensity $n_c(i) = \tilde{n}_c(i) / \lambda_i$, and then analysing the expanded abundance $n_c(i)$ using a statistical model.

Design-based approach to expanding compositional data

Predicted abundance per bin $n_c(i)$ after 1st-stage expansions is then typically expanded to the total area sampled by a given survey design, and we call this “2nd-stage expansion.” The 2nd-stage expansion is typically conducted using a “design-based” algorithm, where the predicted abundance $n_c(i)$ is summed across all records in a given stratum to calculate the total number per stratum. Total number per stratum is then averaged across strata with each stratum

178 weighted by its total area (for survey data) or landings (for fishery data), then these aggregate
 179 numbers are normalized to calculate a proportion $P_t(c)$ for each bin c and year t . Given
 180 simple-random sampling (i.e., only one sampling stratum), this 2nd-stage expansion reduces
 181 to:

$$\hat{P}_c(t) = \frac{\sum_{i=1}^{n_i} n_c(i)}{\sum_{c=1}^{n_c} \sum_{i=1}^{n_i} n_c(i)} \quad (3)$$

182 where $\hat{P}_c(t)$ is then fitted as data in the subsequent stock assessment model.

183 **The spatio-temporal approach to analysing compositional data**

184 We here propose an alternative approach to estimating proportions $P_c(t)$ using a vector
 185 autoregressive spatio-temporal (VAST) model (Thorson and Barnett 2017). This alternative
 186 builds upon Berg et al. (2014), which applied a generalized additive model (GAM) with a
 187 single spatial smoother and annually varying intercept to estimate an abundance index $I_c(t)$
 188 for each age, where this age-specific abundance index was then fitted directly to abundance at
 189 age $N_c(t)$ within an assessment model. Fitting abundance-at-age and its standard errors
 190 $SE[N_c(t)]$ within an assessment model is common in European assessment models (e.g.,
 191 Nielsen and Berg 2014, Albertsen et al. 2016). By contrast, we estimate proportions $P_c(t)$,
 192 input sample size $\tau(t)$, and total abundance $I(t)$ as is common for assessment models in the
 193 U.S. West Coast (e.g., Methot and Wetzel 2013).

194 We specifically fit a spatio-temporal delta model to expanded numbers per bin $n_c(i)$

$$\Pr(n_c(i) = B) = \begin{cases} 1 - p_c(i) & \text{if } B = 0 \\ p_c(i) \times \text{Lognormal}(B|r_c(i), \sigma_m^2(c)) & \text{if } B > 0 \end{cases} \quad (4)$$

195 where $p_c(i)$ is the predicted encounter probability, $r_c(i)$ is the predicted log-biomass if
 196 encountered, $\text{Lognormal}(B|r_c(i), \sigma_m^2(c))$ is a lognormal probability density function, and
 197 $\sigma_m^2(c)$ governs the predicted variance for positive catch rates. This model involves linear
 198 predictors for $p_c(i)$ and $r_c(i)$:

$$\text{logit}(p_c(i)) = \beta_p(c, t_i) + \sigma_{\omega p}(c)\omega_p(c, s_i) + \sigma_{\varepsilon p}(c)\varepsilon_p(c, s_i, t_i) \quad (5)$$

$$\log(r_c(i)) = \log(a_i) + \beta_r(c, t_i) + \sigma_{\omega r}(c)\omega_r(c, s_i) + \sigma_{\varepsilon r}(c)\varepsilon_r(c, s_i, t_i)$$

199 where $\beta_p(c, t_i)$ and $\beta_r(c, t_i)$ are intercepts for each bin c and year t , $\omega_p(c, s_i)$ and $\omega_r(c, s_i)$
 200 are random effects representing spatial variation among locations s_i for each sample i (e.g., a
 201 tow, visual sample, etc.), $\varepsilon_p(c, s_i, t_i)$ and $\varepsilon_r(c, s_i, t_i)$ are random effects representing spatio-
 202 temporal variation among locations s_i and times t_i for each sample, and $\log(a_i)$ is the log-
 203 area sampled as a linear offset for $\log(r_c(i))$. We specify a distribution for spatial and spatio-
 204 temporal random effects:

$$\begin{aligned} \omega_p(c) &\sim MVN(\mathbf{0}, \mathbf{R}_p) \\ \omega_r(c) &\sim MVN(\mathbf{0}, \mathbf{R}_r) \\ \varepsilon_p(c, t) &\sim MVN(\mathbf{0}, \mathbf{R}_p) \\ \varepsilon_r(c, t) &\sim MVN(\mathbf{0}, \mathbf{R}_r) \end{aligned} \quad (6)$$

205 where $\mathbf{R}_p$ and $\mathbf{R}_r$ are correlation matrices for $p_c(i)$ and $r_c(i)$, respectively, as calculated from
 206 a Matern function:

$$\mathbf{R}_p(s, s + h) = \frac{1}{2^{v-1}\Gamma(v)} \times (\kappa_p |h\mathbf{H}|)^v \times K_v(\kappa_p |h\mathbf{H}|) \quad (7)$$

207 where $\mathbf{H}$ is a linear transformation representing geometric anisotropy that is assumed to be
 208 identical for $\mathbf{R}_p$ and $\mathbf{R}_r$ and which involves estimating two parameters (the direction of the
 209 major axis of geometric anisotropy, and the ratio of major and minor axes), v is the
 210 smoothness of the Matern function (fixed at 1.0), and κ_p governs the decorrelation distance
 211 for $\mathbf{R}_p$ and where κ_r is separately estimated for $\mathbf{R}_r$ (see Thorson et al. 2015b for more
 212 details). We specify that random effects $\omega_p(c)$, $\omega_r(c)$, $\varepsilon_p(c, t)$, and $\varepsilon_r(c, t)$ have a
 213 standard deviation of 1.0, so that parameters $\sigma_{\omega p}(c)$, $\sigma_{\varepsilon p}(c)$, $\sigma_{\omega r}(c)$, and $\sigma_{\varepsilon r}(c)$ are
 214 identifiable and are interpreted as the standard deviation of a given spatial or spatio-temporal
 215 process.

Fixed effects ($\beta_p(c, t)$, $\sigma_{\omega p}$, $\sigma_{\varepsilon p}$, $\beta_r(c, t)$, $\sigma_{\omega r}$, $\sigma_{\varepsilon r}$, and $\sigma_m(c)$) are estimated by identifying their values that maximize the marginal log-likelihood function. The marginal log-likelihood is calculated by integrating the joint log-likelihood of data and random effects with respect to random effects ($\omega_p(c, s)$, $\varepsilon_p(c, s, t)$, $\omega_r(c, s)$, and $\varepsilon_r(c, s, t)$). We use Template Model Builder, TMB (Kristensen et al. 2016) to implement the Laplace approximation to the marginal log-likelihood (Skaug and Fournier 2006), and TMB uses automatic differentiation to also calculate the gradients of the marginal log-likelihood with respect to fixed effects. We approximate the probability of spatial random effects using the SPDE method (Lindgren et al. 2011). Preliminary exploration suggests that age/length/sex categories with few positive encounters can result in poor convergence for bin-specific hyperparameters (i.e., $\sigma_{\omega p}(c)$, $\sigma_{\varepsilon p}(c)$, $\sigma_{\omega r}(c)$, $\sigma_{\varepsilon r}(c)$, and $\sigma_m^2(c)$). We therefore impose the restriction that these parameters are equal for any bin with fewer than X encounters combined throughout all observed years (where the value for X is chosen based on model exploration). For identifiability, we also “turn off” all intercepts for any combination of year t and category c with no encounters (i.e., $n_c(i) = 0$ for all i), and fix $\beta_p(c, t)$ to a sufficiently low value such that predicted encounter probabilities p_c approach zero for that year.

We identify the maximum likelihood estimate (MLE) of fixed effects using a gradient-based nonlinear minimizer within the R statistical environment (R Core Team 2016). Specifically, we use a gradient-based version of the Nelder-Mead algorithm five times, each time starting from the MLE identified the previous iteration. At the end of each Nelder-Mead iteration, we identify any spatio-temporal hyperparameter that approaches zero (i.e., < 0.001), and fix these parameters to zero. We eliminate hyperparameters that approach zero because these parameters are approaching a boundary in parameter space, and having parameters at boundaries will generally complicate any interpretation of asymptotic standard errors. We also use a final Newton-step (based on the hessian matrix after the final Nelder-

241 Mead iteration) to tighten convergence, and confirm that the absolute-gradient of the
 242 marginal log-likelihood with respect to each fixed effect is < 0.001 .

243 Estimated values of fixed and random effects are then used to predict density $\hat{d}_c(s, t)$
 244 for every location s and year t :

$$\hat{d}_c(s, t) = \hat{p}_c(s, t) \times \hat{r}_c(s, t) \quad (8)$$

245 where density $\hat{d}_c(s, t)$ is then used to predict total abundance for the entire domain (or a
 246 subset of the domain) for a given species:

$$\hat{I}_c(t) = \sum_{s=1}^{n_s} (a(s) \times \hat{d}_c(s, t)) \quad (9)$$

247 where $a(s)$ is the area associated with location s (Thorson et al. 2015b). We then use this
 248 index to calculate total abundance:

$$\hat{I}(t) = \sum_{c=1}^{n_c} \hat{I}_c(t) \quad (10)$$

249 the proportion for each bin:

$$\hat{P}_c(t) = \frac{\hat{I}_c(t)}{\hat{I}(t)} \quad (11)$$

250 and the estimation variance $\widehat{\text{SE}}[\hat{P}_c(t)]^2$ for proportions:

$$\widehat{\text{SE}}[\hat{P}_c(t)]^2 \approx \frac{\hat{I}_c(t)^2}{\hat{I}(t)^2} \left[\frac{\widehat{\text{SE}}[\hat{I}_c(t)]^2}{\hat{I}_c(t)^2} - 2 \frac{\widehat{\text{SE}}[\hat{I}_c(t)]^2}{\hat{I}(t)\hat{I}_c(t)} + \frac{\sum_{c=1}^{n_c} \widehat{\text{SE}}[\hat{I}_c(t)]^2}{\hat{I}(t)^2} \right] \quad (12)$$

251 where we use this approximation (see Supporting Information A for derivation) because it
 252 relies only on standard errors for each individual category, $\widehat{\text{SE}}[\hat{I}_c(t)]^2$, and does not require a
 253 standard error for any value calculated from multiple categories (e.g., as required to calculate
 254 $\widehat{\text{SE}}[\hat{I}(t)]^2$). Calculating the standard error for a value derived from multiple categories
 255 eliminates the sparsity of Hessian matrix used in the Laplace approximation, so our
 256 approximation results in improved computational efficiency. For any category c and year t

with no encounters, we specify that $\hat{I}_c(t) = \widehat{SE}[\hat{I}(t)]^2 = 0$, such that model behaviour matches a design-based estimator in these instances. We then use estimated proportions and standard errors to calculate the input sample size $\hat{\tau}(t)$:

$$\hat{\tau}(t) = \text{Median}_c \left[\frac{\hat{P}_c(t) (1 - \hat{P}_c(t))}{\widehat{SE}[\hat{P}_c(t)]^2} \right] \tag{13}$$

where this formula is derived by calculating the multinomial sample size that would approximate the estimated imprecision for proportion $\hat{P}_c(t)$ (see Thorson 2014), and where we use the median instead of the mean because that was the version previously published by Thorson (2014). For comparison, we also calculate the input sample size $\hat{\tau}(t)$ for the design-based algorithm, using the sample variance of expanded numbers $n_c(i)$ across samples i in year t divided by the number of samples in that year as $\widehat{SE}[\hat{I}_c(t)]^2$ in Eq. 12. Future research could explore passing the estimated covariance $\widehat{Cov}[\hat{P}_c(t)]$ for proportions directly to the assessment model, although we do not explore the idea further here.

After identifying the MLE, TMB uses the generalized delta-method to calculate all standard errors as a function of fixed and random effects (Kass and Steffey 1989). TMB also implements the epsilon-estimator to bias-correct predicted abundance $\hat{I}_c(t)$ to account for the nonlinear transformation of random effects (Thorson and Kristensen 2016), and this bias-corrected prediction of $\hat{I}_c(t)$ is used when calculating $\hat{P}_c(t)$ (Eq. 11) and $\hat{\tau}(t)$ (Eq. 13). The spatio-temporal model is implemented using version 1.6.0 of R package *VAST* (Thorson and Barnett 2017), publicly available at <https://github.com/James-Thorson/VAST> (DOI: 10.5281/zenodo.1205556).

Simulation experiment

We explore the performance of the spatio-temporal model for analyzing compositional data using a simulation experiment with 100 replicates. To do so, we simulate data arising from

279 simple age-structured dynamics, and compare estimates of proportion-at-age $\hat{P}_c(t)$ from
 280 design and spatio-temporal estimators with its true value $P_c(t)$. Specifically, we simulate
 281 abundance (in numbers) at age $N_a(s, t)$ for a short-lived groundfish at each of 58,049 2 km.
 282 by 2 km. cells throughout the Eastern Bering Sea:

$$N_a(s, t) = \begin{cases} \exp(\beta_N + \omega_N(s) + \varepsilon_N(s, t)) \times \exp(-aZ) & \text{if } t = 1 \text{ or } a = 1 \\ N_{a-1}(s, t-1) \times \exp(-Z) & \text{if } t > 1, a > 1 \end{cases} \quad (14)$$

283 where $\exp(\beta_N)$ is the median density for age-0 individuals, $\omega_N(s)$ and $\varepsilon_N(s, t)$ are spatial
 284 and spatio-temporal variation in log-density, and $Z = 0.5 \cdot \text{year}^{-1}$ is the instantaneous
 285 mortality rate (from natural and human causes). We also simulate variation in weight-at-age
 286 $W_a(s, t)$

$$W_a(s, t) = w_\alpha (L_\infty (1 - \exp(-Ka)))^{w_\beta} \times \exp(\omega_W(s) + \varepsilon_W(s, t)) \quad (15)$$

287 where $L_\infty = 100 \cdot \text{cm}$ is asymptotic length, $K = 0.3 \cdot \text{year}^{-1}$ is the Brody growth coefficient,
 288 $w_\alpha = 0.01 \cdot \text{g/cm}^3$ is tissue density, $w_\beta = 3$ is isometric scaling of weight-at-length, and
 289 $\omega_W(s)$ and $\varepsilon_W(s, t)$ are spatial and spatio-temporal variation in weight-at-age. Spatial (ω_N
 290 and ω_W) and spatio-temporal ($\varepsilon_N(t)$ and $\varepsilon_W(t)$) terms are simulated from a Gaussian
 291 random field (Eq. 6) using R package *RandomFields* (Schlather 2009). However, we use an
 292 isotropic Gaussian covariance function in the simulation model, in place of the anisotropic
 293 Matérn covariance function (Eq. 7) used during parameter estimation. We specifically
 294 specify in the simulation model a scale of 250 km for all simulated spatial fields (i.e.,
 295 locations 379 km apart have a 10% correlation), where spatial terms (ω_N and ω_W) have a
 296 standard deviation of 0.5 and 0.1, spatio-temporal terms ($\varepsilon_N(t)$ and $\varepsilon_W(t)$) have a standard
 297 deviation of 0.2 and 0.1, and measurement errors have comparable magnitude to total spatial
 298 and spatio-temporal variation ($\sigma_m^2(c) = 1$).

299 We then simulate sampling at each sampled location and year from the historical Eastern
 300 Bering Sea bottom trawl survey for the last 25 years (1992-2016), following a Poisson-link
 301 delta-model (Thorson In press):

$$\begin{aligned} p_i(a) &= 1 - \exp(-a_i S_a N_a(s_i, t_i)) \\ r_i(a) &= \frac{a_i S_a N_a(s_i, t_i)}{p_i(a)} \times W_a(s_i, t_i) \end{aligned} \quad (16)$$

302 where a_i is the area swept by sample i occurring at location s_i and year t_i , $S_a =$
 303 $\left(1 - \exp(-S_{slope}(a - S_{0.5}))\right)^{-1}$ is selectivity at age ($S_{0.5} = 3$ · year is age at 50% selection
 304 and $S_{slope} = 1$ governs the slope of the selectivity-at-age curve), and where encounter
 305 probability $p_i(a)$ and positive catch rate $r_i(a)$ is defined such that encounter probability
 306 follows a complementary log-log distribution and $D_a(s_i, t_i) = p_a(s_i, t_i) r_a(s_i, t_i) =$
 307 $N_a(s_i, t_i) W_a(s_i, t_i)$. We then simulate data using the conventional delta-model (Eq. 4), and
 308 also calculate the true proportion-at-age:

$$P_c(t) = \frac{\sum_{s=1}^{n_s} (a(s) \times D_a(s, t))}{\sum_{a=1}^{n_a} \sum_{s=1}^{n_s} (a(s) \times D_a(s, t))} \quad (17)$$

309 where we record this value for each year in each replicate.

310 We simulate 100 replicated data sets using this simulation model, and fit the spatio-
 311 temporal compositional expansion model to each. We then extract predictions of $\hat{P}_c(t)$ and
 312 $\hat{t}(t)$ for each replicate, and evaluate model performance in three ways:
 313 1. *Bias and imprecision*: We record the true $P_c(t)$ and estimated $\hat{P}_c(t)$ proportion using
 314 both spatio-temporal and design-based estimators, and calculate the error for each age and
 315 year $E_c(t) = \hat{P}_c(t) - P_c(t)$, and calculate the average $E_c(t)$ across years, ages, and
 316 replicates (a measure of bias) and the standard deviation of $E_c(t)$ (a measure of
 317 imprecision);

2. *Confidence interval coverage*: We record the predicted input sample size $\hat{\tau}(t)$ for both spatio-temporal and design-based estimators, and use a likelihood-ratio test for the null hypothesis that $\hat{P}_c(t)\hat{\tau}(t)$ arises from a multinomial distribution with proportion $P_c(t)$ and sample size $\hat{\tau}(t)$. This test involves calculating a likelihood-ratio statistic χ^2_t for every year of each simulation replicate:

$$\chi^2(t) = \sum_{c=1}^{n_c} \hat{\tau}(t) \hat{P}_c(t) \log \left(\frac{\hat{P}_c(t)}{P_a(t)} \right) \quad (18)$$

We then compare this test statistic with its theoretical distribution under the null hypothesis, which follows a chi-squared distribution with n_c degrees of freedom. Given this theoretical distribution, we extract the quantile $Q(t)$ of the test statistic $\chi^2(t)$ from a chi-squared distribution with n_a degrees of freedom and record this quantile for every year and replicate for both estimators. $Q(t)$ should have a uniform distribution under the null hypothesis that estimated input sample size $\hat{\tau}_t$ is a good summary of the variance between predicted $\hat{P}_c(t)$ and true $P_c(t)$ proportions, while excess mass as $Q(t) \rightarrow 0$ implies that the input sample size $\hat{\tau}(t)$ is too small (i.e., $\widehat{SE}[\hat{P}_c(t)]^2$ is too large) while excess mass as $Q(t) \rightarrow 1$ implies that $\hat{\tau}(t)$ is too large.

3. *Estimated sample size*: Finally, we record the estimated sample size $\hat{\tau}(t)$ for each year and replicate for both design ($\hat{\tau}_{design}(t)$) and model-based estimators ($\hat{\tau}_{model}(t)$). We then calculate the average ratio under the assumption that estimated sample size follows a skewed (i.e., lognormal) distribution:

$$\log(\hat{\tau}_{model}(t)) \sim Normal(\mu + \log(\hat{\tau}_{design}(t)), \sigma_\tau^2) \quad (20)$$

and we report the value $\exp(\mu) - 1$ (and its standard error) as a summary of the percent change in sample size from using a spatio-temporal estimator relative to the conventional design-based estimator.

We expect that both design- and model-based estimators will be approximately unbiased, and have a similar distribution for quantiles $Q(t)$. Based on previous comparisons of index-standardization methods (e.g., Thorson et al. 2015b), we also expect that the model-based estimator should have smaller imprecision and larger estimated sample sizes than the design-based estimator. This expected increase in precision would occur if the model-based estimator explains some portion of observed variance via spatio-temporal patterns, and therefore has a smaller estimate of residual variance when predicting proportions into unsampled locations.

Case study

We also demonstrate that the spatio-temporal expansion of compositional data is feasible using real-world data for the stock of lingcod (*Ophiodon elongatus*) off the Oregon and Washington coasts. We specifically compare stock assessment model performance when using a design-based or a spatio-temporal model-based expansion of length-composition data in the 2017 stock assessment model (Haltuch et al. 2017). To do so, we conduct both design-based and model-based expansion of length-composition records from the NWFSC shelf-slope bottom trawl survey (Keller et al. 2017), the primary source of fishery-independent information for US West Coast groundfishes. Following the approach used in the 2017 assessment, we expand compositional estimates to the Oregon and Washington portion of the sampling domain (from 42° to 49°N), which corresponds to 12,017 2 km. by 2 km. cells.

For simplicity of presentation, we make the following changes to the stock assessment model:

1. We separately expand and fit to data for male and female individuals (rather than simultaneously expanding them). This change is intended to simplify visualization of results when comparing design and model-based estimates of proportion-at-length;

2. We include newly expanded length-composition data for the US West Coast bottom trawl survey from 2013-2015. We also include input sample sizes calculated for design-based ($\hat{t}_{design}(t)$) and model-based ($\hat{t}_{VAST}(t)$) estimators.

3. We use the Dirichlet-multinomial distribution to re-estimate the effective sample size given the input sample sizes for each method (Thorson et al. 2017b), where this sample size represents the amount of information in expanded compositional data as estimated by the stock assessment model (i.e., how well compositional data match other data sources and model assumptions).

We specifically estimate $\hat{P}_c(t)$ for 13 years and 60 length bins (from 10 to 130 cm length divided into 2 cm bins), and use 100 spatial knots to approximate spatial resolution (i.e., using the same spatial resolution as used by Thorson et al. (2015b) for abundance index testing). The stock assessment is implemented in Stock Synthesis (Methot and Wetzel 2013), and is otherwise identical to that recently accepted for management off the US West Coast (see Supporting Information B for a summary of the model).

We implement 1st-stage expansion using the ratio of sampled and total numbers (i.e., $\lambda_i = \frac{\tilde{n}_i}{n_i}$), and then analyse resulting records $n_c(i) = \tilde{n}_c(i) / \lambda_i$ using a conventional delta-model. Some length-bins have too few observations to reliably estimate hyper-parameters $\sigma_m(c)$, $\sigma_{ep}(c)$, $\sigma_{ep}(c)$. We therefore estimate a single value for each hyper-parameter for all length-bins that have fewer than 100 observations in total from 2003-2015. We then record estimates of length-composition data $\hat{P}_c(t)$ for both design- and model-based estimators, and include both in the 2017 stock assessment model. We record estimates of the biomass ratio (spawning output relative to its average unfished level) and fishing exploitation rate (spawning potential ratio) for each assessment model run, and compare these values as well as the value of the negative log-likelihood using each data set.

Results

Comparison between spatio-temporal and design-based estimates of proportion-at-age for a replicate of the simulation experiment (Fig. 1) shows broad agreement between methods, where both are able to distinguish years with relatively strong old (Year 14) or young (Year 12) cohorts, as well as track cohorts (e.g., the cohort born in Year 4 is dominant from Ages 3-7 in years 7-11). The estimated sample size $\hat{t}(t)$ in this replicate is generally larger for the spatio-temporal than the design-based estimator (e.g., 115 vs. 68 in Year 1). Comparing the error between spatio-temporal and design-based estimators (Fig. 2) confirms that both methods are approximately unbiased (both have an average bias within $<0.2\%$). However, the spatio-temporal estimator has average error that is approximately 10% smaller than the design-based estimator in every age.

Both spatio-temporal and design-based estimators overestimate sample size $\hat{t}(t)$ by a similar amount. In particular, the quantile $Q(t)$ for both models (Fig. 3) indicates that the true proportion-at-age $P_a(t)$ is outside the 90% predictive interval approximately 40% of the time (i.e., the quantile $0.9 < Q(t) < 1.0$ contains almost 35-40% of replicates for both models). This indicates that the estimated sample size $\hat{t}(t)$ is greater than it should be for about 25-30% of replicates, and is appropriate for the remaining 70-75%. We therefore conclude that sample size estimates are satisfactory in nearly 75% of simulation replicates and overestimated in the remaining 25%, and that performance is similar between design and model-based estimators. Comparison of estimated sample size $\hat{t}(t)$ between estimators (Fig. 4) indicates that the spatio-temporal model yields proportion-at-age estimates $\hat{P}_a(t)$ with a 32% greater sample size than the design-based estimator. However, individual years and replicates result in a lower spatio-temporal sample size than the design-based estimator (i.e., dots below the dashed one-to-one line in Fig. 4).

Finally, applying both spatio-temporal and design-based estimators to length-structured data for lingcod in the US California Current (Fig. 5) shows that both methods generate very

similar estimates of proportion-at-size. For example, a strong cohort first appears in 2009 (at a size of approximately 26cm), and this strong cohort can be easily identified until 2014 in both male and female composition data. However, small differences do arise, e.g., the increase in 42-44cm females in 2003 in the model-based relative to design-based estimates, and the vice-versa in 54-56cm females in 2008. Model diagnostics (Suppl. Fig. C1) show that encounter probability is shrunk towards its average value for both males and females and therefore underestimated for the small proportion of observations with high encounter proportion, but otherwise do not indicate a lack of model fit. In general, the model-based approach yields larger input-sample sizes ($\hat{\tau}(t)$ from Eq. 13, averaged across years and sexes: 211 for design and 248 for model-based estimator). When fitting to these data sets and re-estimating effective sample size, the model-based approach results in a larger effective sample size, indicating a small increase in goodness-of-fit for expanded compositional data when using the model-based approach (Fig. 6 top panel). The larger effective sample size in turn underlies a small decreased in confidence interval width for spawning biomass when fitting to the model-based compositional data, but no substantial change in the maximum likelihood estimate for spawning biomass or status relative to unfished levels.

Discussion

We used a simulation experiment and real-world case study to demonstrate a spatio-temporal approach to estimating compositional data for use in stock assessment models. The simulation experiment showed that a spatio-temporal model substantially improves precision while remaining unbiased and having satisfactory confidence interval coverage. An application to lingcod in the US California Current confirmed that our implementation is feasible using real-world data in conjunction with the existing Stock Synthesis assessment software, even given the small (2 cm) length-bins that are commonly widely used on the US West Coast (Monnahan et al. 2016). The case-study also corroborates the conclusion that a

spatio-temporal approach can increase both input and effective sample size for compositional data. Our implementation involves using R package VAST to estimate spatio-temporal variation in density for each age/length/sex bin, and this package has previously been used for stock assessment in the Pacific and North Pacific fisheries management councils (e.g., Lunsford et al. 2015, Thorson and Wetzel 2015). We therefore believe that our proposed approach could be feasible for use in real-world assessments.

We envision that estimating input sample size has an important role in estimating the relative information in composition and abundance-index data. Determining the relative weighting to give these two data types during stock assessment model development has been called “data-weighting” (Francis 2011), and remains a hotly contested topic in stock assessment research (see e.g., Maunder et al. 2017). Our spatio-temporal model for estimating composition data calculates the multinomial sample size $\hat{t}(t)$ that approximates the estimated precision for proportions $\hat{P}_c(t)$ (i.e., adapting methods from Thorson (2014)). This multinomial sample size could then be treated as the input sample size when fitting composition data in an assessment model, as we do in the case-study here. However, the variance between expected and observed proportions will often exceed its expectation given the input sample size, which we call “overdispersion”. Overdispersion can arise due to model mis-specification (e.g., because the assessment model neglects spatial processes causing changes in selectivity), such that the input sample size is too high. We therefore recommend estimating overdispersion of compositional data within every assessment, using the multinomial sample size as an upper bound on effective sample size. This approach is computationally efficient using the Dirichlet-multinomial distribution (Thorson et al. 2017b), although the Dirichlet-multinomial has the same correlation structure as the multinomial distribution and may perform poorly when overdispersion is correlated among ages (e.g., due to mis-specified selectivity assumptions). If this estimated overdispersion is large, we foresee

that the analyst could increase model flexibility for that model component, e.g., by allowing selectivity to vary over time (Xu et al. In press) as it is often observed to do (Sampson and Scott 2012). We therefore interpret model-based estimates of input sample size as an important starting point in an iterative approach to stock assessment model development, and call this a “model-based approach to compositional data weighting” (see Fig. 7 for a visualization).

Ongoing research has developed assessment models that fit directly to fishery-dependent and –independent records such as logbook entries, portside samples, survey trawls, etc, (Maunder and Langley 2004, Kristensen et al. 2014, Thorson et al. 2015a). Here, we have instead followed the more conventional approach of using design- or model-based methods to aggregate records across space, where resulting estimates of total catch, abundance, or composition data can then be fitted in a separate stock assessment model. Both the former (fitting assessments directly to observation records) and the latter (analysing records, and then fitting in a separate assessment model) have strengths and weaknesses. Fitting assessments directly to observation records is likely to have large issues with data-weighting, i.e., where observation records are thought to have more information than is appropriate, making estimates of stock status implausibly precise (e.g., Maunder and Langley 2004). However, this over-weighting may be resolved by incorporating new forms of “process error”, e.g., spatio-temporal variation in fish density (Kristensen et al. 2014, Thorson et al. 2015a). By contrast, analysing records and then fitting a secondary assessment model has several advantage including (1) faster parameter estimation and therefore greater scope for biological detail in population dynamics (e.g., Taylor and Methot 2013), and (2) easier statistical diagnostics and explanation of model structure. We note that future research could modify the multivariate spatio-temporal model used here to incorporate individual growth and fishing mortality, and this would then be a spatio-temporal size-structured population

488 model. We therefore recommend ongoing research regarding the practical advantages and
489 drawbacks to these two general approaches to stock assessment models.

490 We recommend further research comparing spatio-temporal and design-based approaches
491 to compositional expansion using real-world stock assessments. Although spatio-temporal
492 estimates of abundance-indices can also be influential in some case studies (e.g., Cao et al.
493 2017), the model-based abundance indices have not made a large difference in many other
494 stock assessments (e.g., Thorson and Wetzel 2015). The small impact of changes to
495 abundance indices in some stock assessments is not surprising, given that many assessments
496 are driven primarily by compositional data (Francis 2011). We therefore hypothesize that the
497 impact of using design- vs. model-based approaches on stock assessment results will be
498 greater when estimating compositional data than abundance indices.

499 Previous studies have also used spatio-temporal models to estimate abundance-indices for
500 individual sizes or ages (Thorson et al. In press, Berg et al. 2014, Kai et al. 2017). In
501 particular, Berg et al. (2014) used spatio-temporal models for estimating age-specific
502 abundance-indices for use in a stock assessment model. Berg et al. (2014) concluded that (1)
503 spatio-temporal models were more precise than a design-based estimator, and (2) estimated
504 abundance indices were correlated for adjacent ages. Including a size-specific abundance
505 index in a stock assessment model is common in Europe and the Northeast US. By contrast,
506 we have estimated a separate time-series of abundance index and compositional data,
507 followed common practice in the US West Coast. The practice of estimating abundance-
508 indices for each size or age is convenient, because the estimated imprecision could be
509 included as a covariance matrix (to account for estimation covariance). By contrast, our
510 model structure has an independent intercept for each size and year, which is designed to
511 minimize the estimation covariance for size-composition between sizes and years. We
512 recommend that future research be conducted to explore the impact of including estimation

covariance for size-based abundance indices (similar to Berg et al. (2014)) or using model-specifications that minimize estimation covariance (as we do here) to determine which approach has better performance in existing stock assessments. However, any attempt to include estimation covariance will require changing the input-format for existing stock assessment models (e.g., Stock Synthesis for our lingcod case-study), to allow the assessment software to read in a covariance matrix associated with every existing row of age or length composition data. We therefore believe this comparison requires a separate research effort.

Finally, we recommend several lines of research to explore the proposed spatio-temporal model for composition data:

1. *Data weighting*: Future research should explore the impact of model-based data processing on data-weighting in stock assessments. To do so, research could simulate a fishery for a size-structured spatio-temporal population, spatial records of catch rate and compositional samples, and conduct design- or model-based expansion of records. It could then use these estimates to simulate assessment models while estimating overdispersion, and then add process errors to implicitly account for unmodeled spatial processes. This simulation experiment would illustrate the potential for estimating input sample size, overdispersion, and process errors to resolve ongoing issues with data-weighting in stock assessment. We hypothesize that improved precision when using a spatio-temporal model to expand compositional data would in turn improve estimates of time-varying selectivity.

2. *Conditional age-at-length data*: Future research could also explore potential improvements in precision when using a spatio-temporal model to expand conditional age-at-length (CAAL) data. CAAL data are typically included in Stock Synthesis models to both (1) account for a non-random sampling design for individuals that have their ages read and (2) allow estimating variation in size-at-age among individuals. However,

CAAL will require modelling many length bins for each observed age, and this will be computationally challenging for long-lived species. We imagine that future efforts could separately model CAAL data for each survey year, and this will therefore reduce computational costs for each individual year. However, we do not currently know whether a spatio-temporal approach to CAAL data will be computationally feasible.

3. *Reviewer standards and assessment terms of reference:* Improvements in stock-assessment methods must be accompanied by improvements in how to specify and review stock assessments. We therefore recommend ongoing research regarding diagnostics for spatio-temporal models (including those used here), as well as simulation research to develop guidelines for when to use (or not use) model-based methods for compositional data. Model-based methods for abundance indices were developed in part to deal with variation in catch rates among contracted fishing vessels (Helser et al. 2004, Thorson and Ward 2014), and future research could start by showing (A) whether vessels also differ in size-selectivity, and (B) whether this impacts estimated sample sizes and proportions.

These three research lines will require substantial research over the coming years. However, the lingcod case-study used here highlights the potential increase in stock-assessment precision arising from spatio-temporal approaches to compositional data. We therefore hypothesize that improvements in compositional analysis will be worth the necessary research effort.

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Table 1 – Names and symbols for variables and data as used in the main text, as well as whether the variable is used in the theoretical explanation (“Exp.”, Eq. 1-3), estimation model (EM, Eq. 4-13), the operating model used to simulate data for model testing (OM, Eq. 14-17), or model diagnostics (“Diag.”, Eq. 18-20).

Name	Symbol	Use
Abundance index	$I(t)$	Exp.
Catchability coefficient in assessment model	q	Exp.
Selectivity at age in assessment model	S_c	Exp.
Weight at age in assessment model	W_c	Exp.
Numbers at age in assessment model	N_c	Exp.
Abundance index variance	$\sigma^2(t)$	Exp.
Proportion-at-age in assessment model	$\pi_c(t)$	Exp.
Observed proportion-at-age	$P_c(t)$	Exp.
Observed biomass in sample i	b_i	Exp.
Observed number of individuals in sample i	n_i	Exp.
Subsampled biomass in sample i	$\tilde{b}_i$	Exp.
Subsampled abundance-at-age in sample i	$\tilde{n}_c(i)$	Exp.
Subsampling intensity for sample i	λ_i	Exp.
Abundance-at-age for sample i after 1 st -stage expansion	$n_c(i)$	Exp., EM
Predicted encounter probability	$p_c(i)$	OM, EM
Expected biomass when encountered	$r_c(i)$	OM, EM
Area-swept for sample i	a_i	EM
Area associated with knot s	$a(s)$	EM
Predicted density for category, location, and time	$d_c(s, t)$	EM
Dispersion for probability density function for positive catch rates	$\sigma_M(c)$	EM
Intercepts	$\beta_p(c, t)$	EM
Spatial variation for encounter probability r	$\omega_p(c, s)$	EM
Spatio-temporal variation for encounter probability r	$\varepsilon_p(c, s, t)$	EM
Standard deviation for spatial variation	$\sigma_{\omega p}(c)$	EM
Standard deviation for spatio-temporal variation	$\sigma_{\varepsilon p}(c)$	EM
Predicted proportion for each category and year	$\hat{P}_c(t)$	EM
Predicted index of population abundance for category c	$\hat{I}_c(t)$	EM
Predicted index of population biomass across all categories	$\hat{I}(t)$	EM
Input sample size for predicted proportions	$\hat{t}(t)$	EM
Average recruitment	β_N	OM
Spatial variation in recruitment	$\omega_N(s)$	OM
Spatio-temporal variation in recruitment	$\varepsilon_N(s)$	OM
Annual instantaneous survival rate	Z	OM
Abundance at age for each cell	$N_a(s, t)$	OM
Expected weight at age	$W_a(s, t)$	OM
Brody growth coefficient	K	OM
Asymptotic maximum length	L_∞	OM
Tissue density	w_α	OM

Allometric scaling of mass and length	w_β	OM
Spatial variation in weight-at-age	$\omega_w(s)$	OM
Spatio-temporal variation in weight-at-age	$\varepsilon_w(s, t)$	OM
Error in estimated proportion-at-age	$E_c(t)$	Diag.
Likelihood-ratio statistic for estimated proportion-at-age and sample size	$\chi^2(t)$	Diag.
Quantile for estimated proportion-at-age and sample size	$Q(t)$	Diag.

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714 Fig. 1 – Prediction of proportion-at-age $\hat{P}_a(t)$ (y-axis) for each age (x-axis) in each simulated
 715 year (panel) using a design-based (blue) or spatio-temporal model-based (red) estimator
 716 (solid line: predicted value; vertical whisker: ± 1 standard error), including the input
 717 sample size for design-based $\tau_{design}(t)$ (blue number) and spatio-temporal models $\tau_{VAST}(t)$
 718 (red number), compared with true proportion-at-age $P_a(t)$ (black) for a single replicate of the
 719 simulation experiment.

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722 Fig. 2 – Summary of error, $100 \left(\hat{P}_c(t) - P_c(t) \right) \%$, in the simulation experiment (y-axis) for
723 each year (x-axis) and age (panel), showing average (solid line) and ± 1 standard deviation
724 for error (shaded interval) for the spatio-temporal (red) and design-based estimator (blue),
725 where each panel includes the average error across years (red: spatial model; blue: design-
726 based estimator) with the average root-mean-squared-error across years in parenthesis. A
727 well-performing model will have zero average error and will minimize the root-mean-squared
728 error.

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731 Fig. 3 – Proportion of simulated replicates and years (y-axis) with predictive quantiles $Q(t)$
732 within a given range (x-axis) for the spatio-temporal model (red) or design-based (blue)
733 estimators (purple shows overlap between model and design-based estimators), where a
734 perfect model would have a quantile distribution of 1.0 (dashed horizontal line).

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Fig. 4 – Input sample size for design-based $\tau_{design}(t)$ (x-axis) and spatio-temporal models $\tau_{VAST}(t)$ (y-axis) for each simulation replicate and year (dot), showing the 1-1 line (dashed line) representing equal sample size, and the estimated ratio of model vs. design-based sample size (dotted line) and the average ratio (top-left) and its standard error expressed as a percentage (see Eq. 20).

Fig. 5 – Prediction of proportion-at-length $\hat{P}_c(t)$ for length-classes of lingcod in the US portion of the California Current using a design-based (blue) or spatio-temporal model-based (red) estimator including the predicted sample size for each (see Fig. 1 caption for details; length classes are defined as “[X-Y]”, representing all fish with length $X \leq l < Y$) showing females (panel A) and males (panel B) separately, and where any length bin not shown has a proportion of 0.0 for all years.

Fig. 5a

752 Fig. 5b

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Fig. 6 – Estimated spawning biomass (top panel, in units tons) and spawning output relative to average unfished levels (bottom panel) showing the management target (line) and 95% confidence intervals (shading) using either design-based (blue) or spatio-temporal model-based (red) estimates of proportion-at-length $\hat{P}_c(t)$ for the NWFSC shelf-slope survey (purple again shows overlap between model and design-based estimators). We also show the average input sample size, $\tau(t)$, the average effective sample size estimated by the Dirichlet-multinomial approach, and the ratio of these two sample sizes where this “weighting ratio” measures the extent to which compositional data are down-weighted due to lack-of-fit when combined with other data sources and model assumptions (bottom plot: blue: design-based; red: model-based)

768 Fig. 7 – Schematic showing role of model-based expansion of compositional data when
769 generating an input sample size $\hat{\tau}(t)$ and estimated composition data $\hat{P}_c(t)$, which are
770 combined with other expanded data $\hat{D}$ in a stock assessment model, where the match between
771 $\hat{P}_c(t)$ and predicted proportions $\pi_c(t)$ depends upon model mis-specification, and where any
772 overdispersion results in an estimated effective sample size $\hat{\tau}_{eff}(t) < \hat{\tau}(t)$. This decreased
773 effective sample size can then be used as a diagnostic to justify added complexity within the
774 stock assessment model, which will affect the degree of model mis-specification, and where
775 this feedback between $\hat{\tau}_{eff}(t)$ and added model complexity (shown in the grey box) can be
776 iterated until the model has satisfactory fit to composition data.